Code explanations

Input: the input data is imported from “test.mul” as “X1”, which is a matrix of 30000\*63;

Parameters:

This code sets the number of principal components at 2, which can further be modified;

* 1. Line 47: pca= PCA(n\_components=2)

Output:

1. the principal components are stored in a variable named “pca”, which is a matrix of 2\*63 for n\_components=2;
2. The projection of data on the obtained 2 PCs is stored in “TransX\_pca”, which is a matrix of 30000\*2.