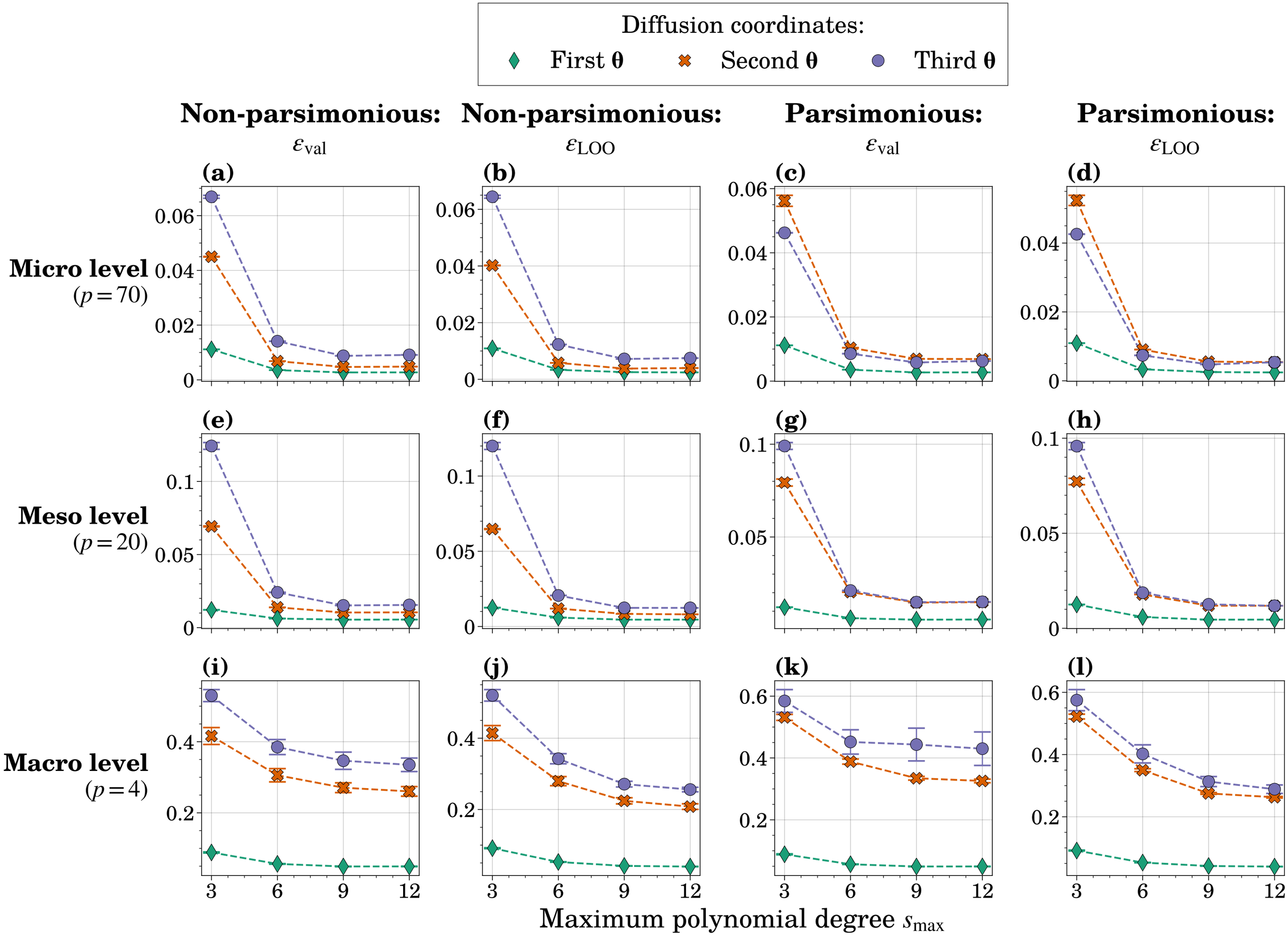
Diffusion coordinates:
First θ
Second θ
Third θ
Non-parsimonious: ε_{val}
Non-parsimonious: ε_{LOO}
Parsimonious: ε_{val}
Parsimonious: ε_{LOO}
(a)
(b)
(c)
(d)
(e)
(f)
(g)
(h)
(i)
(j)
(k)
(l)
Micro level ($p = 70$)
Meso level ($p = 20$)
Macro level ($p = 4$)
Maximum polynomial degree $s_{\max}$