Principal component analysis (PCA) is widely used to identify important directions or subspaces. For a given data set or distribution, PCA can be identified with a particular affine transformation. In this talk, we discuss a notion of principal components which is affine-invariant. We apply this extension of PCA to a classical problem from statistics, namely unraveling a mixture of arbitrary Gaussian distributions in high-dimensional space given unlabeled samples from the mixture. We will discuss the method in the context of other known methods for dimension reduction and show how it complements them.

This is joint work with Charlie Brubaker. (Received September 18, 2009)