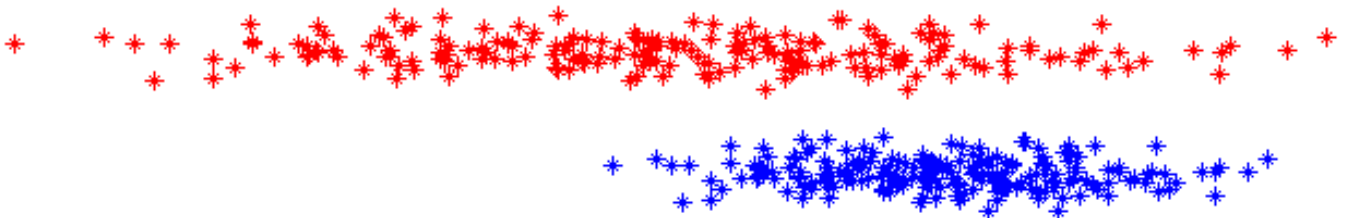


MULTIVARIATE REGRESSION

Techniques and tools

Heikki Hyötyniemi



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Abstract: Multivariate statistical methods are powerful tools for analysis and manipulation of large data sets. This report introduces the most important statistical tools that can be used for multivariate regression in a general framework.

Keywords: data analysis, multivariate statistical methods, chemometrics; cluster analysis, linear regression, orthogonal least squares, ridge regression, principal component analysis and regression, partial least squares, canonical correlation analysis and regression, independent component analysis, factor analysis; neural networks; subspace identification

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