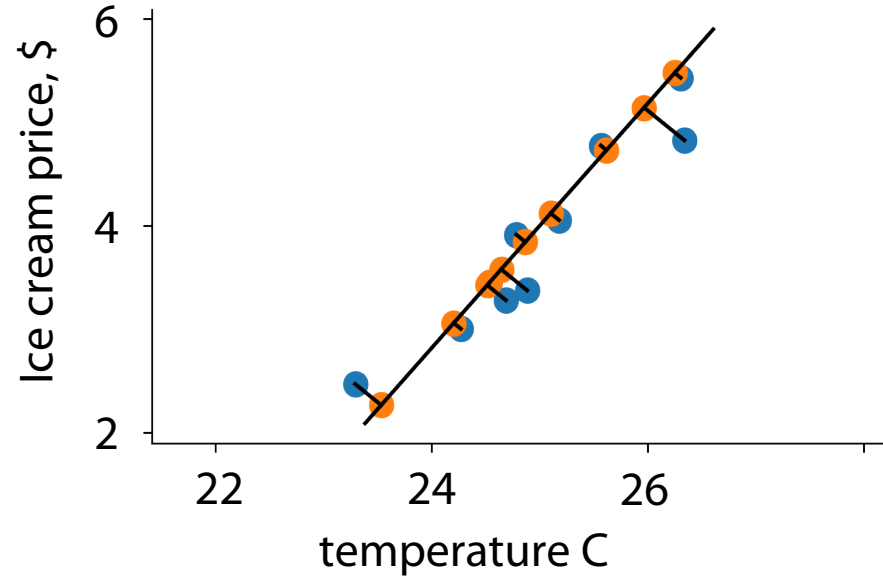
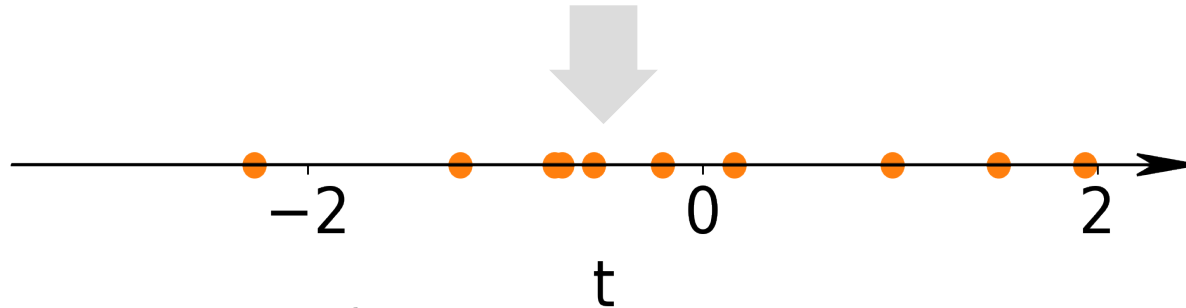


# Principal Component Analysis



**2D**  $\rightarrow$  **1D**



$$p(t_i) = \mathcal{N}(0, I)$$

$$x_i = W t_i + b + \varepsilon_i, \quad \varepsilon_i \sim \mathcal{N}(0, \Sigma)$$