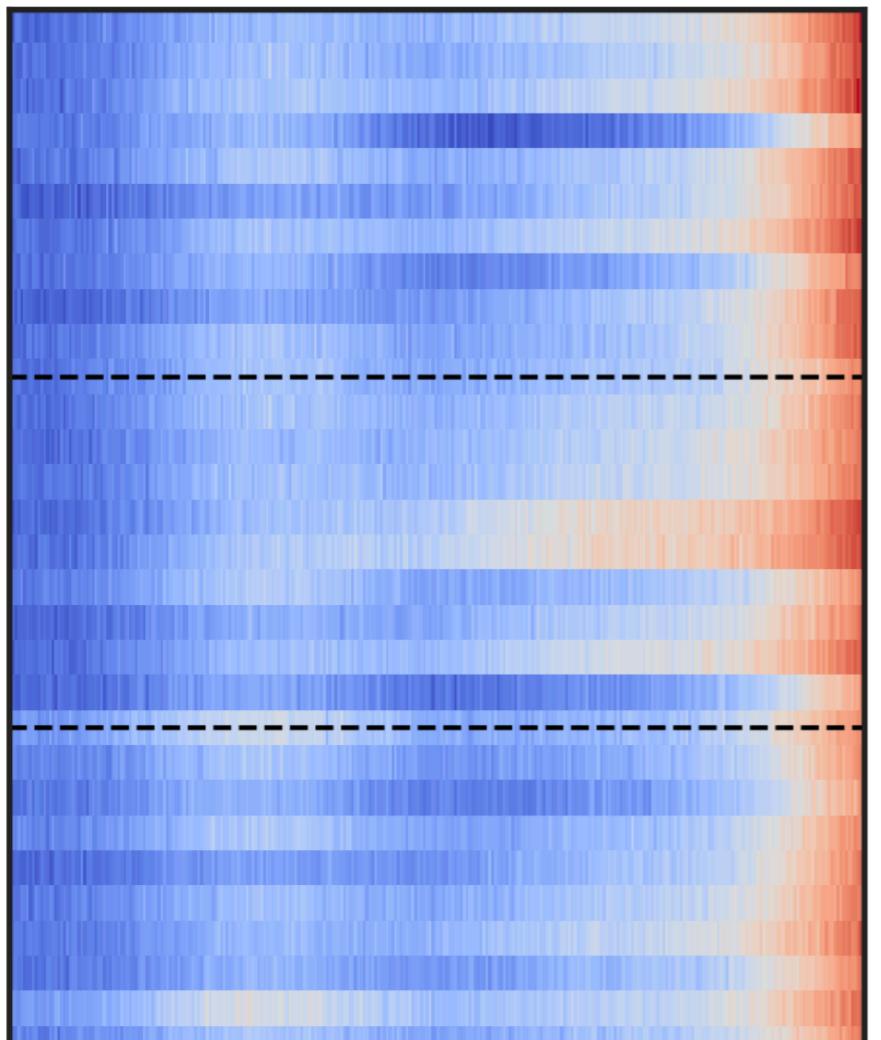


Feature Matrix \mathbf{X}

Samples (n)



Spectral Bands (m)

Score Matrix \mathbf{T}

||

Samples (n)

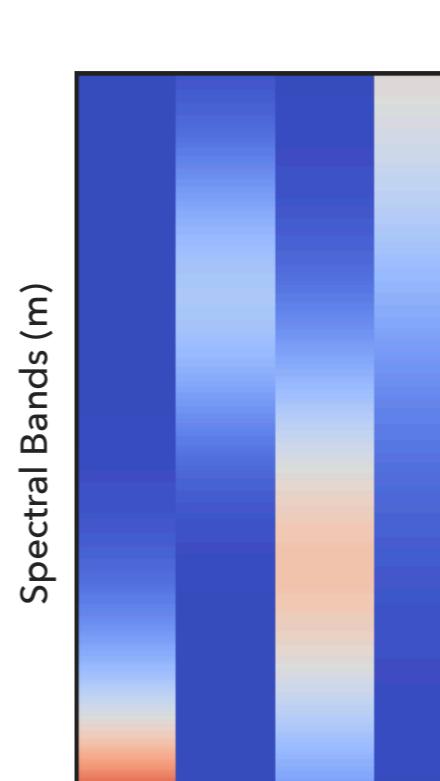
Latent Variables (k)

Min.

Max.

Loading Matrix \mathbf{P}

X

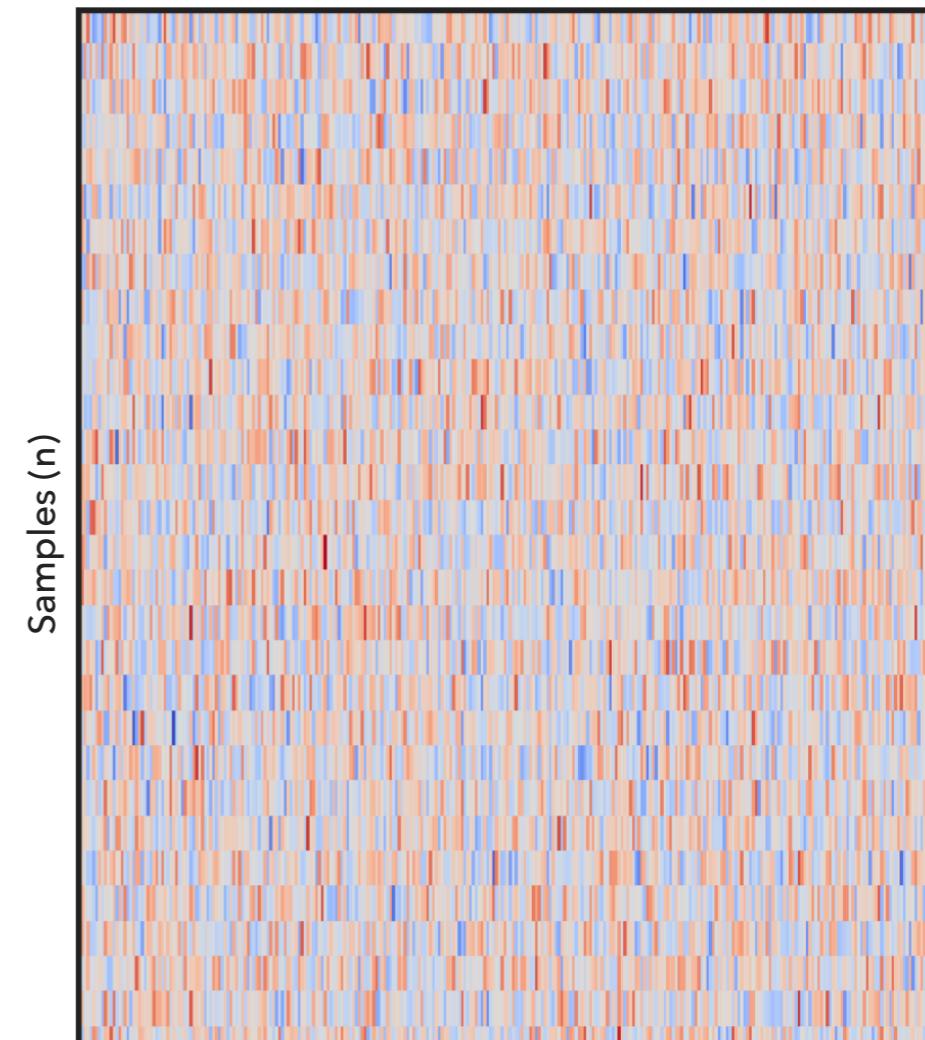


Latent Variables (k)

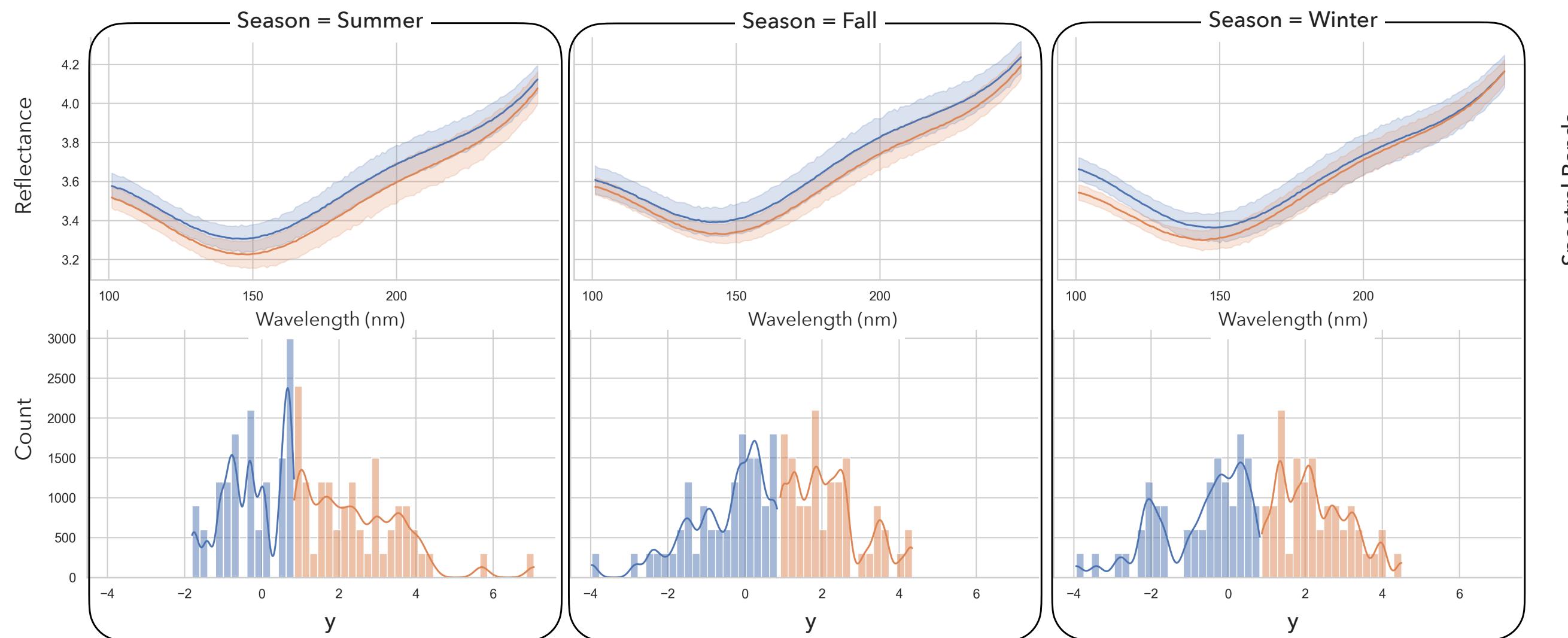
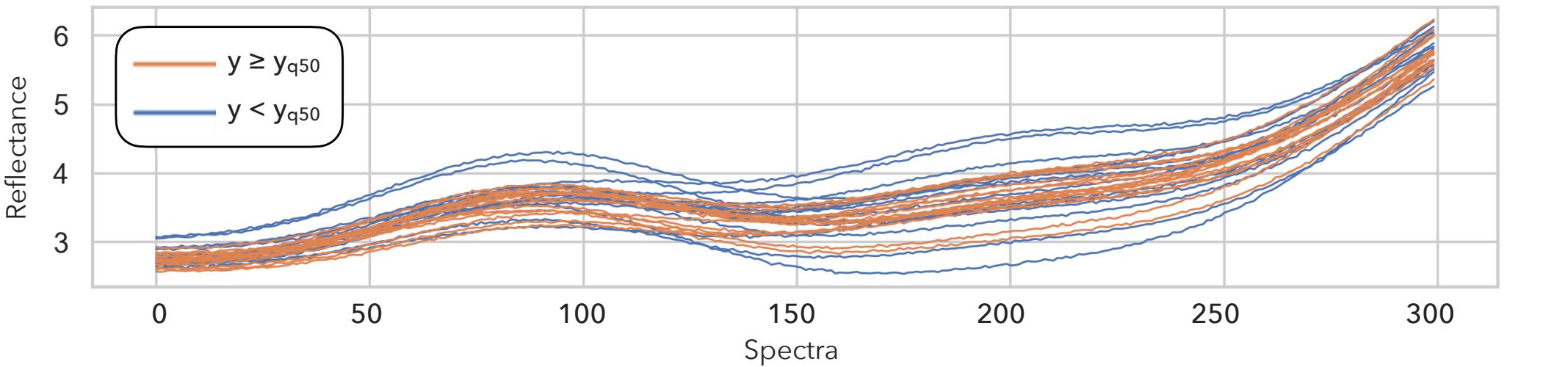
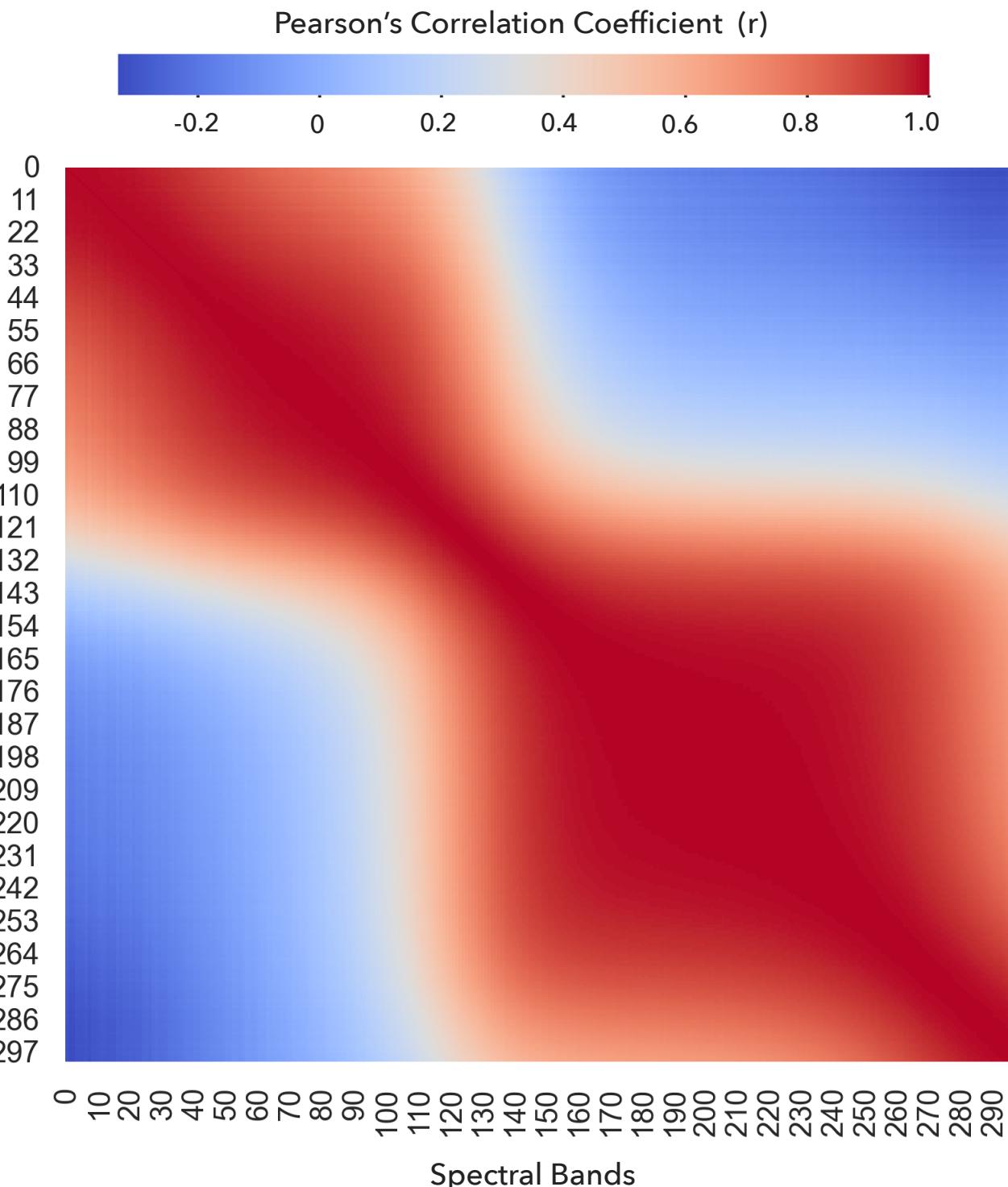
\mathbf{T}^T

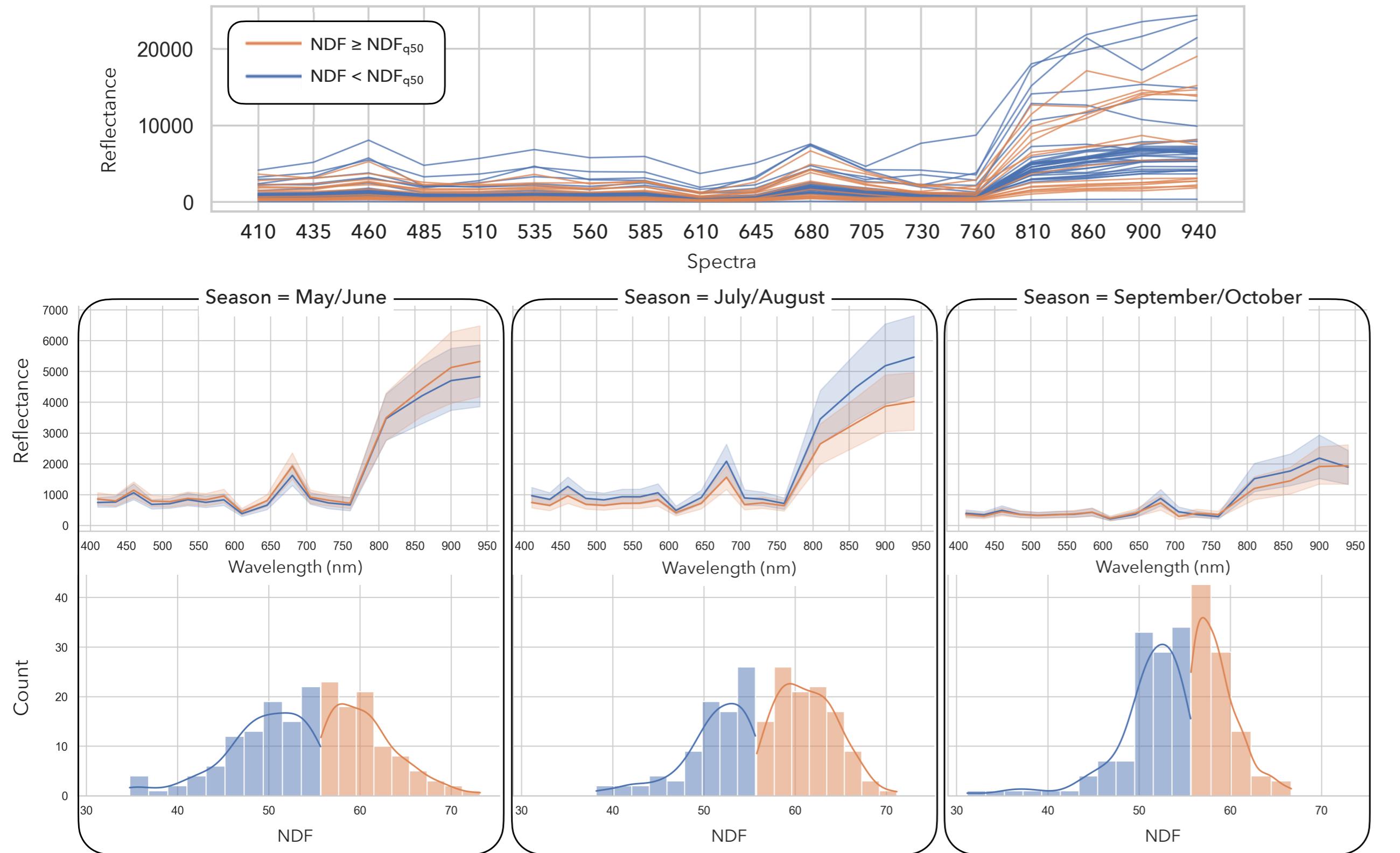
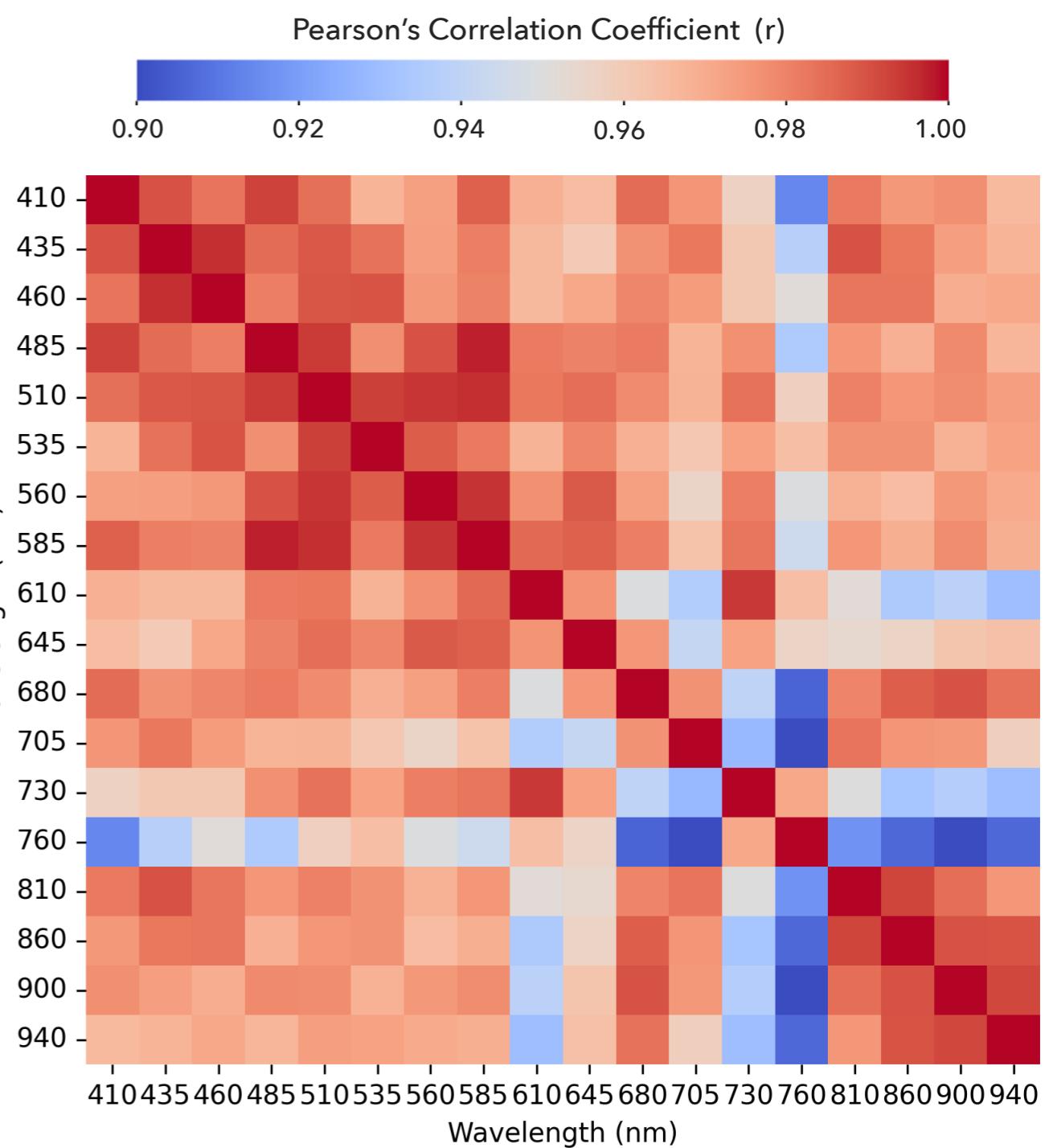
+

Residual Matrix \mathbf{E}



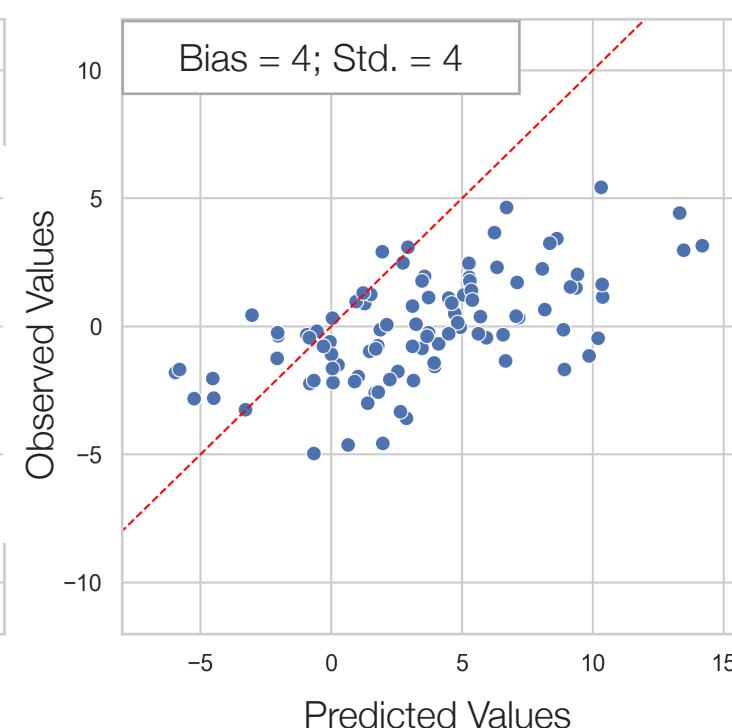
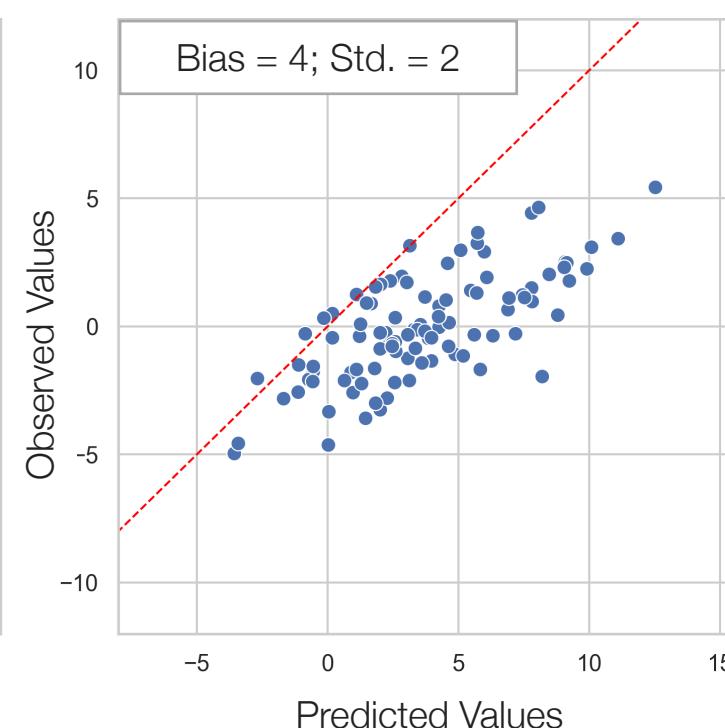
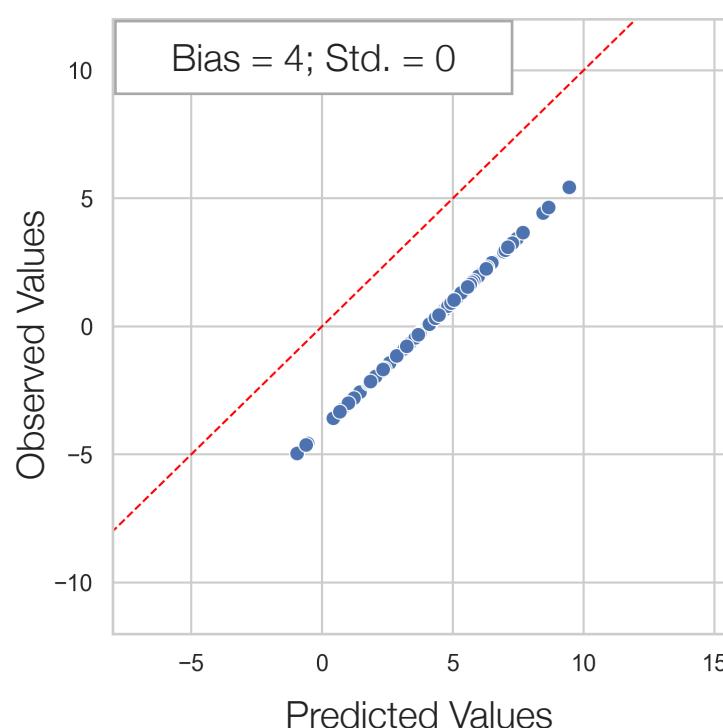
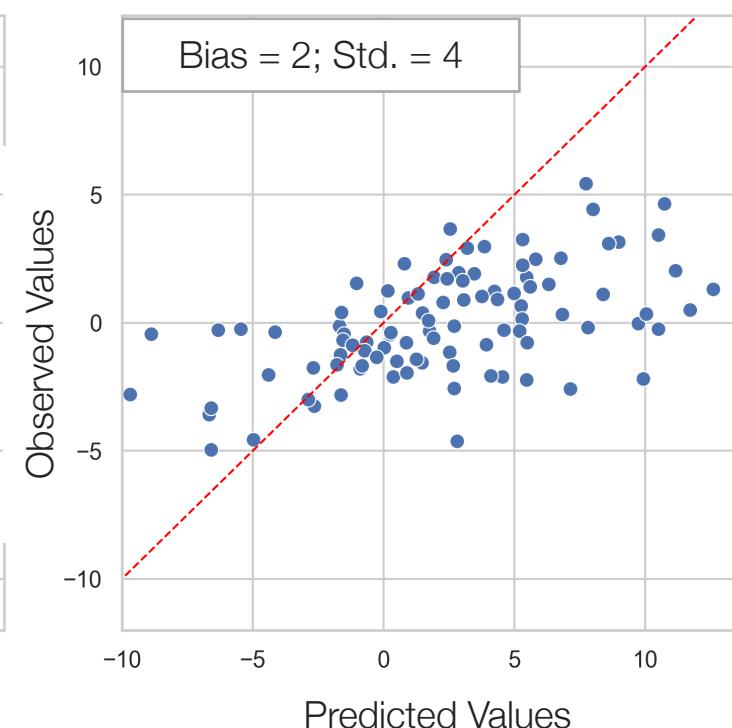
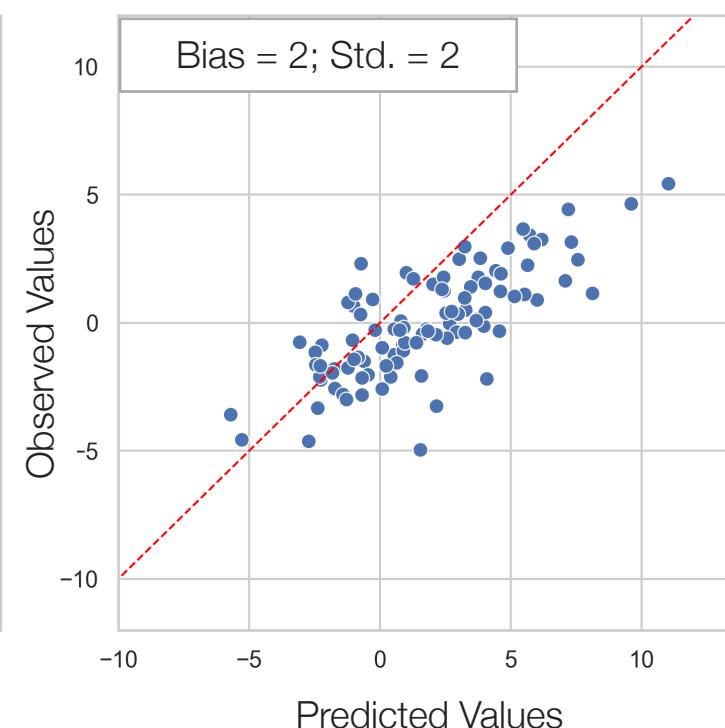
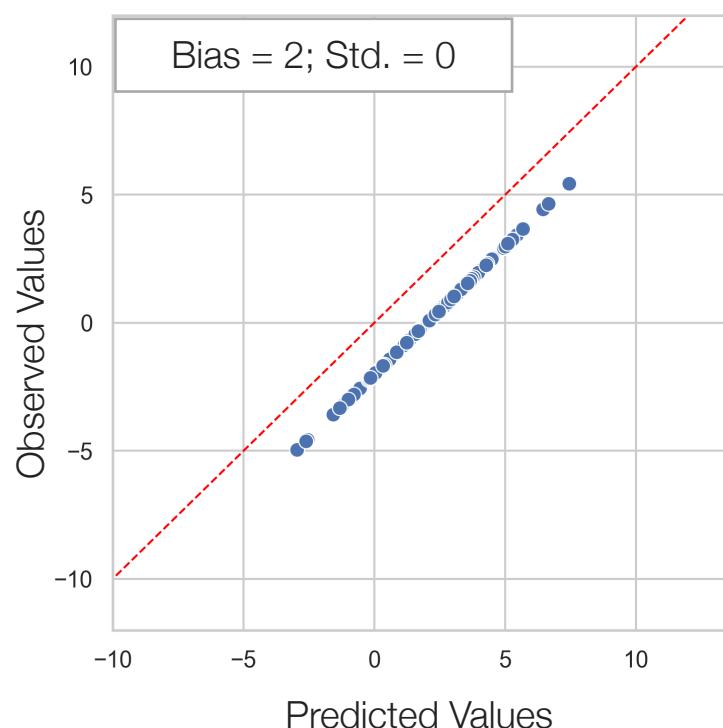
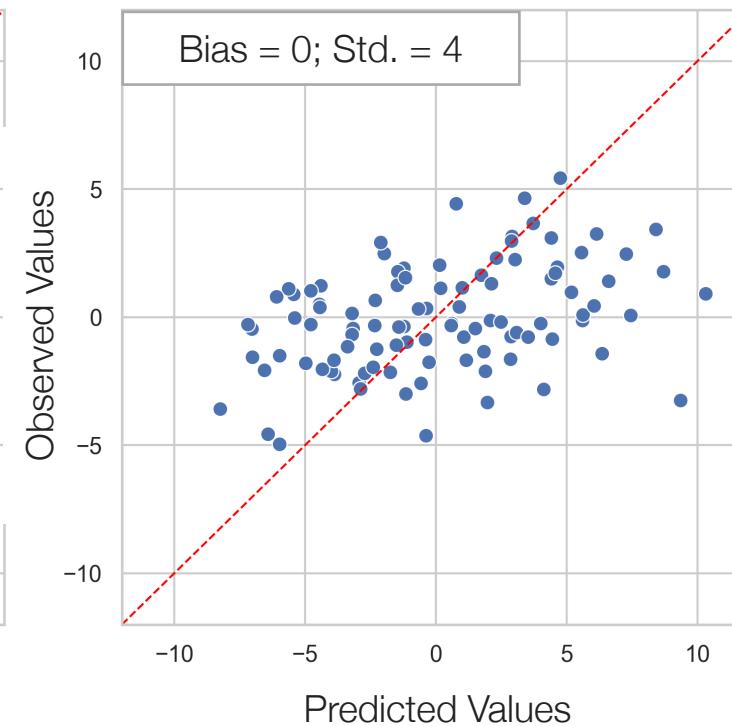
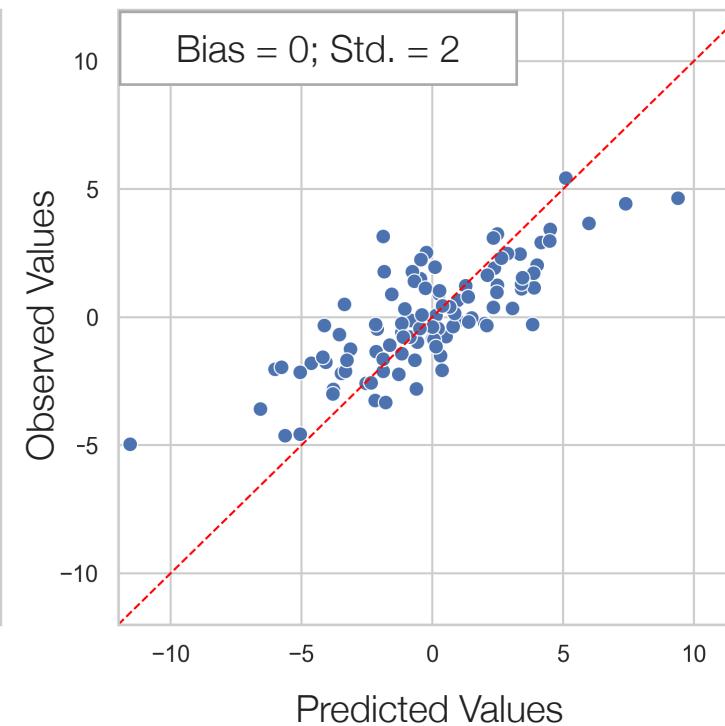
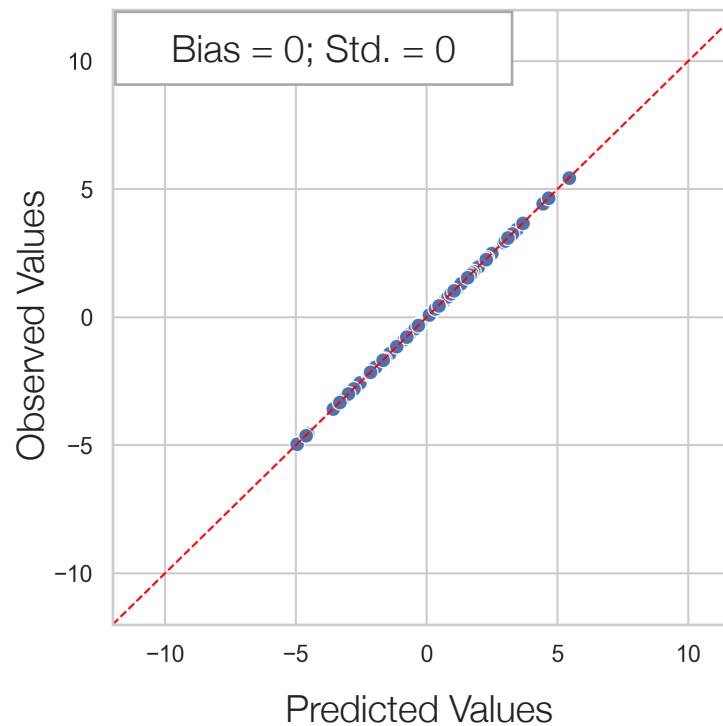
Spectral Bands (m)

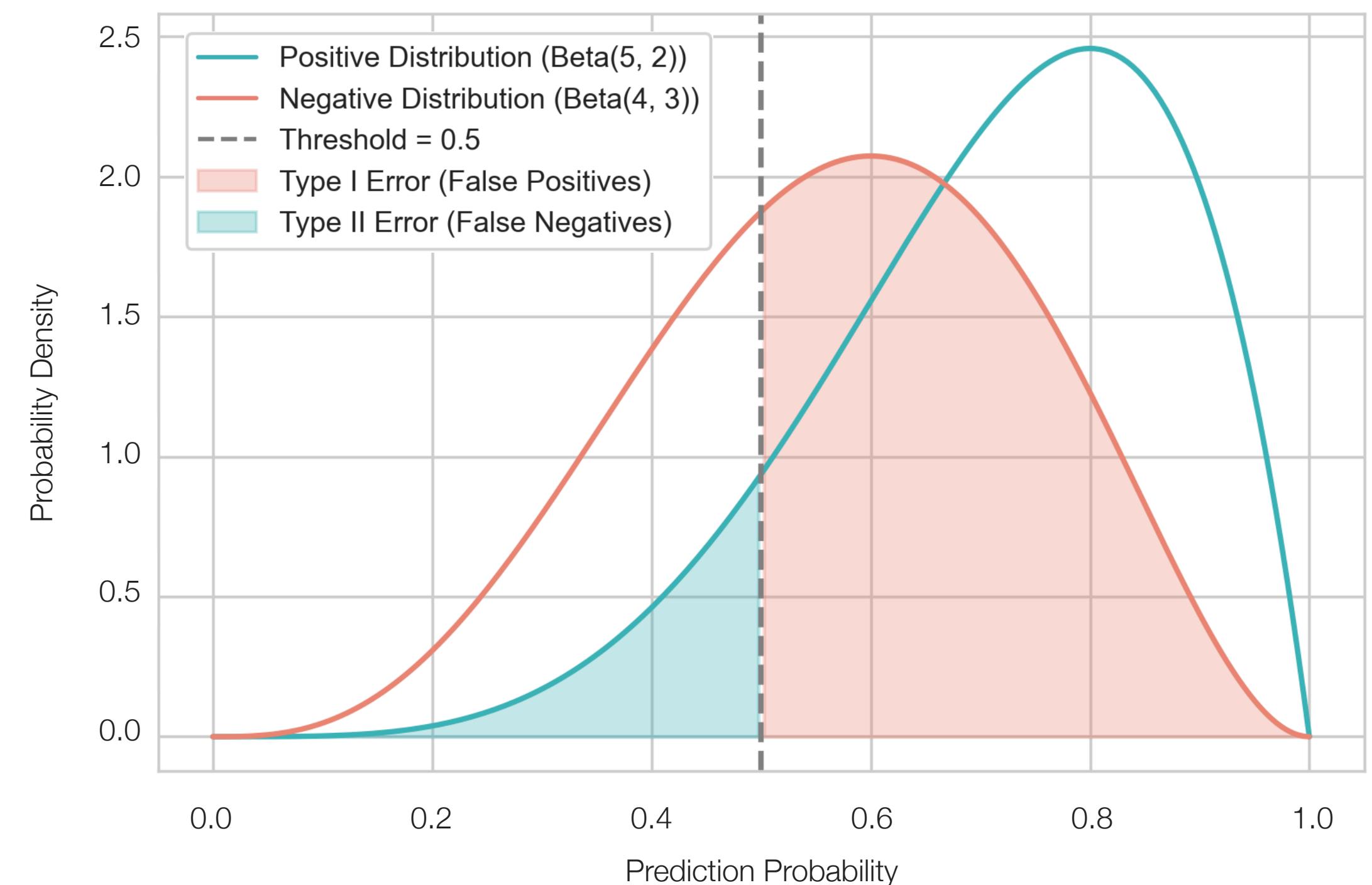
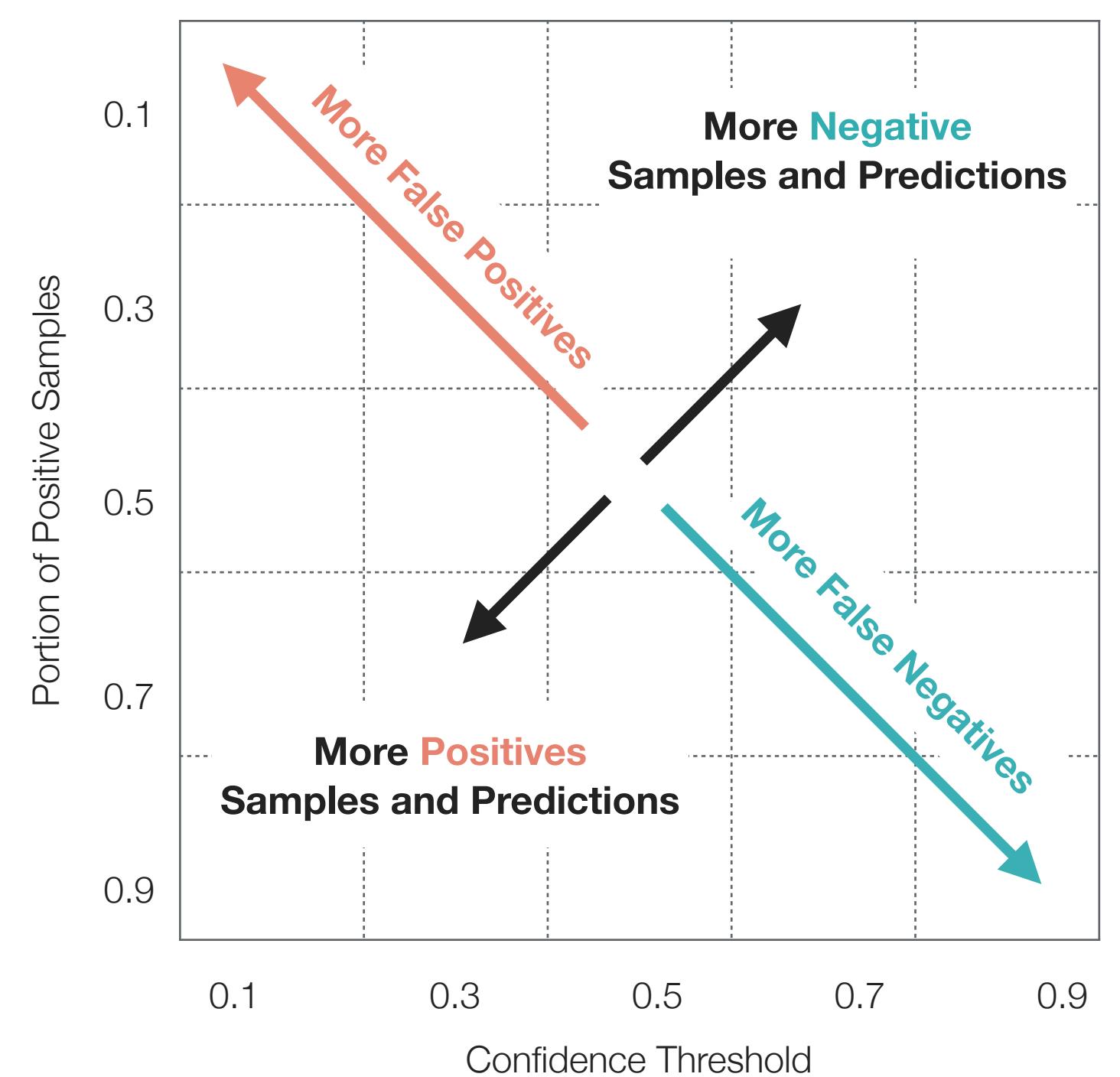
a.**b.**

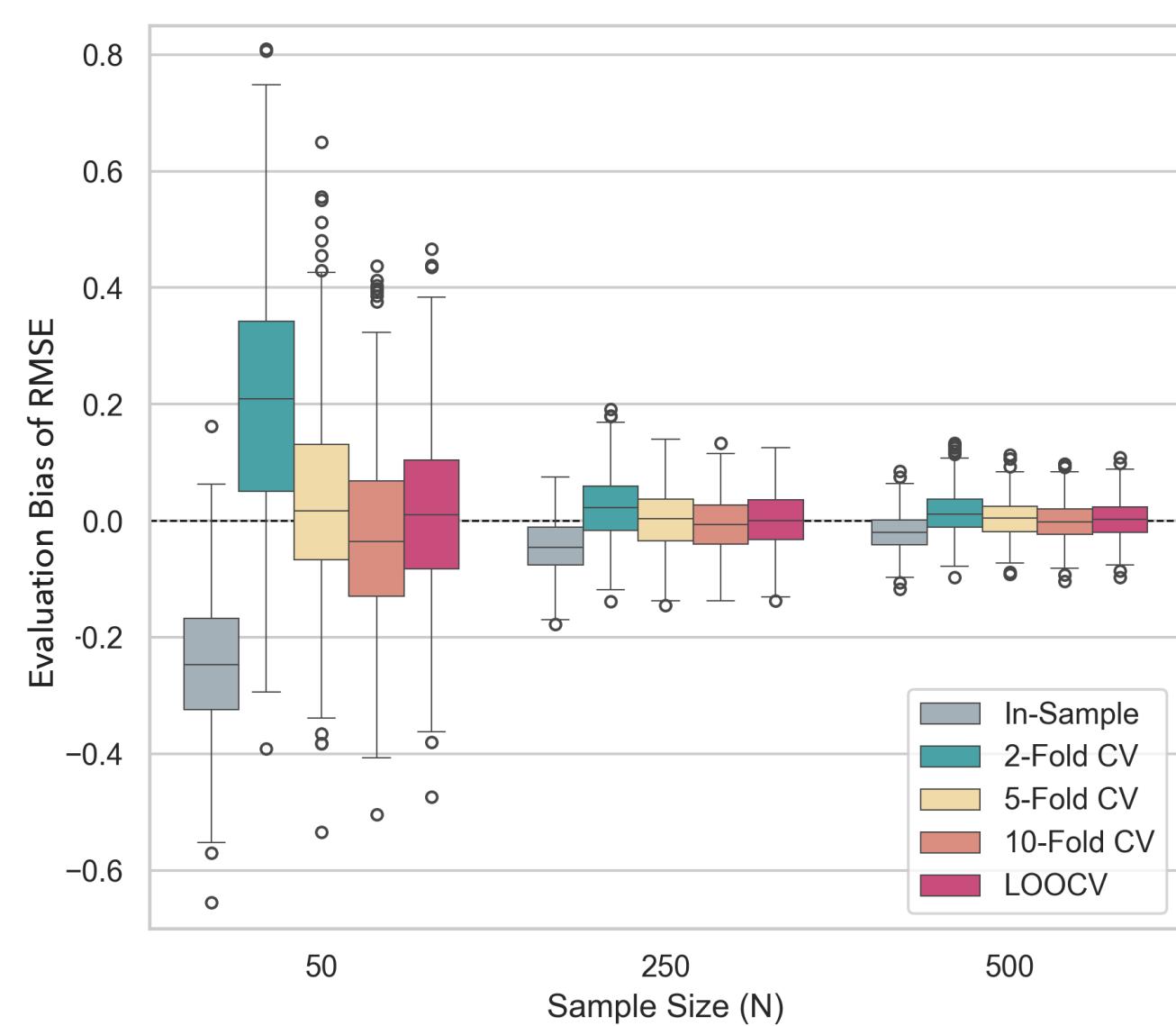
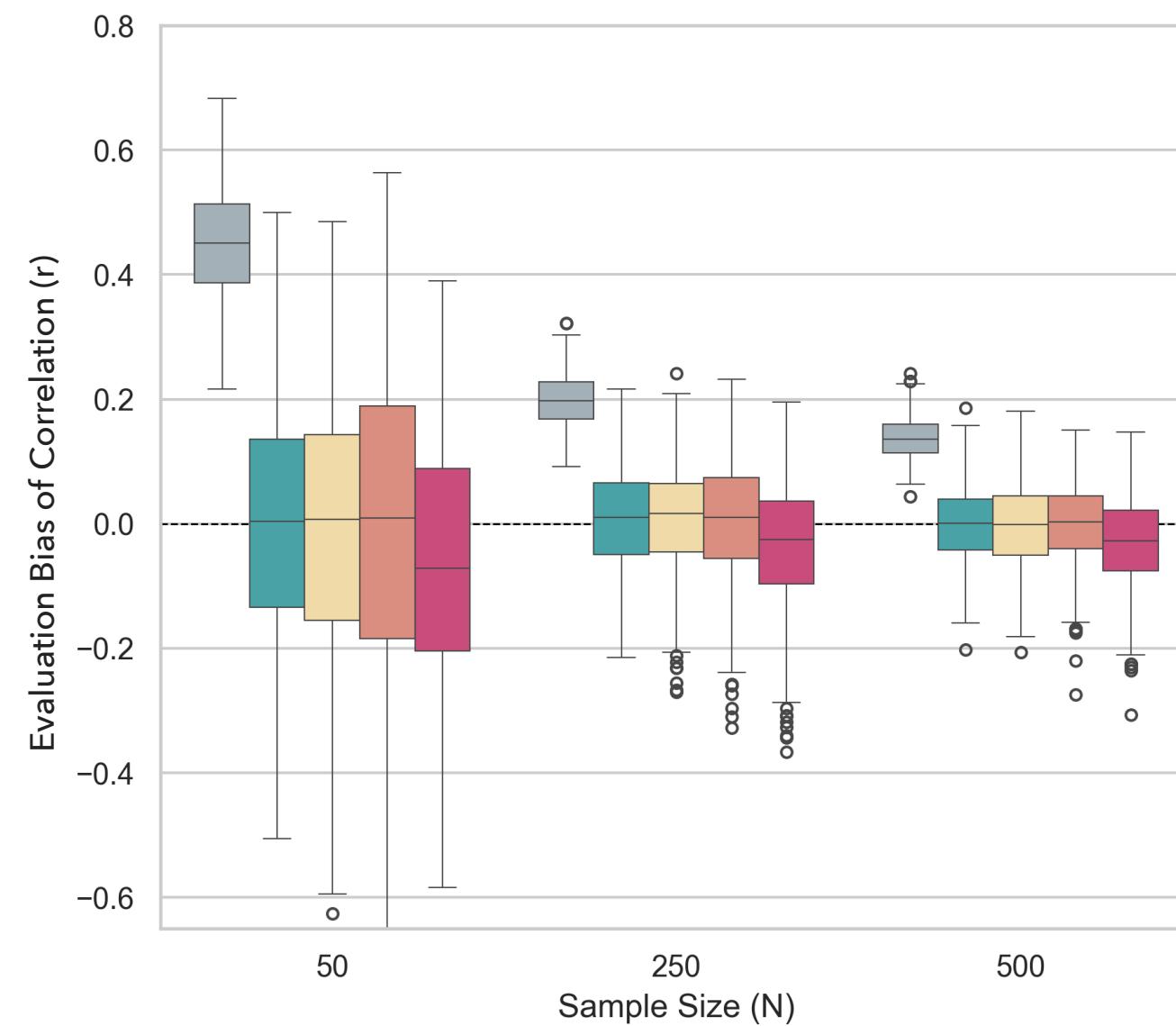
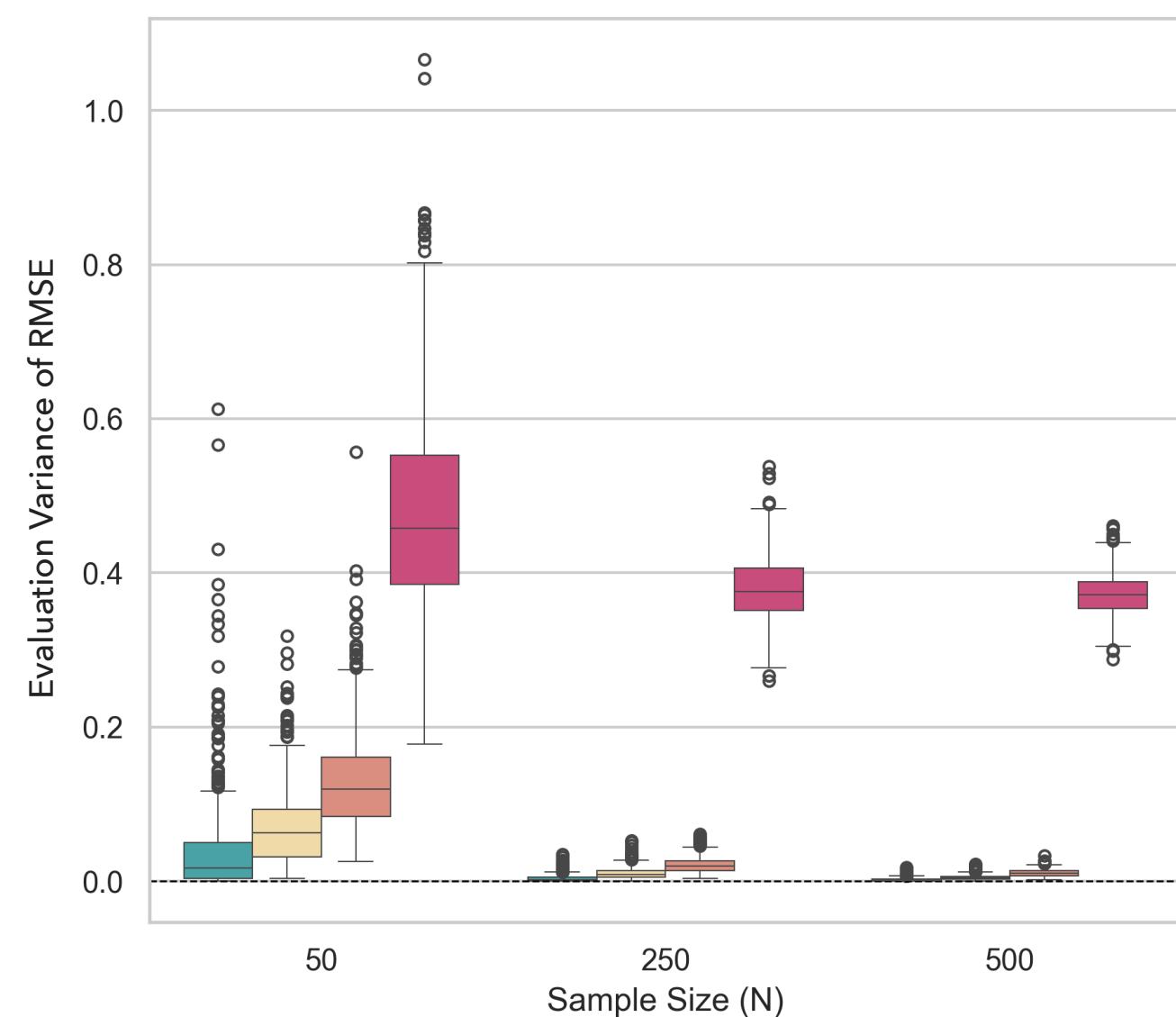
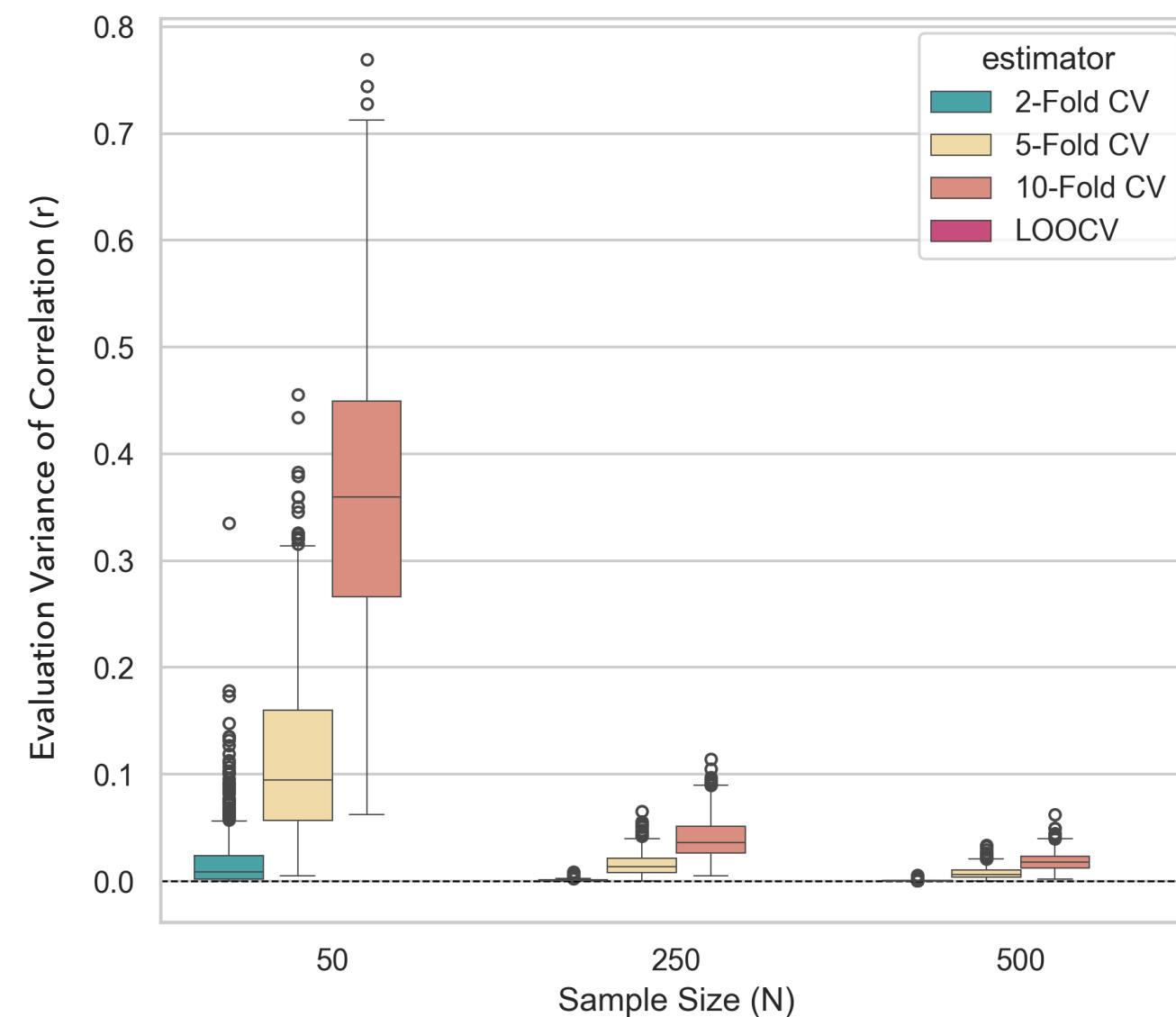
a.**b.**

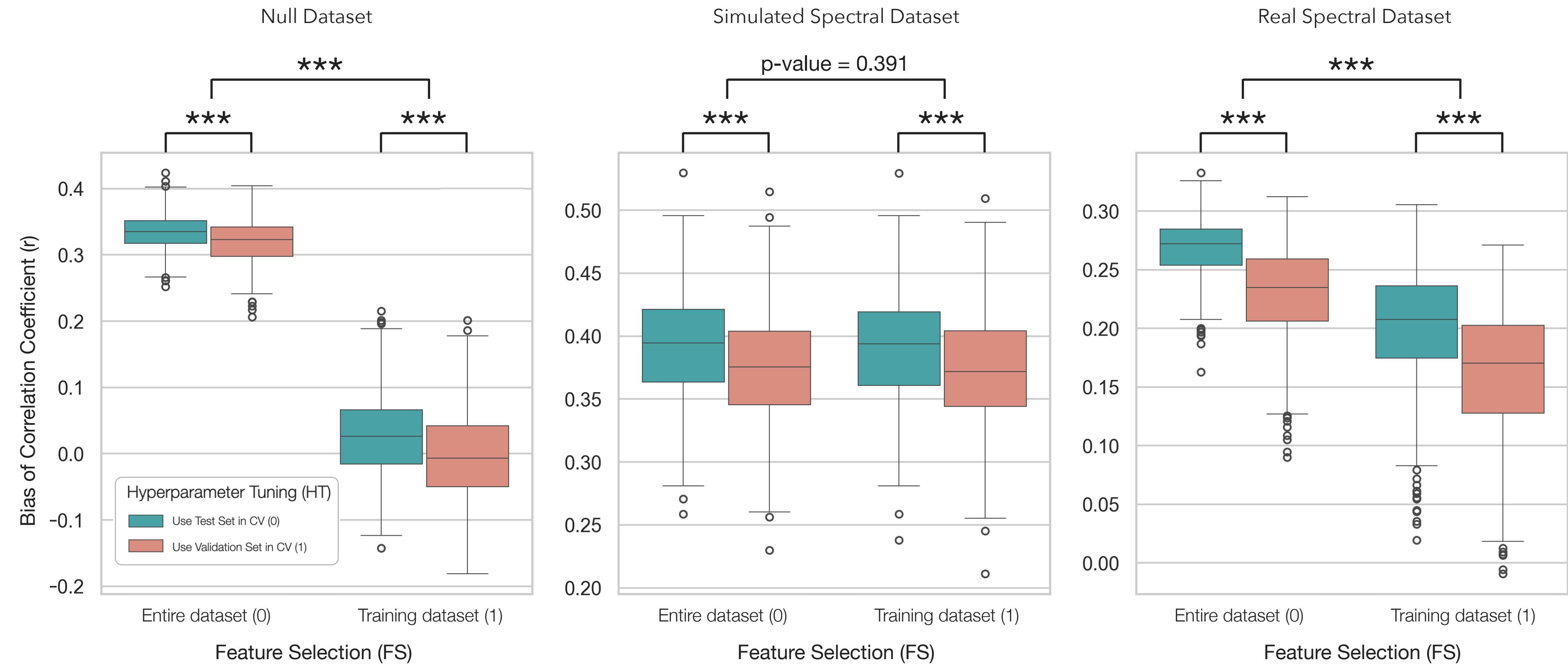
Higher Error Variance

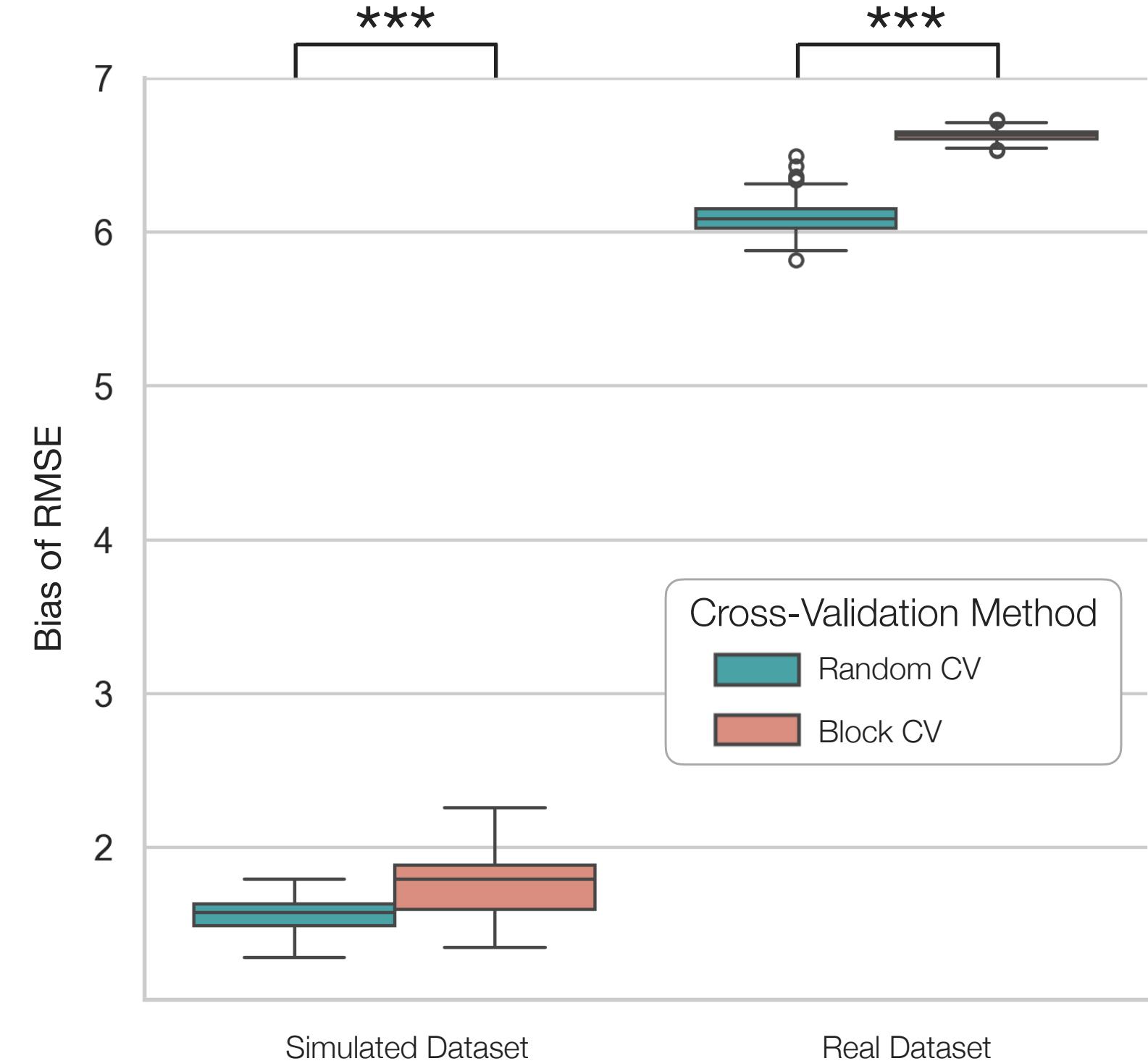
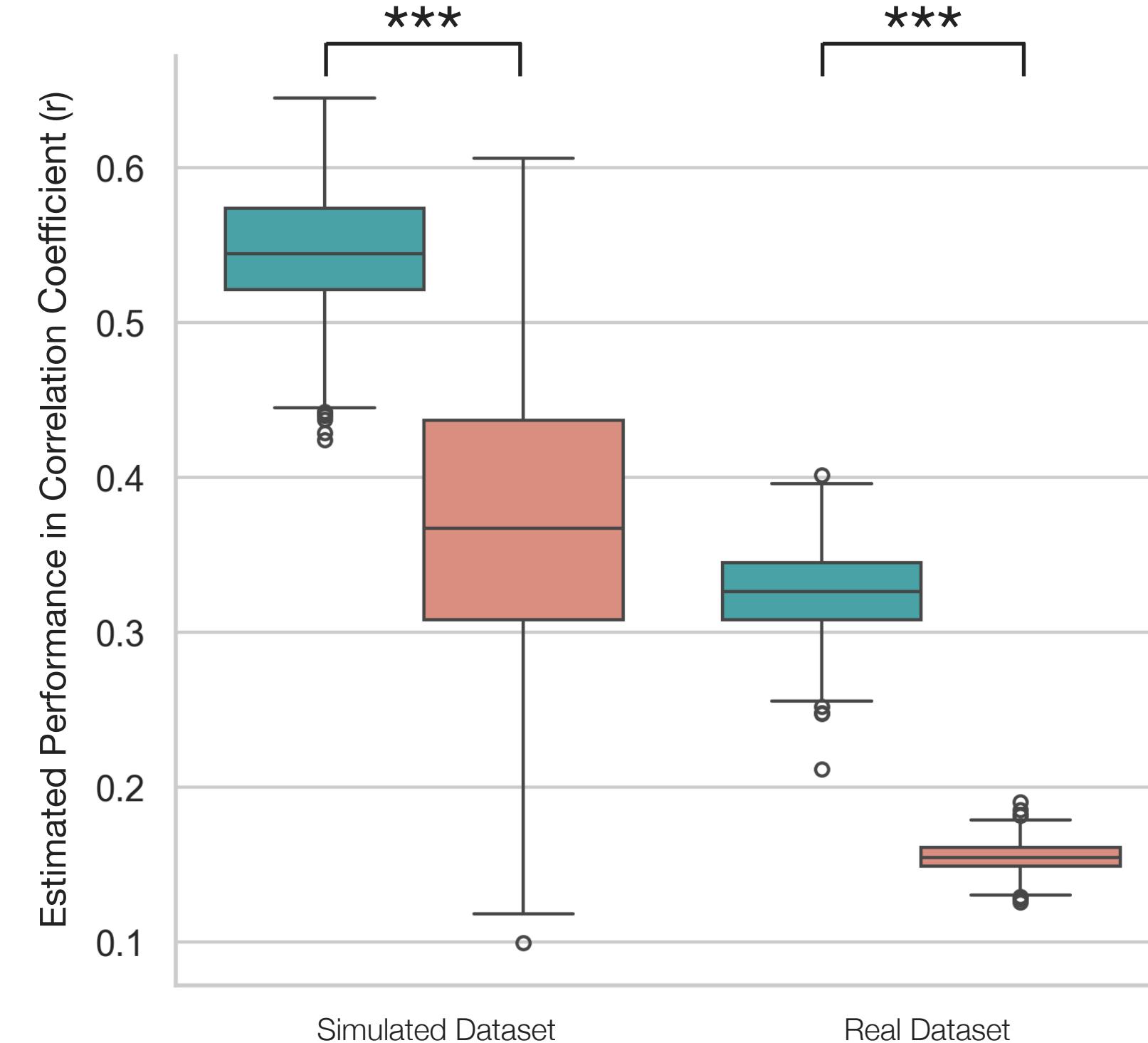
Higher Error Bias

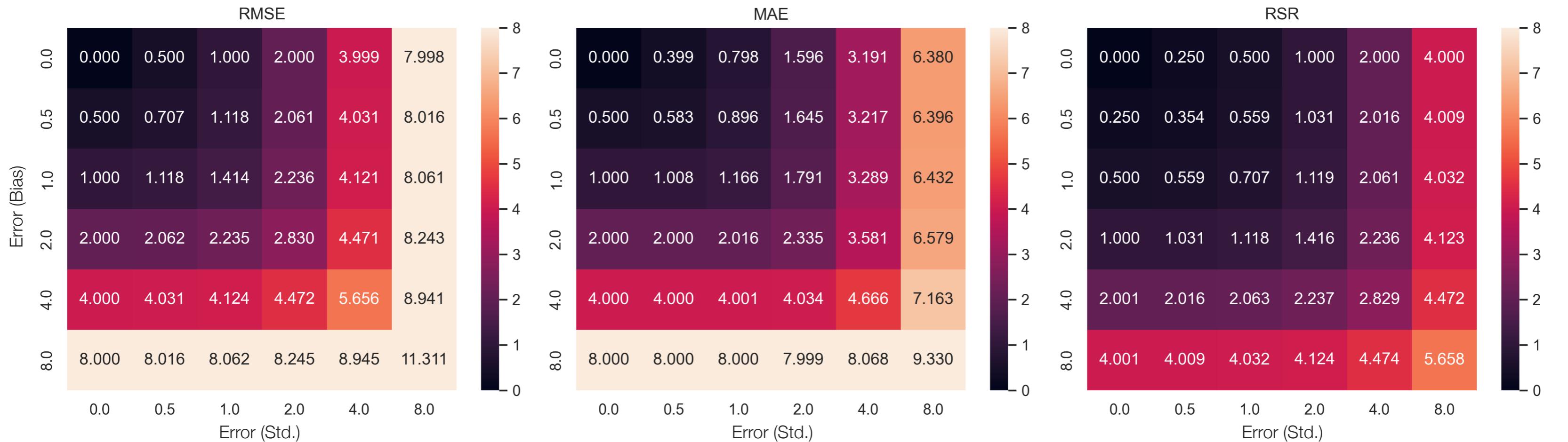
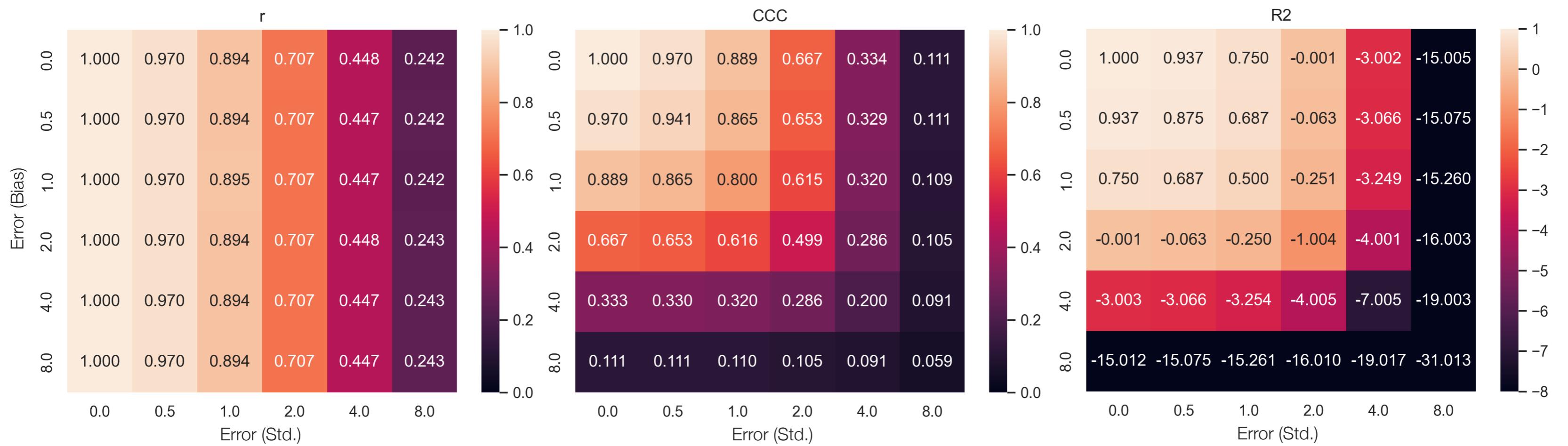


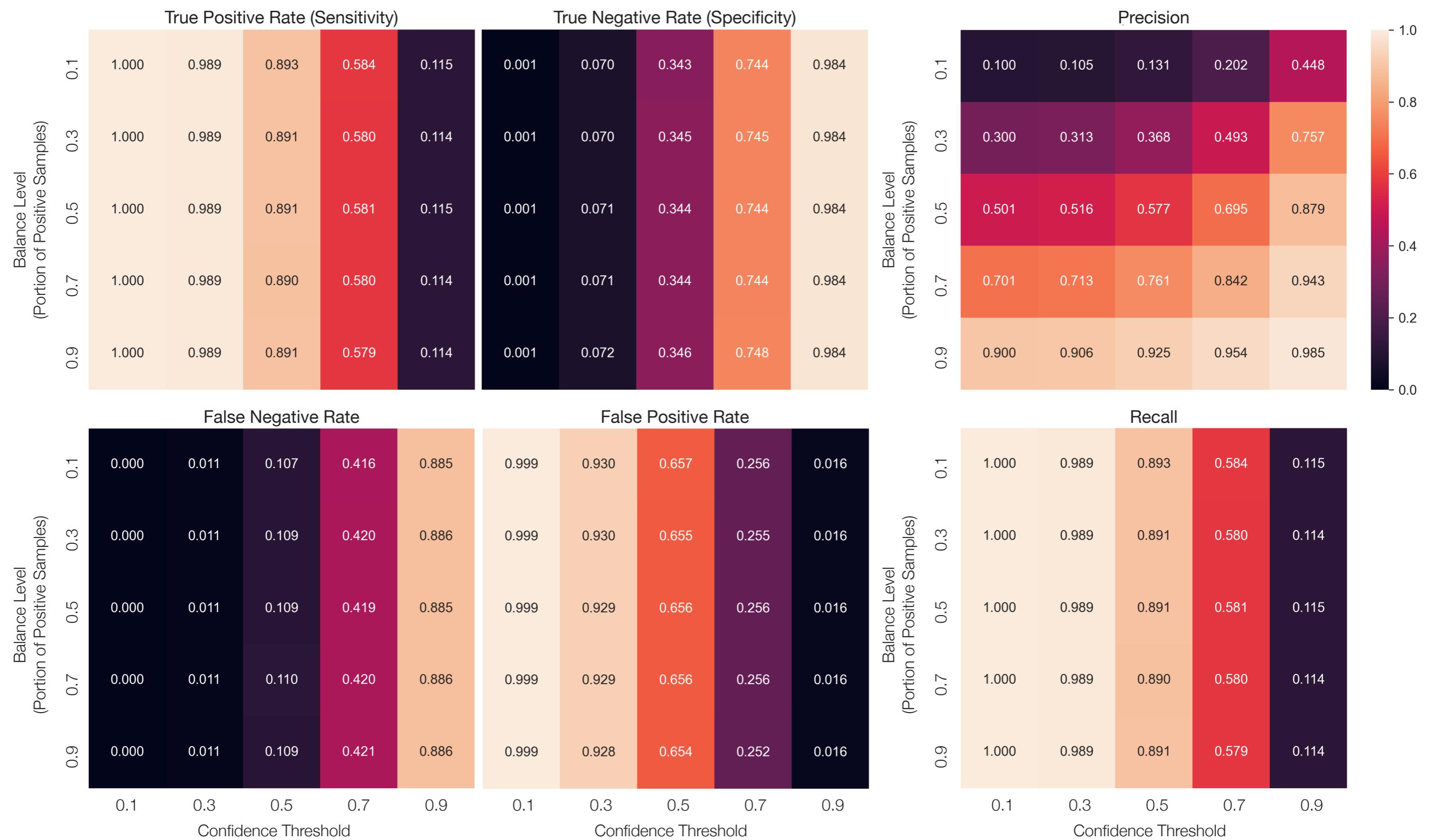


a.**b.**



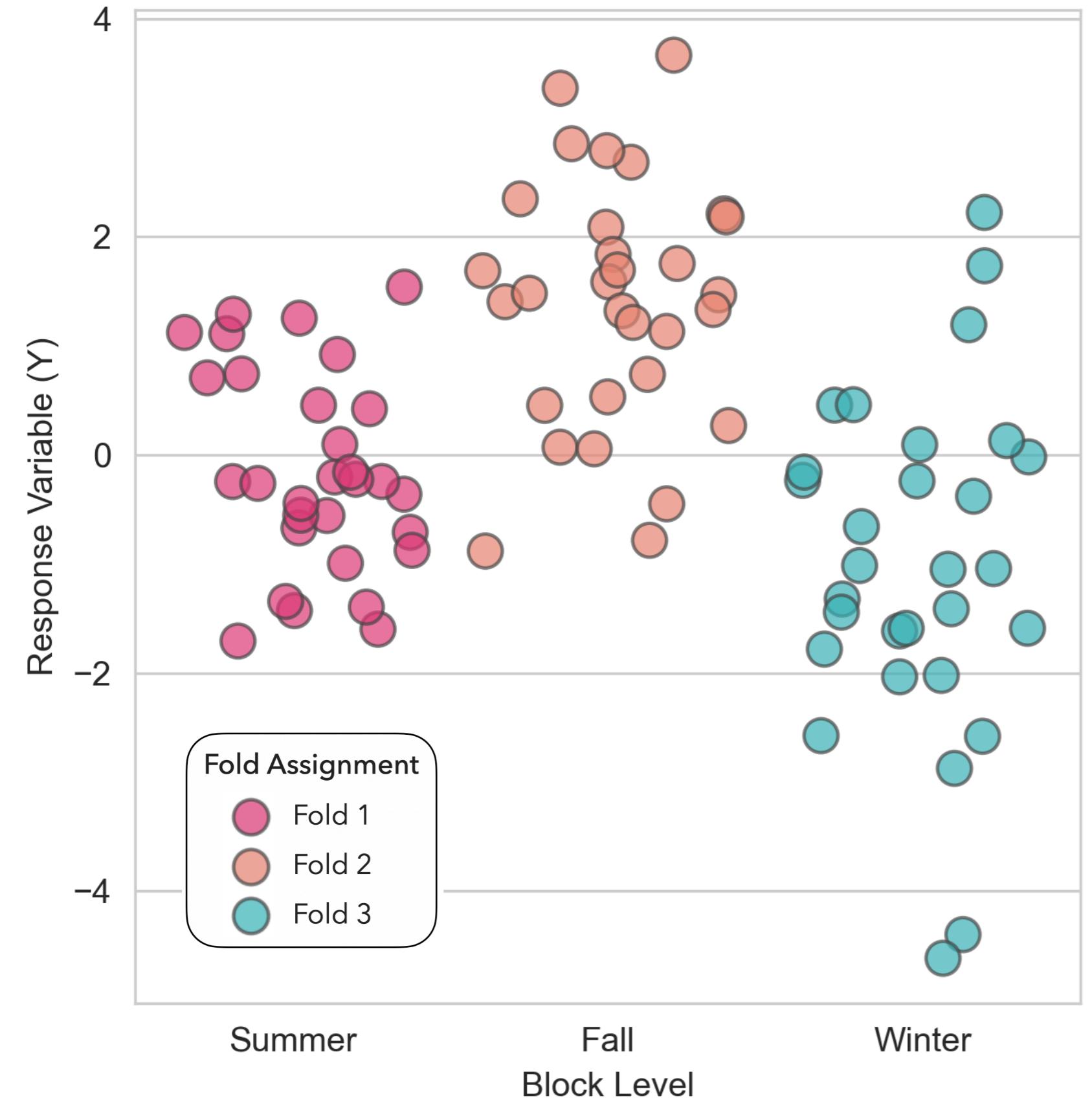








Block Cross Validation



Random Cross Validation

