- 1. Compute the multivariate mean vector.
- 2. Compute the sample covariance matrix as inner products between the columns of the centered data
- 3. Compute the sample covariance matrix as outer product between the centered data points.
- 4. compute the eigen values and eigen vectors of the covariance matrix that is computed from attributes 7, and 8.
- 5. Compute the covariance matrix between attributes 3,7, and 8.
- 6. Convert attribute 2 to a categorical attribute with 4 categories then compute the covariance matrix of the new attribute. Note: chose the threshold values " first quartile, median, and third quartile.
- 7. Plot Empirical CDFs of Attributes, 4,6, and 8.
- 8. Compute the covariance matrix of attribute 10.
- 9. Compute the correlation between Attributes 1 and 2 by computing the cosine of the angle between the centered attribute vectors. Plot the scatter plot between these two attributes.
- 10. Assuming that Attribute 1 is normally distributed, plot its probability density function.
- 11. Which attribute has the largest variance, and which attribute has the smallest variance? Print these values.
- 12. Which pair of attributes has the largest covariance, and which pair of attributes has the smallest covariance? Print these values.
- 13. Plot attribute 2 vs attribute 5. Mark each point as a circle.