

## Accepted Manuscript

Sparse Generalised Principal Component Analysis

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PII: S0031-3203(18)30224-3  
DOI: [10.1016/j.patcog.2018.06.014](https://doi.org/10.1016/j.patcog.2018.06.014)  
Reference: PR 6588

To appear in: *Pattern Recognition*

Received date: 3 August 2017  
Revised date: 24 May 2018  
Accepted date: 15 June 2018

Please cite this article as: Luke Smallman, Andreas Artemiou, Jennifer Morgan, Sparse Generalised Principal Component Analysis, *Pattern Recognition* (2018), doi: [10.1016/j.patcog.2018.06.014](https://doi.org/10.1016/j.patcog.2018.06.014)



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**Highlights**

- A method for sparse feature extraction of exponential family data is presented
- It extends the previous method of Generalised Principal Component Analysis
- Applications to text data are performed using a simple Poisson model
- Superior performance to current state of art methodology is shown on synthetic data
- Performance on a dataset from healthcare is on par with state of art methodology

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