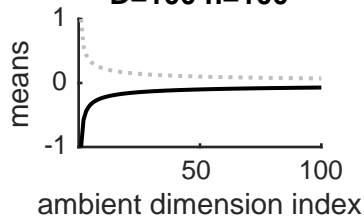


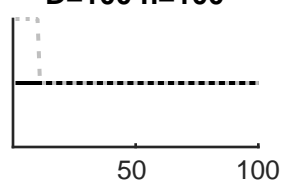
**(A) Rotated Trunk**  
 $D=100$   $n=100$



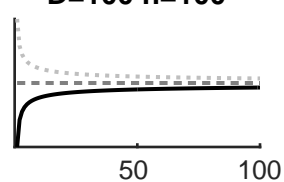
**(B) Toeplitz**  
 $D=100$   $n=100$



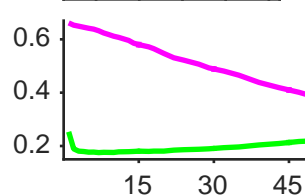
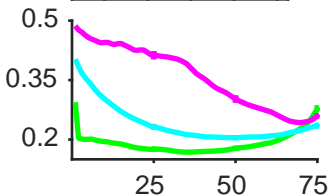
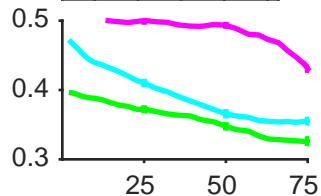
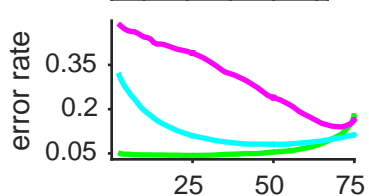
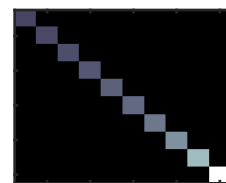
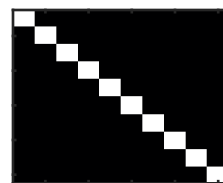
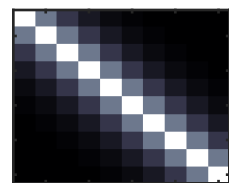
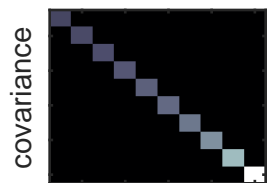
**(C) Fat Tails**  
 $D=100$   $n=100$



**(D) 3 Classes**  
 $D=100$   $n=100$

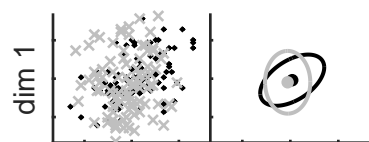


ambient dimension index

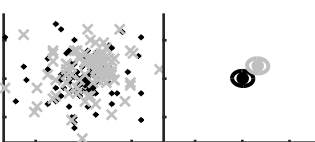


# of embedded dimensions

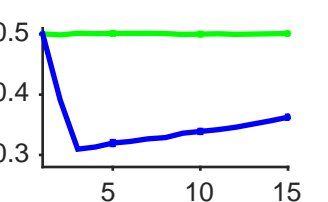
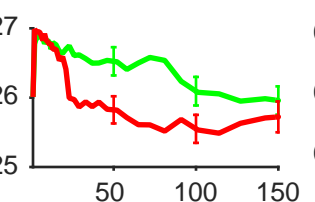
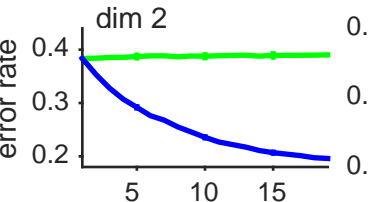
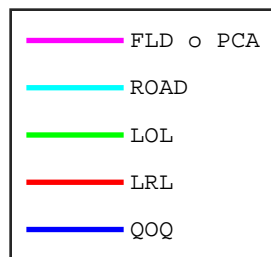
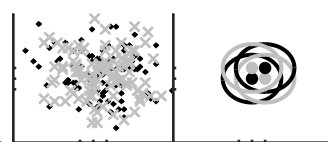
**(E) QDA**  
 $D=100$   $n=100$



**(F) Outliers**  
 $D=200$   $n=500$



**(G) XOR**  
 $D=100$   $n=100$



# of embedded dimensions