InitialTask

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R Markdown

```
#Question1
#create dataset
sample1 <- data.frame(x1 = c(7, 8, 5, 7),
                      x2 = c(9, 10, 7, 11),
                       x3 = c(6, 7, 8, 7))
#variane-covariance matrix
matrix <- cov(sample1)</pre>
#compute pca
pca <- prcomp(sample1, scale. = TRUE)</pre>
pca
## Standard deviations (1, .., p=3):
## [1] 1.5178749 0.7361260 0.3926504
## Rotation (n \times k) = (3 \times 3):
         PC1 PC2
## x1 -0.6233082 0.1654420 0.7642747
## x2 -0.5811197 0.5559861 -0.5942890
## x3 0.5232464 0.8145603 0.2504091
names(pca)
## [1] "sdev"
                   "rotation" "center" "scale"
#loadings for the first principal component
loadings_PC1 <- pca$rotation[,1]</pre>
loadings_PC1
           x1
                      x2
## -0.6233082 -0.5811197 0.5232464
#Calculate the proportion of variance explained by the first two PCs
PVE <- sum(pca$sdev[1:2]^2)/sum(pca$sdev^2)</pre>
## [1] 0.9486086
```