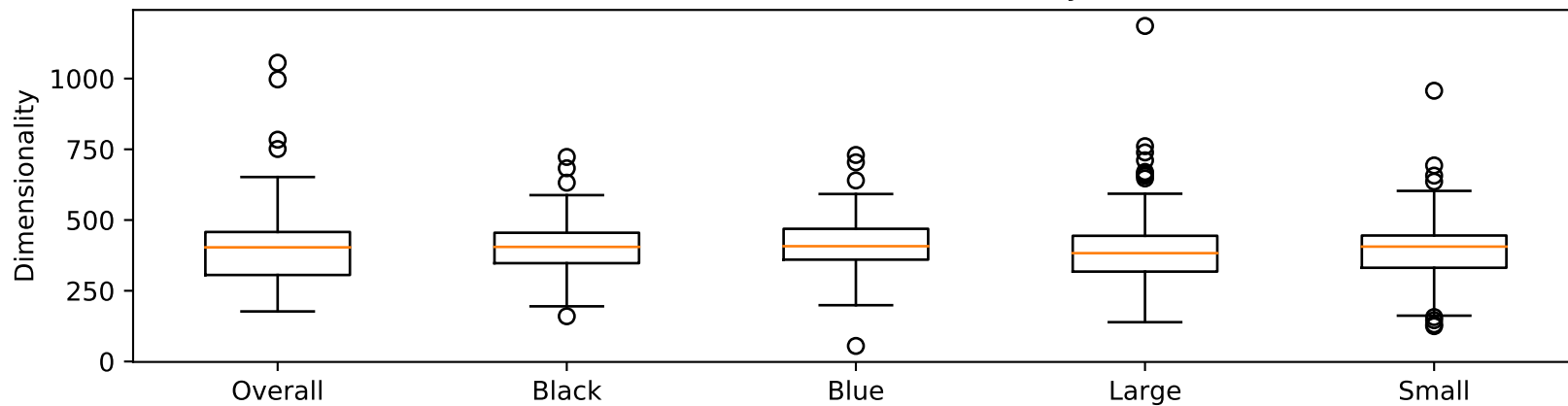Dimensionality estimates in the training dataset.