Implement Dimensionality reduction using Principal Component Analysis (PCA) method.

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Code:

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_{\rm 1m}^{\checkmark} [1] from google.colab import drive
                drive.mount('<u>/content/drive</u>')

→ Mounted at /content/drive

2s [2] import seaborn as sns
import numpy as np
                import pandas as pd
import matplotlib.pyplot as plt
                import plotly.express as px
import plotly.graph_objects as go
                from plotly.subplots import make_subplots
/ Is [3] df = pd.read_csv('/content/drive/MyDrive/breast-cancer.csv') df.head()
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[4] df.drop('id', axis=1, inplace=True) #drop redundant columns
\frac{\checkmark}{0a} [5] df['diagnosis'] = (df['diagnosis'] == 'M').astype(int) #encode the label into 1/0
[6] corr = df.corr()
(8) # Get the absolute value of the correlation
                  cor_target = abs(corr["diagnosis"])
                  # Select highly correlated features (thresold = 0.2)
                 relevant_features = cor_target[cor_target>0.2]
                 # Collect the names of the features
                 names = [index for index, value in relevant_features.items()]
                 # Drop the target variable from the results
                 names.remove('diagnosis')
                 # Display the results
                  print(names)
       🛨 ['radius_mean', 'texture_mean', 'perimeter_mean', 'area_mean', 'smoothness_mean', 'compactness_mean', 'concavity_mean', 'concave p
                4
[9] X = df[names].values
```

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```
[9] X = df[names].values
[11] class PCA:
           Principal Component Analysis (PCA) class for dimensionality reduction.
           def __init__(self, n_components):
               Constructor method that initializes the PCA object with the number of components to retain.
               - n_{\text{components}} (int): Number of principal components to retain.
               self.n_components = n_components
           def fit(self, X):
               Fits the PCA model to the input data and computes the principal components.
               - X (numpy.ndarray): Input data matrix with shape (n_samples, n_features).
               # Compute the mean of the input data along each feature dimension.
               mean = np.mean(X, axis=0)
               # Subtract the mean from the input data to center it around zero.
               X = X - mean
               # Compute the covariance matrix of the centered input data.
               cov = np.cov(X.T)
/ [11]
                # Compute the covariance matrix of the centered input data.
                cov = np.cov(X.T)
                # Compute the eigenvectors and eigenvalues of the covariance matrix.
                eigenvalues, eigenvectors = np.linalg.eigh(cov)
                # Reverse the order of the eigenvalues and eigenvectors.
                eigenvalues = eigenvalues[::-1]
                eigenvectors = eigenvectors[:,::-1]
                # Keep only the first n_components eigenvectors as the principal components.
                self.components = eigenvectors[:,:self.n_components]
                # Compute the explained variance ratio for each principal component.
                # Compute the total variance of the input data
                total_variance = np.sum(np.var(X, axis=0))
                # Compute the variance explained by each principal component
                self.explained_variances = eigenvalues[:self.n_components]
                # Compute the explained variance ratio for each principal component
                self.explained_variance_ratio_ = self.explained_variances / total_variance
            def transform(self, X):
                Transforms the input data by projecting it onto the principal components.
                - X (numpy.ndarray): Input data matrix with shape (n_samples, n_features).
                - transformed_data (numpy.ndarray): Transformed data matrix with shape (n_samples, n_components).
                # Center the input data around zero using the mean computed during the fit step.
```

X = X - np.mean(X, axis=0)

Output:

