Scientific Computing 2 HomeWork 4

Question 1:

0.7002

002 1.6149 1.1435 0.5852

-0.3664 0.1020

0.0618 -2.6135

1.5392 1.6494

0.9694

-0.5964

-0.1842

0.1338

1.1124

0.4571

-0.3077

-1.2171

-1.1883

-0.8032

```
[X, Y] = eig(C)
X = 12 \times 12
Y = 12 \times 12
              Rows 2:11 | Columns 1:12
U1 = Xcentered*X(:,1)/sqrt(Y(1,1))
U2 = Xcentered*X(:,2)/sqrt(Y(2,2))
U3 = Xcentered*X(:,3)/sqrt(Y(3,3))
U3 = 50 \times 1
U4 = Xcentered*X(:,4)/sqrt(Y(4,4))
U4 = 50 \times 1
U5 = Xcentered*X(:,5)/sqrt(Y(5,5))
U6 = Xcentered*X(:,6)/sqrt(Y(6,6))
U6 = 50 \times 1
U7 = Xcentered*X(:,7)/sqrt(Y(7,7))
U7 = 50 \times 1
U8 = Xcentered*X(:,8)/sqrt(Y(8,8))
U8 = 50 \times 1
U9 = Xcentered*X(:,9)/sqrt(Y(9,9))
U9 = 50 \times 1
U10 = Xcentered*X(:,10)/sqrt(Y(10,10))
U11= Xcentered*X(:,11)/sqrt(Y(11,11))
U11 = 50 \times 1
U12 = Xcentered*X(:,12)/sqrt(Y(12,12))
U12 = 50 \times 1
U = [U1 \ U2 \ U3 \ U4 \ U5 \ U6 \ U7 \ U8 \ U9 \ U10 \ U11 \ U12]
U = 50 \times 12
                                             0.8211
                                                       0.1351
                                                                -1.9167
   -1.3982
              0.8883
                        0.1154
                                  0.3522
                                                                           -1.3319
                                                                                     -1.6779
                                                                                                0.7509
1.6878 -0.2651
    0.0804 0.5730
                      -0.9486
                                  1.4770
                                             0.3205
                                                      -0.8920
                                                                -0.6602
                                                                           0.0755
                                                                                     -0.3535
                                                                                               -0.5198
0.4233 -1.3365
    0.2531 -0.3623
                       -0.2197
                                 -1.0332
                                            -0.4879
                                                      -0.3966
                                                                -0.2203
                                                                           -0.5000
                                                                                     -0.1675
                                                                                               -0.6244
2.0435 0.1179
    1.3205 -0.5447
                        0.4315
                                  0.7049
                                             1.3084
                                                       1.3801
                                                                -0.3524
                                                                           -0.5007
                                                                                      0.6354
                                                                                               -1.1237
0.8978 -0.0251
   0.5861 -0.6785
                        0.1751
                                 -0.1396
                                             0.2085
                                                       0.7763
                                                                -0.9123
                                                                           -0.7977
                                                                                     -0.0951
                                                                                                0.4722
0.9630 -0.1305
   -0.9164
              1.4044
                        1.4966
                                  0.2060
                                             0.2248
                                                      -0.4469
                                                                -0.3135
                                                                           1.0031
                                                                                      1.2046
                                                                                                1.0608
```

0.4258

0.1117

0.2186

1.1040

-0.1607

-0.5835

-0.4617 0.6556	0.0998	0.2380	-0.4529	-0.7793	-0.8961	-1.0772	1.0205	-1.6301				
1.1646 -0.2542												
0.0617 -1.8046	0.4487	0.4687	0.5949	1.1144	-0.5624	1.4623	-1.6564	-0.6433	-			
0.4973 1.3428												
%Principal Component 1 is the eigen vector with highest eigen value												
P = sqrt(Y(12,12))*U12*X(:,12)'												
$P = 50 \times 12$												
-0.0217 -0.0057	-0.0088 -	0.0028	0.0517	0.0384	0.0462	0.0204	-0.1551	-0.0455	-			
0.1302 -0.0254												
-0.1095 -0.0287	-0.0445 -	0.0143	0.2609	0.1935	0.2328	0.1030	-0.7821	-0.2292	-			
0.6567 -0.1282												
0.0097 0.0025	0.0039	0.0013	-0.0230	-0.0171	-0.0205	-0.0091	0.0690	0.0202				
0.0579 0.0113												
-0.0021 -0.0005	-0.0008 -	0.0003	0.0049	0.0036	0.0044	0.0019	-0.0147	-0.0043	-			
0.0123 -0.0024												
-0.0107 -0.0028	-0.0043 -	0.0014	0.0255	0.0189	0.0227	0.0101	-0.0764	-0.0224	-			
0.0641 -0.0125												
0.1324 0.0346	0.0537	0.0173	-0.3153	-0.2338	-0.2813	-0.1245	0.9450	0.2769				
0.7935 0.1549												
-0.2142 -0.0561	-0.0870 -	0.0280	0.5102	0.3784	0.4552	0.2014	-1.5294	-0.4481	-			
1.2842 -0.2506												
0.1352 0.0354	0.0549	0.0177	-0.3220	-0.2388	-0.2873	-0.1271	0.9652	0.2828				
0.8104 0.1582												
-0.0208 -0.0055	-0.0085 -	0.0027	0.0496	0.0368	0.0443	0.0196	-0.1487	-0.0436	-			
0.1249 -0.0244												
0.1101 0.0288	0.0447	0.0144	-0.2621	-0.1944	-0.2339	-0.1035	0.7858	0.2303				
0.6598 0.1288												
%frobenius norm of the matrices												

no = norm(Xcentered - P,'fro')

no = 7.2853

%Principal Component 2 has 2 eigen values with highest eigen values

P1 = sqrt(Y(12,12))*U12*X(:,12)'

 $P1 = 50 \times 12$

P2 = sqrt(Y(11,11))*U11*X(:,11)'

 $P2 = 50 \times 12$

P = P1 +	P2									
$P = 50 \times 12$										
-0.0472	-0.0853	-0.0470	-0.0137	0.7805	0.3117	0.7128	0.2326	0.1391	-0.0245	
0.1500	0.0371									
-0.1159	-0.0486	-0.0541	-0.0170	0.4437	0.2620	0.4000	0.1562	-0.7083	-0.2239	-
0.5864 -	0.1125									
-0.0212	-0.0938	-0.0423	-0.0119	0.8593	0.3139	0.7866	0.2478	0.4252	0.0456	
0.3973	0.0870									
		0.0195	0.0055	-0.3827	-0.1417	-0.3502	-0.1109	-0.1712	-0.0155	-
0.1614 -	0.0357									
	-0.0482	-0.0261	-0.0076	0.4412	0.1748	0.4031	0.1311	0.0915	-0.0104	
0.0958	0.0231									
0.1218	0.0016	0.0379	0.0128	-0.0129	-0.1204	-0.0047	-0.0364	1.0671	0.2856	
0.9098										
-0.2133	-0.0531	-0.0856	-0.0276	0.4835	0.3683	0.4308	0.1936	-1.5402	-0.4489	-
1.2944 -	0.2529									
0.1584	0.1079	0.0897	0.0276	-0.9866	-0.4880	-0.8952	-0.3206	0.6969	0.2637	
0.5549										
-0.0384	-0.0604	-0.0348	-0.0102	0.5525	0.2254	0.5043	0.1660	0.0543	-0.0291	
0.0685										
	0.0522	0.0559	0.0176	-0.4769	-0.2749	-0.4303	-0.1660	0.6991	0.2241	
0.5772	0.1104									

```
%frobenius norm of the matrices
no1 = norm(Xcentered- P, 'fro')
no1 = 5.5433
%Principal Component 3 has 3 eigen vectors with highest eigen values
P1 = sqrt(Y(12,12))*U12*X(:,12)'
P1 = 50 \times 12
P2 = sqrt(Y(11,11))*U11*X(:,11)'
P2 = 50 \times 12
P3 = sqrt(Y(10,10))*U10*X(:,10)'
P3 = 50 \times 12
P = P1+P2+P3
P = 50 \times 12
   0.1883
             0.1765
                      -0.0201
                                 0.0097
                                           0.8052
                                                     0.3223
                                                               0.7276
                                                                         0.2598
                                                                                   0.0901
                                                                                             0.0056
0.1565
         0.0924
   -0.2790
            -0.2298
                      -0.0727
                                 -0.0333
                                           0.4265
                                                     0.2547
                                                               0.3897
                                                                         0.1374
                                                                                  -0.6744
                                                                                             -0.2447
0.5909 -0.1508
   -0.2171 -0.3115
                       -0.0647
                                 -0.0315
                                           0.8387
                                                     0.3050
                                                               0.7742
                                                                         0.2252
                                                                                   0.4660
                                                                                             0.0206
0.3918 0.0410
   -0.3410 -0.3500
                       -0.0208
                                 -0.0296
                                           -0.4198
                                                    -0.1577
                                                               -0.3724
                                                                        -0.1517
                                                                                  -0.0979
                                                                                             -0.0605
0.1711 -0.1185
   0.1229
             0.1164
                      -0.0092
                                 0.0071
                                           0.4568
                                                     0.1815
                                                               0.4124
                                                                         0.1482
                                                                                   0.0607
                                                                                             0.0085
0.0999 0.0580
   0.4545
             0.3715
                     0.0759
                                 0.0459
                                           0.0220
                                                    -0.1054
                                                               0.0163
                                                                         0.0020
                                                                                   0.9979
                                                                                             0.3281
0.9190
       0.2590
   -0.2637 -0.1092
                     -0.0913
                                 -0.0326
                                           0.4782
                                                     0.3661
                                                               0.4276
                                                                         0.1878
                                                                                  -1.5297
                                                                                             -0.4554
1.2958 -0.2648
                                 0.0094
   -0.0246 -0.0955
                       0.0688
                                          -1.0058
                                                    -0.4963
                                                               -0.9067
                                                                        -0.3418
                                                                                   0.7349
                                                                                             0.2403
0.5498 0.0582
  -0.5498 -0.6287
                      -0.0932
                                 -0.0612
                                           0.4987
                                                     0.2023
                                                               0.4720
                                                                         0.1069
                                                                                   0.1607
                                                                                             -0.0944
0.0544 -0.1014
                                          -0.4981
                                                                                   0.7411
   -0.0842 -0.1720
                       0.0329
                                -0.0025
                                                    -0.2841
                                                              -0.4430
                                                                        -0.1893
                                                                                             0.1983
0.5716
         0.0629
%frobenius norm of the matrices
no2 = norm(Xcentered- P, 'fro')
no2 = 4.3473
%Principal Component 4 has 4 eigen vectors with highest eigen values
P1 = sqrt(Y(12,12))*U12*X(:,12)'
P1 = 50 \times 12
P2 = sqrt(Y(11,11))*U11*X(:,11)'
P2 = 50 \times 12
P3 = sqrt(Y(10,10))*U10*X(:,10)'
P3 = 50 \times 12
P4 = sqrt(Y(9,9))*U9*X(:,9)'
P4 = 50 \times 12
P = P1+P2+P3+P4
P = 50 \times 12
   0.2081
             0.0382
                       -0.0298
                                  0.0165
                                            0.8815
                                                     0.4785
                                                                0.5950
                                                                          0.2416
                                                                                   0.0336
                                                                                             0.3921
0.0593
         0.3965
                       -0.0747
                                 -0.0319
                                            0.4426
                                                                          0.1335
   -0.2748
            -0.2590
                                                      0.2876
                                                                0.3617
                                                                                  -0.6863
                                                                                             -0.1633
```

0.6114 -0.0868 -0.2151

0.1343 -0.2336 0.1240

0.3821

0.0944

-0.3253

0.1086

0.0713 -0.3485 -0.2976

0.0752

-0.0657

-0.0171

-0.0098

-0.0308

-0.0322

0.0075

0.8463

-0.4487

0.4611

0.3206

-0.2168

0.1904

0.7610

-0.3222

0.4049

0.2234

-0.1448

0.1472

0.4603

-0.0765

0.0575

0.0592

-0.2068

0.0304

```
0.4403 0.4708
                   0.0828
                            0.0411
                                     -0.0327 -0.2175
                                                         0.1115
                                                                0.0151
                                                                          1.0385
                                                                                    0.0507
0.9888 0.0407
  -0.2662 -0.0911 -0.0901
                             -0.0335
                                      0.4683
                                                0.3457
                                                         0.4449
                                                                 0.1902
                                                                           -1.5223
                                                                                    -0.5057
1.2832 -0.3044
  -0.0376 -0.0044 0.0752
                              0.0049
                                       -1.0560
                                               -0.5991
                                                         -0.8194
                                                                  -0.3298
                                                                           0.7721
                                                                                    -0.0140
0.6138 -0.1419
  -0.5618 -0.5445 -0.0874
                            -0.0653
                                                                  0.1180
                                                                                    -0.3294
                                       0.4523
                                                0.1073
                                                         0.5527
                                                                            0.1950
0.1135 -0.2863
  -0.0647 -0.3087
                     0.0234
                              0.0041
                                               -0.1299
                                                                  -0.2073
                                                                            0.6852
                                                                                    0.5798
                                      -0.4228
                                                         -0.5740
0.4757
       0.3631
```

%frobenius norm of the matrices

no3 = norm(Xcentered- P, 'fro')

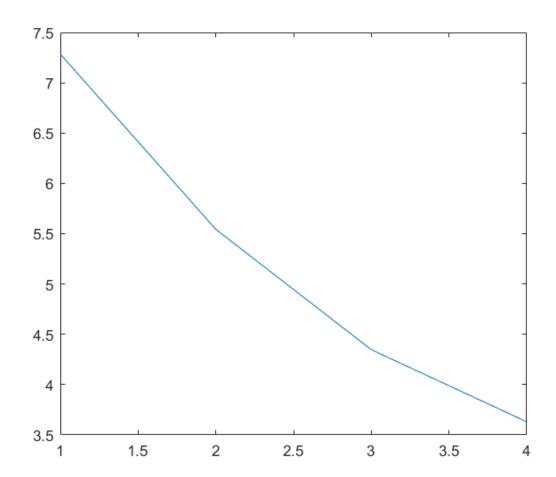
no3 = 3.6299

frobenius = [no no1 no2 no3]

frobenius = 1×4

7.2853 5.5433 4.3473 3.6299

plot(frobenius)



$$[X, Y] = eig(S)$$

 $X = 12 \times 12$

 $Y = 12 \times 12$

U1 = Second*X(:,1)/sqrt(Y(1,1))

 $U1 = 50 \times 1$

U2 = Second*X(:,2)/sqrt(Y(2,2))

 $U2 = 50 \times 1$

U3 = Second*X(:,3)/sqrt(Y(3,3))

 $II3 = 50 \times 1$

U4 = Second*X(:,4)/sqrt(Y(4,4))

```
U4 = 50 \times 1
U5 = Second*X(:,5)/sqrt(Y(5,5))
U5 = 50 \times 1
U6 = Second*X(:,6)/sqrt(Y(6,6))
U6 = 50 \times 1
U7 = Second*X(:,7)/sqrt(Y(7,7))
U7 = 50 \times 1
U8 = Second*X(:,8)/sqrt(Y(8,8))
U8 = 50 \times 1
U9 = Second*X(:,9)/sqrt(Y(9,9))
U9 = 50 \times 1
U10 = Second*X(:,10)/sqrt(Y(10,10))
U10 = 50 \times 1
U11= Second*X(:,11)/sqrt(Y(11,11))
U12 = Second*X(:,12)/sqrt(Y(12,12))
U = [U1 \ U2 \ U3 \ U4 \ U5 \ U6 \ U7 \ U8 \ U9 \ U10 \ U11 \ U12]
U =
    0.9636
              0.9135
                       -0.0437
                                  0.2724
                                           -0.8056
                                                       0.1434
                                                                -2.3138
                                                                          -1.3666
                                                                                    -1.3009
                                                                                               0.3432
0.9607 1.0656
   -0.0407
             0.5729
                      1.0183
                                  1.4052
                                           -0.2935
                                                     -1.1637
                                                                -0.3538
                                                                           0.0799
                                                                                    -0.4597
                                                                                               0.3928
1.3664
        0.9690
   -0.5160 -0.3356
                      0.2369
                                 -1.1258
                                            0.5535
                                                     -0.0410
                                                                -0.4261
                                                                          -0.5115
                                                                                    -0.0081
                                                                                               1.7224
0.6161 1.0654
   -0.7474 -0.5852 -0.5244
                                  0.9113
                                           -1.4553
                                                      0.6296
                                                                -0.1249
                                                                          -0.4890
                                                                                     0.3715
                                                                                               0.3595
0 4120 0 9438
```

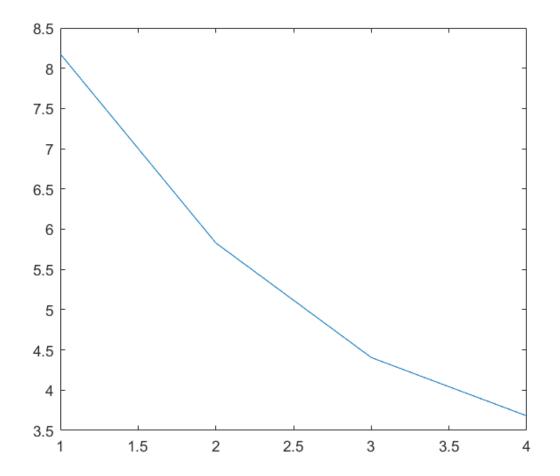
0.4120 0.9438										
-0.6650 -0.666	4 -0.1818	-0.1169	-0.2452	0.7465	-1.2192	-0.8162	0.1235	0.2031		
0.5247 1.0349										
0.4331 1.443	1 -1.3996	0.1287	-0.1685	-0.1509	-0.5273	0.9907	1.4928	-0.1013	-	
1.1349 1.0855										
-0.7810 0.566	3 -1.0195	-0.0913	-1.1375	-0.9462	-0.7933	0.4322	0.0562	-0.3607		
2.3820 0.9176										
0.5630 0.080	2 0.5846	0.1146	-0.4194	-1.6931	-0.2303	0.1271	0.8750	-0.1771	-	
2.1442 0.9800										
0.5501 0.643	0 -0.1042	0.2549	0.4697	-1.1274	-0.5256	-1.0699	0.8767	1.9478		
0.5340 1.0044										
0.0332 -1.815	9 -0.4799	0.5717	-0.6821	0.8478	-0.7398	1.4525	-1.6837	0.3797	-	
1.4601 1.0110										
%Principal Component 1 is the eigen vector with highest eigen value										
P = sqrt(Y(12,12))*U12*X(:,12)'										

P = Sqr(Y)	(12,12))"	υτζΥ(:')	.८)						
P =									
5.3357	3.6426	1.5592	0.2604	6.3293	2.9507	4.5440	1.4143	7.0355	3.1725
5.9305 2.	1622								
4.8517	3.3122	1.4178	0.2368	5.7552	2.6830	4.1318	1.2860	6.3973	2.8847
5.3925 1.	9661								
5.3347	3.6419	1.5589	0.2603	6.3281	2.9501	4.5431	1.4141	7.0342	3.1718
5.9294 2.	1618								
4.7255	3.2260	1.3809	0.2306	5.6055	2.6132	4.0243	1.2526	6.2309	2.8096
5.2523 1.	9150								
5.1817	3.5375	1.5142	0.2529	6.1467	2.8655	4.4129	1.3735	6.8325	3.0809
5.7594 2.	0998								
5.4351	3.7105	1.5883	0.2652	6.4472	3.0057	4.6287	1.4407	7.1666	3.2316
6.0410 2.	2025								

```
4.5946
           3.1367
                      1.3426
                               0.2242
                                         5.4502
                                                  2.5408
                                                           3.9128
                                                                     1.2179
                                                                              6.0583
                                                                                        2.7318
5.1068 1.8619
   4.9068
            3.3498 1.4339
                               0.2394
                                         5.8205
                                                  2.7135
                                                           4.1787
                                                                     1.3006
                                                                              6.4699
                                                                                        2.9174
5.4538 1.9884
   5.0292
                      1.4696
                               0.2454
                                                           4.2829
                                                                     1.3331
                                                                              6.6313
                                                                                        2.9902
            3.4333
                                         5.9657
                                                  2.7811
5.5898 2.0380
   5.0623
            3.4560
                      1.4793
                               0.2470
                                         6.0050
                                                  2.7995
                                                            4.3111
                                                                     1.3419
                                                                              6.6750
                                                                                        3.0099
5.6266
         2.0514
%frobenius norm of the matrices
no = norm(Second - P, 'fro')
no = 8.1775
%Principal Component 2 has 2 eigen values with highest eigen values
P1 = sqrt(Y(12,12))*U12*X(:,12)'
P2 = sqrt(Y(11,11))*U11*X(:,11)'
P = P1 + P2
P =
   5.3399
          3.6725
                      1.5415
                               0.2540
                                         6.7276
                                                  3.1709
                                                            4.8889
                                                                     1.5455
                                                                              6.6480
                                                                                        3.0638
5.6163
       2.1202
            3.3547
   4.8576
                      1.3926
                               0.2277
                                         6.3217
                                                  2.9962
                                                            4.6224
                                                                     1.4726
                                                                              5.8462
                                                                                        2.7301
4.9456 1.9062
                                                                              6.7857
   5.3373
                                         6.5835
                                                                     1.4982
             3.6611
                      1.5476
                               0.2563
                                                  3.0913
                                                           4.7643
                                                                                        3.1022
5.7279
       2.1348
   4.7237
            3.2132
                      1.3885
                               0.2333
                                         5.4346
                                                  2.5188
                                                            3.8764
                                                                     1.1963
                                                                              6.3971
                                                                                        2.8563
5.3870
       1.9330
   5.1840
            3.5538
                      1.5046
                                0.2494
                                         6.3642
                                                  2.9858
                                                            4.6013
                                                                     1.4452
                                                                              6.6208
                                                                                        3.0216
5.5878
       2.0769
   5.4302
           3.6752
                      1.6091
                               0.2727
                                         5.9767
                                                  2.7455
                                                           4.2212
                                                                     1.2857
                                                                              7.6244
                                                                                        3.3600
       2.2523
6.4122
   4.6049 3.2107
                      1.2988
                               0.2085
                                         6.4378
                                                  3.0868
                                                           4.7681
                                                                     1.5431
                                                                              5.0975
                                                                                        2.4623
4.3277 1.7575
   4.8975 3.2831
                      1.4733
                               0.2536
                                         4.9314
                                                  2.2220
                                                            3.4088
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6.1551 2.0824
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                                                                              6.4159
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        2.0146
5.4151
   5.0560
            3.4106
                      1.5062
                               0.2567
                                         5.3996
                                                  2.4648
                                                            3.7869
                                                                     1.1425
                                                                              7.2640
                                                                                        3.1751
6.1042
         2.1154
%frobenius norm of the matrices
no1 = norm(Second- P, 'fro')
no1 = 5.8295
%Principal Component 3 has 3 eigen vectors with highest eigen values
P1 = sqrt(Y(12,12))*U12*X(:,12)'
P2 = sqrt(Y(11,11))*U11*X(:,11)'
P3 = sqrt(Y(10,10))*U10*X(:,10)'
P = P1+P2+P3
%frobenius norm of the matrices
no2 = norm(Second- P, 'fro')
no2 = 4.4052
%Principal Component 4 has 4 eigen vectors with highest eigen values
P1 = sqrt(Y(12,12))*U12*X(:,12)'
P2 = sqrt(Y(11,11))*U11*X(:,11)'
P3 = sqrt(Y(10,10))*U10*X(:,10)'
P4 = sqrt(Y(9,9))*U9*X(:,9)'
P = P1+P2+P3+ P4
%frobenius norm of the matrices
no3 = norm(Second- P, 'fro')
no3 = 3.6805
frobenius = [no no1 no2 no3]
```

frobenius =

plot(frobenius)



```
[X, Y] = eig(S)
U1 = Xnorm*X(:,1)/sqrt(Y(1,1))
U2 = Xnorm*X(:,2)/sqrt(Y(2,2))
U3 = Xnorm*X(:,3)/sqrt(Y(3,3))
U4 = Xnorm*X(:,4)/sqrt(Y(4,4))
U5 = Xnorm*X(:,5)/sqrt(Y(5,5))
U6 = Xnorm*X(:,6)/sqrt(Y(6,6))
U7 = Xnorm*X(:,7)/sqrt(Y(7,7))
U8 = Xnorm*X(:,8)/sqrt(Y(8,8))
U9 = Xnorm*X(:,9)/sqrt(Y(9,9))
U10 = Xnorm*X(:,10)/sqrt(Y(10,10))
U11= Xnorm*X(:,11)/sqrt(Y(11,11))
U12 = Xnorm*X(:,12)/sqrt(Y(12,12))
U = [U1 U2 U3 U4 U5 U6 U7 U8 U9 U10 U11 U12]
   3.9118
            -1.0776
                       0.4952
                                -0.2847
                                          -0.0172
                                                    0.8890
                                                             -6.3153
                                                                       -0.9635
                                                                                 -4.6497
                                                                                           0.5490
1.9773
         0.1584
   -1.8860
            -2.7286
                       4.4159
                                 2.7161
                                          -0.1084
                                                   -4.3074
                                                             -1.2089
                                                                        2.1094
                                                                                 -0.4144
                                                                                           1.6621
2.8100
        -0.0508
   -3.1026
            -4.1393
                       3.0819
                                -3.8077
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                                                    0.0429
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                                                                        0.6695
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1.6285
         0.1204
            -4.1764
                      -1.2119
                                          -3.7962
                                                                       -2.3436
   0.3333
                                 2.0293
                                                    2.0520
                                                              0.9237
                                                                                  1.6639
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1.1036
        -0.1319
   -3.4129
            -6.2407
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                      -8.5791
                                 3.0236
                                          -0.3017
                                                   -0.8448
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                                                                                  2.7762
                                                                                           -1.4946
         0.1778
1.9409
            -0.1393
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                                                                                           0.4436
  -12.7886
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                                                             -1.6299
```

```
4.7346 -0.1403
  11.8423 2.6071 1.3910 -0.0568
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                                               -3.3098
                                                         0.8610
                                                                 -2.3038
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                                                                                   -0.5666
4.4037 -0.0715
   4.2371 0.1552 0.8913 -0.3227
                                     1.2141
                                               -3.6367
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                                                                 -1.8552
                                                                           2.8381
                                                                                    5.0278
1.2379 -0.0242
   7.1469 -12.6184 -0.8518
                              2.5879
                                     -2.1273
                                                3.9455
                                                        -2.8280
                                                                  2.8024
                                                                          -6.0503
                                                                                    0.7762
2.8835
        0.0260
%Principal Component 1 is the eigen vector with highest eigen value
P = sqrt(Y(12,12))*U12*X(:,12)'
%frobenius norm of the matrices
no = norm(Xnorm - P, 'fro')
no = 20.4621
%Principal Component 2 has 2 eigen values with highest eigen values
P1 = sqrt(Y(12,12))*U12*X(:,12)
P2 = sqrt(Y(11,11))*U11*X(:,11)'
P = P1 + P2
%frobenius norm of the matrices
no1 = norm(Xnorm- P, 'fro')
no1 = 17.5129
%Principal Component 3 has 3 eigen vectors with highest eigen values
P1 = sqrt(Y(12,12))*U12*X(:,12)'
P2 = sqrt(Y(11,11))*U11*X(:,11)'
P3 = sqrt(Y(10,10))*U10*X(:,10)'
P = P1+P2+P3
%frobenius norm of the matrices
no2 = norm(Xnorm- P, 'fro')
no2 = 14.6820
%Principal Component 4 has 4 eigen vectors with highest eigen values
P1 = sqrt(Y(12,12))*U12*X(:,12)'
P2 = sqrt(Y(11,11))*U11*X(:,11)'
P3 = sqrt(Y(10,10))*U10*X(:,10)'
P4 = sqrt(Y(9,9))*U9*X(:,9)'
P = P1+P2+P3+ P4
%frobenius norm of the matrices
no3 = norm(Xnorm- P, 'fro')
no3 = 12.7567
frobenius = [no no1 no2 no3]
frobenius =
  20.4621
           17.5129
                    14.6820
                             12.7567
plot(frobenius)
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3

Question 2:

The entire code for problem 2:

```
imfinfo('puppy.jpg')
I = imread('puppy.jpg')
size(I)
imshow(I)
I2 = rgb2gray(I)
imshow(I2)
imwrite(I2, 'puppy_gray.jpg', 'JPG')
size(I2)
I2 = double(I2)
%pup = I2 * I2'
I2centered = (I2 - mean(I2))
for i= 1:448
I2centered(:,i) = I2centered(:,i)/std(I2centered(:,i))
end
pup = (I2centered' * I2centered)/448
U = []
[X, Y] = eig(pup)
for i = 1:448
    U = [U I2centered*X(:,i)/sqrt(Y(i,i))]
end
imshow(pup)
eigen = eig(pup)
max(eigen)
plot(eigen)
p = sum(eigen)
a = eigen
prompt = 'Enter the beta value'
beta = double(input(prompt))
co = 0
estimated = 1.00
while estimated > beta
    [a , estimated] = function23(a, p)
    co = co + 1
    if estimated <= beta</pre>
        disp(a)
        break
    end
end
lena = length(a)
P = zeros(448,500)
for i= 1:lena
    index = find(eigen == a(i))
    U = [I2centered*X(:,index)/sqrt(Y(index,index))]
    p1 = sqrt(Y(index,index))*U*X(:,index)'
    P = P + p1
end
disp(P)
imshow(P)
function [a] = rmvfunction(a,leas)
index = find(a==leas)
a(index) = []
end
```

```
function [newa ,y] = function23(a, p)
newa = rmvfunction(a, min(a))
newsum = sum(newa)
y = newsum/p
end
```

pasting the required output for the above code execution:

Puppy Image in matrix format after converting it into grey(Sample):

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```

Correlation matrix:

```
0.9968 0.9947 0.9901 0.9812 0.9698 0.9533 0.9423
         0.9978
                                                                                                                                                                               0.9000
0.9000 0.9000 0.9000 0.9000 0.9000 0.9000 0.8817 0.8817 0.8817 0.8817 0.8817 0.8817 0.8817 0.8817 0.8817 0.8817 0.8819 0.8828 0.8828 0.8828 0.8828 0.8819 0.8819
                                                                                                                                                                                                                  0.8817
        0.9968 \quad 0.9978 \quad 0.9965 \quad 0.9929 \quad 0.9859 \quad 0.9754 \quad 0.9610 \quad 0.9510 \quad 0.9053 \quad 0.9053

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        0.9947 0.9965 0.9978 0.9958 0.9915 0.9837 0.9721 0.9630
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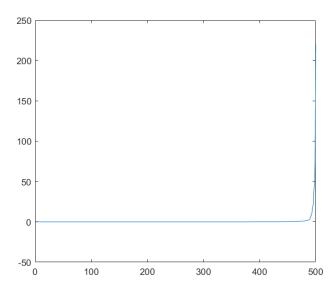
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```



When Beta = 0.1

Value of k was 9 which means the top 9 eigen values were contributing almost 90% of the variance

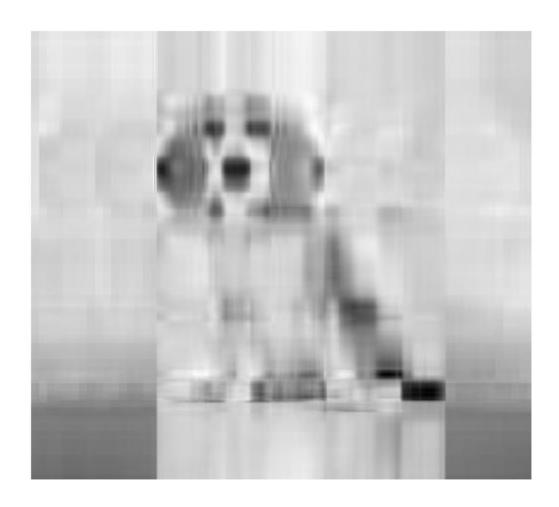
Reconstructing the matrix using these 9 patterns: Reconstructed Matrix(Sample)

```
P = 448*500
   0.5495
           0.5521
                   0.5587
                            0.5635
                                    0.5683
                                             0.5724
                                                     0.5720
                                                              0.5707
                                                                       0.8262
     0.8262 0.8262 0.8262 0.8262 0.8262 0.9604 0.9604 0.9604 0.9604 0.9604 0.9604 0.9708 0.9708 0.9708 0.9708 0.9893
                                                                            0.9604
0.9604
   0.5495 0.5521 0.5587 0.5635
                                     0.5683
                                              0.5724 0.5720 0.5707
                                                                       0.8262
                                                                                 0.8262
                                                   0.9604
                                                            0.9604
0.8262 0.8262 0.8262 0.8262 0.8262
                                                                     0.9604
                                                                              0.9604
                                                                                      0.9604
0.9604
        0.9604
                 0.9604
                         0.9708
                                  0.9708
                                           0.9708
                                                    0.9708
                                                            0.9893
                                                                     0.9893
   0.5495
           0.5521
                    0.5587
                             0.5635
                                      0.5683
                                              0.5724
                                                       0.5720
                                                                0.5707
                                                                        0.8262
                        0.8262
               0.8262
                                         0.8262
                                                           0.9604
       0.8262
                                0.8262
0.9708
                                                  0.9604
0.9708
                                                                    0.9604
                                                                             0.9604
0.8262
                                                                                      0.9604
0.9604
        0.9604
                0.9604
                         0.9708
                                          0.9708
                                                            0.9893
                                                                     0.9893
   0.5496 0.5523 0.5589 0.5636 0.5685 0.5726 0.5722 0.5709
                                                                       0.8269
                                                                                 0.8269
                                                                   0.9608
0.8269 0.8269 0.8269 0.8269 0.8269 0.8269 0.9608 0.9608
                                                                            0.9608
                                                                                      0.9608
0.9608
        0.9608
                 0.9608
                         0.9711
                                  0.9711
                                           0.9711
                                                   0.9711
                                                            0.9894
                                                                     0.9894
          0.5523
                    0.5589
                            0.5636
                                     0.5685
                                              0.5726
                                                      0.5722
                                                               0.5709
   0.5496
                                                                        0.8269
                                                                                 0.8269
      0.8269
                0.8269
                        0.8269
                                 0.8269
0.8269
                                         0.8269
                                                  0.9608
                                                           0.9608
                                                                    0.9608
                                                                             0.9608
                                                                                      0.9608
                        0.9711
        0.9608
                 0.9608
                                 0.9711
                                           0.9711
                                                    0.9711
                                                            0.9894
                                                                     0.9894
   0.5496
           0.5523
                   0.5589
                            0.5636
                                     0.5685
                                              0.5726
                                                      0.5722
                                                               0.5709
                                                                        0.8269
                                                                                 0.8269

    0.8269
    0.8269
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    0.8269
    0.8269
    0.9608
    0.9608
    0.9608
    0.9711
    0.9711
    0.9711
    0.9711
    0.9894

                                                                            0.9608
                                                                                      0.9608
                                                   0.9711
   0.5686 0.5727 0.5723 0.5710
                                                                        0.8275
                                                                                 0.8275
0.9612
                                                            0.9612
                                                                     0.9612
                                                                            0.9612
                                                                                      0.9612
0.9612
        0.9612
                 0.9612
                         0.9714
                                  0.9714
                                           0.9714
                                                    0.9714
                                                            0.9895
                                                                     0.9895
                                                              0.5710
                                                      0.5723
   0.5498 0.5524 0.5590
                            0.5638 0.5686
                                              0.5727
                                                                       0.8275
                                                                                 0.8275
0.8275 0.8275 0.8275 0.8275 0.8275
                                                   0.9612
                                                            0.9612
                                                                     0.9612
                                                                            0.9612
                                                                                      0.9612
0.9612
        0.9612
                 0.9612
                         0.9714
                                  0.9714
                                           0.9714
                                                   0.9714
                                                            0.9895
                                                                     0.9895
   0.6196 0.6227 0.6297 0.6349 0.6400 0.6442 0.6435 0.6420 0.8951
                                                                                 0.8951
                                                           1.0272
0.8951 0.8951 0.8951 0.8951 0.8951 1.0272
                                                                     1.0272
                                                                             1.0272
                                                                                      1.0272
1.0272
        1.0272
                 1.0272
                         1.0381
                                  1.0381
                                           1.0381
                                                    1.0381
                                                            1.0575
                                                                     1.0575
            0.6227
                    0.6297
                             0.6349
                                      0.6400
                                              0.6442
                                                       0.6435
                                                               0.6420
                                                                        0.8951
                                                                                 0.8951
0.8951
        0.8951
                 0.8951
                         0.8951
                                  0.8951
                                          0.8951
                                                   1.0272
                                                            1.0272
                                                                     1.0272
                                                                             1.0272
                                                                                      1.0272
        1.0272
                 1.0272
                                                            1.0575
1.0272
                         1.0381
                                  1.0381
                                           1.0381
                                                   1.0381
                                                                     1.0575
```

Image generated by using the regenerated matrix is:



Frobenius norm when beta = 0.1 is 1.0971e+05

When Beta = 0.05

Value of k was 12 which means the top 12 eigen values were contributing almost 95% of the variance

Reconstructing the matrix using these 12 patterns: Reconstructed Matrix(Sample)

```
0.5520 0.5597 0.5652 0.5712 0.5770 0.5774 0.5765 0.8491 0.8491
      0.5494
0.8491 0.8491 0.8491 0.8491 0.8491 0.8491 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.9500 0.
                                                                                                                                                                                                                               0.9500
       0.5494 0.5520 0.5597 0.5652 0.5712 0.5770 0.5774 0.5765 0.8491
                                                                                                                                                                                                                 0.8491
0.9500
        0.5494 \qquad 0.5520 \qquad 0.5597 \qquad 0.5652 \qquad 0.5712 \qquad 0.5770 \qquad 0.5774 \qquad 0.5765 \qquad 0.8491
                                                                                                                                                                                                                 0.8491

    0.8491
    0.8491
    0.8491
    0.8491
    0.8491
    0.8491
    0.9500
    0.9500
    0.9500

    0.9500
    0.9500
    0.9661
    0.9661
    0.9661
    0.9661
    0.9986
    0.9986

                                                                                                                                                                                                    0.9500
                                                                                                                                                                                                                             0.9500
      0.5496 0.5522 0.5600 0.5655 0.5715 0.5773 0.5776 0.5768 0.8495 0.8495

    0.8495
    0.8495
    0.8495
    0.8495
    0.8495
    0.9503
    0.9503
    0.9503
    0.9503

    0.9503
    0.9503
    0.9662
    0.9662
    0.9662
    0.9662
    0.9662
    0.9984
    0.9984

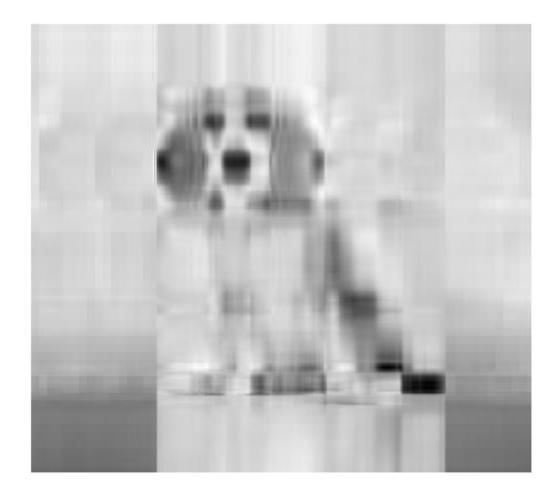
                                                                                                                                                                                                                             0.9503

    0.8495
    0.8495
    0.8495
    0.8495
    0.8495
    0.9503
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    0.9503

    0.9503
    0.9503
    0.9662
    0.9662
    0.9662
    0.9662
    0.9662
    0.9984
    0.9984

                                                                                                                                                                                                                             0.9503
       0.8495
0.5499 0.5525 0.5602 0.5658 0.5718 0.5775 0.5779 0.5770 0.8499 0.8499
```

Image generated by using the regenerated matrix is:



Frobenius norm when beta = 0.05 is 1.0970e+05

When Beta = 0.01

Value of k was 41 which means the top 41 eigen values were contributing almost 99% of the variance

Reconstructing the matrix using these 41 patterns: Reconstructed Matrix(Sample)

```
0.0101 0.0090 0.0080 0.0066 0.0050 0.0037 0.0030 -0.0068 -0.0068
  0.0104
0.0009
                                                           0.0009
  0.0104 0.0101 0.0090 0.0080 0.0066 0.0050 0.0037 0.0030 -0.0068
                                                        -0.0068
0.0104 \quad 0.0101 \quad 0.0090 \quad 0.0080 \quad 0.0066 \quad 0.0050 \quad 0.0037 \quad 0.0030 \quad -0.0068 \quad -0.0068
0.0104 0.0101 0.0090 0.0080 0.0066 0.0050 0.0037 0.0030 -0.0068
                                                        -0.0068
0.0009
                                                           0.0009
 0.0104 \quad 0.0101 \quad 0.0090 \quad 0.0080 \quad 0.0066 \quad 0.0050 \quad 0.0037 \quad 0.0030 \quad -0.0068 \quad -0.0068
0.0104 \quad 0.0101 \quad 0.0090 \quad 0.0080 \quad 0.0066 \quad 0.0050 \quad 0.0037 \quad 0.0030 \quad -0.0068 \quad -0.0068
0.0009
 0.0104 \quad 0.0101 \quad 0.0090 \quad 0.0080 \quad 0.0066 \quad 0.0050 \quad 0.0037 \quad 0.0030 \quad -0.0068 \quad -0.0068
0.0049 \quad 0.0048 \quad 0.0043 \quad 0.0038 \quad 0.0031 \quad 0.0024 \quad 0.0018 \quad 0.0014 \quad -0.0032 \quad -0.0032
0.0049 0.0048 0.0043 0.0038 0.0031 0.0024 0.0018 0.0014 -0.0032
                                                        -0.0032
0.0032 \quad -0.0032 \quad -0.0032 \quad -0.0032 \quad -0.0032 \quad -0.0032 \quad 0.0004 \quad 0.0004 \quad 0.0004 \quad 0.0004 \quad 0.0004
0.0004
     0.0004
           0.0004
                 0.0021
                       0.0021
                             0.0021
                                   0.0021
                                         0.0026
                                                0.0026
```

Image generated by using the regenerated matrix is:



Frobenius norm when beta = 0.01 is 1.0970e+05