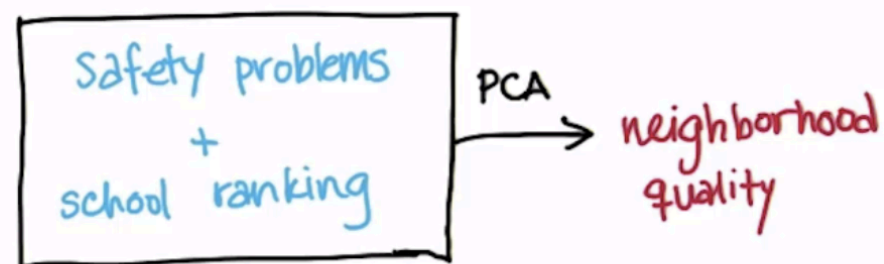


Maximal Variance and Information Loss



Quiz: compare the information loss of the points circled in green and yellow. Which one will lose more information when you project it down onto the principal component?



green



yellow

