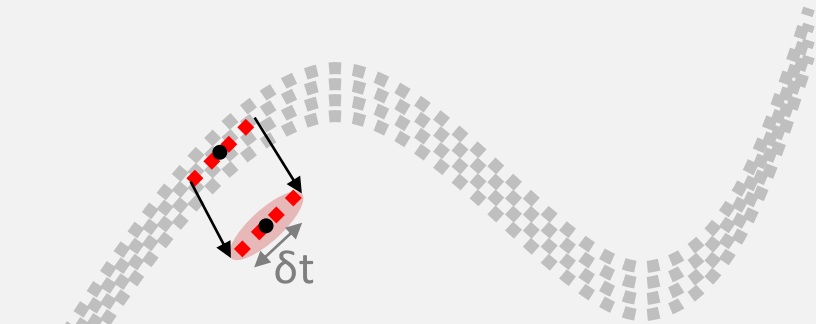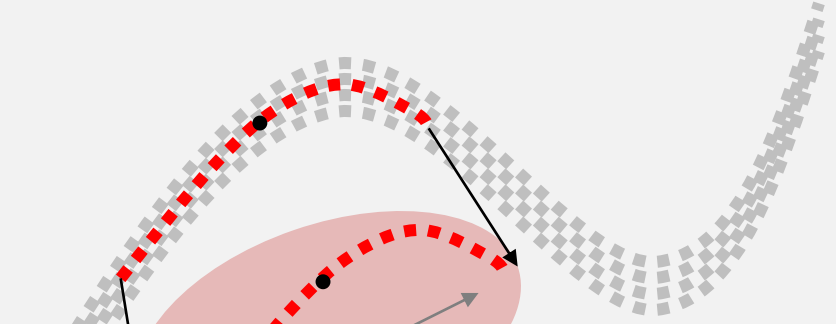# Setting δt in the Observation Domain

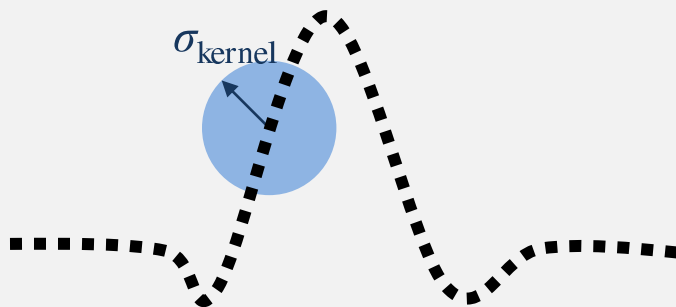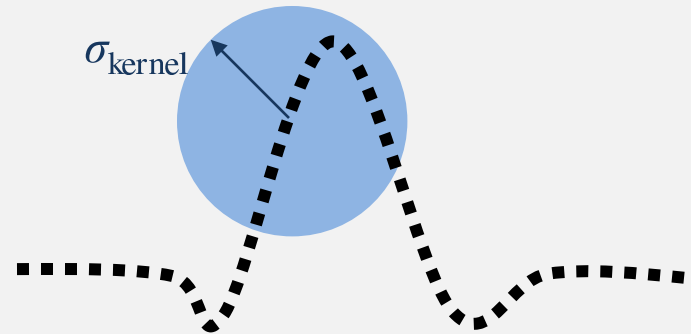δt is sufficiently small

*Ellipse approximates
local cloud of data*

δt is too large

*Approximating
ellipse is inaccurate
due to nonlinearities*

Setting σ_{kernel} in the Transformed Domain

σ_{kernel} is sufficiently small

*Curvature is small
within this radius*

σ_{kernel} is too large

*Curvature is large
within this radius*