

Selecting A Number of Principal Components

Quiz: What's a good way to figure out how many PCs to use?

- ☐ just take top 10%
- ☒ train on different number of PCs, and see how accuracy responds — cut off when it becomes apparent that adding more PCs doesn't buy you much more discrimination
- ☐ perform feature selection on input features. before putting them into PCA, then use as many PCs as you have input features