

## GENERALIZED PRINCIPAL COMPONENT ANALYSIS%0A

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Principal component regression (PCR) is a widely used two-stage procedure: principal component analysis (PCA), followed by regression in which the selected principal components are regarded as new explanatory variables in the model.

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Dimensionality Reduction Principal component analysis (PCA) to generalized PCA for non-Gaussian data

Hotelling, H. (1933), Analysis of a complex of statistical

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**Generalized N-Dimensional Principal Component Analysis ...**

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