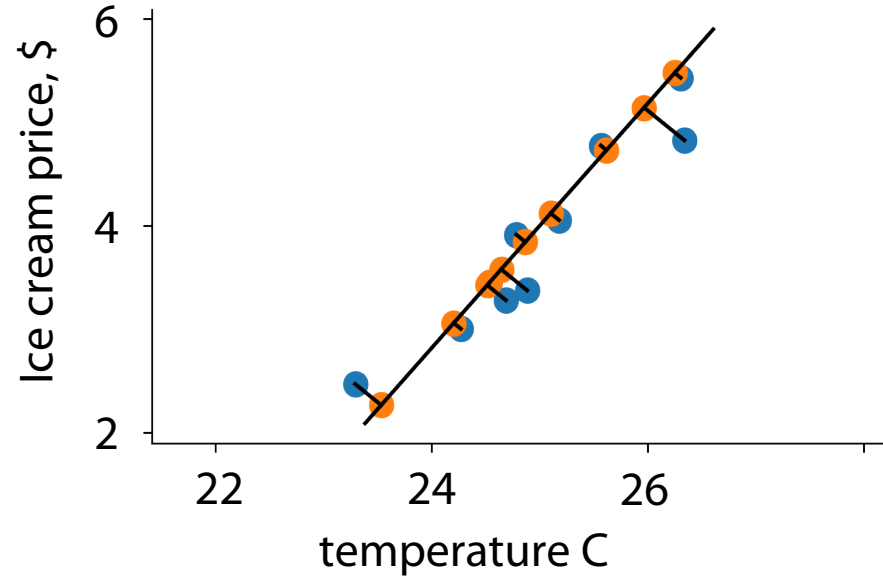
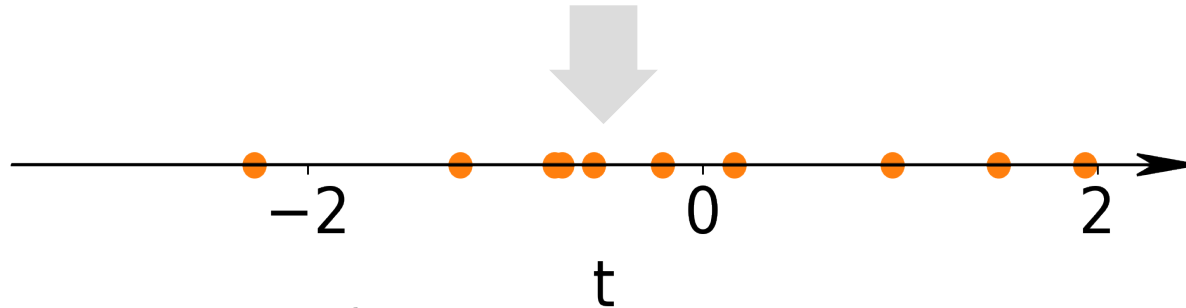


# Principal Component Analysis



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



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

$$x_i = (1, 1)t_i + (25, 4)$$