

DIMENSIONALITY REDUCTION

DAY 9 AGENDA

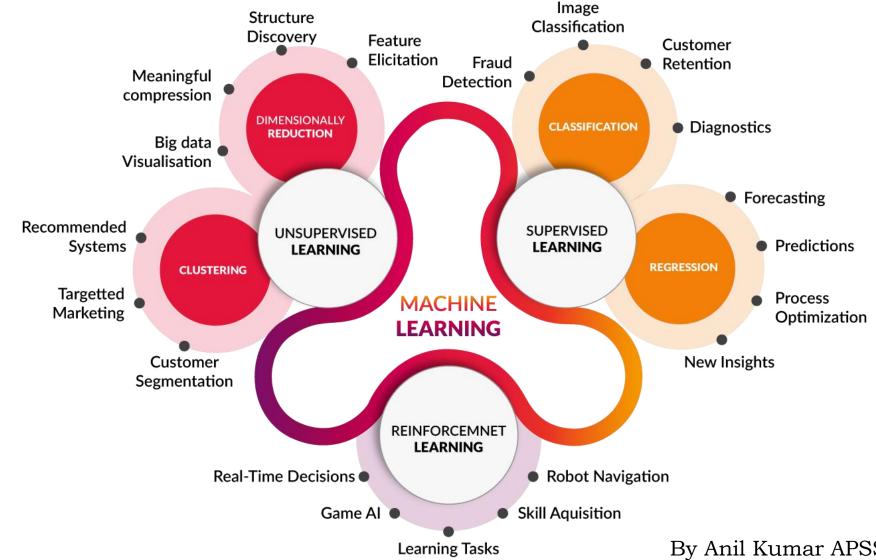


Dimensionality reduction

Principal Component Analysis (PCA)

MACHINE LEARNING CATEGORIES







```
1d [1, 3, 3, 4, 5] – Vectors - Point
2d [[1,2]
        [3,4]] → Matrix - Line
3d, . . . . . . . . Tensors –
180 * 180
1920 * 1080
4000 * 4000
```

STRUCTURE DISCOVERY



$$A + b + c + d + e = out$$

 $A + b = ab$
 $C = 0$

Ab + d + e = out





PCA = "Principal Component Analysis"

- 1. Fundamental dimension reduction technique
- 2. First step "decorrelation"
- 3. Second step reduces dimension

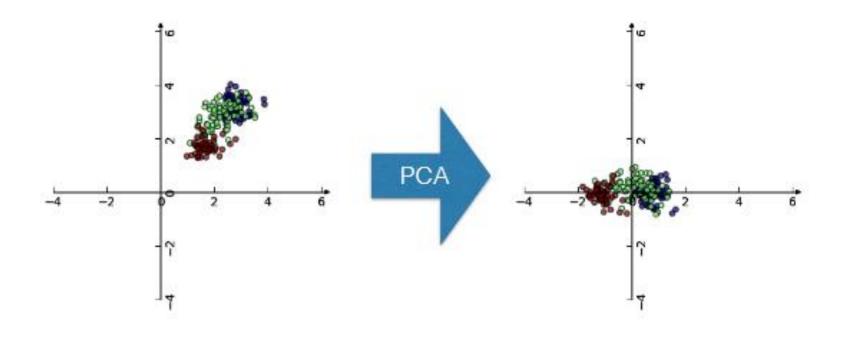




- 1. More efficient storage and computation
- 2. Remove less-informative "noise" features
- which cause problems for prediction tasks, e.g. classification, regression
- 4. Represents same data, using less features
- 5. Important part of machine-learning pipelines
- 6. Can be performed using PCA











"Principal components" = directions of variance
PCA aligns principal components with the axes
Available as components_attribute of PCA object
Each row defines displacement from mean

