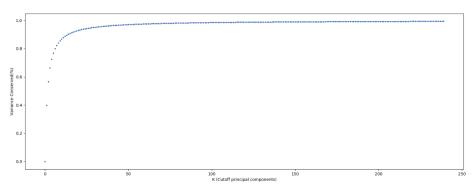
Assignment 5

Lorik Mucolli, Aavash Shrestha 21.03.2018

PCA

K vs Covariances



cutoff principal components vs covariances preserved

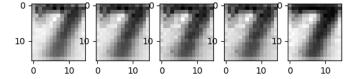
The plot above is the plot of equation 15 in the lecture notes for values of m(cutoff principal components) ranging form 0 to 240 using python. From the figure above, we have determined the following k of PC's needed for corresponding variances conserved.

| Covariances(in %) | k |
|-------------------|--------------|
| 50 | 2 |
| 80 | 6 |
| 95 | 28 |
| 99 | 152 |
| 100 | no k found |

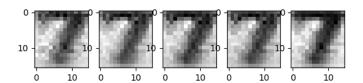
From the plot, for 100% reconstruction, we can see that the limit of the function is 1 as k tends to infinity. So, no k is found for 100% reconstruction. The images of reconstruction for each of the cases are in the following pages.

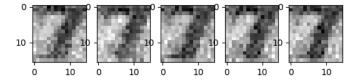
Reconstructed Images

k = 2



k = 6





k = 152

