

**Croux, Christophe; Ollila, Esa; Oja, Hannu**

**Sign and rank covariance matrices: statistical properties and application to principal components analysis.** (English) [Zbl 1145.62343](#)

Dodge, Yadolah (ed.), Statistical data analysis based on the  $L_1$ -norm and related methods. With the technical assistance of Giuseppe Melfi. Papers of the 4th international conference on statistical analysis on the  $L_1$ -norm and related methods, Neuchâtel, Switzerland, August 4–9, 2002. Basel: Birkhäuser (ISBN 3-7643-6920-5/hbk). Statistics for Industry and Technology, 257-269 (2002).

For the entire collection see [\[Zbl 1005.00042\]](#).

**MSC:**

[62H25](#) Factor analysis and principal components; correspondence analysis

[62H12](#) Estimation in multivariate analysis

Cited in **15** Documents