

1 Intro

1.1 Notation

In the following notes, $\mathbf{X}_i \in \mathbb{R}^{n \times p_i}$ will refer to the observation matrix for the i -th 'view' of some assumed underlying phenomenon, where n is the number of observations and p_i is the ambient dimension of the i -th view. $\Phi_i \in \mathbb{R}^{p_i \times k}$ will refer to some linear transform of \mathbf{X}_i into a k -dimensional vector space. The $k \times k$ identity matrix is denoted \mathbf{I}_k .

1.2 Bregman CCA

Basic idea is replace the Frob norm in the CCA objective with a Bregman divergence.