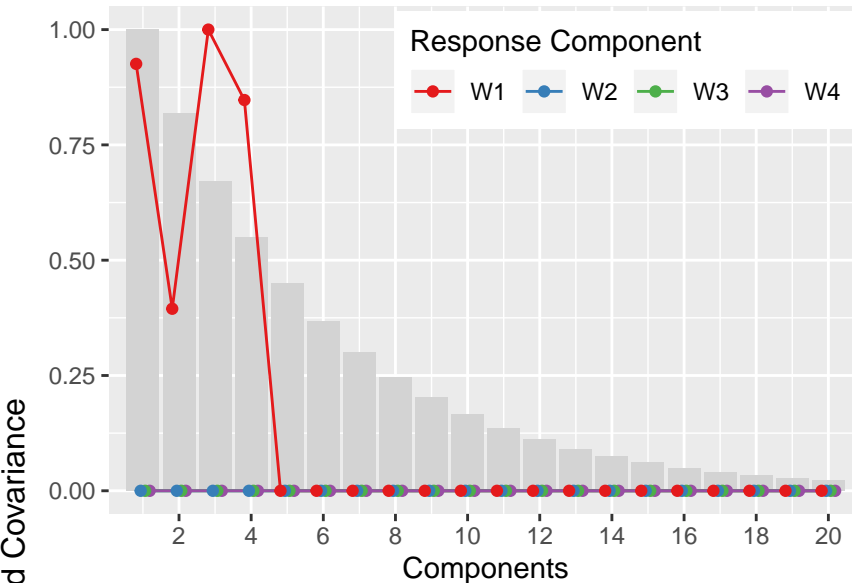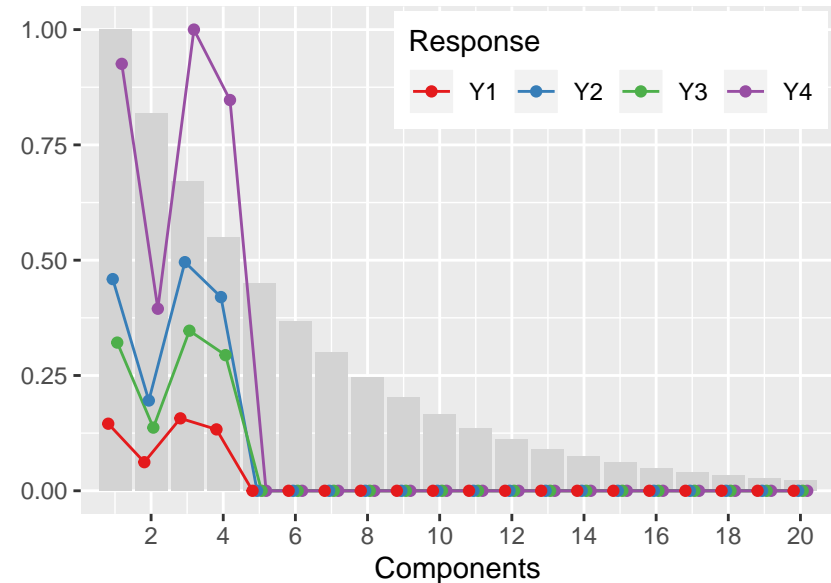Scaled absolute population covariance

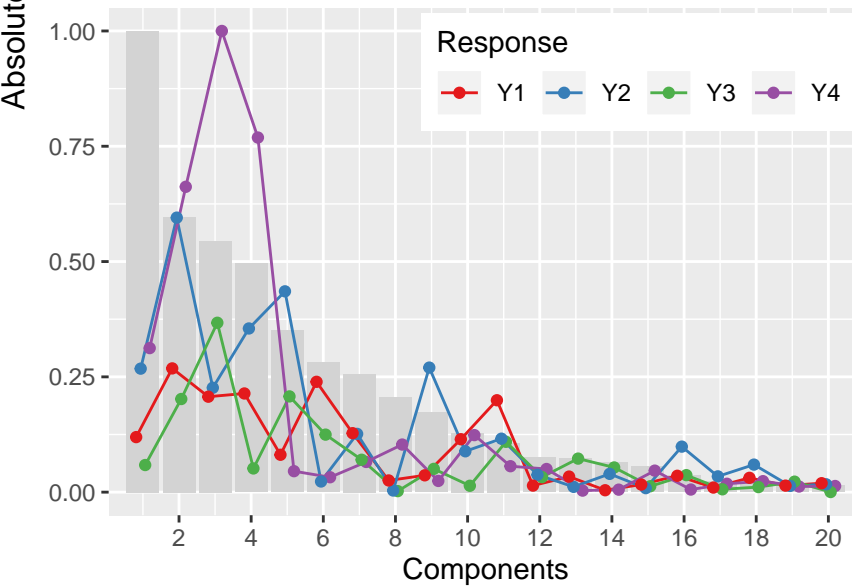Between predictor components and response components.

Between predictor components and response variables.

Scaled absolute sample covariance

Between predictor components and response variables.

Between predictor variables and response variables.