

Haonan Hu

3/11/2021

2863545

1. If $A = \begin{pmatrix} [1, 2, 3], \\ [3, 4, 5], \\ [6, 7, 8] \end{pmatrix}$, what is the X_{centered} array?

$M = [3.3, 4.3, 5.3]$

$C = \begin{pmatrix} [-2.3, -2.3, -2.3], \\ [-0.3, -0.3, -0.3], \\ [2.7, 2.7, 2.7] \end{pmatrix}$

2. If the covariance array of the X_{centered} array is:

$\begin{pmatrix} [6.33, 4.33, -3.33], [4.33, 7.23, -5.12], [-3.33, -5.12, 4.89] \end{pmatrix}$:

a) What is the variance of the 1st input feature?

6.33

b) What is the covariance between the 1st and 2nd features?

4.33

3. If the eigenvalues are:

[4.22484077 0.24224357 0.07852391 0.02368303]

and the eigenvectors are:

[[0.36158968 -0.08226889 0.85657211 0.35884393]

[0.65653988 0.72971237 -0.1757674 -0.07470647]

[-0.58099728 0.59641809 0.07252408 0.54906091]

[0.31725455 -0.32409435 -0.47971899 0.75112056]]

List the eigenvector(s) you need for a PoV > 0.97.

$$\text{PoV} = (4.22484077 + 0.24224357) / (4.22484077 + 0.24224357 + 0.07852391 + 0.02368303) = 0.977 > 0.97$$

So using first 2 eigenvectors of feature 1 and feature 2.