

Let $X \in \mathbb{R}^{n \times d}$ be our data and let \tilde{X} be the data representation in the rotated Principal component space. That is, if $X = U\Sigma V^T$ and svd decomposition of X , we get $\tilde{X} = XV = U\Sigma$.

Let p_i denote the i 'th element of the standard basis in the PC space. And let $A, B \subset \tilde{X}$ such that $A = \{\tilde{x} = (\tilde{x}_1, \dots, \tilde{x}_d) \mid \tilde{x}_i < m\}$ and $B = \tilde{X} \setminus A$. This division is defined by a hyperplane perpendicular to p_i , and can be mathematically

formulated by the equation $\chi_{p_i, A}(\tilde{x}) = \begin{cases} 1 & \langle p_i, \tilde{x} \rangle < m \\ 0 & \text{otherwise} \end{cases}$.

Since V is orthogonal, we have $\langle p_i, \tilde{x} \rangle < m \iff \langle Vp_i, V\tilde{x} \rangle < m$, thus $\chi_{Vp_i, A}(V\tilde{x}) = \chi_{p_i, A}(\tilde{x})$.

So the hyper-plane in the original plane is actually $\langle Vp_i, x \rangle < m$.

What we previously did was $\langle V(m \cdot p_i), x \rangle < 0$