Week 6 Reading Guide – PCA

**How is the first principal component chosen?**

**Why does PCA constrain the loadings such that** (in the two variable case)?

**When finding the first principal component line, what criteria is minimized?**

**How is the second principal component chosen?**

**How would one decide how many principal components to use?**

**Should the predictor variables be standardized when using PCA?**