PLSLib

Release 0.1

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PLSLib is a Python and R library implementing the various algorithms detailed in the book *Partial LeastSquares Regression and Related Dimension Reduction Methods* by R. Dennis Cook and Liliana Forzani, available here.

NIPALS

Nonlinear iterative partial least squares [REFERENCE HERE].

`NIPALS.nipals.`**`nipals`**`(`*someotherinputsidontknowyet*, *version='sample'*`)`

> Orthogonal weights: $W_q^T W_q = I_q$
>
> Envelope connection: $\mathrm{span}(Wq) = \mathcal{E}_X(\mathcal{B})$, the X-envelope of $\mathcal{B}$: $\mathrm{span}(\beta)$.
>
> Score matrix S_d: These are traditional computational intermediaries, although they are not needed in the computation of $\hat{\beta}_{\mathrm{npls}}$.
>
> Algorithm $\mathbb{N}$: This is an instance of Algorithm N discussed in §1.5.3. PLS1 v. PLS2 Algorithm is applicable for PLS1 or PLS2 fits; See §3.8.

TWO

INDICES AND TABLES

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