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Kernel Principal Component Analysis: an overview and some recent results

Kernel PCA is a non linear extension of PCA using a parametrization based on inner products between the observations; this can be computationally attractive for small n large p data sets.
In the first part of the talk we present a general overview.
In the second part, we focus on characterizations and properties of Kernel PCA in the (original) data space for the particular case of radial base kernels. (joint work with V. Muñiz and R. Ramos)