Principle components:

Good explanation with examples, 7 pages:

<http://webpages.uidaho.edu/cals-statprog/sas/workshops/multivariate/princomp.pdf>

<http://www.ats.ucla.edu/stat/sas/output/principal_components.htm>

<https://en.wikipedia.org/wiki/Principal_component_regression>

<http://stats.stackexchange.com/questions/2691/making-sense-of-principal-component-analysis-eigenvectors-eigenvalues>

<https://onlinecourses.science.psu.edu/stat505/node/49>

This one doesn’t include the dependent Y variable in PRINCCOMP. Monnie included it in BLT 8.5

<http://www.stat.ncsu.edu/people/dickey/courses/st610g/demos/PLS.sas>

Long example in other programs that might be helpful but I haven’t looked at enough to understand

<http://eric.univ-lyon2.fr/~ricco/tanagra/fichiers/en_Tanagra_PLSR_Software_Comparison.pdf>

This sentence was added by Randy

SAS PROC PLS

8 pages:

<http://www.ats.ucla.edu/stat/sas/library/pls.pdf>

45 pages:

<http://www.okstate.edu/sas/v8/saspdf/stat/chap51.pdf>

25 pages:

<http://www.stat.ufl.edu/STA%204702/Spring%2007/MVPrinComp.pdf>

5 pages:

<http://www.lexjansen.com/nesug/nesug07/sa/sa12.pdf>

Good example

<https://www.mathworks.com/help/stats/examples/partial-least-squares-regression-and-principal-components-regression.html?requestedDomain=www.mathworks.com>

This might be a better data source than glass, but it is big and confusing

<http://www.eigenvector.com/data/SWRI/>

Data download

<http://www.eigenvector.com/data/SWRI/SWRI_Diesel_NIR_CSV.zip>