

# Pros and Cons of Principal Components Analysis

Pros Can be computed using covariance/correlation matrix Cons Sensitive to skewed measures Sensitive to outliers Categorical data requires preprocessing Multiple Correspondence Analysis Multi-Dimensional Scaling

Unsupervised Learning:

# GENERALIZED LOW-RANK MODEL (GLRM)

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#### Pros

 Can be computed using covariance/correlation matrix

### Cons

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- Sensitive to outliers
- Categorical data requires preprocessing
  - Multiple Correspondence Analysis
  - Multi-Dimensional Scaling

