

Observations in  
measurement space

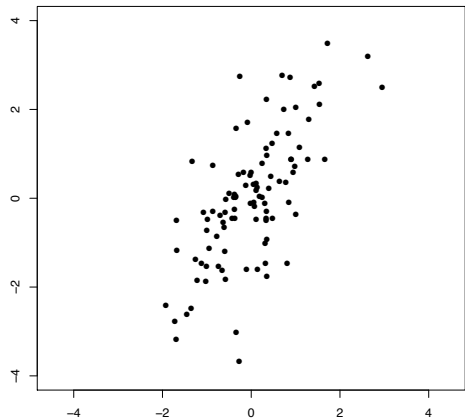
$=$

Observations  
in PC Space

← rotation

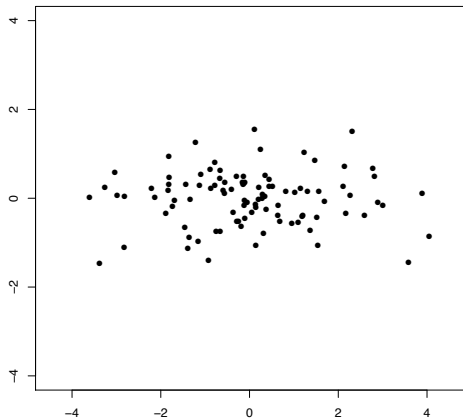
Inverse of  
Eigenvectors

$X$



$=$

$US$



$V^T$

$$\begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}$$

where  $\theta \approx \frac{\pi}{3}$