Kernel methods in orthogonalization of multi- and hypervariate data

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A kernel version of maximum autocorrelation factor (MAF) analysis is described very briefly and applied to change detection in remotely sensed hyperspectral image (HyMap) data. The kernel version is based on a dual formulation also termed Q-mode analysis in which the data enter into the analysis via inner products in the Gram matrix only. In the kernel version the inner products are replaced by inner products between nonlinear mappings into higher dimensional feature space of the original data. Via kernel substitution also known as the kernel trick these inner products between the mappings are in turn replaced by a kernel function and all quantities needed in the analysis are expressed in terms of this kernel function. This means that we need not know the nonlinear mappings explicitly. Kernel PCA and MAF analysis handle nonlinearities by implicitly transforming data into high (even infinite) dimensional feature space via the kernel function and then performing a linear analysis in that space. An example shows the successful application of kernel MAF analysis to change detection in HyMap data covering a small agricultural area near Lake Waging-Taching, Bavaria, Germany.

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