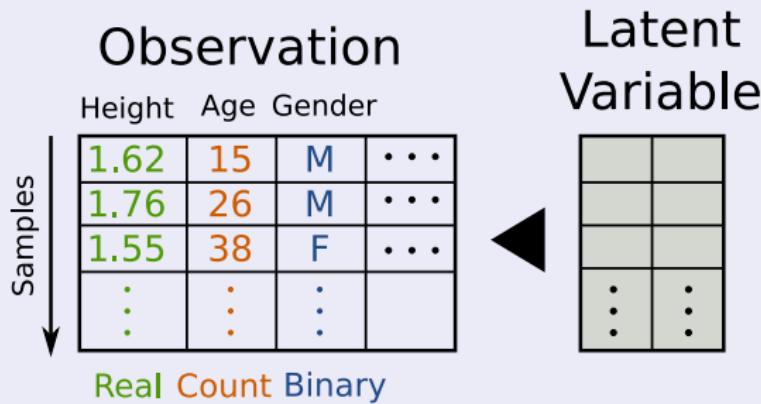


P012: Sparse Exponential Family PCA with Heterogeneous Attributes

K. Hayashi, T. Takenouchi, T. Shibata, K. Ikeda

Purpose

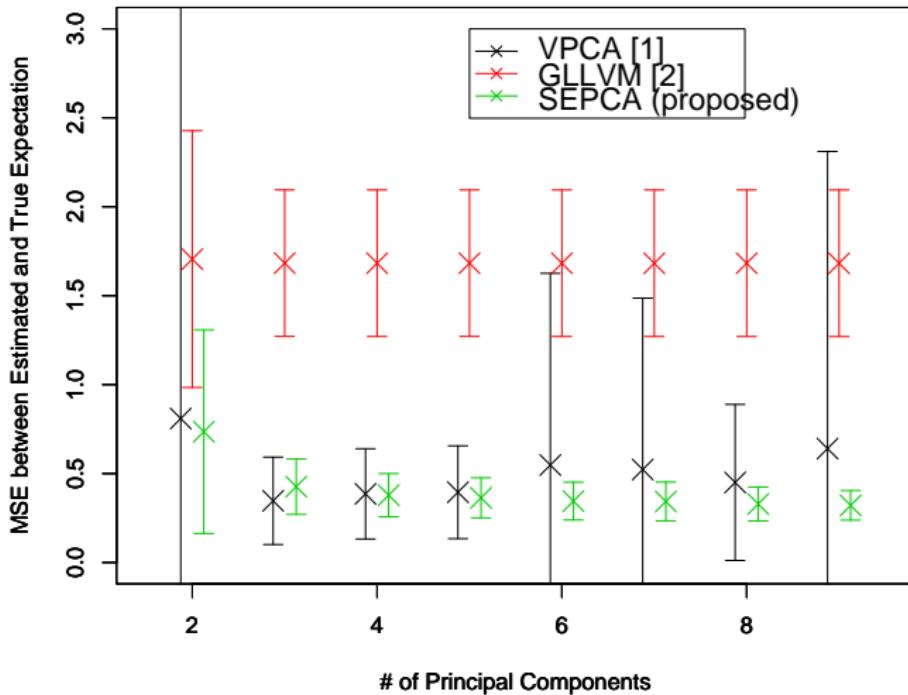
Low-dim. feature extraction from **mixed data types**



Approach

Modeling by **exponential family** with **sparse priors**

Synthetic Experiment Result



¹C. M. Bishop. Variational principal components. *ICANN '99*

²P. Huber *et al.* Estimation of generalized linear latent variable models. *J. Royal Stat. Soc. B*, '04