

$$X_1 = 126, 128, 128, 130, 130, 132$$

$$X_2 = 78, 80, 82, 82, 84, 86$$

$$M_1 = \frac{126 + 128 + 128 + 130 + 130 + 132}{6} = 129$$

$$M_2 = \frac{78 + 80 + 82 + 82 + 84 + 86}{6} = 82$$

$$\sigma = \sqrt{\frac{\sum (x - M)^2}{n-1}} \quad \because n=6$$

$$\sigma_1 = \sqrt{\frac{22}{5}} = 2.1$$

$$\sigma_2 = \sqrt{\frac{40}{5}} = \sqrt{8} = 2.83$$

\Rightarrow Co-Variance

$$= \frac{\sum_{i=1}^6 ((x_1 - M_1) \times (x_2 - M_2))}{n-1}$$

$$= \frac{28}{5} = 5.6$$

\Rightarrow Eigen values

$$\sigma_1^2 = (2.1)^2 = 4.4$$

$$\sigma_2^2 = (2.83)^2 = 8.00 \approx 8$$

$$\text{Covariance Matrix} = \begin{bmatrix} 4.4 & 5.6 \\ 5.6 & 8 \end{bmatrix} \quad (C)$$

$$|C - \lambda I| = 0$$

$$\left| \begin{bmatrix} 4.4 & 5.6 \\ 5.6 & 8 \end{bmatrix} - \begin{bmatrix} \lambda & 0 \\ 0 & \lambda \end{bmatrix} \right| = 0$$

$$\begin{vmatrix} 4.4 - \lambda & 5.6 \\ 5.6 & 8 - \lambda \end{vmatrix} = 0$$

$$(4.4 - \lambda)(8 - \lambda) - (31.36) = 0$$

$$35.2 - 12.4\lambda + \lambda^2 - 31.36 = 0$$

$$\lambda^2 - 12.4\lambda + 3.84 = 0$$

Using Quadratic Formula

$$\lambda = \frac{-(-12.4) \pm \sqrt{(-12.4)^2 - 4(1)(3.84)}}{2(1)}$$

$$\lambda = \frac{12.4 \pm \sqrt{138.4}}{2} = \frac{12.4 \pm 11.76}{2}$$

$$\lambda_1 = \frac{12.4 + 11.76}{2}$$

$$\lambda_2 = \frac{12.4 - 11.76}{2}$$

$$\lambda_1 = \frac{24.16}{2}$$

$$= \frac{0.64}{2}$$

$$\lambda_1 = 12.08$$

$$\lambda_2 = 0.32$$

=> Standardizing

$$Z = \frac{X_i - M_i}{S_{X_i}}$$

(Z₁)

For $\lambda_1 = -1.43, -0.48, -0.48, 0.48, 0.48, 1.43$

For $\lambda_2 = -1.41, -0.71, 0, 0, 0.71, 1.41$

(Z₂)

=> Eigen Vectors

$$V = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

For $\lambda_1 = 12.08$

$$\begin{bmatrix} 4.4 - 12.08 & 5.6 \\ 5.6 & 8 - 12.08 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -7.68 & 5.6 \\ 5.6 & -4.08 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \Rightarrow \begin{bmatrix} 0.83 \\ 0.56 \end{bmatrix}$$

For $\lambda_2 = 0.32$

$$\begin{bmatrix} 4.4 - 0.32 & 5.6 \\ 5.6 & 8 - 0.32 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 4.08 & 5.6 \\ 5.6 & 7.68 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} -0.56 \\ 0.83 \end{bmatrix}$$

=> PC

$$PC_1 = (0.83 \times Z_1) + (0.56 \times Z_2) \\ = [-1.98, -0.80, -0.4, -0.4, 0.8, 1.98]$$

$$PC_2 = (-0.56 \times Z_1) + (0.83 \times Z_2) \\ = [-0.37, -0.32, 0.27, -0.27, 0.32, 0.37]$$

Date: _____

\Rightarrow Entropy (Achieved Goal)

$$P_{\text{yes}} = \frac{5}{9}$$

$$P_{\text{no}} = \frac{4}{9}$$

$$E(AG) = -\frac{5}{9} \log_2 \frac{5}{9} - \frac{4}{9} \log_2 \frac{4}{9}$$

$$= -\frac{5}{9} (-0.847) - \frac{4}{9} (-1.17)$$

$$= 0.47 + 0.52$$

$$= 0.99$$

\Rightarrow Information Gain:

1) Exercises Daily = Yes

$$\bullet AG = \text{Yes} \Rightarrow P = \frac{4}{5}$$

$$\bullet AG = \text{No} \Rightarrow P = \frac{1}{5}$$

$$\text{Entropy}_{(\text{yes})} = -\frac{4}{5} \log_2 \frac{4}{5} - \frac{1}{5} \log_2 \frac{1}{5}$$

$$= -\frac{4}{5} (-0.322) - \frac{1}{5} (-2.32)$$

$$= 0.257 + 0.464$$

$$= 0.721$$

2) Exercises Daily = NO

$$\bullet \text{ AG} = \text{Yes} \Rightarrow P = 1/4$$

$$\bullet \text{ AG} = \text{NO} \Rightarrow P = 3/4$$

$$\text{Entropy}_{(\text{NO})} = -\frac{1}{4} \log_2 \frac{1}{4} - \frac{3}{4} \log_2 \frac{3}{4}$$

$$= -\frac{1}{4} (-2) - \frac{3}{4} (-0.415)$$

$$= 0.5 + 0.311$$

$$= 0.811$$

\Rightarrow Weighted Average Entropy

$$= \frac{5}{9} \times 0.721 + \frac{4}{9} \times 0.811$$

$$= 0.4 + 0.36$$

$$= 0.76$$