

Multimatrix Extension of Partial Least Square

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Principal Component Regression

Lets consider a model,

$$Y = B_o + XB + E$$

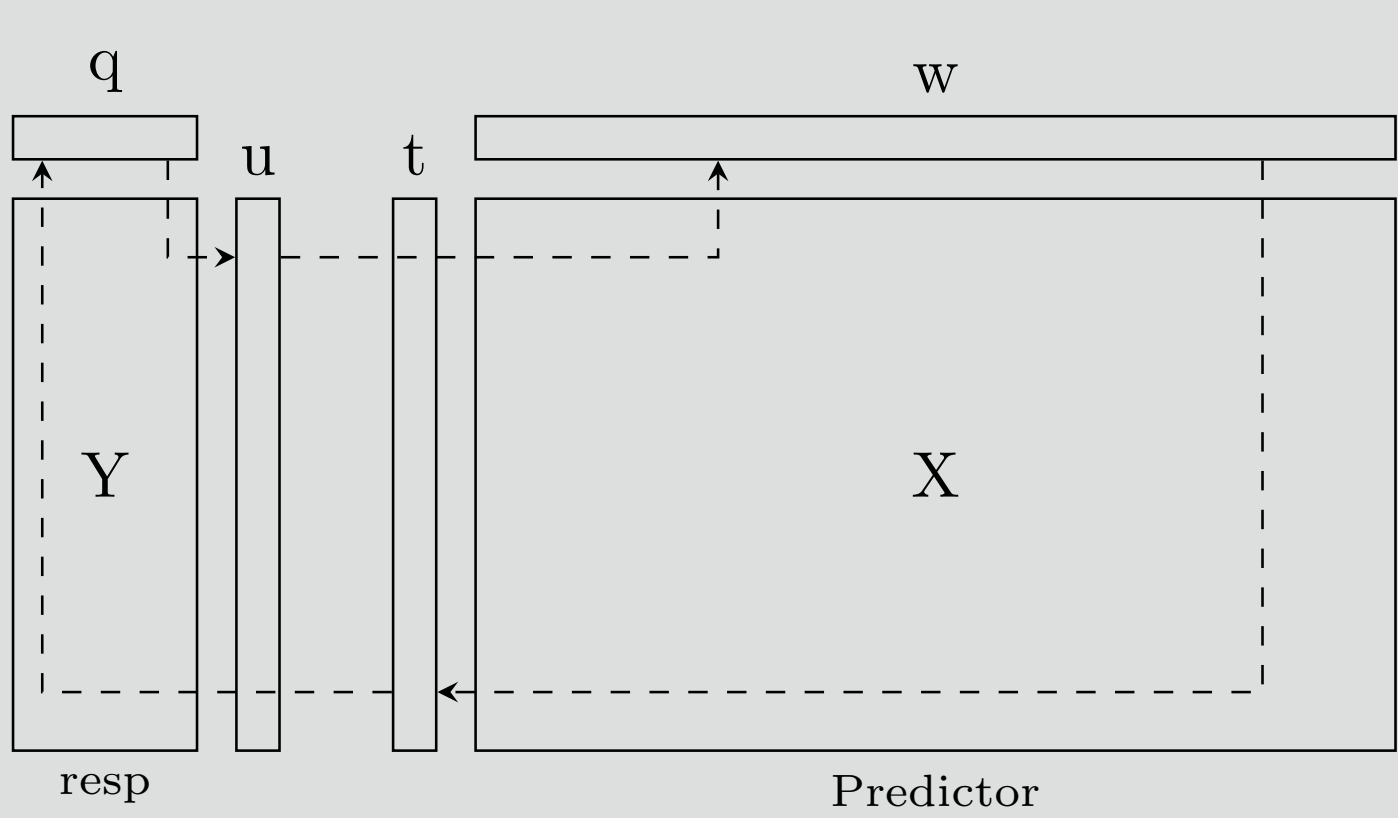


Figure: NIPALS algorithm for performing PLS regression

NIPALS Algorithm

bla bla bla

PROBLEMS:

- Multicollinear Predictors
- High Dimensional data
- Large Number of predictors

What is PLS?

- Method that can explore the underlying relation of predictor with response through latent structure
- Method that can gather maximum covariance structure between X and Y in first few components

L-PLS and its variants (Exo-LPLS and Endo-LPLS)

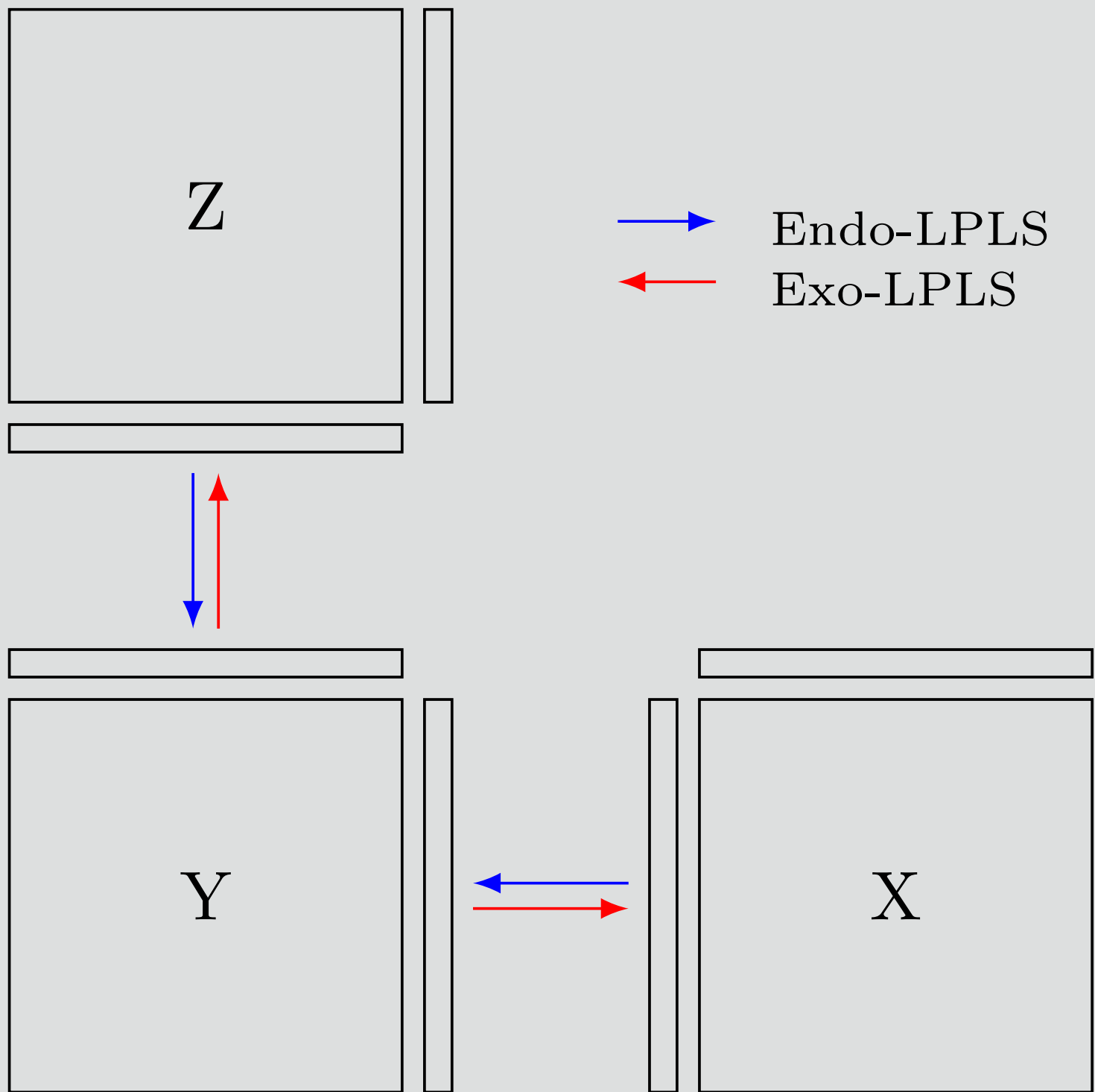
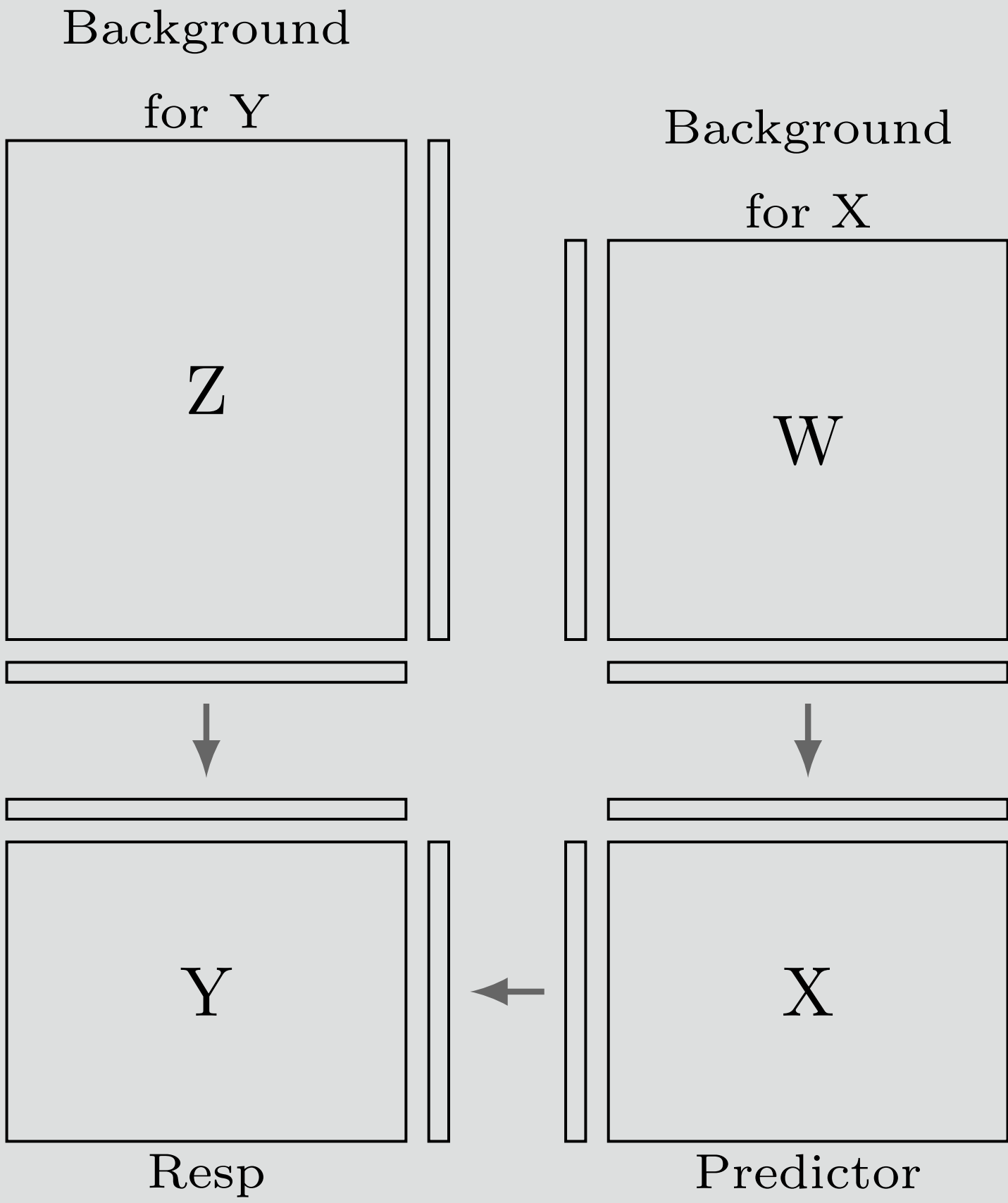


Figure: Extension of PLS including some background information

bla bla bla

U-shaped Partial Least Square Regression (UPLS)



Conclusion

Application Example

