Table 1 fi $f(X) = -\ (. \langle\beta , X\rangle \cdot \langle\beta , X\rangle) -$

fi fi

X K $\{\beta , \ldots, \beta_K\}$

fi

fi $f(X) = -\ (. \langle\beta , X\rangle \cdot \langle\beta , X\rangle) -$

fi

fi

fi

X

X fi

X

X

fi fi L
fi Σ^{-} Λ
fi

fi
fi

$U_{ij} = X_i(t_{ij}) + \epsilon_{ij}$ ϵ_{ij}

$X \in L\ (T)$ U_{ij}
$L\ (T)$

X_i

fi

fi
fl

$Y|X$ $X|Y$

2 Relation to partial least squares

fi

fi
$Y|X$ fi

$X|Y$ $Y|X$
$Y|X$ fi

fi

fi

X

fi

fi

3 Implementation and numerical examples

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fi

fi

fi

K s_n

fi

s_n X

fi

fi fi

fi

References

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fi fi

fi