

What does this mean?  $\mathbf{V}$  spans the row space of  $\mathbf{Y} \equiv \frac{1}{\sqrt{n-1}}\mathbf{X}^T$ . Therefore,  $\mathbf{V}$  must also span the column space of  $\frac{1}{\sqrt{n-1}}\mathbf{X}$ . We can conclude that finding the principal components<sup>10</sup> amounts to finding an orthonormal basis that spans the *column space* of  $\mathbf{X}$ .