Covariance Matrices :
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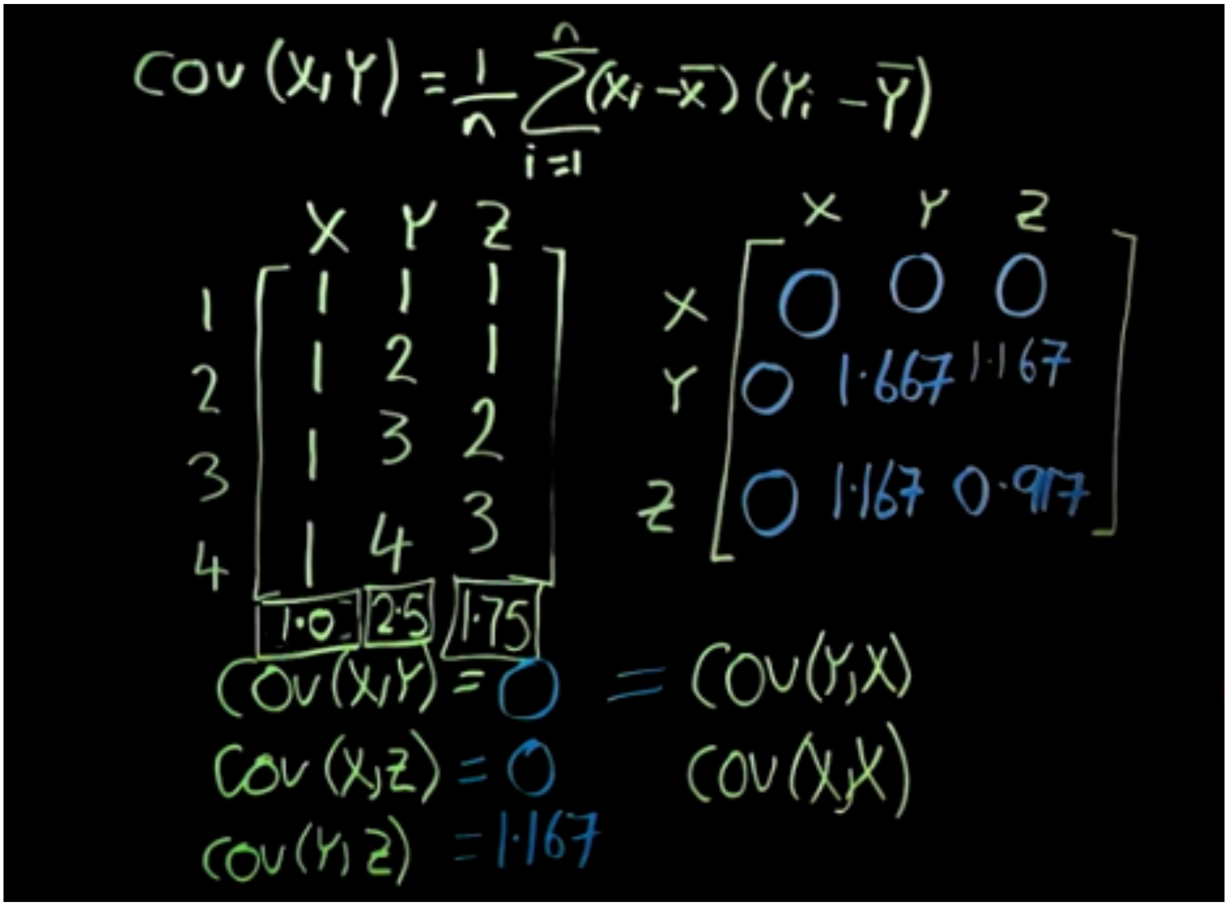
https://www.youtube.com/watch?v=0GzMcUy7ZI0



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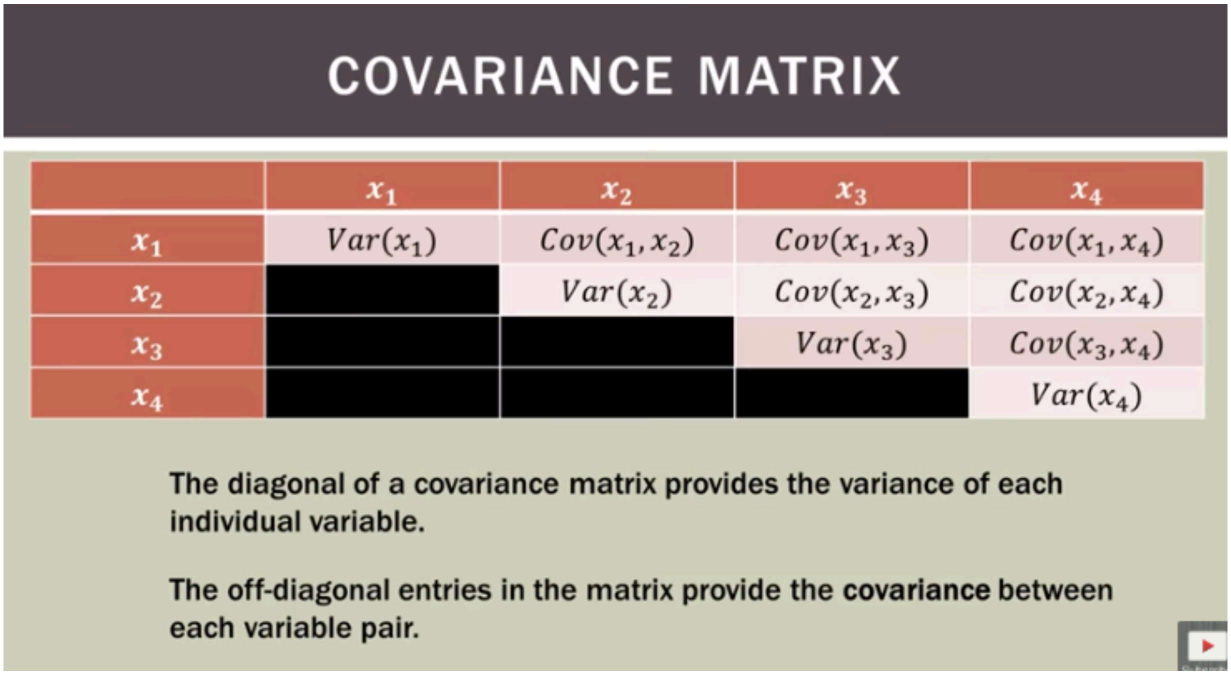
https://www.youtube.com/watch?v=locZabK4Als



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https://www.youtube.com/watch?v=152tSYtiQbw

Correlation :

- Varies between -1 and 1

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https://www.youtube.com/watch?v=0FuK_mrcW98

Correlation(X,Y) = Covariance(X,Y) / (Sqrt(variance(X)) x Sqrt(variance(Y)))

Or

Correlation(X,Y) = Covariance(X,Y) / (StdDev(X) x StdDev(Y))

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https://www.youtube.com/watch?v=5HNr_j6LmPc

Covariance Matrix :
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- It is a square matrix
- The Eigen Values and Eigen Vectors can be calculated on this matrix
- The Eigen Vectors gives the direction of the data spread and the Eigen Vector gives the strength of those data points.

PCA :
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- PCA is a technique for linear transformation of data
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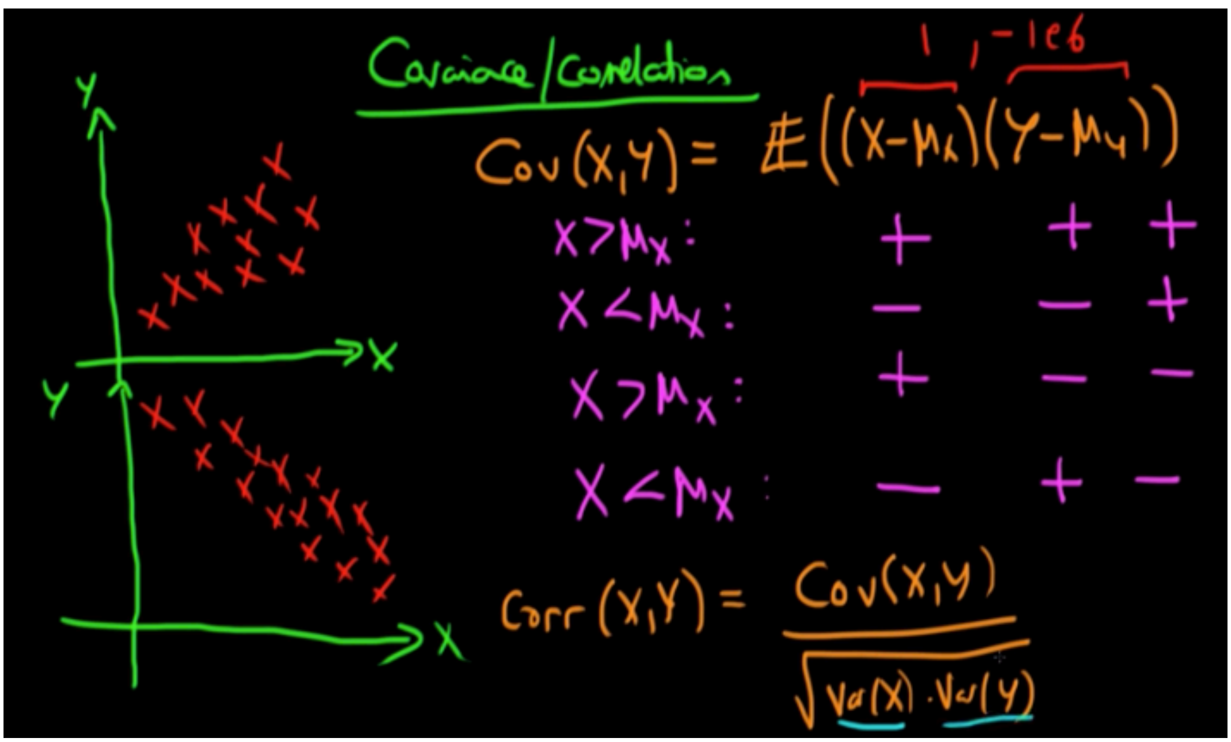

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