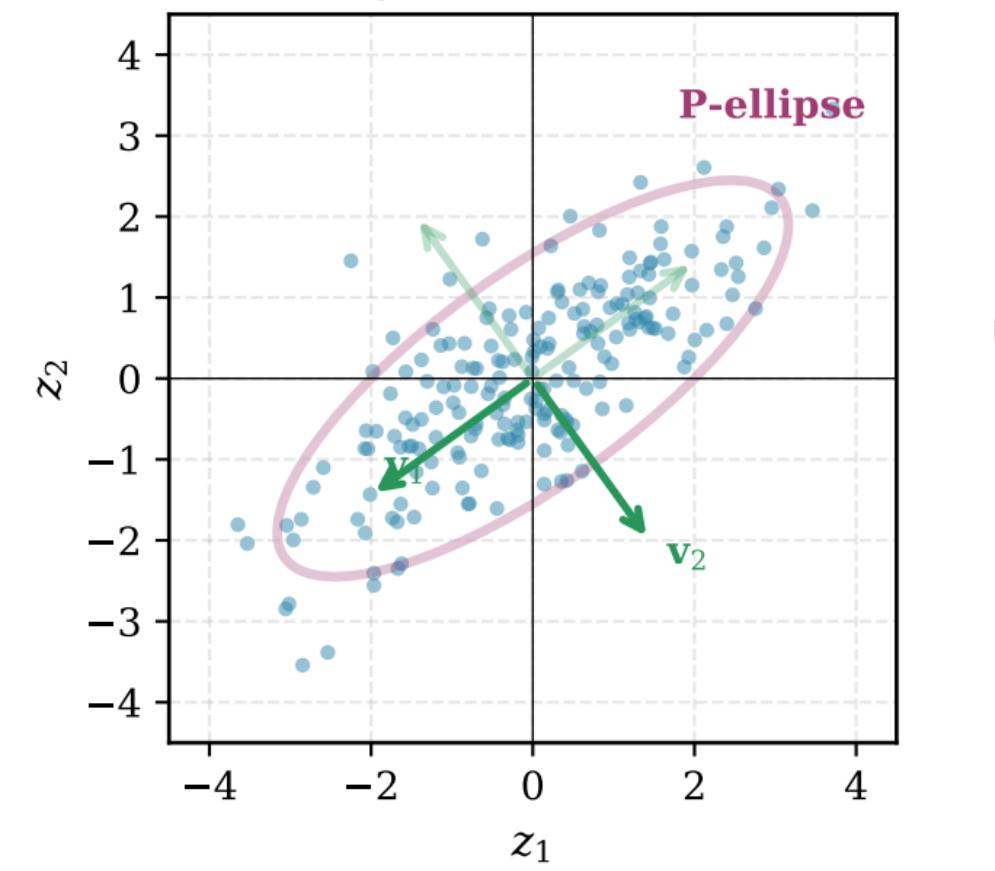
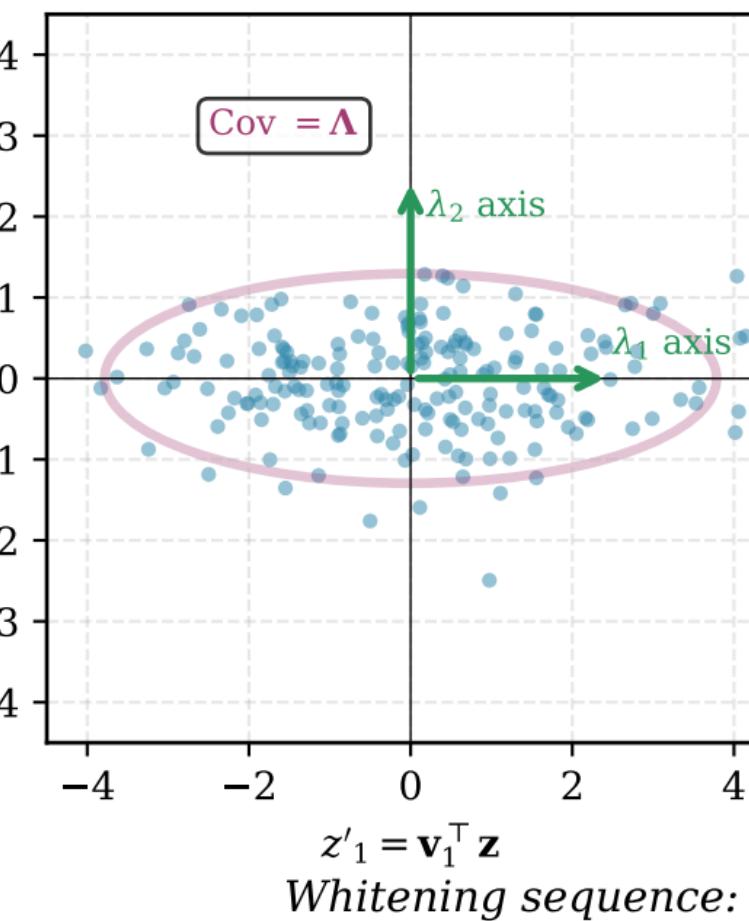


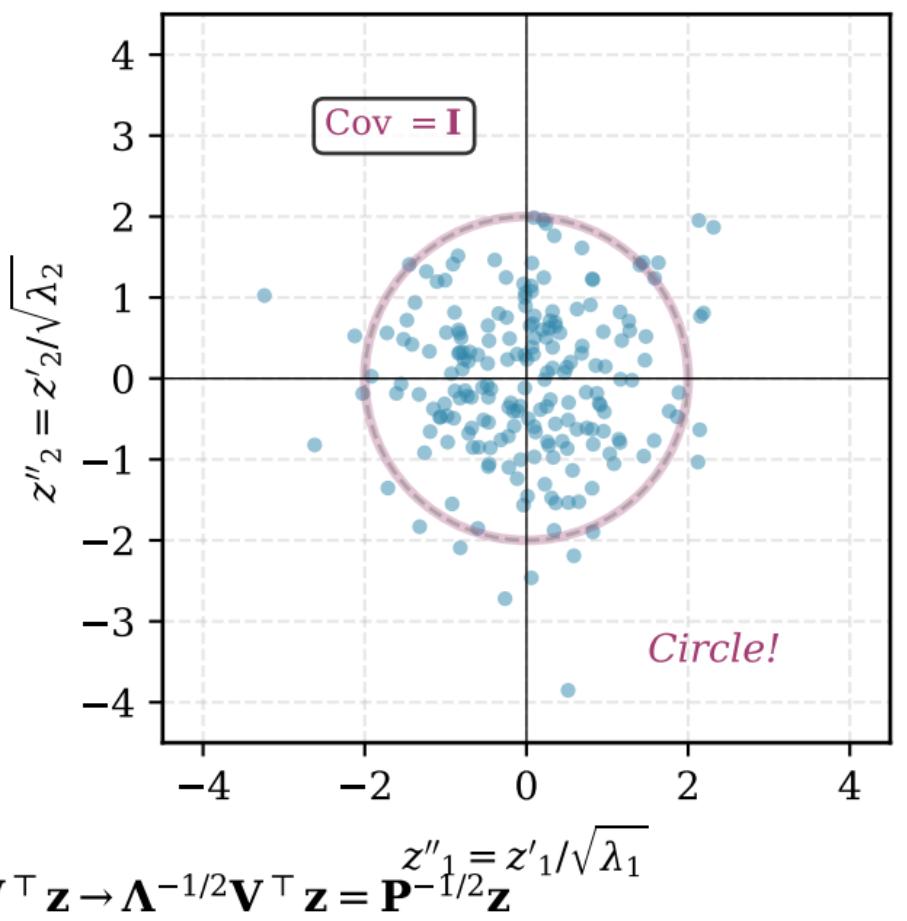
**(a) Original: correlated data**



**(b) After  $\mathbf{V}^\top$ : aligned**



**(c) After  $\Lambda^{-1/2}$ : equalized**



**(d) Full whitening:  $\mathbf{P}^{-1/2} \mathbf{z}$**

