

GENERALIZED SEPARATION THEOREMS FOR SINGULAR VALUES OF
A MATRIX AND THEIR APPLICATIONS IN CANONICAL CORRELATION
ANALYSIS

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Abstract: Rao (1979) established separation theorems for singular values of a matrix and showed their applications in multivariate analysis. In this paper, we provide generalized separation theorems for singular values of a matrix and use them to find some interesting relations between canonical correlations and conditional canonical correlations.

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