Journal

To do List 1. Find data 2. Read chapter 2 of Advances in PCA 3. Learn more about R packages.

Look into combinations of SPCA and KPCA. Would the transformations applied during KPCA make PCs too hard to interpret or could we find meaningful interpretations of a small number of variables under a transformation.

KPCA works best with large amount of data fairly evenly distributed along the manifold.

I was able to find a few (I think 3) papers on Sparse Kernel PCA (SKPCA). Performs KPCA but adds a penalty similar to LASSO in order to give sparser PCs.