

→ PCA (Principal Component Analysis)

→ Not ML X

↳ Pre-Processing

↓
Data Transformation

Vector-based
Transformation

↳ help in reducing the dimensions/features
↓
Not deleting Any feature

but still
we will be
able to reduce

1000 - features
(100%) Info
↓
Data/
Info loss
Transform → 20 features
(95%) Info
95% → 10 features
5% - 10% Info

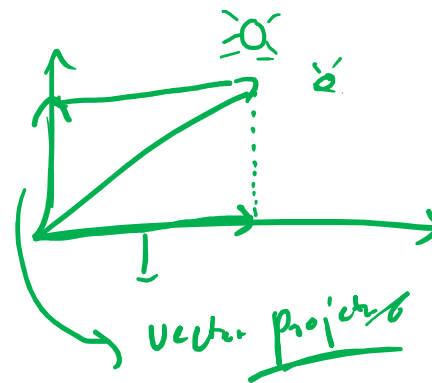
Principal Component \Rightarrow A photo of four people from different angles

Vector projection

Your group of friends

\perp
Trip

\rightarrow groupie



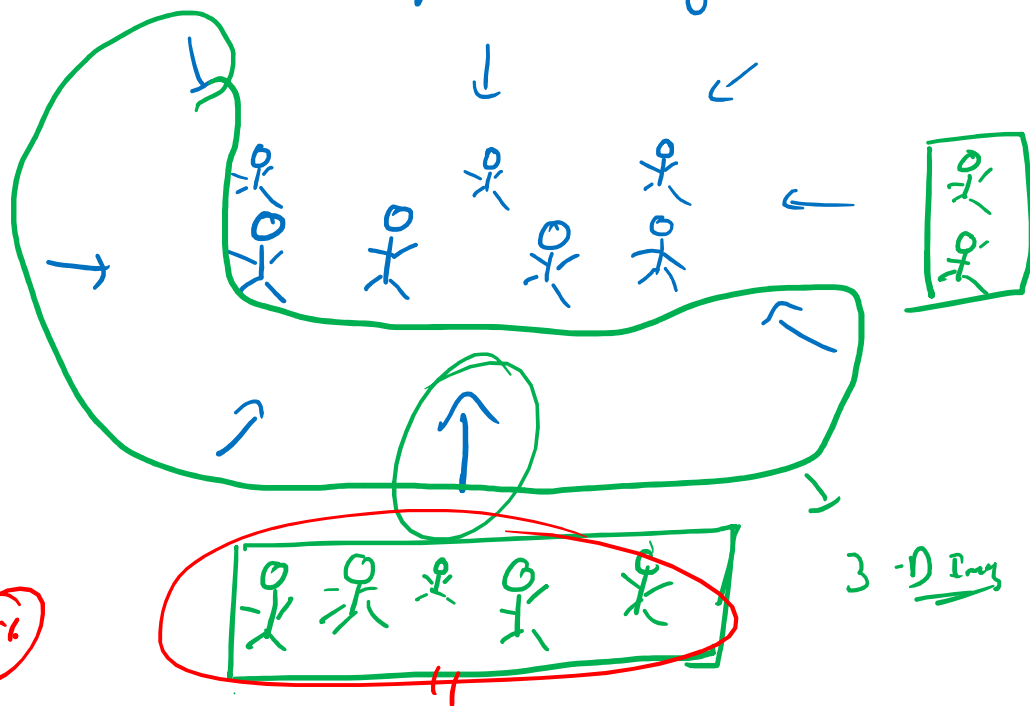
1000 features \rightarrow 1000 PC

$\left\{ \begin{array}{l} PC_1 \rightarrow 65\% \\ PC_2 \rightarrow 20\% \\ PC_3 \rightarrow 10\% \end{array} \right\} \rightarrow \underline{95\%}$

$PC_4 \rightarrow 1\%$

$= 997$
 $PC \rightarrow 5\%$

$PC_{1000} \rightarrow 0.0001\%$



Steps to get PCs

- ① Import your data
- ② Standardize the data
- ③ Generate $\text{cov}()$ matrix \rightarrow d.f. cov \rightarrow $[]$ \rightarrow d x n of rel^n
- ④ Calculate the Eigen Vector & Eigen Value of this Cov Matrix

\downarrow
somen

\downarrow
siken
- ⑤ PC \Rightarrow dot product of Eigen Vector & Standardized feature

\perp
PC(s)

\perp
1000
1000