Linear Algebra Assignment 4

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Principal Component Analysis applied on MNIST Dataset

Python code (executed on a kaggle notebook, space separated based on cell content):

```
# initial library import
import numpy as np
import pandas as pd
import seaborn as sns
# data import
data = pd.read_csv('../input/mnist-data/train.csv')
data.head()
# dropping unnecessary labels
label = data['label'] # save label data for later use
data.drop('label', axis = 1, inplace = True)
data.head()
# scaling data to have a mean of 0 and standard deviation of 1
from sklearn.preprocessing import StandardScaler
data_standardized = StandardScaler().fit_transform(data)
data_standardized
# covariance matrix to determine dimensional relationships
covMatrix = np.matmul(data standardized.T,data standardized)
covMatrix
# eigenvalue & eigenvector calculation to determine principal
```

components

from scipy.linalg import eigh

```
values, vector = eigh(covMatrix,eigvals=(782,783))
vector = vector.T
values
# projecting vector on standardized data
projectedData = np.matmul(vector, data standardized.T)
projectedData
# preparing stacked data for visualization
reducedData = np.vstack((projectedData, label)).T
reducedData = pd.DataFrame(reducedData, columns = ['pca_1', 'pca_2',
'label'])
# data visualization
sns.FacetGrid(reducedData, hue = 'label', size = 8).map(sns.scatterplot,
'pca_1', 'pca_2').add_legend()
# visualization of what the dataset actually represents
import matplotlib.pyplot as plt
index = 1234 # random index chosen for representation purposes
fig_data = np.array(data.iloc[index]).reshape(28,28)
plt.imshow(fig_data, interpolation = None, cmap = 'gray')
plt.show()
print('Digit represented : ', label[index])
```

Output screenshots:

```
[32]:
    # initial library import
    import numpy as np
    import pandas as pd
    import seaborn as sns
```

Principal component analysis of a dataset :

- Unlike what the name suggests, it is a dimension reduction technique for easier data processing.
- In this notebook, we'll demonstrate the same by converting an of 784 dimensions from the MNIST dataset into a 2D visualization.



Data standardization :

PCA gives more emphasis to variables with high variance. Therefore, if the dimensions are not scaled, we will get inconsistent results. For example, the value for one variable might lie in the range 50-100 and the other one 5-10. In this case, PCA will give more weight to the first variable. Such issues can be resolved by standardizing the dataset before applying PCA.

```
[37]: # eigenvalue & eigenvector calculation to determine principal components
    from scipy.linalg import eigh
    values, vector = eigh(covMatrix,eigvals=(782,783))
    vector = vector.T
    values
[37]: array([1222652.44613786, 1709211.41082575])
```