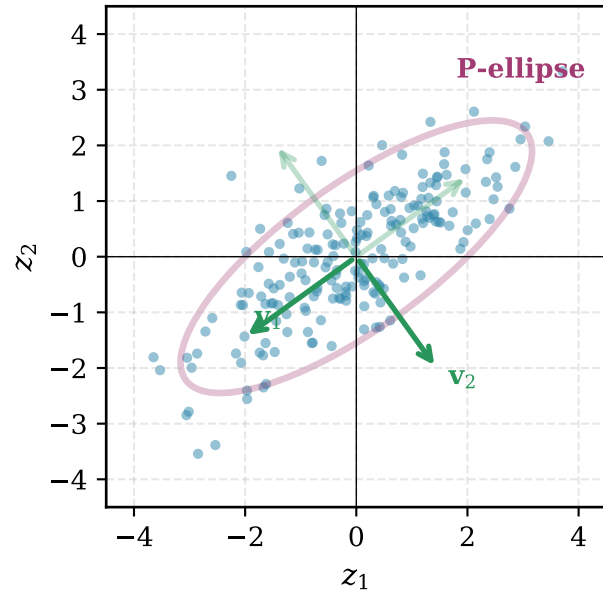
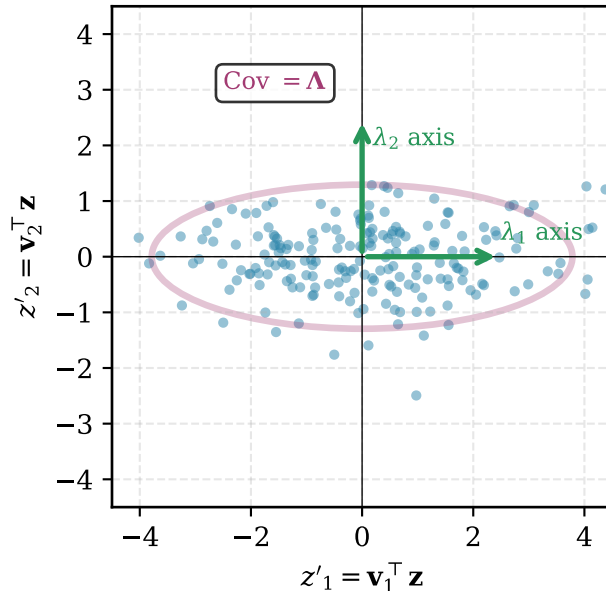


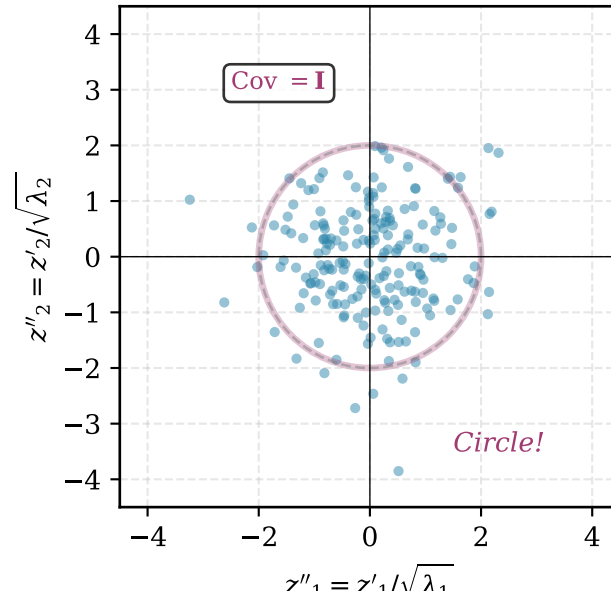
(a) Original: correlated data



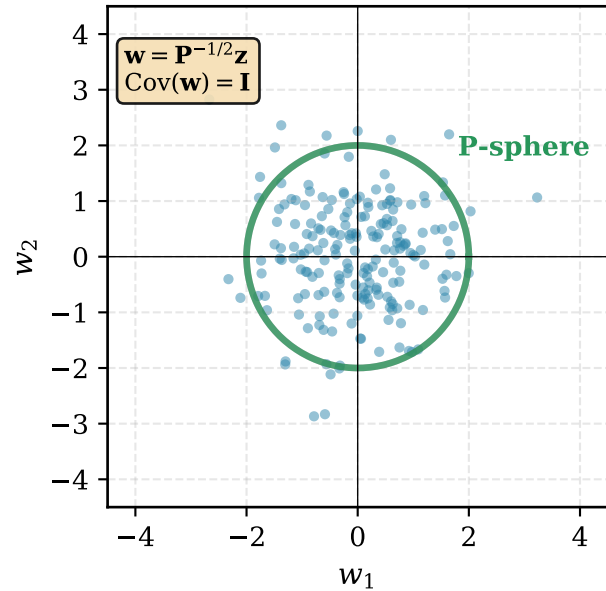
(b) After \mathbf{V}^\top : aligned



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



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



Whitening sequence: $\mathbf{z} \rightarrow \mathbf{V}^\top \mathbf{z} \rightarrow \Lambda^{-1/2} \mathbf{V}^\top \mathbf{z} = \mathbf{P}^{-1/2} \mathbf{z}$