QUELQUES PROPRIÉTÉS EXTRÉMALES DES VALEURS SINGULIÈRES D'UN OPÉRATEUR COMPACT ET LEURS APPLICATIONS AUX ANALYSES FACTORIELLES D'UNE PROBABILITÉ OU D'UNE FONCTION ALÉATOIRE
II. CRITERÈS D'ANALYSES FACTORIELLES LINÉAIRES D'UNE PROBABILITE OU D'UNE FONCTION ALÉATOIRE

Alain Pousse
Jean-Jacques Téchené

Abstract: This paper extends the work by Rao [6] concerning factor analysis criteria equivalent to the principal component analysis of a finite set of random variables. We search for global (i.e. non-iterative) criteria for the factor analysis of a probability defined on a separable Hilbert space or of a real random function other than a finite or countable set of real random variables. We compare this analysis with principal component analysis defined in a general probabilistic setting by Dauxois and Pousse [2].

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE