

07/05/2025

feature	example1	eg2	eg3	eg4
x_1	4	8	13	7
x_2	11	4	5	14

Consider eigen value $\lambda_1 = 30.38$ eg
 $\lambda_2 = 6.6151$

Consider eigen vectors e_1

$$e_1 = \begin{bmatrix} 0.5594 \\ -0.8303 \end{bmatrix}$$

$$e_2 = \begin{bmatrix} 0.5303 \\ 0.5974 \end{bmatrix}$$

① data matrix =

$$\begin{bmatrix} 4 & 8 & 13 & 7 \\ 11 & 4 & 5 & 14 \end{bmatrix}$$

② mean can be data

$$\text{mean } x_1 = \frac{4 + 8 + 13 + 7}{4} = 8$$

$$\text{mean } x_2 = \frac{11 + 4 + 5 + 14}{4} = 8.5$$

$$X_{center} = \begin{bmatrix} 4-8 & 8-8 & 13-8 & 7-8 \\ 11-8.5 & 4-8.5 & 5-8.5 & 14-8.5 \end{bmatrix}$$

$$= \begin{bmatrix} -4 & 0 & 5 & -1 \\ 2.5 & 4.5 & -3.5 & -5.5 \end{bmatrix}$$

③ using projections data onto principle components

$$Z = e^T \cdot X_{center}$$

$$z_1 = (0.5674)(-4) + (-0.8303)(2.5)$$

$$= -4.30535$$

$$z_2 = (0.5374)(0) + (-0.8303)(4.5) =$$

$$= -3.73535$$

$$z_3 = (0.5574)(5) + (-0.8303)(-3.5)$$

$$= 5.69305$$

$$z_4 = (0.5574)(-1) + (-0.8303)(-5.5)$$

$$= -5.12405$$

$$= [-4.30535, 3.73535, 5.69305, -5.12405]$$

Model accuracy:

Before

logistic : 0.8833

Sum = 0.8778

Random : 0.889

fold

After

logistic : 0.8667

Sum : 0.8556

Random : 0.8722

fold