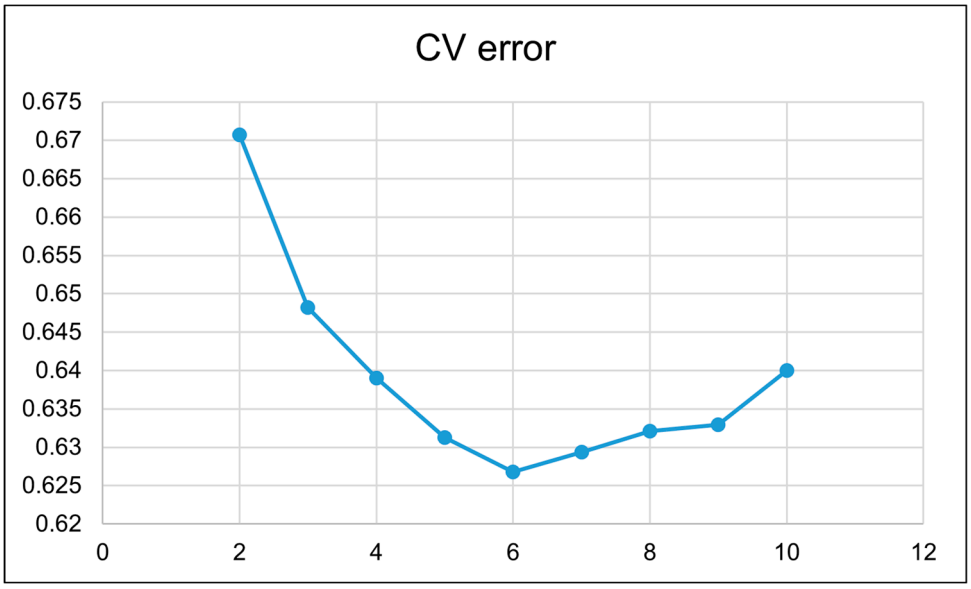


Figure S1 CV error values for different number of K from 2 to 10.

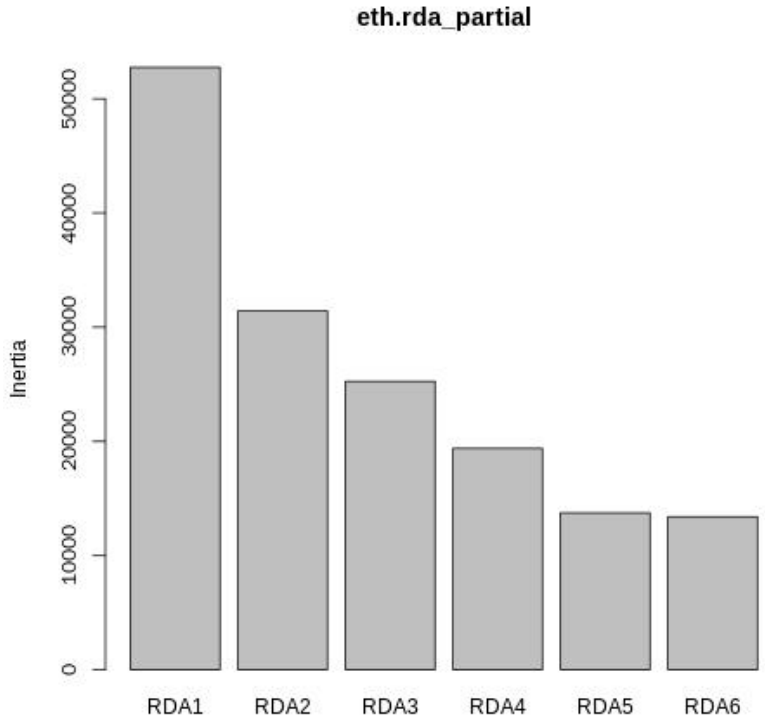


Figure S2 Eigenvalues for constrained axes.