60004210210

Amartya Mishra

COMPS – C31

ML Experiment 4

60042102 10
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COMPS - C31

ML Experiment 4

Aim: To implement principle component Analysis (PCA)

Theory:
PCA works on the condition that while the Data in a higher dimensional space is mapped to data in lower dimension space the Variance of the data in the ~~to~~ lower Dimensional space should be maximum

PCA is a statistical procedure that uses an orthogonal transformation that converts a set of co-related variables to a set of uncorrelated variables
It is an unsupervised learning algorithm used to examine the iterations among a set of variables

Steps
I) Standardization

$$z = \frac{x - \mu}{\sigma}$$

II) Covariance Matrix Computation

$$cov(x_1, x_2) = \sum_{i=1}^{n} \frac{(x_1 - \hat{x}_1)(x_{2i} - \bar{x}_2)}{n-1}$$

III) Compute Eigen values & Eigen Vectors of covariance matrix to identify principal components

$$Ax = \lambda x$$
$$Ax - \lambda x = 0$$
$$(A - \lambda I)\, x = 0$$

Conclusion : Thus we implement PCA

Implementation: