

Applying to  $d'$  - dimensional projection such that  $d' \leq d$

$$\vec{x} = \vec{m} + \sum_{i=1}^{d'} a_i \vec{e}_i \quad (17)$$

$$J_{d'} = \sum_{k=1}^n ||(\sum_{i=1}^{d'} a_i \vec{e}_i) - \vec{x}_k||^2 \quad (18)$$

needs to be minimized when the vectors  $e_1, \dots, e_{d'}$  are the  $d'$  eigenvectors of the scatter matrix  $\mathbf{S}$  with the largest eigenvalues.  $a_i$  are the principle components of  $\vec{x}$  in that basis.