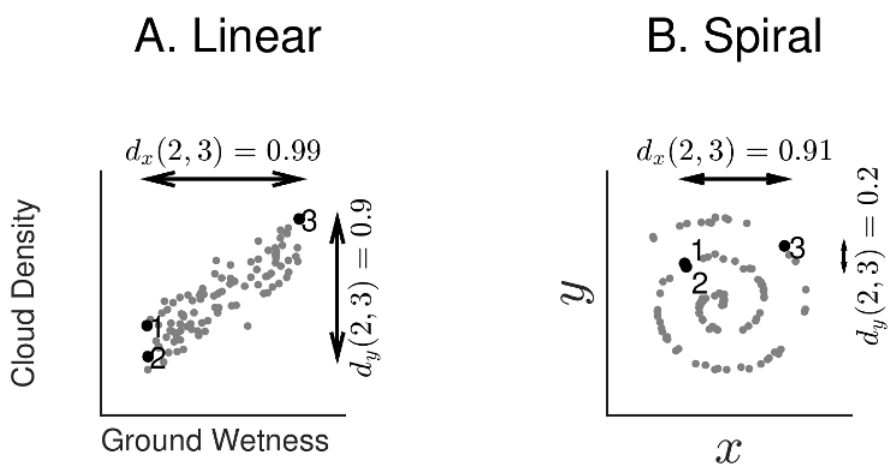
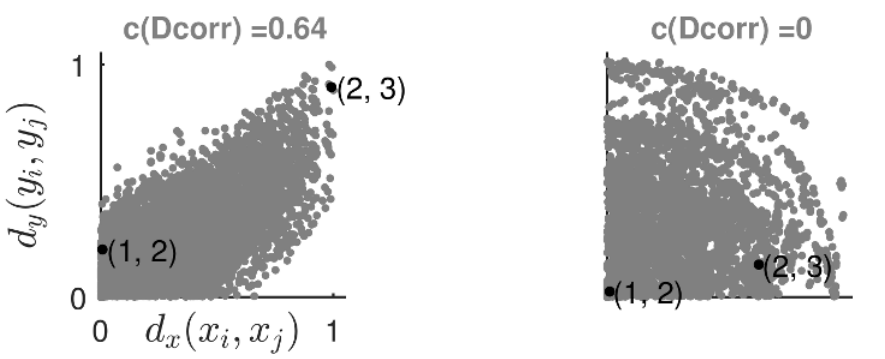
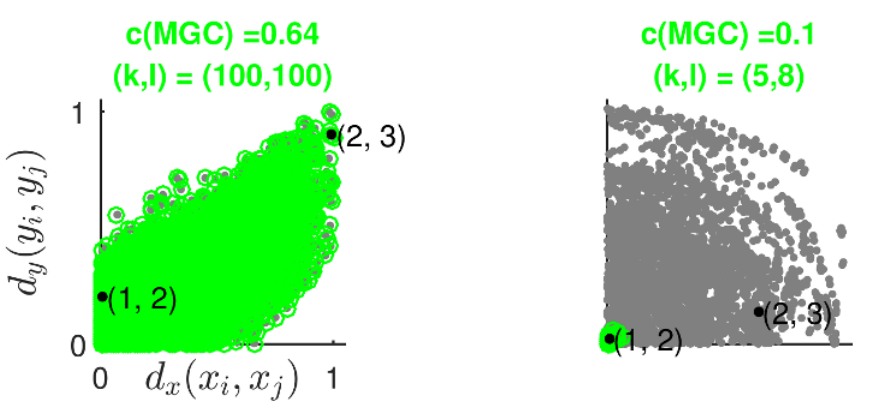


(i) Compute the distances between all pairs, specifically all pairs of x_i, $d_x(x_i,x_{i'})$, and all pairs of y_i, $d_y(y_i,y_{i'})$.



(ii) Find max local correlation between dx and dy, i.e., only including (*k,l*) smallest values for each sample



(iii) Compute the p-value via permutation test, determine the informative scales (those with small p-values)