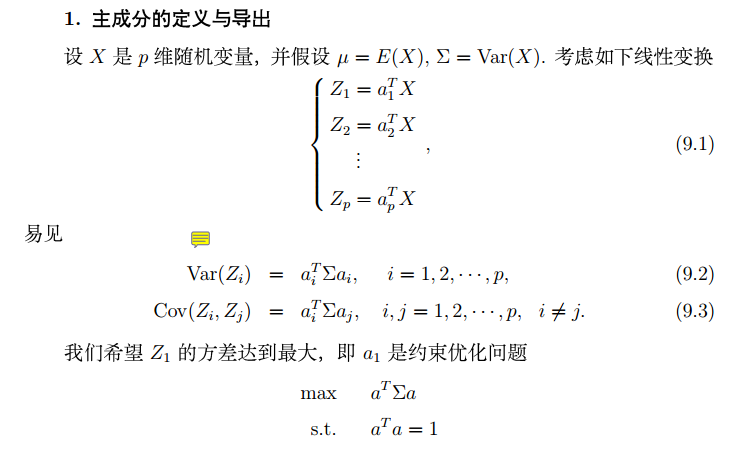
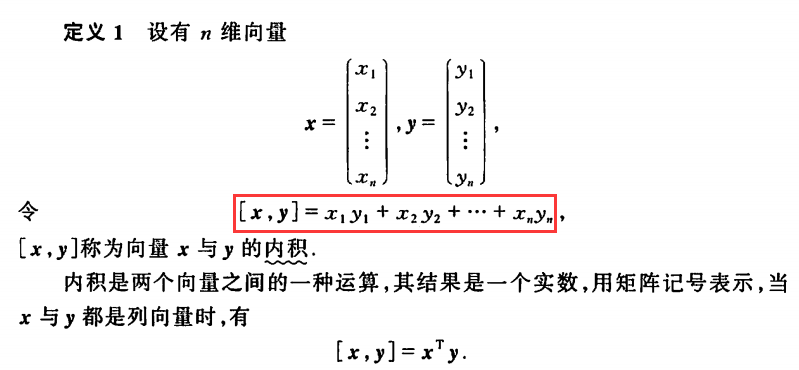
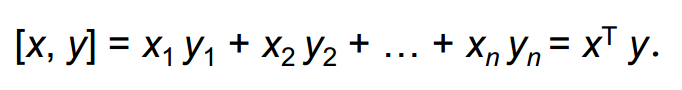
# 主成分的定义



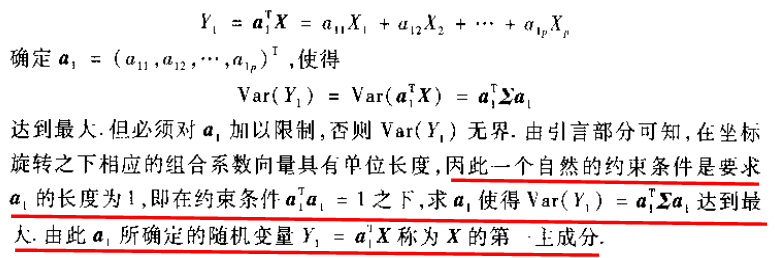
## 向量的内积





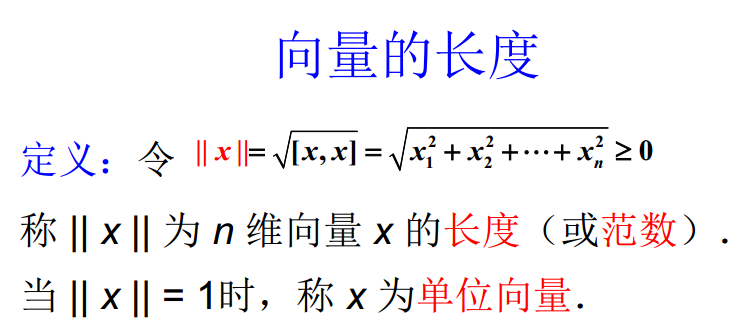
## 数据分析方法梅长林

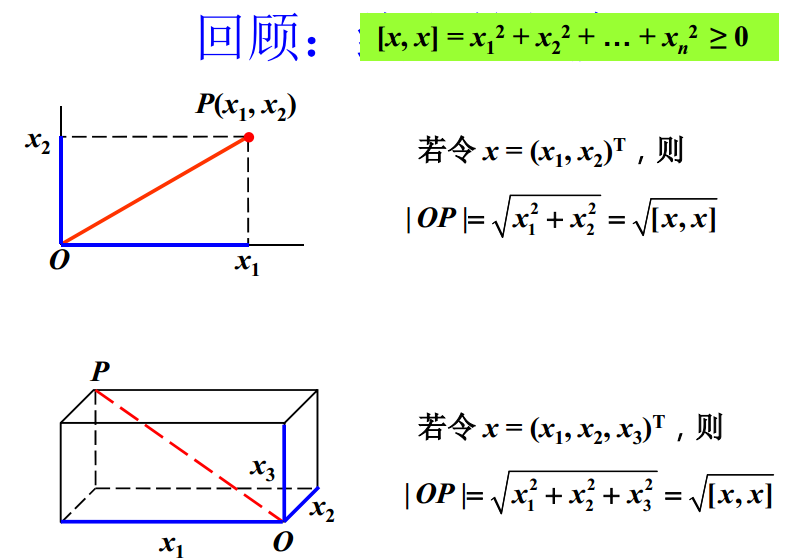




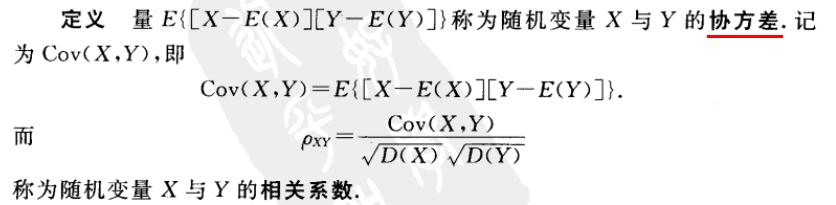
||x||=1时，称x为单位向量

## 向量的长度

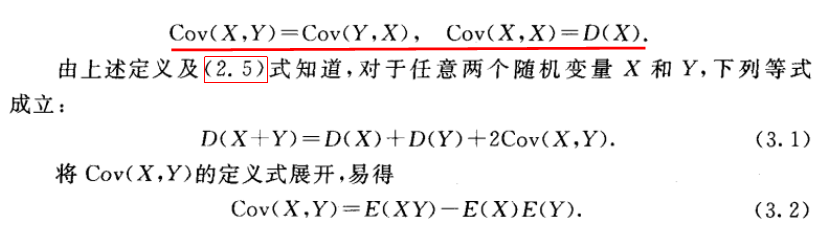




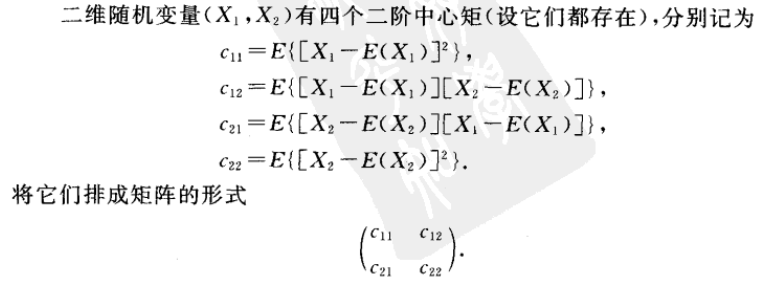
## 协方差，相关

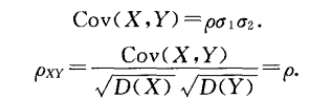


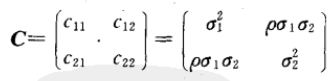




## 协方差矩阵



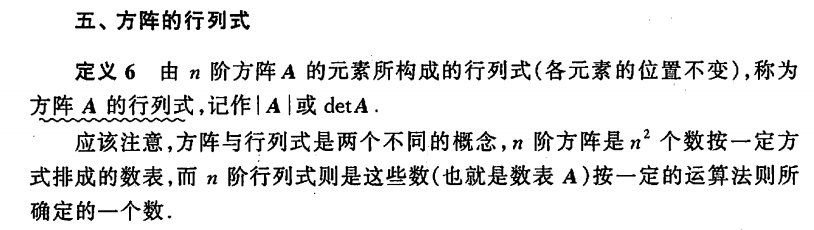




## 方阵



## 方阵的行列式detA



## 方阵的特征值与特征向量

