



rbind(x1[, 1:2], x2[, 1:2])[,1]

1st 4 variables of 50



Projection onto 1 vector



Density

Project onto Eigenvectors



range(c1p, c2p)

Optimal Weights on 32 Eigenvectors



19:50

OPTIMAL PROJECTION





1st 2 variables of p=50 n1=n2=10

rbind(x1[, 1:2], x2[, 1:2])[,1]

1st 4 variables of 50



Projection onto 1 vector



N = 20 Bandwidth = 0.4181

Project onto Eigenvectors



range(c1p, c2p)

Optimal Weights on 32 Eigenvectors



19:50

OPTIMAL PROJECTION

