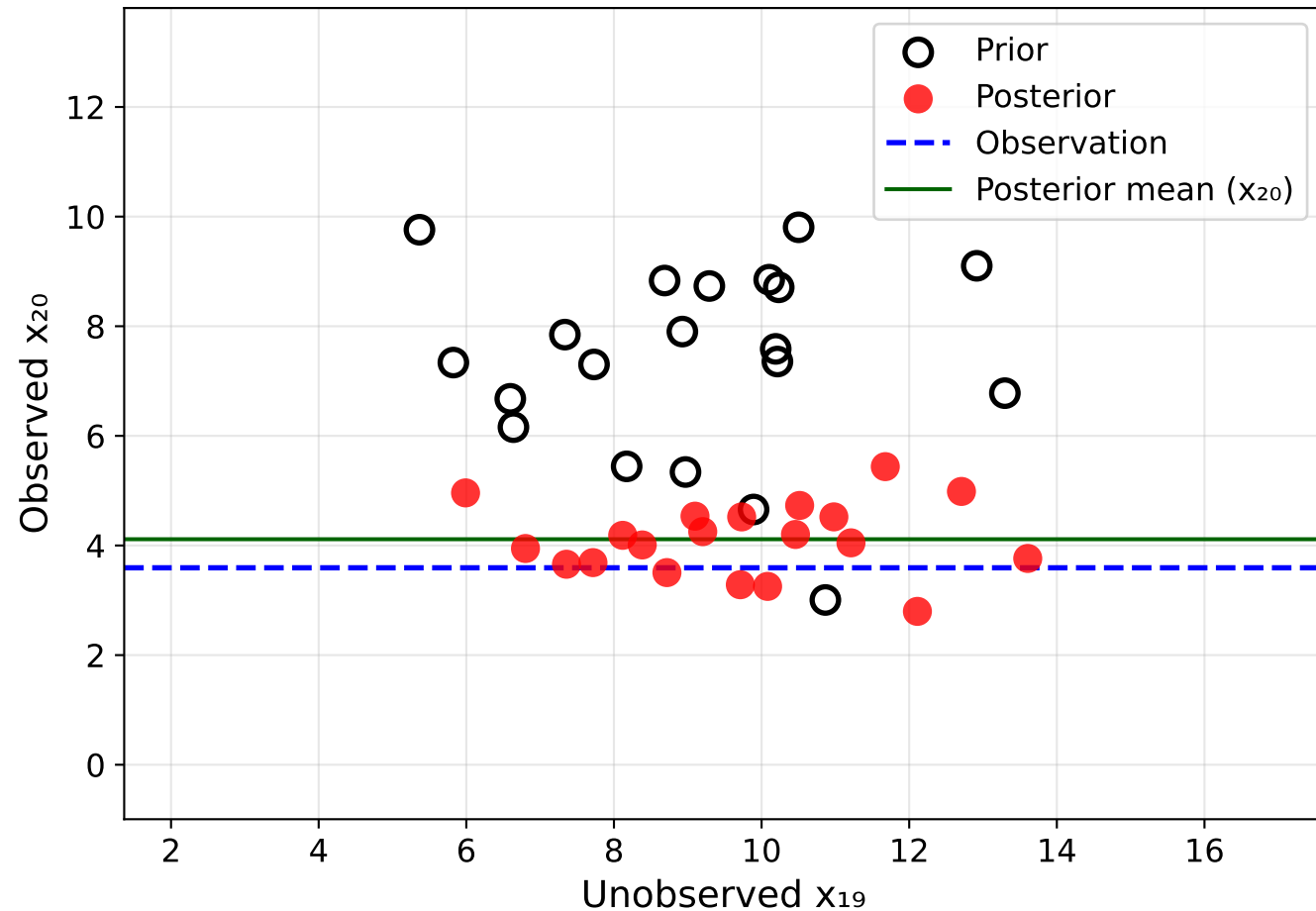**Replication of Figure 3 (Hu & van Leeuwen 2021)**
Effect of Kernel Choice in High Dimensions (D=1000, N=20)