

A new Universal Resample Stable Bootstrap-based Stopping Criterion in PLS Components Construction

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AIC and BIC results related to PLS-LR simulations

Results obtained with the non-corrected AIC and BIC criteria are displayed in Fig.1.

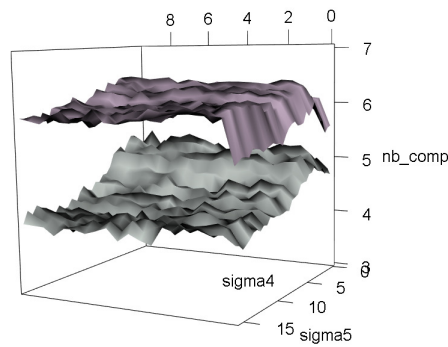


Fig. 1: PLS-LR, $n > p$, sets of NSD values (D); Evolution of means of selected numbers of components (nb_comp) over 100 datasets per couple (σ_4, σ_5) , related to both the AIC (top) and BIC (bottom) criteria

Note that we only compared AIC and BIC values linked to the k -components models with $k \leq 7$ and retained the one which realize the minimum of the studied criterion.