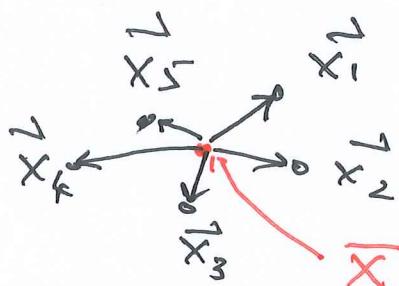
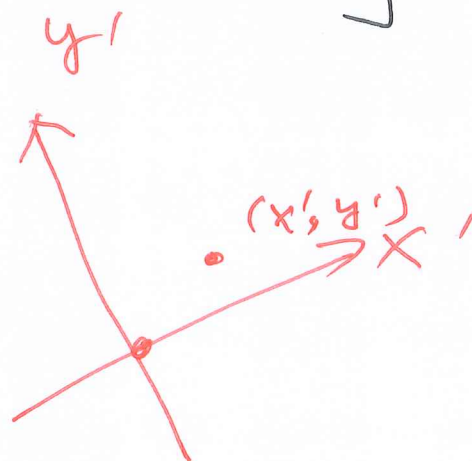
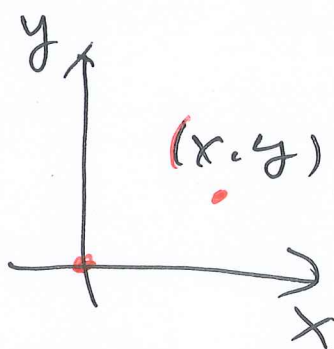


$$D = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2 + \dots + (x_{400} - y_{400})^2}$$

$$\vec{y}' = \begin{bmatrix} y_1 \\ y_{20} \end{bmatrix}$$

$$\vec{x} = \begin{bmatrix} x_1 \\ x_{20} \end{bmatrix}$$



$$\begin{aligned}\vec{x}_1 &= \begin{bmatrix} 1 \\ 1 \end{bmatrix} \\ \vec{x}_2 &= \begin{bmatrix} 2 \\ 2 \end{bmatrix} \\ \vec{x}_3 &= \begin{bmatrix} 3 \\ 3 \end{bmatrix}\end{aligned}$$

$$\bar{x} = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$$

$$S = (\vec{x}_1 - \bar{x})(\vec{x}_1 - \bar{x})^T + (\vec{x}_2 - \bar{x})(\vec{x}_2 - \bar{x})^T + (\vec{x}_3 - \bar{x})(\vec{x}_3 - \bar{x})^T$$

$$= \begin{bmatrix} -1 \\ -1 \end{bmatrix} \begin{bmatrix} -1 & -1 \end{bmatrix} + \dots$$

$$= \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} + \dots = \begin{bmatrix} 2 & 2 \\ 2 & 2 \end{bmatrix}$$

eigenvectors

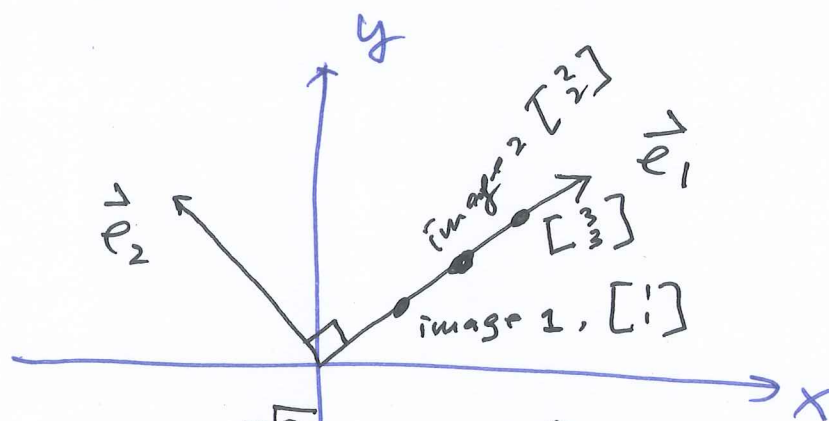
$$\vec{e}_1 = \begin{bmatrix} 0.7071 \\ 0.7071 \end{bmatrix}$$

$$\vec{e}_2 = \begin{bmatrix} -0.7071 \\ 0.7071 \end{bmatrix}$$

eigenvalues

$$\lambda_1 = 4$$

$$\lambda_2 = 0$$



$$\vec{x}_1 = \bar{x} + \boxed{g_{11}} \vec{e}_1 + \boxed{g_{12}} \vec{e}_2$$

$$\begin{aligned}g_{11} &= (\vec{x}_1 - \bar{x}) \cdot \vec{e}_1 \\ &= \begin{bmatrix} -1 \\ -1 \end{bmatrix} \cdot \begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix} = -\sqrt{2}\end{aligned}$$

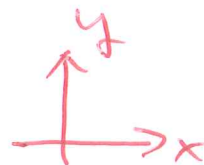
$$\begin{aligned}g_{12} &= (\vec{x}_1 - \bar{x}) \cdot \vec{e}_2 \\ &= \begin{bmatrix} -1 \\ -1 \end{bmatrix} \cdot \begin{bmatrix} -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix} = 0\end{aligned}$$

Old representation

$$1^{\text{st}} \text{ image } \begin{bmatrix} 1 \\ 1 \end{bmatrix}; \quad \vec{X}_1 = (1) \begin{bmatrix} 1 \\ 0 \end{bmatrix} + (1) \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$2^{\text{nd}} \text{ image } \begin{bmatrix} 2 \\ 2 \end{bmatrix}; \quad \vec{X}_2 = (2) \begin{bmatrix} 1 \\ 0 \end{bmatrix} + (2) \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$3^{\text{rd}} \text{ image } \begin{bmatrix} 3 \\ 3 \end{bmatrix}; \quad \vec{X}_3 = (3) \begin{bmatrix} 1 \\ 0 \end{bmatrix} + (3) \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$



$$\text{Base} = \left\{ \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} \right\} \text{ Basis}$$

Old coordinate frame

New representation

eigen-face

$$1^{\text{st}} \text{ image } -\sqrt{2}; \quad \vec{X}_1 = \bar{X} + (\sqrt{2}) \begin{bmatrix} 0.7071 \\ 0.7071 \end{bmatrix} + (0) \begin{bmatrix} -0.7071 \\ 0.7071 \end{bmatrix}$$

$$2^{\text{nd}} \text{ image } 0; \quad \vec{X}_2 = \bar{X} + (0) \begin{bmatrix} 0.7071 \\ 0.7071 \end{bmatrix} + (0) \begin{bmatrix} -0.7071 \\ 0.7071 \end{bmatrix}$$

$$3^{\text{rd}} \text{ image } \sqrt{2}; \quad \vec{X}_3 = \bar{X} + (\sqrt{2}) \begin{bmatrix} 0.7071 \\ 0.7071 \end{bmatrix} + (0) \begin{bmatrix} -0.7071 \\ 0.7071 \end{bmatrix}$$

$$\text{Base} = \left\{ \begin{bmatrix} 0.7071 \\ 0.7071 \end{bmatrix}, \begin{bmatrix} -0.7071 \\ 0.7071 \end{bmatrix} \right\} \text{ Basis}$$

New coordinate frame

$$\vec{X}_1 \rightarrow -\sqrt{2}$$

$$\vec{X}_2 \rightarrow 0$$

$$\vec{X}_3 \rightarrow \sqrt{2}$$