multivariada

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#analisis de componentes principales

##(INTRODUCCION)

el analisis de componentes principales (ACP) es un metodo de reducción de la dimensionalidad de las variables principales.

##Matriz de trabajo

##1.- se selecciona la matriz mtautos, checo que tipos de variables tengo y despues elimine variables que no necesito.

```
x<-datos::mtautos
str(x)</pre>
```

```
## 'data.frame':
                  32 obs. of 11 variables:
## $ millas
               : num 21 21 22.8 21.4 18.7 18.1 14.3 24.4 22.8 19.2 ...
## $ cilindros : num 6 6 4 6 8 6 8 4 4 6 ...
## $ cilindrada : num 160 160 108 258 360 ...
## $ caballos
                : num 110 110 93 110 175 105 245 62 95 123 ...
                : num 3.9 3.9 3.85 3.08 3.15 2.76 3.21 3.69 3.92 3.92 ...
##
   $ eje
                : num 2.62 2.88 2.32 3.21 3.44 ...
## $ peso
## $ velocidad : num 16.5 17 18.6 19.4 17 ...
## $ forma
                : num 0 0 1 1 0 1 0 1 1 1 ...
## $ transmision : num 1 1 1 0 0 0 0 0 0 ...
                : num 4443333444 ...
## $ cambios
  $ carburadores: num 4 4 1 1 2 1 4 2 2 4 ...
```

```
x<-x[,1:7]
x<-x[,-2]
```

##2.- Exploracion de la matriz

```
colnames(x)
```

```
## [1] "millas" "cilindrada" "caballos" "eje" "peso"
## [6] "velocidad"
```

con esto podemos checar cuales son las variables que usaremos.

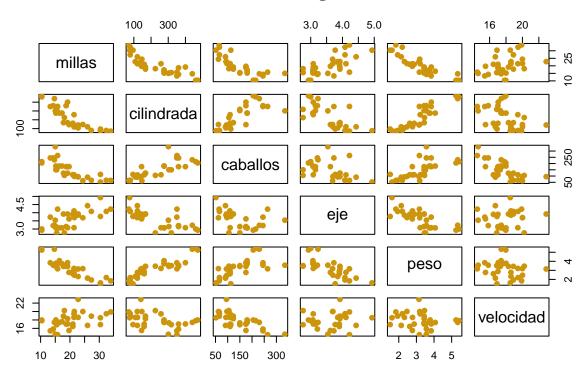
3.- Se definen n (numero de estados) y p (variables)

```
dim(x)
## [1] 32 6

n<-dim(x)[1]
p<-dim(x)[2]</pre>
```

4.- Generación de un scatterplot de las variables originales

Variables originales



#5.- Obtención de los componentes principales con base en la matriz de covarianza muestral

```
mu<-colMeans(x);mu</pre>
```

```
## millas cilindrada caballos eje peso velocidad
## 20.090625 230.721875 146.687500 3.596563 3.217250 17.848750
```

```
s < -cov(x); s
##
                  millas
                         cilindrada
                                      caballos
                                                       eje
                                                                 peso
## millas
               36.324103
                         -633.09721 -320.73206
                                                2.19506351
                                                           -5.1166847
## cilindrada -633.097208 15360.79983 6721.15867 -47.06401915 107.6842040
## caballos
             -320.732056
                         6721.15867 4700.86694 -16.45110887
                                                           44.1926613
## eje
                2.195064
                          -47.06402
                                     -16.45111
                                                0.28588135
                                                            -0.3727207
## peso
               -5.116685
                          107.68420
                                      44.19266 -0.37272073
                                                            0.9573790
## velocidad
                4.509149
                          -96.05168 -86.77008
                                                0.08714073 -0.3054816
##
                velocidad
## millas
               4.50914919
## cilindrada -96.05168145
## caballos
             -86.77008065
## eje
               0.08714073
## peso
              -0.30548161
## velocidad
               3.19316613
#6.- Obtención de los componentes principales con base a la matriz de covarianza muestral
es<-eigen(s);es
## eigen() decomposition
## $values
## [1] 1.863762e+04 1.453896e+03 9.252216e+00 1.459916e+00 1.157971e-01
## [6] 8.679172e-02
##
## $vectors
##
               [,1]
                           [,2]
                                       [,3]
                                                  [,4]
                                                                [,5]
## [1,] 0.038121041 0.009182789 0.99197917 0.09118542 -0.0118855167
## [2,] -0.899662536  0.435416473  0.03128880 -0.00358661
                                                       0.0011277610
## [3,] -0.434814427 -0.899812970
                                0.002660333 -0.003899948 0.04006140 -0.05508924
                                                       0.9503409728
0.006671364 0.025018172 -0.07558782 0.97843974 -0.0008589936
##
                [,6]
## [1,] -0.0773546682
## [2,]
       0.0051664821
        0.0006593723
## [3,]
## [4,]
        0.3036280760
## [5,] -0.9303376342
## [6,] 0.1904494838
```

7.- Matriz de auto-valores(Lamdas)

```
eigen.val<-es$values;eigen.val
## [1] 1.863762e+04 1.453896e+03 9.252216e+00 1.459916e+00 1.157971e-01
```

```
## [6] 8.679172e-02
```

8.- Matriz de auto-vectores(a1)

```
eigen.vec<-es$vectors;eigen.vec
##
              [,1]
                         [,2]
                                   [,3]
                                              [,4]
                                                          [,5]
## [1,] 0.038121041 0.009182789 0.99197917 0.09118542 -0.0118855167
## [3,] -0.434814427 -0.899812970 0.02253072 0.02758290 -0.0020369196
      0.002660333 -0.003899948 0.04006140 -0.05508924 0.9503409728
## [6,] 0.006671364 0.025018172 -0.07558782 0.97843974 -0.0008589936
##
              [,6]
## [1,] -0.0773546682
## [2,]
       0.0051664821
       0.0006593723
## [3,]
## [4,]
      0.3036280760
## [5,] -0.9303376342
## [6,] 0.1904494838
Proporción de variabilidad para cada vector
pro.var<-eigen.val/sum(eigen.val);pro.var</pre>
## [1] 9.271326e-01 7.232441e-02 4.602537e-04 7.262388e-05 5.760355e-06
## [6] 4.317475e-06
Proporción de variabilidad acumulada
pro.var.acum<-cumsum(eigen.val)/sum(eigen.val);pro.var.acum</pre>
```

```
## [1] 0.9271326 0.9994570 0.9999173 0.9999899 0.9999957 1.0000000
```

9.- Obtencion de los componentes principales con base en la matriz de correlaciones muestrales

```
R < -cor(x); R
##
                 millas cilindrada
                                     caballos
                                                                peso
                                                                      velocidad
                                                      eje
## millas
              1.0000000 -0.8475514 -0.7761684 0.68117191 -0.8676594
## cilindrada -0.8475514 1.0000000 0.7909486 -0.71021393 0.8879799 -0.43369788
## caballos -0.7761684 0.7909486
                                   1.0000000 -0.44875912 0.6587479 -0.70822339
              0.6811719 -0.7102139 -0.4487591 1.00000000 -0.7124406 0.09120476
## eje
## peso
             -0.8676594 0.8879799 0.6587479 -0.71244065 1.0000000 -0.17471588
## velocidad 0.4186840 -0.4336979 -0.7082234 0.09120476 -0.1747159 1.00000000
```

```
eR<-eigen(R);eR
## eigen() decomposition
## $values
## [1] 4.18739648 1.14811212 0.33335666 0.15436054 0.12479601 0.05197818
##
## $vectors
##
            [,1]
                      [,2]
                                 [,3]
                                          [,4]
                                                    [,5]
                                                              [,6]
## [1,] 0.4586835 -0.05867609 -0.19479235 0.78205878 0.1111533 -0.35249327
## [3,] -0.4258534 -0.36147576 0.14613554 0.12301873 0.8057408 -0.04771555
## [4,] 0.3670963 -0.43652537 0.80049152 0.02259258 -0.1437714 0.11277675
## [6,] 0.2528320 0.76284877 0.34059066 0.04268124 0.4218755 0.24152663
##Obtención de auto-valores
eigen.val<-eR$values
\#\#Obtención de auto-vectores
eigen.vec<-eR$vectors
##Proporcion de variablidad
pro.var<-eigen.val/sum(eigen.val)</pre>
##Proporcion de variabilidad acumulada
pro.var.acum<-cumsum(eigen.val)/sum(eigen.val)</pre>
##Media de los auto-valores
mean(eigen.val)
## [1] 1
```

9.1.- Obtencion de los coeficientes (nuevas variables)

9.1.1.- Centrar los datos con respecto a la media

```
ones<-matrix(rep(1,n),nrow=n, ncol=1)</pre>
```

9.1.2.- Construccion de la matriz centrada

```
##
                         millas cilindrada caballos
                                                           eje
                                                                   peso
## Mazda RX4
                       0.909375
                                -70.721875 -36.6875 0.3034375 -0.59725
## Mazda RX4 Wag
                       0.909375
                                -70.721875 -36.6875 0.3034375 -0.34225
## Datsun 710
                       2.709375 -122.721875 -53.6875 0.2534375 -0.89725
## Hornet 4 Drive
                       1.309375
                                 27.278125 -36.6875 -0.5165625 -0.00225
## Hornet Sportabout
                      -1.390625
                               129.278125 28.3125 -0.4465625 0.22275
## Valiant
                      -1.990625
                                 -5.721875 -41.6875 -0.8365625 0.24275
## Duster 360
                      -5.790625 129.278125 98.3125 -0.3865625 0.35275
## Merc 240D
                       4.309375
                                -84.021875 -84.6875
                                                    0.0934375 -0.02725
## Merc 230
                       2.709375
                               -89.921875 -51.6875 0.3234375 -0.06725
## Merc 280
                      -0.890625
                               -63.121875 -23.6875
                                                    0.3234375 0.22275
## Merc 280C
                                -63.121875 -23.6875 0.3234375 0.22275
                      -2.290625
## Merc 450SE
                      -3.690625
                                 45.078125
                                            33.3125 -0.5265625
                                                               0.85275
## Merc 450SL
                                45.078125 33.3125 -0.5265625 0.51275
                      -2.790625
## Merc 450SLC
                                45.078125 33.3125 -0.5265625 0.56275
                      -4.890625
## Cadillac Fleetwood -9.690625 241.278125 58.3125 -0.6665625 2.03275
## Lincoln Continental -9.690625
                                229.278125 68.3125 -0.5965625
                                                                2.20675
## Chrysler Imperial -5.390625 209.278125 83.3125 -0.3665625 2.12775
## Fiat 128
                      ## Honda Civic
                      10.309375 -155.021875 -94.6875 1.3334375 -1.60225
## Toyota Corolla
                      13.809375 -159.621875 -81.6875  0.6234375 -1.38225
## Toyota Corona
                      1.409375 -110.621875 -49.6875 0.1034375 -0.75225
## Dodge Challenger
                      -4.590625
                                 87.278125
                                             3.3125 -0.8365625 0.30275
## AMC Javelin
                      -4.890625
                                 73.278125
                                             3.3125 -0.4465625
                                                                0.21775
                               119.278125 98.3125 0.1334375
## Camaro Z28
                      -6.790625
                                                               0.62275
## Pontiac Firebird
                      -0.890625 169.278125 28.3125 -0.5165625 0.62775
## Fiat X1-9
                       7.209375 -151.721875 -80.6875 0.4834375 -1.28225
## Porsche 914-2
                       5.909375 -110.421875 -55.6875
                                                    0.8334375 -1.07725
## Lotus Europa
                     10.309375 -135.621875 -33.6875 0.1734375 -1.70425
## Ford Pantera L
                      -4.290625 120.278125 117.3125 0.6234375 -0.04725
## Ferrari Dino
                                -85.721875 28.3125 0.0234375 -0.44725
                      -0.390625
## Maserati Bora
                      -5.090625
                                 70.278125 188.3125 -0.0565625 0.35275
## Volvo 142E
                       1.309375 -109.721875 -37.6875 0.5134375 -0.43725
##
                      velocidad
## Mazda RX4
                       -1.38875
## Mazda RX4 Wag
                       -0.82875
## Datsun 710
                        0.76125
## Hornet 4 Drive
                        1.59125
## Hornet Sportabout
                       -0.82875
## Valiant
                        2.37125
## Duster 360
                       -2.00875
## Merc 240D
                        2.15125
## Merc 230
                        5.05125
## Merc 280
                        0.45125
## Merc 280C
                        1.05125
## Merc 450SE
                       -0.44875
## Merc 450SL
                       -0.24875
## Merc 450SLC
                        0.15125
## Cadillac Fleetwood
                        0.13125
## Lincoln Continental -0.02875
```

```
## Chrysler Imperial
                        -0.42875
## Fiat 128
                         1.62125
## Honda Civic
                         0.67125
## Toyota Corolla
                         2.05125
## Toyota Corona
                         2.16125
## Dodge Challenger
                        -0.97875
## AMC Javelin
                        -0.54875
## Camaro Z28
                        -2.43875
## Pontiac Firebird
                        -0.79875
## Fiat X1-9
                         1.05125
## Porsche 914-2
                        -1.14875
## Lotus Europa
                        -0.94875
## Ford Pantera L
                        -3.34875
## Ferrari Dino
                        -2.34875
## Maserati Bora
                        -3.24875
## Volvo 142E
                         0.75125
```

9.1.3.- Construccion de la matriz diagonal de las varianzas

```
Dx<-diag(diag(s))</pre>
                    [,2]
                             [,3]
                                       [,4]
                                                 [,5]
                                                          [,6]
##
           [,1]
## [1,] 36.3241
                    0.0
                            0.000 0.0000000 0.000000 0.000000
        0.0000 15360.8
                            0.000 0.0000000 0.000000 0.000000
## [2,]
## [3,]
        0.0000
                    0.0 4700.867 0.0000000 0.000000 0.000000
## [4,]
        0.0000
                    0.0
                            0.000 0.2858814 0.000000 0.000000
                            0.000 0.0000000 0.957379 0.000000
## [5,]
        0.0000
                    0.0
                            0.000 0.0000000 0.000000 3.193166
## [6,] 0.0000
                    0.0
```

9.1.4.- Construccion de la matriz centrada multiplicada

```
Dx^1/2
##
            [,1]
                    [,2]
                             [,3]
                                        [,4]
                                                  [,5]
                                                            [,6]
## [1,] 18.16205
                     0.0
                            0.000 0.0000000 0.0000000 0.000000
## [2,]
        0.00000 7680.4
                            0.000 0.0000000 0.0000000 0.000000
                     0.0 2350.433 0.0000000 0.0000000 0.000000
## [3,]
         0.00000
                            0.000 0.1429407 0.0000000 0.000000
## [4,]
         0.00000
                     0.0
## [5,]
         0.00000
                     0.0
                            0.000 0.0000000 0.4786895 0.000000
                            0.000 0.0000000 0.0000000 1.596583
## [6,]
         0.00000
                     0.0
Y \leftarrow X.cen\% * \%solve(Dx)^(1/2)
Y #datos normalizados
##
                                [,1]
                                            [,2]
                                                         [,3]
                                                                     [,4]
## Mazda RX4
                         0.15088482 -0.57061982 -0.53509284
                                                               0.56751369
## Mazda RX4 Wag
                         0.15088482 -0.57061982 -0.53509284 0.56751369
                         0.44954345 -0.99018209 -0.78304046 0.47399959
## Datsun 710
```

```
## Hornet 4 Drive
                       0.21725341
                                   0.22009369 -0.53509284 -0.96611753
                      -0.23073453 1.04308123 0.41294217 -0.83519779
## Hornet Sportabout
## Valiant
                      -0.33028740 -0.04616698 -0.60801861 -1.56460776
## Duster 360
                      -0.96078893 1.04308123 1.43390296 -0.72298087
## Merc 240D
                       0.71501778 -0.67793094 -1.23518023
                                                           0.17475447
## Merc 230
                       0.44954345 -0.72553512 -0.75387015 0.60491932
## Merc 280
                      -0.14777380 -0.50929918 -0.34548584
                                                           0.60491932
## Merc 280C
                      -0.38006384 -0.50929918 -0.34548584
                                                           0.60491932
## Merc 450SE
                      -0.61235388
                                   0.36371309 0.48586794 -0.98482035
## Merc 450SL
                      -0.46302456
                                   ## Merc 450SLC
                      -0.81145962
                                   0.36371309
                                              0.48586794 -0.98482035
## Cadillac Fleetwood -1.60788262
                                   1.94675381
                                               0.85049680 -1.24665983
## Lincoln Continental -1.60788262 1.84993175
                                              0.99634834 -1.11574009
## Chrysler Imperial
                      -0.89442035 1.68856165
                                              1.21512565 -0.68557523
## Fiat 128
                       2.04238943 -1.22658929 -1.17683962 0.90416444
## Honda Civic
                       1.71054652 -1.25079481 -1.38103178
                                                           2.49390411
## Toyota Corolla
                       2.29127162 -1.28790993 -1.19142477 1.16600392
## Toyota Corona
                       0.23384555 -0.89255318 -0.72469984 0.19345729
                      -0.76168319  0.70420401  0.04831332  -1.56460776
## Dodge Challenger
## AMC Javelin
                      -0.81145962 0.59124494
                                              0.04831332 -0.83519779
## Camaro Z28
                      -1.12671039 0.96239618
                                              1.43390296 0.24956575
## Pontiac Firebird
                      -0.14777380 1.36582144 0.41294217 -0.96611753
## Fiat X1-9
                       1.19619000 -1.22416874 -1.17683962 0.90416444
## Porsche 914-2
                       0.98049211 -0.89093948 -0.81221077
                                                           1.55876313
## Lotus Europa
                       1.71054652 -1.09426581 -0.49133738 0.32437703
## Ford Pantera L
                      -0.71190675 0.97046468 1.71102089
                                                           1.16600392
## Ferrari Dino
                      -0.06481307 -0.69164740
                                              0.41294217
                                                           0.04383473
                      -0.84464392  0.56703942  2.74656682  -0.10578782
## Maserati Bora
## Volvo 142E
                       0.21725341 -0.88529152 -0.54967799 0.96027290
##
                               [,5]
                                          [,6]
## Mazda RX4
                      -0.610399567 -0.77716515
## Mazda RX4 Wag
                      -0.349785269 -0.46378082
## Datsun 710
                      -0.917004624
                                   0.42600682
## Hornet 4 Drive
                      -0.002299538
                                    0.89048716
## Hornet Sportabout
                       0.227654255 -0.46378082
## Valiant
                       0.248094592 1.32698675
## Duster 360
                       0.360516446 -1.12412636
## Merc 240D
                      -0.027849959
                                   1.20387148
## Merc 230
                      -0.068730634
                                    2.82675459
## Merc 280
                       0.227654255
                                   0.25252621
## Merc 280C
                       0.227654255
                                   0.58829513
## Merc 450SE
                       0.871524874 -0.25112717
## Merc 450SL
                       0.524039143 -0.13920420
## Merc 450SLC
                       0.575139986 0.08464175
## Cadillac Fleetwood
                       2.077504765
                                    0.07344945
## Lincoln Continental 2.255335698 -0.01608893
## Chrysler Imperial
                       2.174596366 -0.23993487
## Fiat 128
                      -1.039646647
                                   0.90727560
## Honda Civic
                      -1.637526508
                                   0.37564148
## Toyota Corolla
                      -1.412682800
                                    1.14790999
## Toyota Corona
                      -0.768812180 1.20946763
## Dodge Challenger
                       0.309415603 -0.54772305
                       0.222544170 -0.30708866
## AMC Javelin
## Camaro Z28
                       0.636460997 -1.36476075
```

```
## Pontiac Firebird
                        0.641571082 -0.44699237
## Fiat X1-9
                       -1.310481114 0.58829513
## Porsche 914-2
                       -1.100967659 -0.64285758
## Lotus Europa
                       -1.741772228 -0.53093460
## Ford Pantera L
                       -0.048290296 -1.87401028
## Ferrari Dino
                       -0.457097039 -1.31439542
## Maserati Bora
                        0.360516446 -1.81804880
                       -0.446876870 0.42041067
## Volvo 142E
```

9.1.5.- Construccion de los coeficientes o scores eigen.vec matriz de autovectores

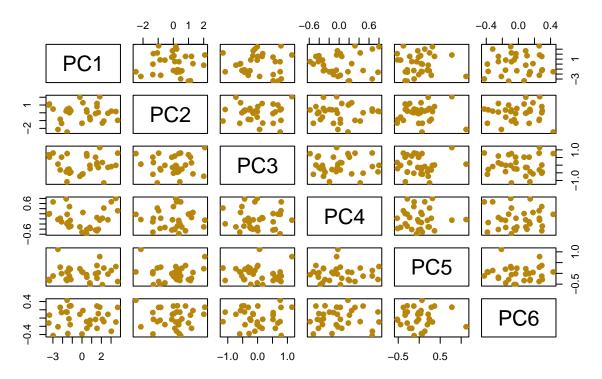
```
## Mazda RX4
                      0.842580639 -0.873469391 -0.228278346 -0.37427255
## Mazda RX4 Wag
                      0.807504121 -0.556341552 -0.012667800 -0.33369312
## Datsun 710
                      1.685044761
                                 0.040006569 -0.156493687 -0.40571569
## Hornet 4 Drive
                      0.096444303
                                  1.294377904 -0.570229748 0.25207881
                     -1.291509555
## Hornet Sportabout
                                  0.006516693 -0.525074062 0.48131922
## Valiant
                     -0.218730892
                                  2.005957905 -0.725839941 -0.31361702
## Duster 360
                     -2.245190880 -0.832631648 -0.313240442 0.02419056
## Merc 240D
                      1.550656769
                                  1.197159848 0.152817779
                                                          0.05288819
## Merc 230
                      1.832265452 2.073858925 1.150258327 -0.04936365
## Merc 280
                      0.502753448 0.099432035
                                              0.594300648 -0.41544992
## Merc 280C
                      ## Merc 450SE
                     -1.464571595 0.381740160 -0.284259438 -0.14288656
## Merc 450SL
                     -1.215365529 0.354274415 -0.420394087 -0.05759698
## Merc 450SLC
                     1.127500626 0.521078742 0.20708364
## Cadillac Fleetwood -3.357256928
## Lincoln Continental -3.426823644 0.996718766 0.681607545 0.18462986
## Chrysler Imperial
                     -2.980802933
                                 0.483262622 0.793341147 0.66442458
## Fiat 128
                      3.026916817
                                 0.217176556 -0.090196261 0.66714798
## Honda Civic
                      3.684356739 -0.969613645
                                             0.783991314
                                                          0.31880089
                                 0.161656879 -0.011031261
## Toyota Corolla
                      3.496444405
                                                          0.80044813
## Toyota Corona
                      1.545862677
                                  ## Dodge Challenger
                                  0.427782349 -1.086085997 -0.19363018
                     -1.546688715
## AMC Javelin
                     -1.150170291
                                  0.262992430 -0.457781132 -0.28265394
## Camaro Z28
                     -2.108550264 -1.353243809 0.523099358 -0.11347653
## Pontiac Firebird
                     -1.629232017 0.215163261 -0.436129194 0.78081432
## Fiat X1-9
                      2.675795416 -0.057483105 -0.146914711 -0.03506244
## Porsche 914-2
                      2.103412908 -1.318595692 0.172879784
                                                          0.02516077
## Lotus Europa
                      2.252616575 -1.057474693 -1.159836838
                                                          0.42357977
## Ford Pantera L
                     -1.532047829 -2.470900470 0.757669487 0.17734890
## Ferrari Dino
                      0.001011947 - 1.346152342 - 0.597578273 - 0.51771241
                     -2.477943625 -2.141594405 0.067555673 -0.02480245
## Maserati Bora
```

```
## Volvo 142E
                       1.401124031 -0.100076652 0.516772623 -0.43591506
##
                               PC5
                                           PC6
## Mazda RX4
                      -0.51522641 -0.05293884
                      -0.44299870 -0.15771326
## Mazda RX4 Wag
## Datsun 710
                       0.03340433 0.10756126
## Hornet 4 Drive
                       0.04326023 0.18173489
## Hornet Sportabout -0.12822104 0.29051949
## Valiant
                       0.21465335 0.09145688
## Duster 360
                       0.28796476 0.26030567
## Merc 240D
                      -0.22685092 -0.24858075
## Merc 230
                      0.77769555 0.26377009
## Merc 280
                      -0.17757395 -0.24926769
## Merc 280C
                      -0.06174108 -0.08628988
## Merc 450SE
                      0.05131736 -0.37586534
## Merc 450SL
                       0.19510864 -0.16085043
## Merc 450SLC
                       0.23905298 -0.01934996
## Cadillac Fleetwood -0.33493876 0.07099935
## Lincoln Continental -0.28641866 -0.12098198
## Chrysler Imperial -0.12099080 -0.42425486
## Fiat 128
                       0.13222362 -0.31977950
## Honda Civic
                     -0.37729414 0.25807107
## Toyota Corolla 0.31593125 -0.09569699
## Toyota Corona 0.36442162 0.29125853
## Dodge Challenger
                      -0.33055333 0.14335299
## AMC Javelin -0.28616179 0.29724414
## Camaro Z28
                     -0.01155770 0.13342234
## Pontiac Firebird
                      -0.28344806 0.14734508
## Fiat X1-9
                      -0.03478377 0.09037547
## Porsche 914-2
## Lotus Europa
                     -0.52486836 -0.03024333
                      0.24689718 -0.08688085
                      0.06645790 0.43308775
## Ford Pantera L
## Ferrari Dino
                      0.07368942 -0.38588778
## Maserati Bora
                      1.11731392 -0.21177920
## Volvo 142E
                      -0.01576463 -0.03414438
```

###Generacion del grafico de los scores

```
pairs(scores, main="scores", col="darkgoldenrod", pch=19)
```

scores



#10.- PCA sintetizado

head(x)

##		millas	cilindrada	caballos	eje	peso	velocidad
##	Mazda RX4	21.0	160	110	3.90	2.620	16.46
##	Mazda RX4 Wag	21.0	160	110	3.90	2.875	17.02
##	Datsun 710	22.8	108	93	3.85	2.320	18.61
##	Hornet 4 Drive	21.4	258	110	3.08	3.215	19.44
##	Hornet Sportabout	18.7	360	175	3.15	3.440	17.02
##	Valiant	18.1	225	105	2.76	3.460	20.22

 $\#\#\mbox{Aplicar}$ el cálculo de la varianza a las columnas 1=filas, 2=columnas

```
apply(x, 2, var)
```

```
## millas cilindrada caballos eje peso velocidad
## 3.632410e+01 1.536080e+04 4.700867e+03 2.858814e-01 9.573790e-01 3.193166e+00
```

##centrado por la media y escalada por la desviacion standar (dividir entre sd).

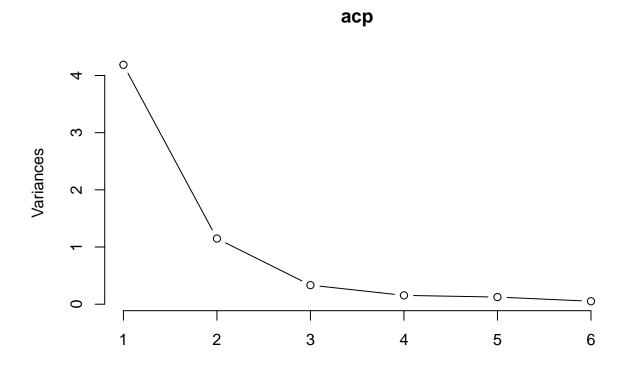
```
acp<-prcomp(x, center=TRUE, scale=TRUE);acp</pre>
```

Standard deviations (1, .., p=6):

```
## [1] 2.0463129 1.0714999 0.5773705 0.3928874 0.3532648 0.2279872
##
## Rotation (n \times k) = (6 \times 6):
                   PC1
                              PC2
                                          PC3
                                                    PC4
                                                              PC5
                                                                          PC6
##
## millas
             -0.4586835
                        0.05867609 -0.19479235 0.78205878 -0.1111533 -0.35249327
## cilindrada 0.4660354 -0.06065296 0.09688406 0.60001871 0.2946297 0.56825752
## caballos
                       0.4258534
## eje
             -0.3670963
                       0.43652537
                                   0.80049152 0.02259258 0.1437714 0.11277675
## peso
              0.4386179 - 0.29953457 \quad 0.41776208 \quad 0.10438337
                                                         0.2301541 -0.69246040
## velocidad -0.2528320 -0.76284877 0.34059066 0.04268124 -0.4218755 0.24152663
```

 $\#\# {\rm Generaci\'on}$ del gráfico screeplot

```
plot(acp, type="1")
```



Visualizar el resumen

```
summary(acp)
```

```
## Importance of components:

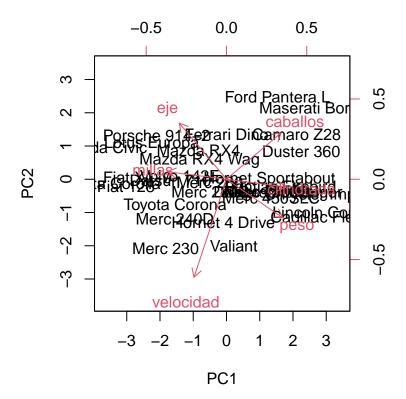
## PC1 PC2 PC3 PC4 PC5 PC6

## Standard deviation 2.0463 1.0715 0.57737 0.39289 0.3533 0.22799

## Proportion of Variance 0.6979 0.1913 0.05556 0.02573 0.0208 0.00866

## Cumulative Proportion 0.6979 0.8892 0.94481 0.97054 0.9913 1.00000
```

```
biplot(acp, scale=0)
```



#Componente principal calculada Suma del producto de la matriz acp de cada uno de los componentes por el dato de la matriz original por filas filas = 1 columnas = 2

```
pc1<-apply(acp$rotation[,1]*x, 1, sum)</pre>
pc2<-apply(acp$rotation[,2]*x, 1, sum)</pre>
pc3<-apply(acp$rotation[,3]*x, 1, sum)</pre>
x$pc1<-pc1;x$pc1
##
    [1]
         113.298680
                      -80.301247
                                     8.543655
                                                -14.706407
                                                             -75.347764
                                                                           55.228566
##
    [7]
         261.205065
                      -62.665353
                                    20.439066
                                                 14.119147
                                                              -8.497850
                                                                           53.041870
   [13]
         196.366315 -144.179048
                                   112.729777
                                                -14.090812
                                                             -91.043340
                                                                           -2.896770
##
   [19]
          47.650902
                      -30.474336
                                    10.820153
                                                -10.226398
                                                             -61.721452
                                                                           65.000679
         245.995864
                      -36.552184
                                    17.262882
                                                 23.567456
                                                             -35.070637
                                                                           -6.961840
##
   Γ25]
                      -65.811978
##
  [31]
         274.538997
x$pc2<-pc2;x$pc2
##
    [1]
          22.365082
                      -27.308240
                                   -16.862486 -196.432321
                                                              84.190984
                                                                           24.891906
##
    [7]
          54.318565
                        1.173447
                                   -26.541458 -128.955451
                                                              54.823478
                                                                           54.342498
## [13]
          43.050522
                      -30.108424 -125.050805 -363.319910
                                                             110.196781
                                                                            4.574276
                      -35.239974 -20.737576 -247.421344
## [19]
           8.897347
                                                              73.017519
                                                                           79.222813
```

```
## [25] 89.761869 -31.338970 -19.355890 -66.663856 115.455628 56.405762
## [31] 6.465243 -44.853650
```

x\$pc3<-pc3;x\$pc3

```
## [1] 71.744424 176.054295 28.241250 121.104095 -33.606285 129.476401
## [7] 158.688744 150.635581 41.075574 90.451708 -3.506859 191.763267
## [13] 119.431133 293.008441 157.890140 191.802201 -43.102472 88.680678
## [19] 33.877037 90.993216 32.092971 140.290728 -27.771578 248.537710
## [25] 134.907340 96.744150 34.618557 72.843520 -19.927264 174.752765
## [31] 186.946673 145.015721
```