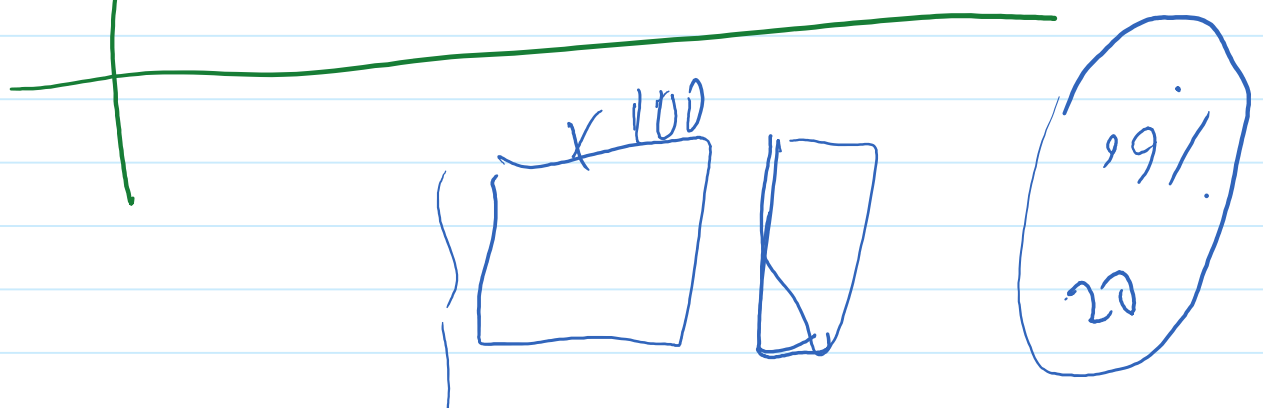
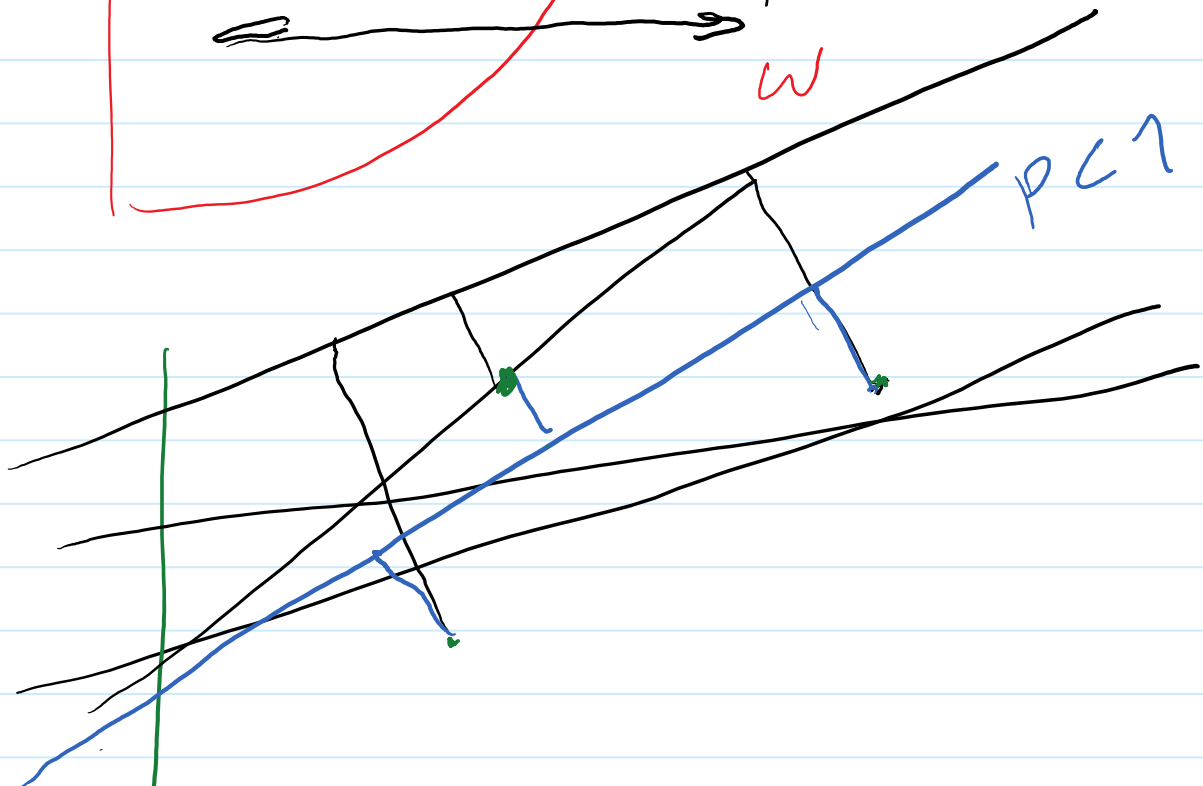
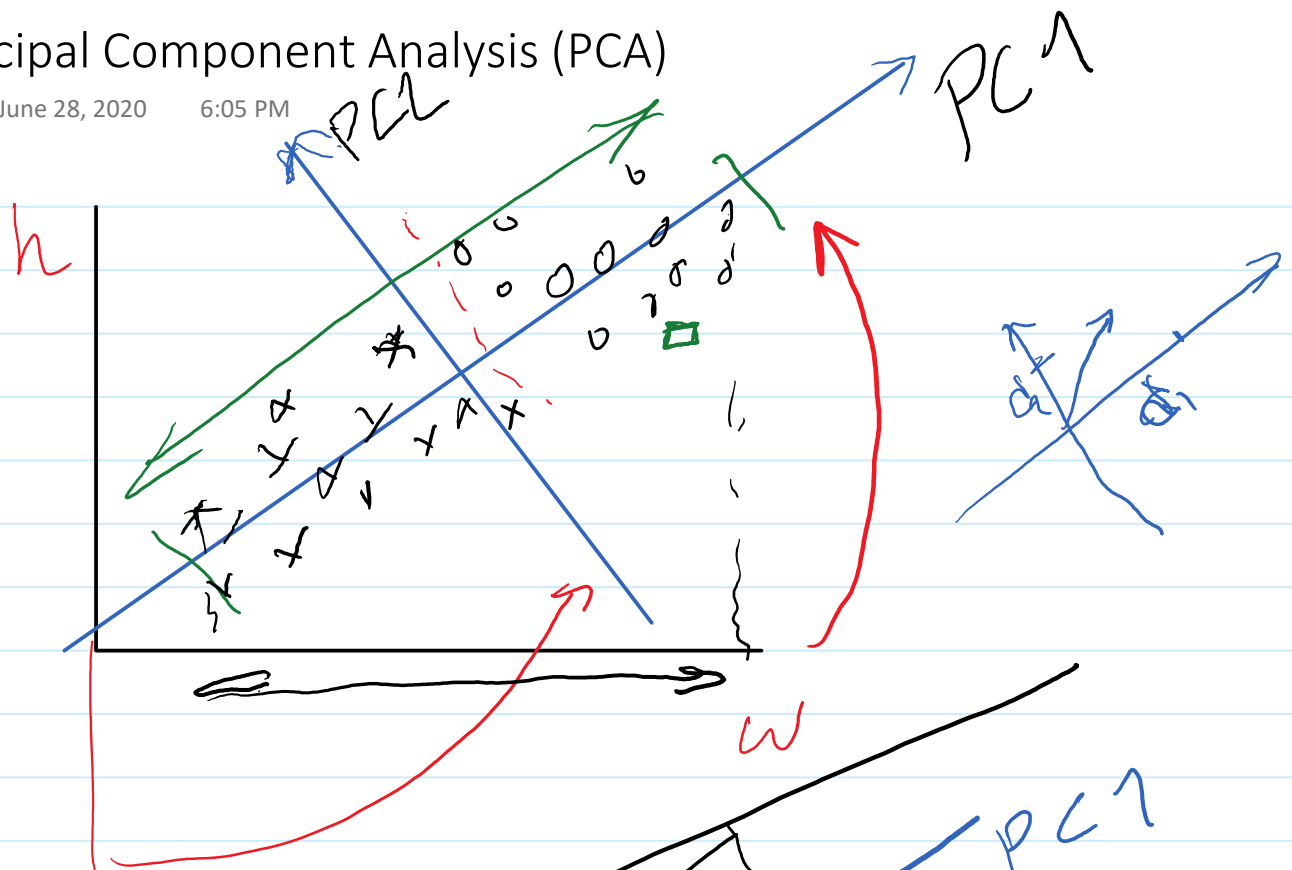


Principal Component Analysis (PCA)

Sunday, June 28, 2020

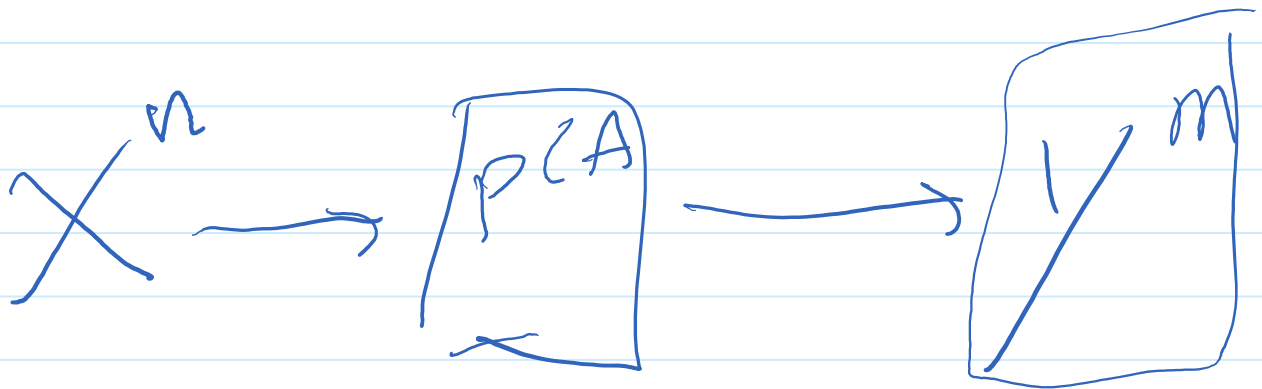
6:05 PM



PCA

Sunday, June 28, 2020

6:19 PM



$$m \ll n$$

$$PCA_1: a_1 x_1 + a_2 x_2 + \dots + a_n x_n$$

$$PCA_2: b_1 x_1 + b_2 x_2 + \dots + b_n x_n$$

\vdots

$$PCA_m: m_1 x_1 + m_2 x_2 + \dots + m_n x_n$$