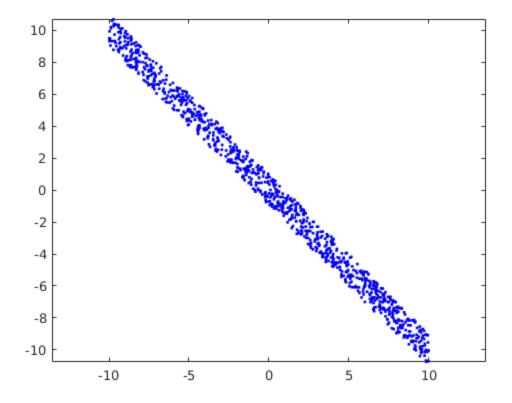
```
clear all
clc
```

6.1

```
1 = 2;
N = 1000;
w = [1;1];
w0 = 0;
a = 10;
e = 1;
sed = 0;
% Generate data points
X = generate_hyper(w, w0, a, e, N, sed);
% Generate covariance matrix, eigenvectors, and variance
[pc, variances] = pcacov(cov(X'))
% orthogonal to w
h = [-1; 1];
응 {
 The vector orthogonal to 'w' is [-1; 1], which points in the negative
 'X' direction, and positive 'Y' direction. The first principal
 component
has the same direction, but at a different magnitude (\sim.7).
응 }
pc =
   -0.7059
              0.7083
    0.7083
              0.7059
variances =
   67.0203
    0.1642
```



MDL

) MDI. BIC and AIC are all a form of model sel

1) MDL, BIC, and AIC are all a form of model selection for a given data set.

The difference between the three is their criteria for best model. $\ensuremath{\mathtt{MDL}}$ focuses

on maximum compression, BIC uses the likelihood function to determine the criteria,

and AIC uses relative likelihood from other models to find the best model.

- 2) Using MDL for 6.1 may be possible by using a set of compression models similar $\,$
- to SCA, and allowing MDL to find the appropriate model.
- 3) Attempting to form the data in such a way that is both expressible
 and compressible.
 %}

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