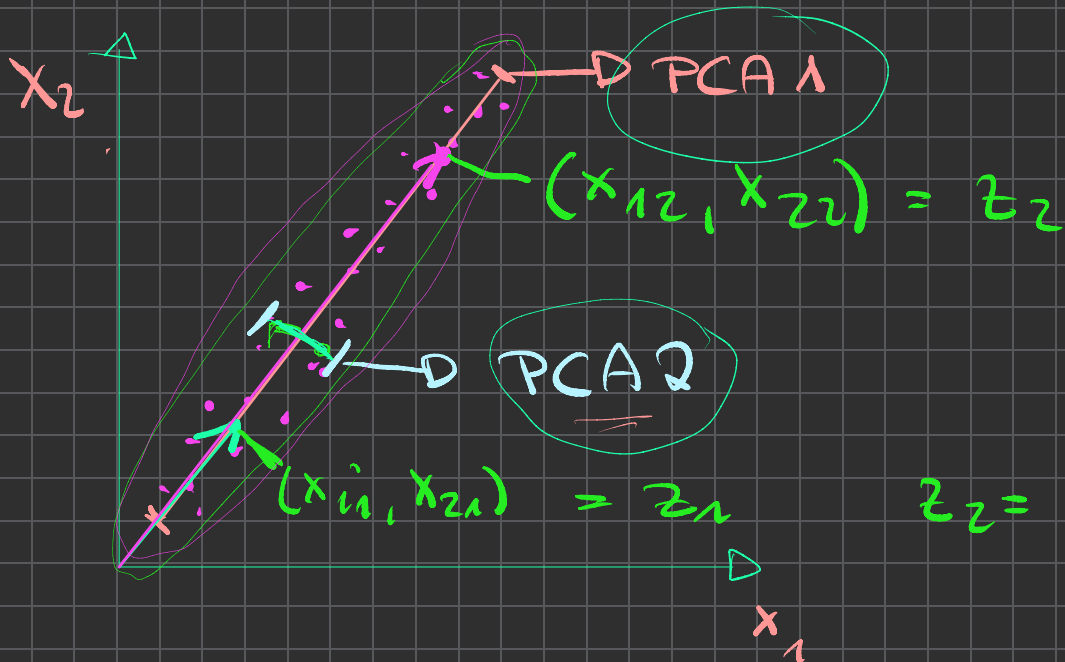


PCA → Hauptkomponenten Analyse

□ Dimensionen

□ Informationsverlust

$$\text{Cov} = \begin{pmatrix} \text{Var}(x_1) & \text{Cov}(x_1, x_2) \\ \text{Cov}(x_1, x_2) & \text{Var}(x_2) \end{pmatrix}$$



Eigenwert

$(1, 1)$

$(5, 5)$

EV

$$(5, 5) = 5(1, 1)$$

$$\lambda_1 > \lambda_2$$

