

D1_1000000

Variance Explained in Held-out Group

0.6
0.5
0.4
0.3
0.2
0.1
0.0
-0.1

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25

Number of Components

