

Table 1

fi

$$f(X) = - (\cdot \langle \beta, X \rangle \cdot \langle \beta, X \rangle) -$$

fi

X K

fi
{β, ..., β_K}

fi

fi

$$f(X) = - (\cdot \langle \beta, X \rangle \cdot \langle \beta, X \rangle) -$$

fi

fi

fi

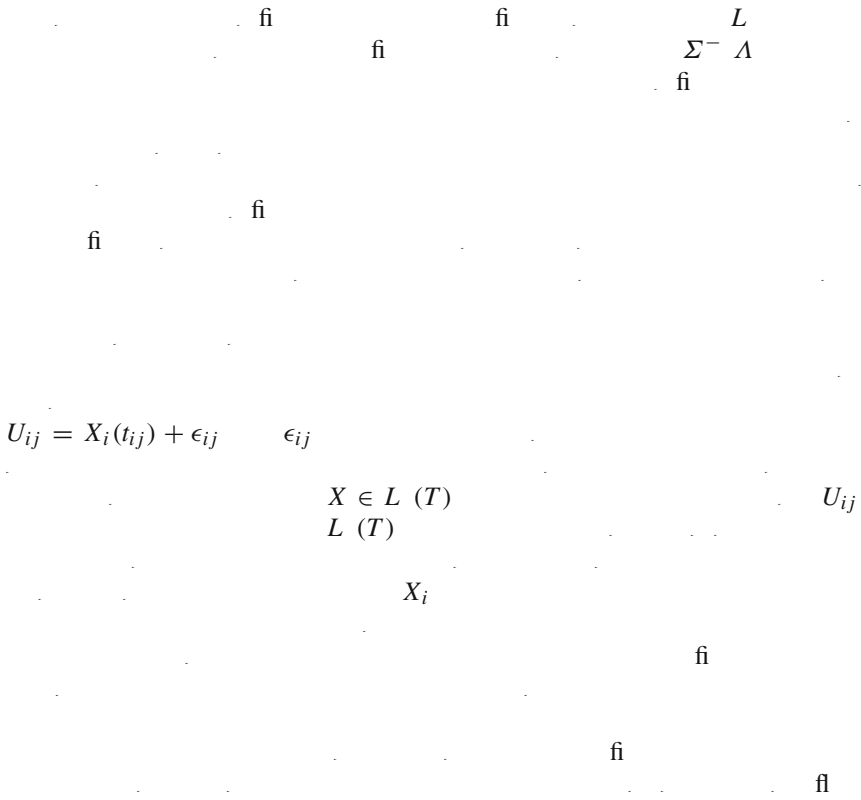
X

X

X

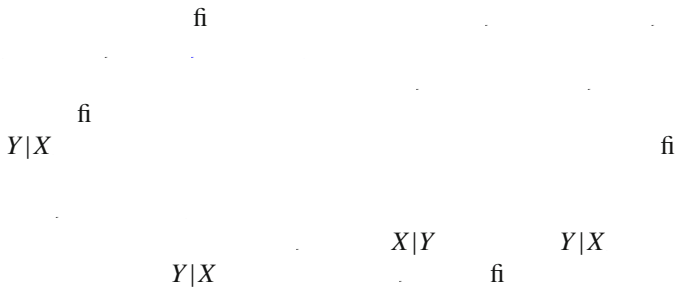
fi

X



$Y|X$ $X|Y$

2 Relation to partial least squares



fi

fi

X

fi

fi

3 Implementation and numerical examples

fi

fi



fi

fi

K s_n

s_n

X

fi

fi

fi

fi

fi

References

fi

ψ

fi

fi

