

- Technique for simultaneously displaying row and column data
- Invented by K. Gabriel (see also papers by Gower)

Given data matrix X , write

$$X = U S V^T$$

$(n \times p)$ $(n \times p)$ $(p \times p)$ $(p \times p)$

$$\tilde{X}_k = U S^* T \quad \begin{matrix} k\text{-dimensional} \\ \text{(approximation to } X) \end{matrix}$$

reduce \tilde{X} to a product

$$\tilde{X} = G H^T$$

$$\text{where } G = U(S^*)^\alpha \quad H^T = (S^*)^{1-\alpha} V^T$$

(row effects) (column effects)

if $\alpha = 1$, PCs are "sphered"