





	Principal Component Analysis
	Motivation: Visualize points in IRd meaningfully
	XERnxd
	and the second s
	rotation = linear operation
	Find v of :X v is meaningful ie, captures variation of data!
<	$\Rightarrow \times v _2^2$ is large $\leftarrow v^{\dagger} \times^{\dagger} \times v$ is large
	$\max_{V: V _2^2 = 1} v^T x^T x v $
	Max v: v 2=1, v L v(1) v X X X V => 2nd largest eigenvalue
	r K rank
	$= \sum_{i=1}^{\infty} x_i v^{(i)} v^{(i)} T$ where $ v^{(i)} _2^2 = 1$ and $ v^{(i)} _2^2 = 0$
	maximize weigenvalue corresponding to largest xi
ity check	$ (x_{X} \times x_{X} \times y_{Cij}) = \sum_{i = 1}^{\infty} y_{Cij} \times y_{Cij} \times y_{Cij} = y_{Cij} \times y$