



## 1 PCA

The goal of PCA is to interpret the underlying structure of the data in terms of the principal components that are best at predicting the output variable.

**Select an alternative**

- ☐ True
- ☒ False

The output of PCA is a subset of the original features in lower dimensions

**Select an alternative**

- ☒ True
- ☐ False

The output of PCA is a new representation of the data that is always of lower dimensionality than the original feature representation.

**Select an alternative**

- ☒ True
- ☐ False

Subsequent principal components are always orthogonal to each other



**Select an alternative**

- ☒ True
- ☐ False

Assume we apply PCA to a matrix  $X \in \mathbb{R}^{n \times m}$  and obtain a set of PCA features,  $Z \in \mathbb{R}^{m \times n}$ . We divide this set into two parts,  $Z_1$  and  $Z_2$ . The first part,  $Z_1$ , corresponds to the top principal components. The second set,  $Z_2$ , corresponds to the remaining principal components. Is it common to expect a point with large feature values in  $Z_2$  and small feature values in  $Z_1$ ?

**Select an alternative**

- ☐ True
- ☒ False

Nullstill

Maks poeng: 10



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All lecture slides