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component
analysis is
probably the
oldest and best
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was first
introduced by
Pearson (1901),

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techniques of multivariate analysis, and developed independently by Hotelling (1933). Like many multivariate methods, it was not widely used until the advent of electronic computers, but

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it is now well
entrenched in
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analysis is to
reduce the dimen
sionality of a
data set in
which there are

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a large number of interrelated variables, while retaining as much as possible of the variation present in the data set. This reduction is achieved by transforming to a new set of variables, the principal

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components,
which are
uncorrelated,
and which are
ordered so that
the first few
retain most of
the variation
present in all
of the original
variables.

Computation of
the principal
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reduces to the solution of an eigenvalue-eigenvector problem for a positive-semidefinite symmetric matrix. Thus, the definition and computation of principal components are straightforward

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but, as will be seen, this apparently simple technique has a wide variety of different applications, as well as a number of different derivations. Any feelings that principal component

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analysis is a narrow subject should soon be dispelled by the present book; indeed some quite broad topics which are related to principal component analysis receive no more than a brief mention in

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