## MSc. Data Science

Project Proposal

## Group name (optional):

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- Title: Principal Component Analysis and its application in Machine Learning
- **Description:** While analysing real world datasets, it is very difficult to work with a large number of features. When faced with a large set of correlated variables, principal components allow us to summarize this set with a smaller number of representative variables that collectively explain most of the variability in the original set.
- Motivation: Some benefits of dimensionality reduction include less computation/training time and removing multicollinearity by eliminating redundant features. It also helps in visualising multidimensional data.

## • Project details:

- The objective of this project is to analyse how PCA can be used to find patterns to reduce the dimensions of the dataset with minimal loss of information.
- Tools: Singular Value Decomposition, Eigen-values & Eigen vectors, Python
- Outcome: Implementing Principal Component Analysis in unsupervised learning using python.
- Plan:

We will describe how Numerical Linear Algebra is applied in Principal Component Analysis. We will implement PCA in a real world dataset.

## • References:

Introduction to Statistical Learning using R, Gareth James et al Numerical Linear algebra, Lloyd N.Trefethen, David Bau II