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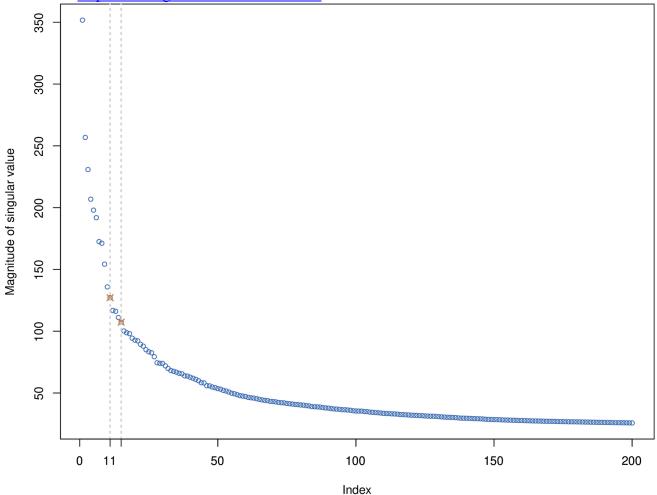


Figure S3: The possible choices for the embedding dimensionality $d=\{11,15\}$ were determined by identifying the first and second elbow-point (Zhu and Ghodsi, 2006), respectively, on the scree plot of singular values.