

Here's the Python class for Principal Component Analysis:

Python

```
import numpy as np

class PrincipalComponentAnalysis:
    """
    Implements Principal Component Analysis (PCA) algorithm for dimensionality reduction.

    Args:
        n_components: (int, optional) Number of principal components to keep.
        decomposition_method: (str, optional) Decomposition method to use.

    """

    def __init__(self, n_components=None, decomposition_method='eigen'):
        self.n_components = n_components
        self.decomposition_method = decomposition_method

    def fit(self, X: np.ndarray) -> None:
        """
        Fits the PCA model to the given data.

        Args:
            X: (np.ndarray) Data to be transformed.

        """
        # Check if data is a numpy array
        if not isinstance(X, np.ndarray):
            raise TypeError('Data must be a numpy.ndarray')

        # Check dimensions
        if X.ndim != 2:
            raise ValueError('Data must be a 2D matrix')

        # Check if n_components is an integer and greater than 0
        if self.n_components is not None and not isinstance(self.n_components, int):
            raise ValueError('n_components must be an integer greater than 0')

        # Check if decomposition_method is valid
        if self.decomposition_method not in ['eigen', 'svd']:
            raise ValueError('Invalid decomposition_method: must be either eigen or svd')

        # Calculate mean and covariance matrix
        self.mean = np.mean(X, axis=0)
        self.covariance_matrix = np.cov(X.T)

        # Perform dimensionality reduction using specified method
        if self.decomposition_method == 'eigen':
            self.eigvals, self.eigvecs = np.linalg.eig(self.covariance_matrix)
        elif self.decomposition_method == 'svd':
            U, S, Vh = np.linalg.svd(self.covariance_matrix)
            self.eigvals = S**2
            self.eigvecs = Vh.T
```

```

# Sort eigenvectors by descending eigenvalues
indices = np.argsort(self.eigvals)[::-1]
self.eigvals = self.eigvals[indices]
self.eigvecs = self.eigvecs[indices]

# Truncate eigenvectors to desired number of components
if self.n_components is not None:
    self.eigvals = self.eigvals[:self.n_components]
    self.eigvecs = self.eigvecs[:, :self.n_components]

def transform(self, X: np.ndarray) -> np.ndarray:
    """
    Transforms the given data using the fitted PCA model.

    Args:
        X: (np.ndarray) Data to be transformed.

    Returns:
        np.ndarray: Transformed data in the lower-dimensional space.
    """

    # Check if data is a numpy array
    if not isinstance(X, np.ndarray):
        raise TypeError('Data must be a numpy.ndarray')

    # Check dimensions
    if X.ndim != 2:
        raise ValueError('Data must be a 2D matrix')

    # Standardize data
    Z = X - self.mean

    # Project data onto principal components
    transformed_data = Z @ self.eigvecs

    return transformed_data

def fit_transform(self, X: np.ndarray) -> np.ndarray:
    """
    Fits the PCA model to the given data and transforms it simultaneously.

    Args:
        X: (np.ndarray) Data to be fit and transformed.

    Returns:
        np.ndarray: Transformed data in the lower-dimensional space.
    """

    # Fit the model
    self.fit(X)

    # Transform the data
    return self.transform(X)

```