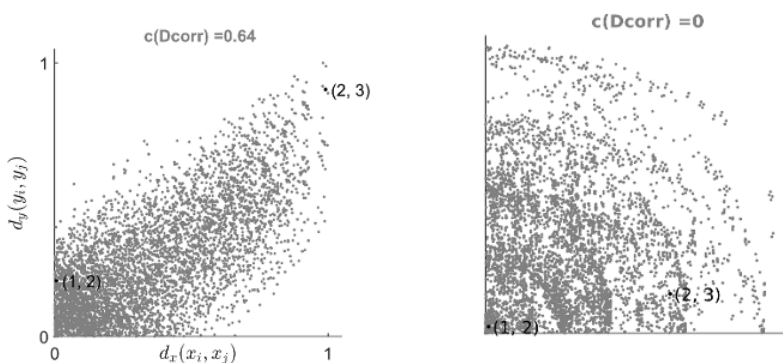
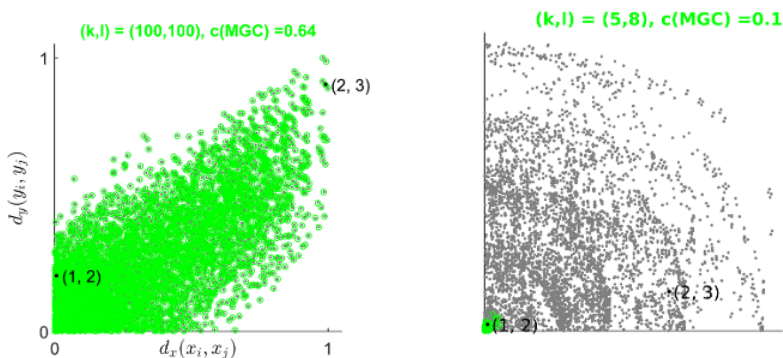


i Compute the distances between all pairs, specifically all pairs of x_i , $d_x(x_i, x_{i'})$, and all pairs of y_i , $d_y(y_i, y_{i'})$.



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, and determine the informative scales (those with small p-values)

