



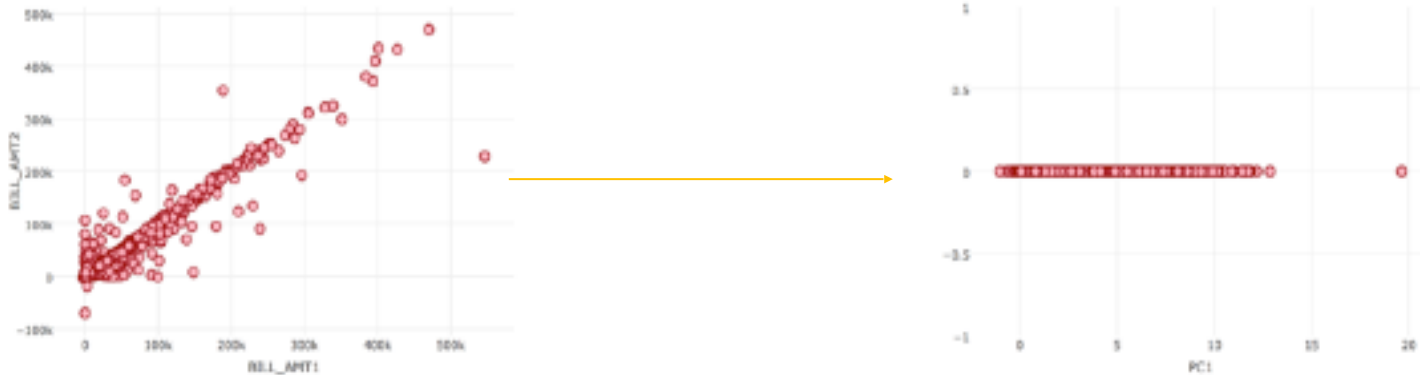
**PRINCIPAL COMPONENTS ANALYSIS**

**(PCA)**

Unsupervised Learning:

# Principal Components Analysis

- Orthogonal rotation of covariance or correlation matrix that orders derived measures from highest to lowest variation
- Useful for dimensionality reduction / removing collinearities



Unsupervised Learning:

# **PRINCIPAL COMPONENTS ANALYSIS (PCA)**