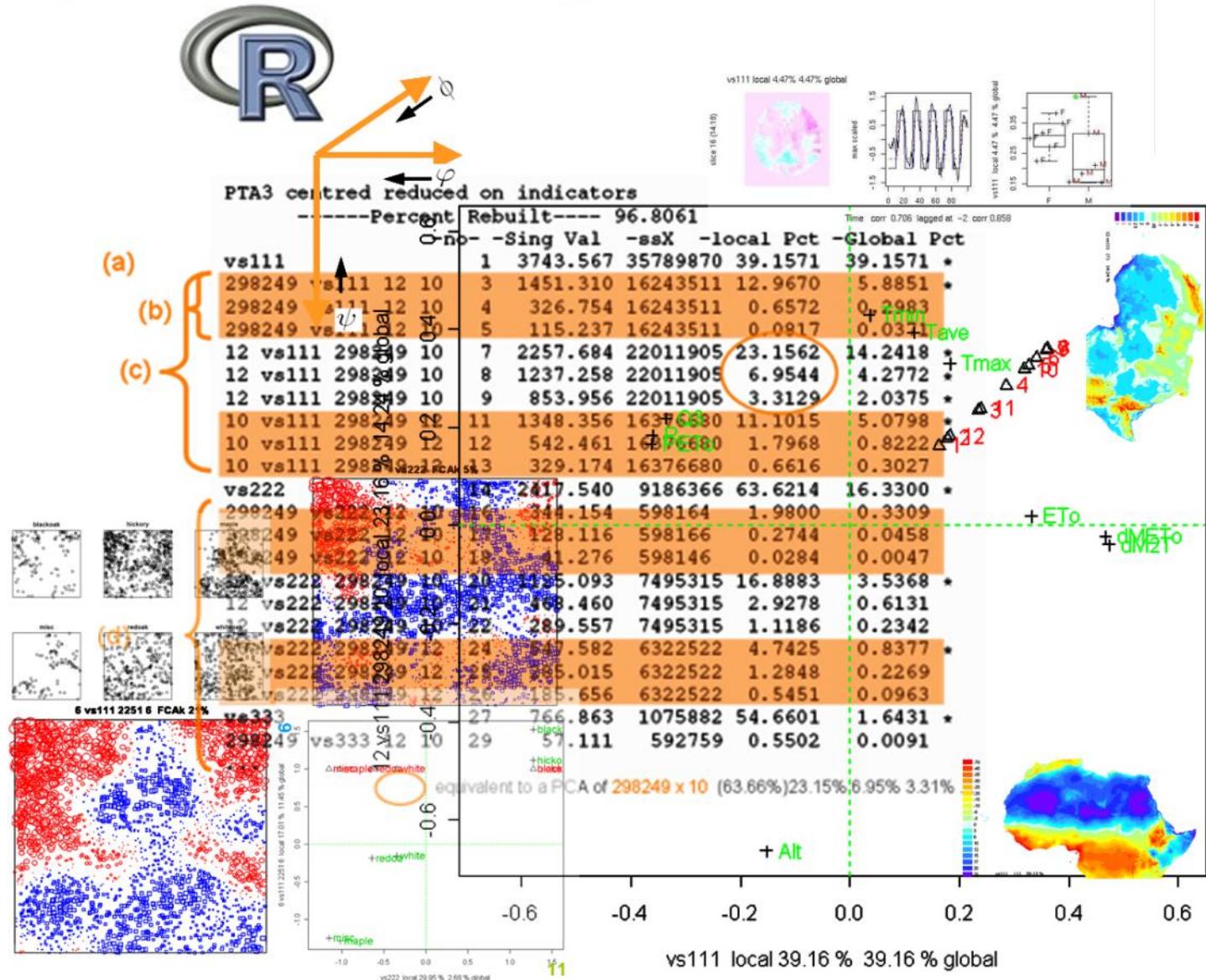


- Principal Tensor Analysis on k modes -

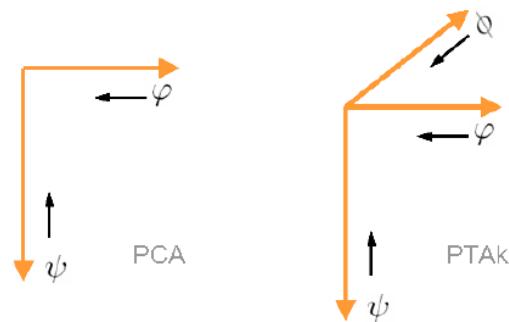


A multiway method to decompose a tensor (array) of any order, as a generalisation of SVD also supporting non-identity metrics and penalisations. 2-way SVD with these extensions is also available. The package includes also some other multiway methods: PCAn (Tucker-n) and PARAFAC/CANDECOMP with these extensions.

See Leibovici (2010) JSS paper, for a step by step description with examples in the context of spatial data.

See also Leibovici et al. (2007) IEEE, Leibovici and Jackson (2011) IJIDF for other examples with spatial data; and examples with Multiway correspondence analysis in Leibovici and Birkin (2013) etc.

Figure 1: Illustrative comparison between PCA and PTAK (here with $k = 3$) when computing singular values by Complete Contractions given in the equations 1 and 2: the basis of the RPVSCC algorithm.



some references

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