

Estimation of Dimension Based on Certain Information Criterion in Correspondence Analysis

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This paper deals with the problem of estimating the dimensionality in correspondence analysis for a two-way contingency table. We regard the estimation problem as a model selection problem. Then, using a close relationship between correspondence analysis and canonical correlation analysis, we propose an AIC-type criterion. Through simulation experiments, it is shown that our method works well.

Key Words: dimensionality, information criterion, model selection