B. High-Dimensional Settings 125 NGGGG Н MGC: 100% 100 Relative Power (%) R G HHHHН 75 hhG: 74% G Н Н Hsic: 66% G G H 6 G H D 50 BH H NG Ge 25 R Н 0 0 R 0 5 10 20 Average 15 Simulation Type