Out of sample error for different iterations (iters) around various choices of principal components (k) on Oja depth

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
|  | Iterations | | | | | | |
| Principal components | 1 | 15 | 30 | 40 | 50 | 60 | 70 |
| 2 pc  5 pc  7 pc  10 pc  15 pc | 0.187 | 0.168 | 0.167 | 0.167 |  |  |  |
|  | 0.149 | 0.132 | 0.142 | 0.13 |  |  |
|  | 0.208 | 0.204 |  |  |  |  |
| 0.544 | 0.26 |  |  |  |  |  |
| 0.497 | 0.347 |  |  | 0.225 |  |  |

More iteration and fewer principal components are great choice

in sample error for different iterations (iters) around various choices of principal components (k) on Oja depth

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
|  | Iterations | | | | | | |
| Principal components | 1 | 15 | 30 | 40 | 50 | 60 | 70 |
| 2 pc  5 pc  7 pc  10 pc  15 pc |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
| 0.585 |  |  |  |  |  |  |
| 0.497 |  |  |  |  |  |  |