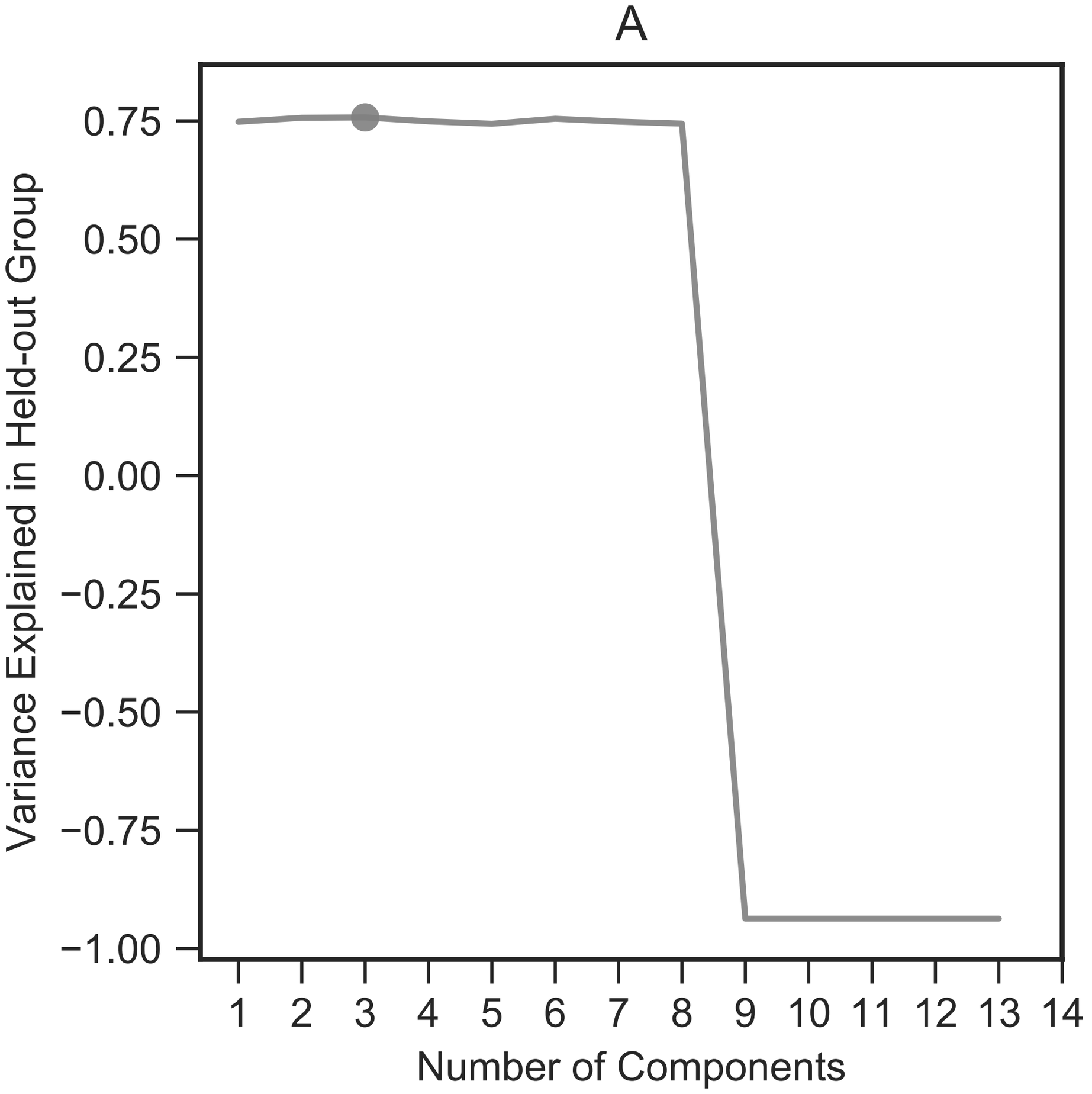
A
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
−1.00
Variance Explained in Held-out Group
1
2
3
4
5
6
7
8
9
10
11
12
13
14
Number of Components