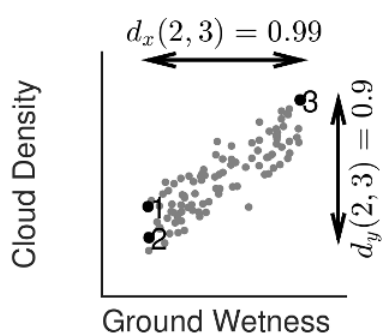
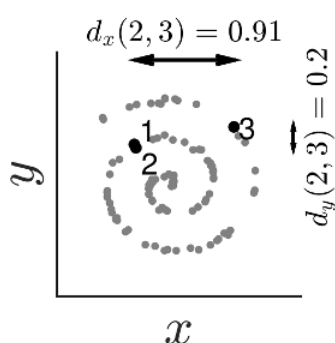


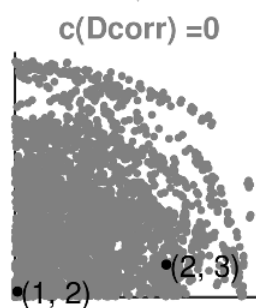
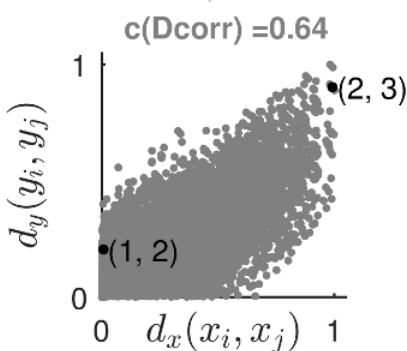
A. Linear



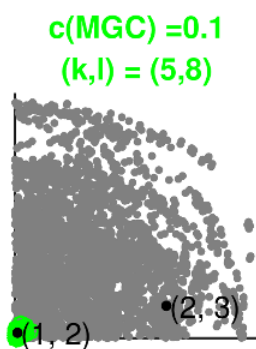
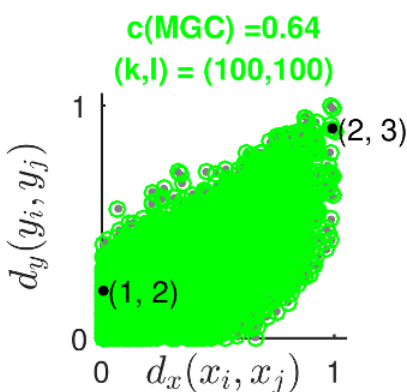
B. Spiral



(i) Compute the distances between all pairs of x_i , and all pairs of y_i . Denote those distances by $d_x(x_i, x_{i'})$ and $d_y(y_i, y_{i'})$, respectively.



(ii) Find the maximum local generalized correlation between d_x and d_y , i.e., only including (k, l) smallest values for each sample



(iii) Compute the p-value and the local significance values for all scales via a permutation test, and estimate the optimal scales (those with local significance values smaller than the p-value).

