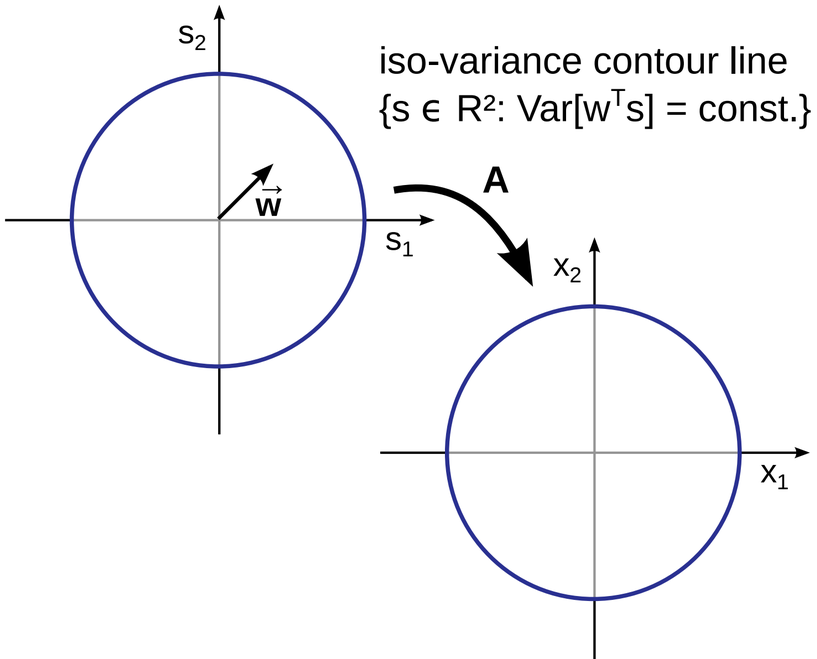
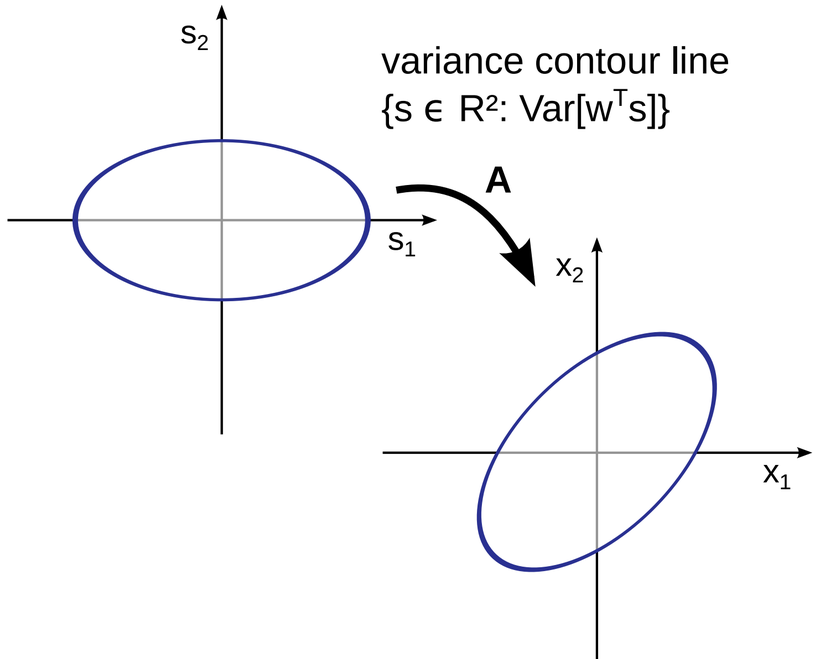
1. Isotropic case: $\sigma_1^2 = \sigma_2^2 = ... = \sigma_M^2$



2. Non-degenerate case: $\sigma_1^2 > \sigma_2^2 > ... > \sigma_M^2$



3. Non-Gaussian case: $\sigma_1^2 > \sigma_2^2 > ... > \sigma_M^2$

Example: uniform source distribution