



Data Analytics

109-2 Homework #06

Due at 23h59, April 11, 2021; files uploaded to NTU-COOL

1. Implement a FA function in R/Python based on the PCA function you implemented in HW05. User can pass the dataset, and specify the desired number of factors.
 - a. (15%) Necessary outputs are:
 - the loading matrix \mathbf{A} ;
 - the factor matrix \mathbf{F} ;
 - the communality vector of h_i^2 ;
 - the uniqueness vector of ψ_i ; and
 - the vector of the proportions of total variance contributed by the i^{th} factor.
 - b. (10%) Apply your FA function to the AutoMPG dataset and generate the necessary outputs given 2 factors are selected. Compare with the PCA results in HW05-EX4 and discuss.

Note: Directly applying the existed PCA library/package in your function loses all the 20 points in this exercise.

2. Transpose the ORL face dataset to let \mathbf{X} be a 2576×400 data matrix. Perform the factor analysis on \mathbf{X} with the FA function of your implementation in EX1.
 - a. (10%) How many factors are needed to explain 50%, 60%, 70%, 80%, and 90% of the total variance?
 - b. (10%) On condition of explaining 80% of total variance, rescale the first factor into the range $[0, 255]$. Reshape the 2576×1 first factor into a 46×56 matrix. Plot an image from the 46×56 matrix using the rescaled factor.