

HUDK 4050: CORE METHODS IN EDM

In the news

The Washington Post

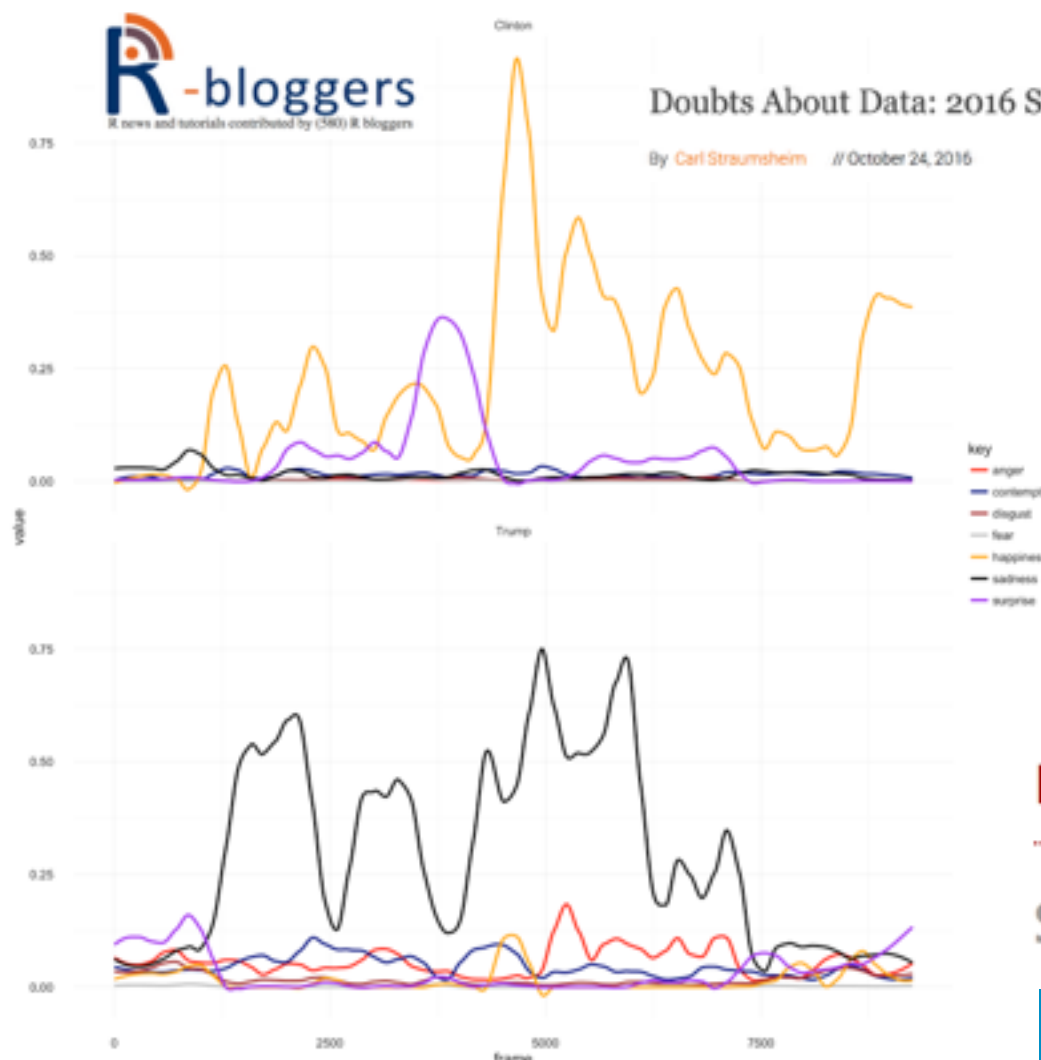
Google Has Quietly Dropped Ban on Personally Identifiable Web Tracking



Asia & Pacific

China's plan to organize its society relies on 'big data' to rate everyone

<https://support.google.com/websearch/answer/465>



**INSIDE
HIGHER ED**

EDUCATION WEEK

Parents Bullish on Ed Tech, Skeptical About Its Implementation, Survey Says

By Benjamin Herold on October 20, 2016 1:53 PM



Tune into Tableau Conference Live—starting November 8

EdLab Seminar: CourseLab

Start: 10/26/2016 – 12:00pm

VR In Education

meetup

**TABLEAU
CONFERENCE
2016**

<https://www.rdocumentation.org/>

Anonymous Mid-Semester Check In

<http://bit.ly/2f2qxgQ>

Assessment

- Meet with me once
- Github contains all assignments
- Zotero contains notes on readings & assignments
- Ask question on Stack Overflow

Principal Component Analysis

Grouping stuff

By Variables

ID	Var1	Var2	Var3
A			
B			
C			
D			

ID	Var2
A	
B	
C	
D	

Selection

ID	Var2+3
A	
B	
C	
D	

Extraction

By People

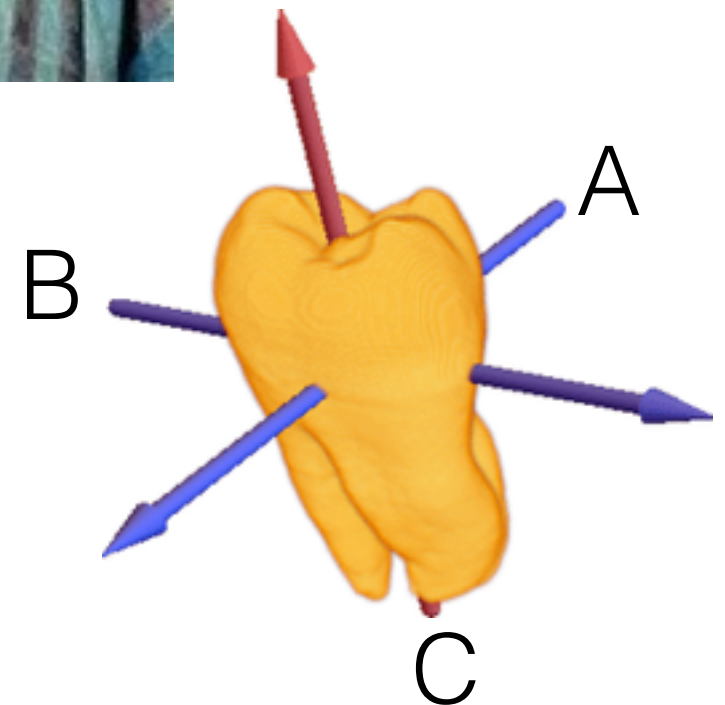


ID	Var1	Var2	Var3
A			
C			

ID	Var1	Var2	Var3
B			
D			

History

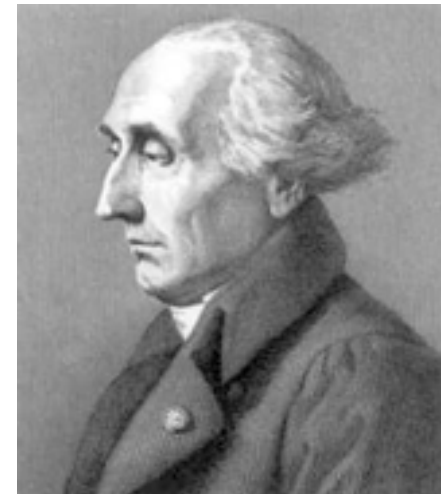
- Part of a set of issues called “Eigen Problems”
- Arose as a subset of phenomena related to differential equations (Your old buddy Euler, c.1750)
- Principal Axes



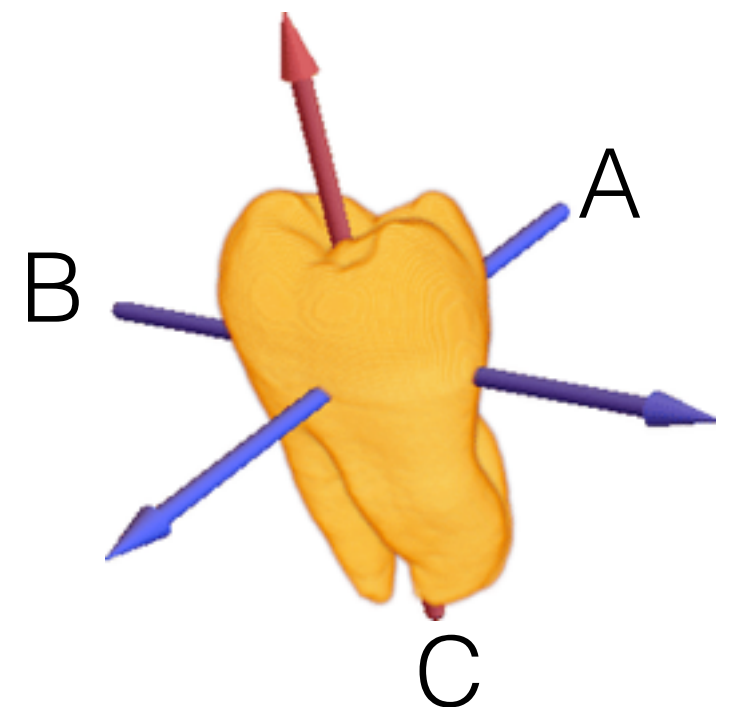
History

- Describe inertia as a matrix of measurements from the center of an object as it moves
- Principal axes = the lines through which you can describe the object, while maximizing the amount of variation maintained

(Joseph-Louis Lagrange)



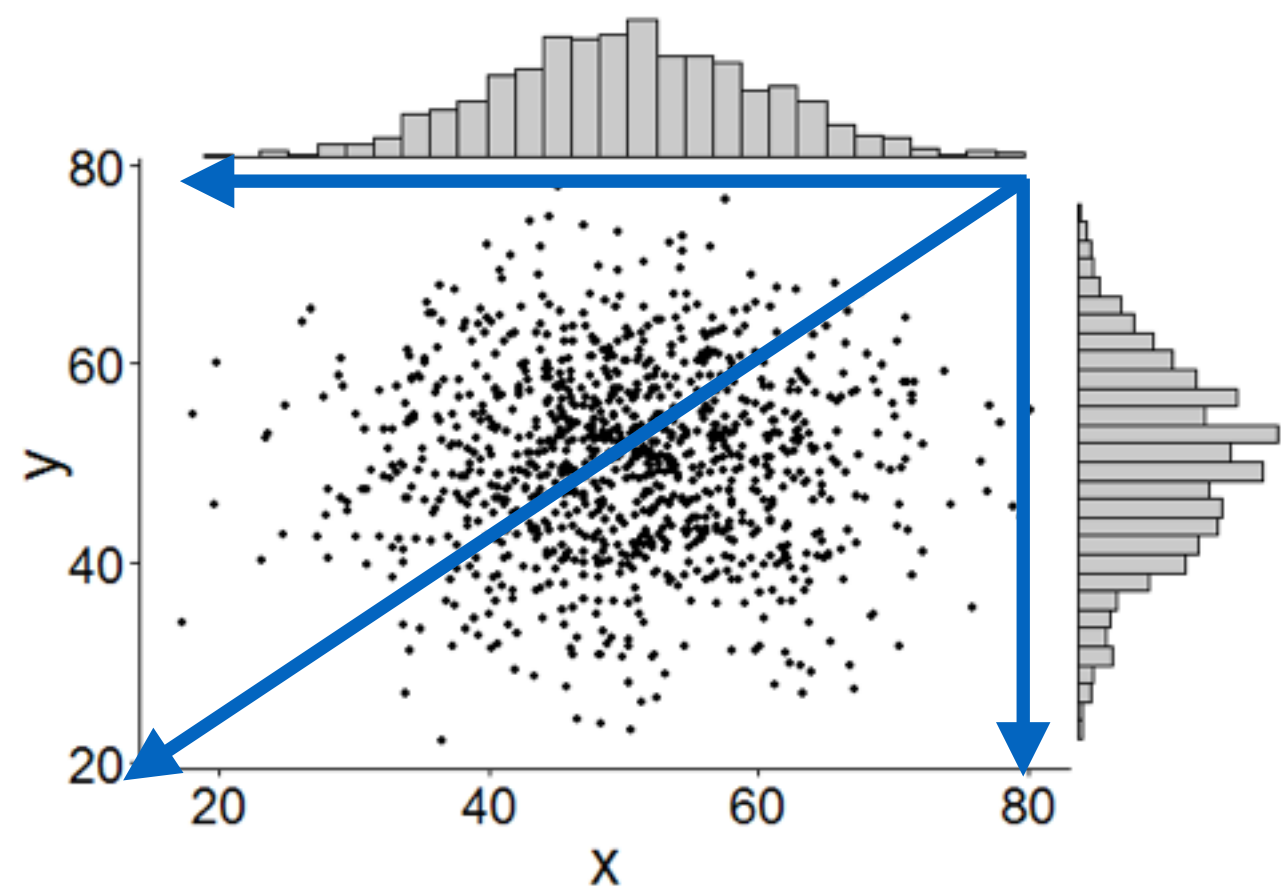
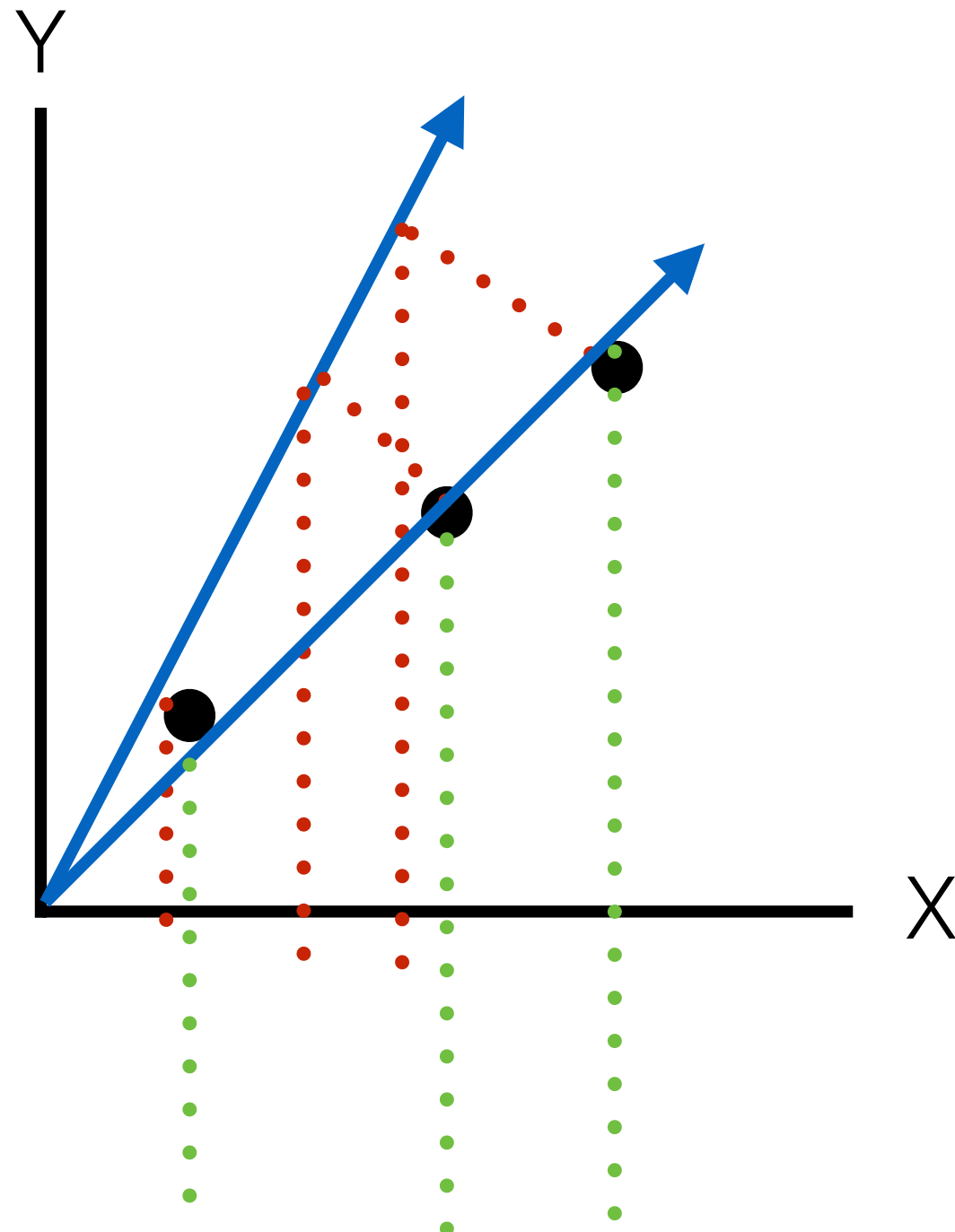
$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$



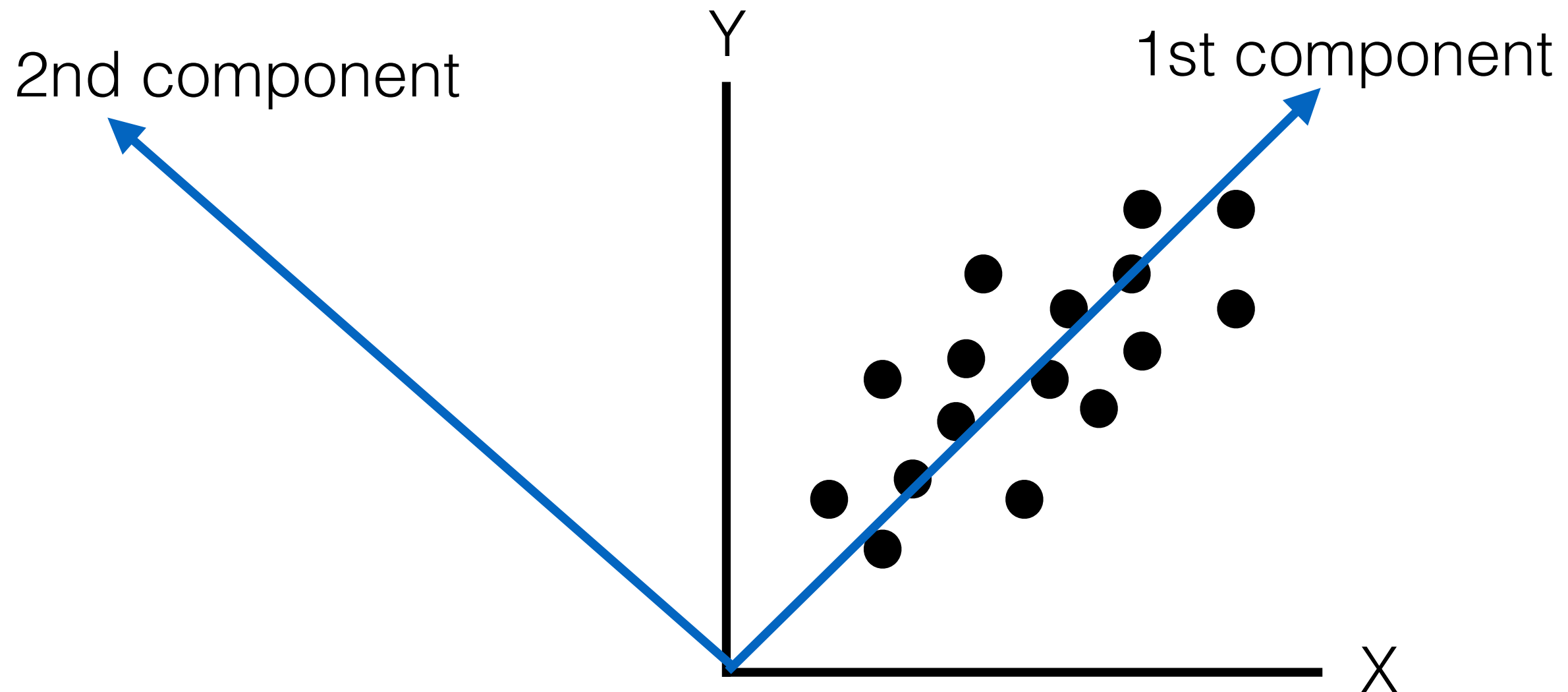
Yada, yada, yada...

Google

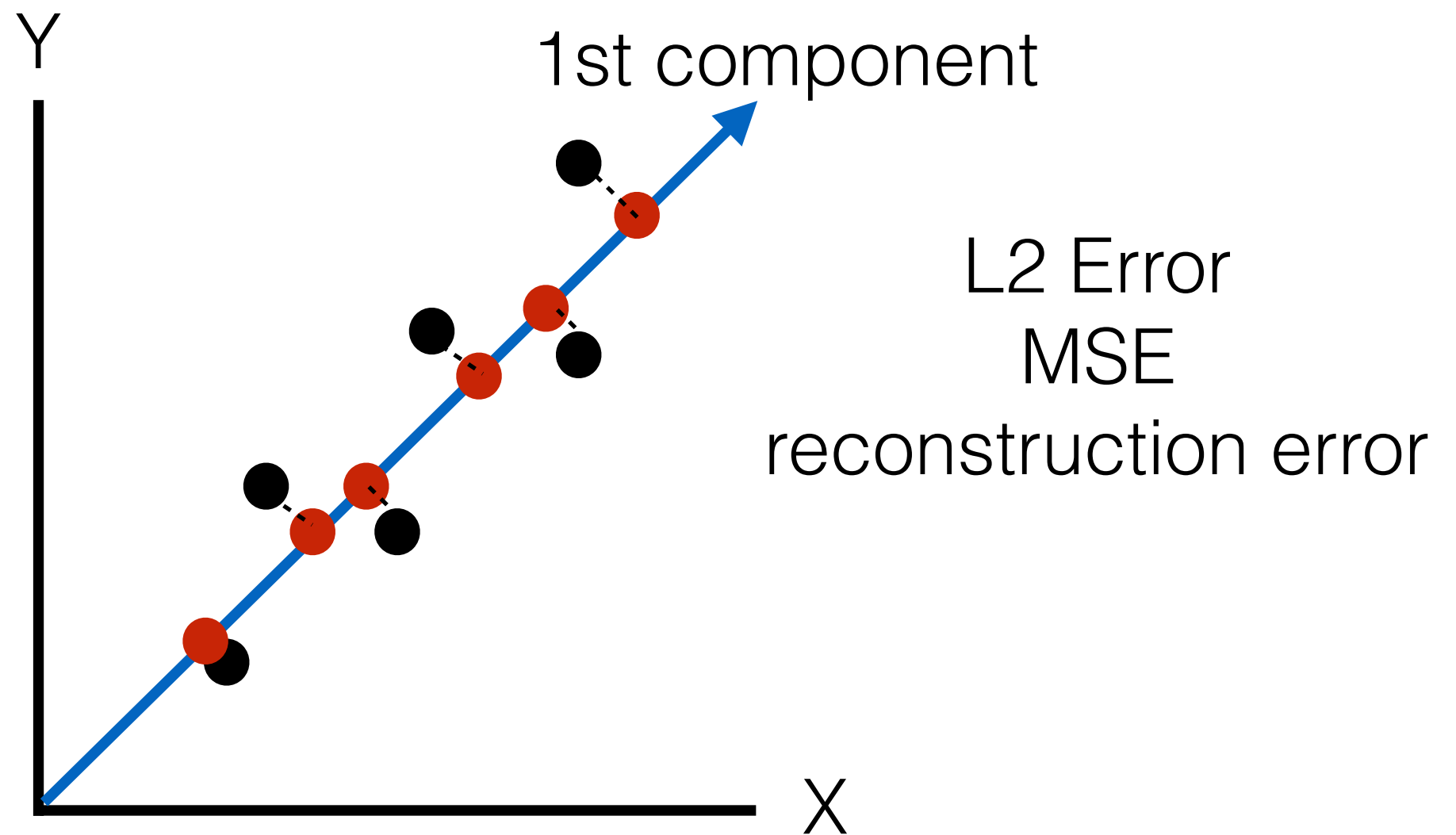
PCA is about Finding the Direction of Maximal Variance



Global Constraint: Orthogonal Components



- “Best” reconstruction of the data (because not really doing anything)
- But also true for linear reconstruction of the data



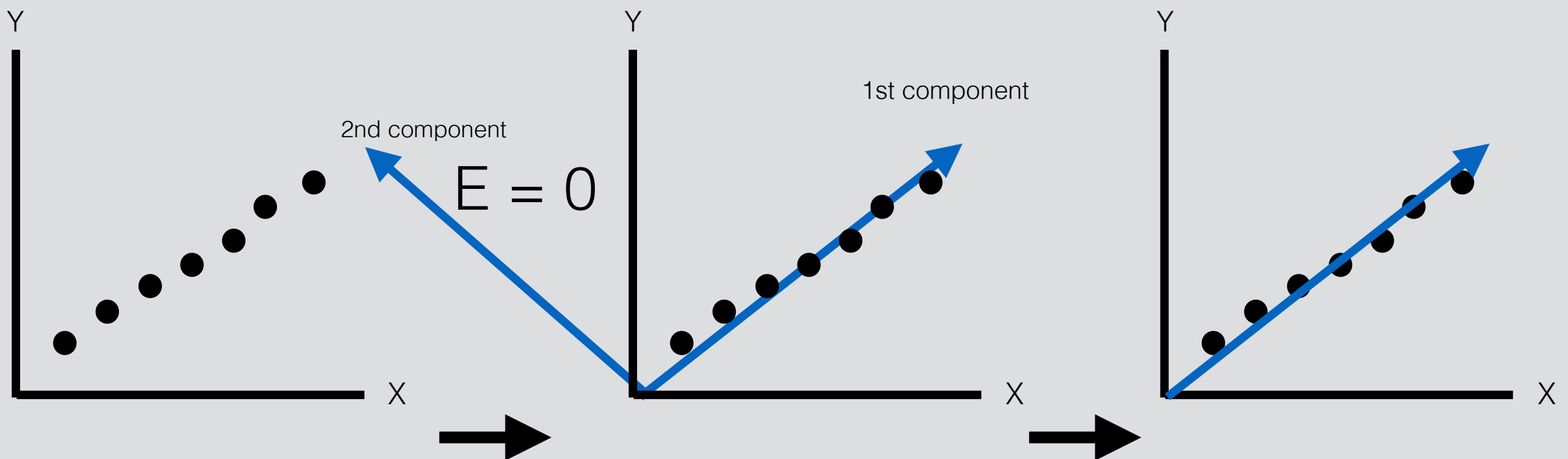
Component is a description of X & Y

Eigenvalues

- Every component has an associated eigenvalue
- Eigen- = “characteristic”
- Created when linear transformations are applied to a matrix
- Take away: the size of the eigenvalue is relative to how well the component maximizes variance

Feature Selection

- If a component has an eigenvalue of zero = non-informative (will not effect reconstruction error)
- Therefore, we can delete it = reduce features



Questions?

Assignment 4 Part A