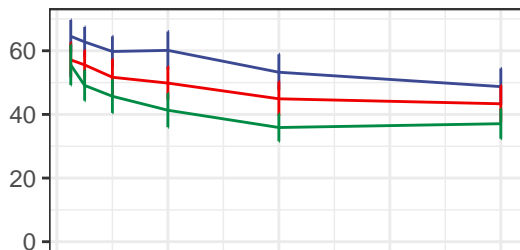
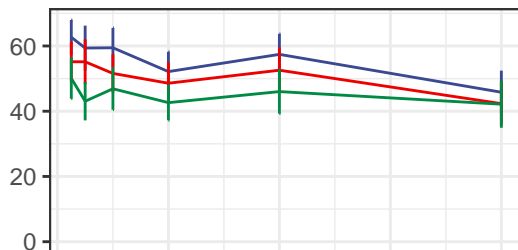


Principal angle - 1 PC

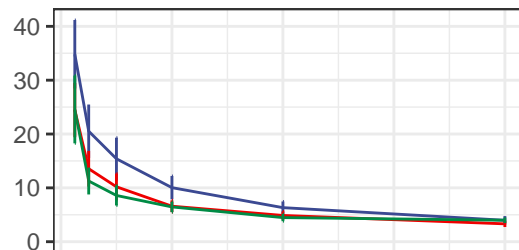
$q = 5 (\hat{\Sigma}_G)$



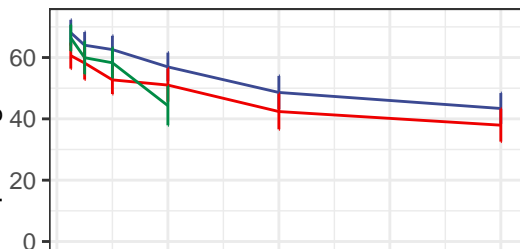
$q = 5 (\hat{\Sigma}_C)$



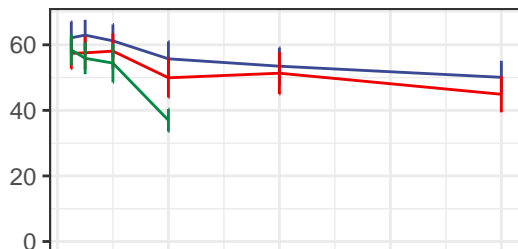
$q = 5 (\hat{\Sigma}_E)$



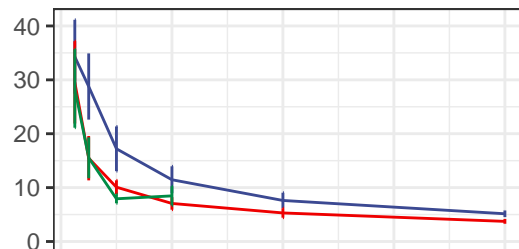
$q = 10 (\hat{\Sigma}_G)$



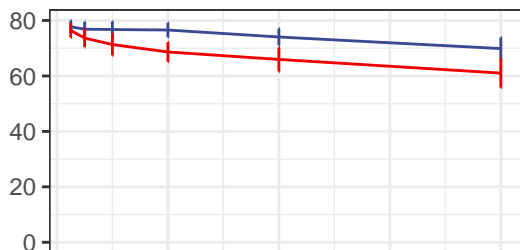
$q = 10 (\hat{\Sigma}_C)$



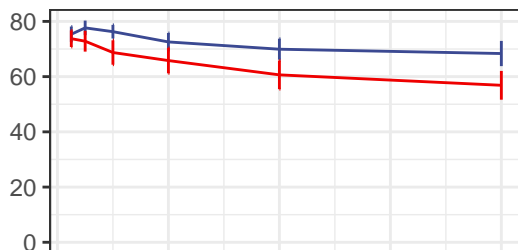
$q = 10 (\hat{\Sigma}_E)$



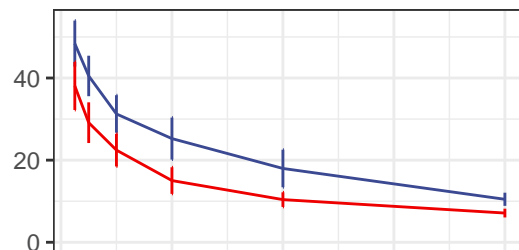
$q = 20 (\hat{\Sigma}_G)$



$q = 20 (\hat{\Sigma}_C)$



$q = 20 (\hat{\Sigma}_E)$



$n$

Method — mvHE — mvREHE — mvREML