

Dear Editor,

Enclosed please find our manuscript "On the estimation of the number of components in multivariate functional principal component analysis". Using simulations, we emphasize the need for caution when employing the conventional approach of establishing a percentage of variance explained threshold for each univariate functional feature in the estimation of multivariate functional principal components analysis. This approach, while valid for individual features, may prove unreliable when striving to explain an overall percentage of variance in a multivariate functional data settings. To address this issue, we recommend that practitioners exercise prudence and thoughtful consideration when applying such a method in a multivariate context.

We hope that it could be considered for a reviewing process for Stat.

Sincerely,  
Steven Golovkine (correponding author)