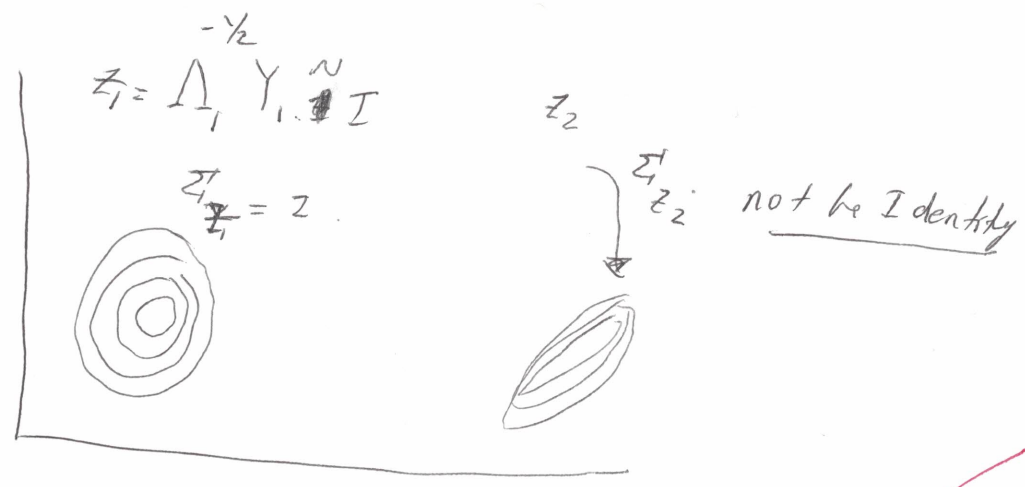
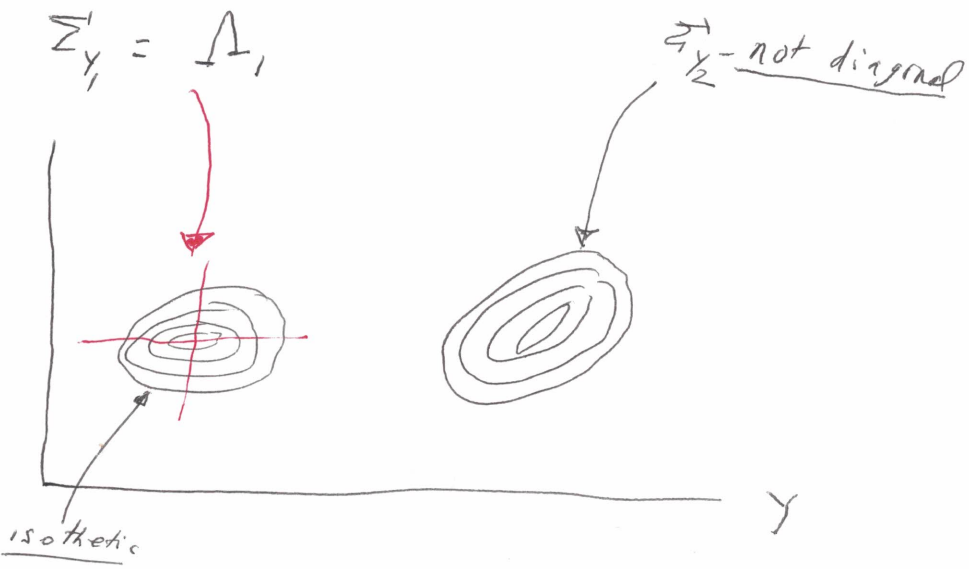
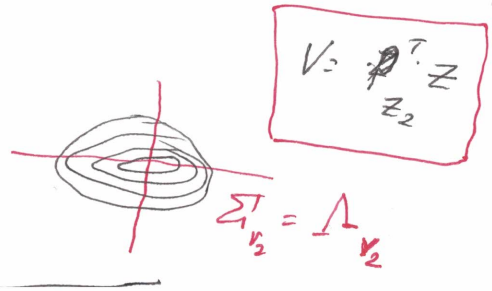
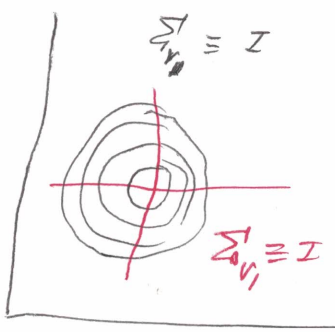


$Y = P^T X$ ROTATION

eigenvalue matrix of Σ_1^T



$P^T \Lambda^{-1/2} P$



$\Sigma_{z_i} = \text{Diagonal}$

- Both Diagonalized