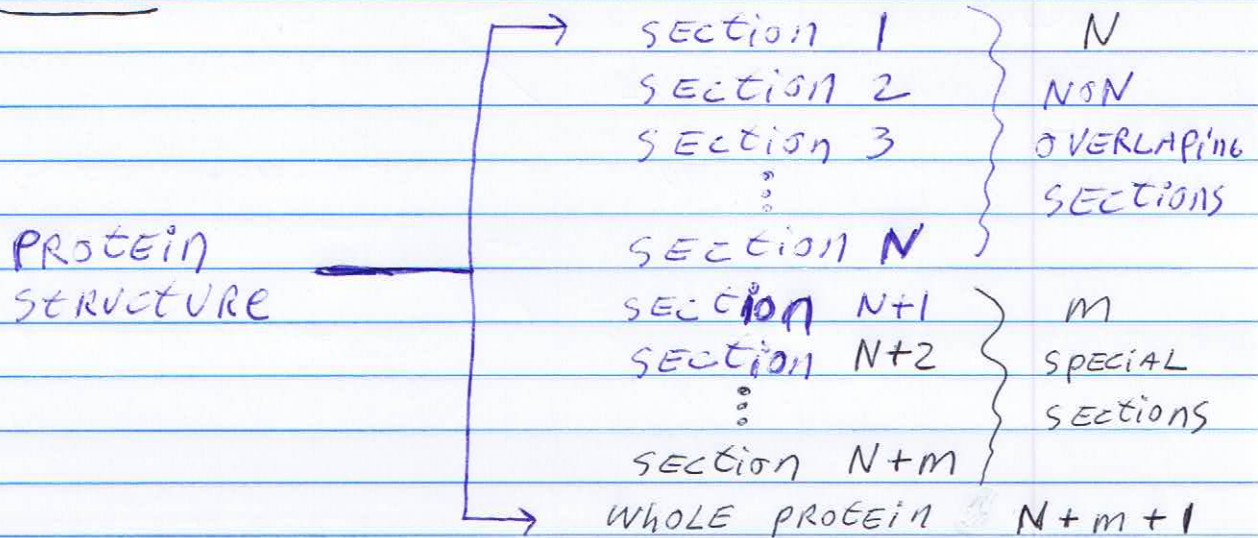


HIERARCHICAL PCA

HPCA

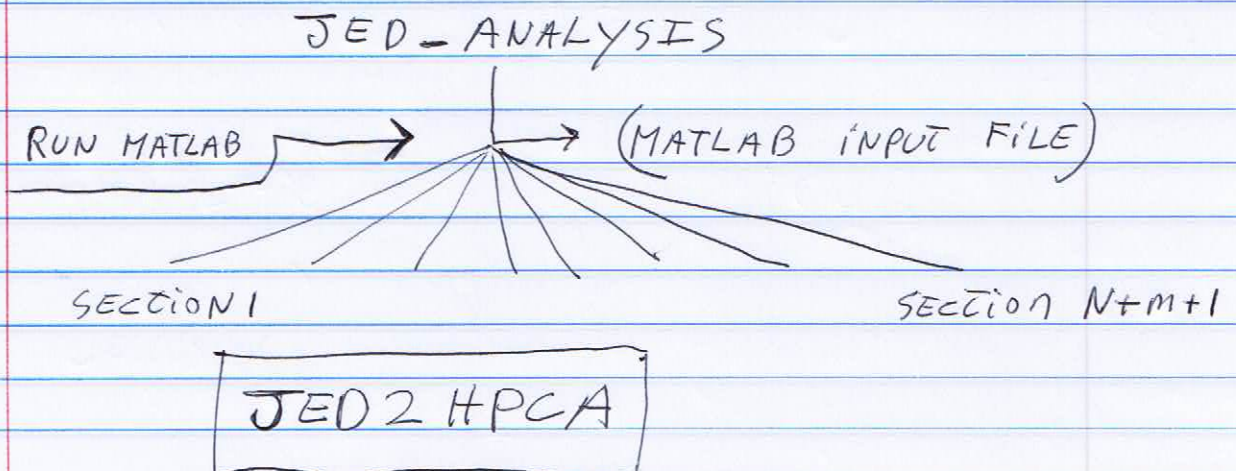
STEP 1 CONSTRUCT SECTIONS



STEP 2 RUN JED ON ALL SECTIONS TAKE TOP 5 PCA MODES

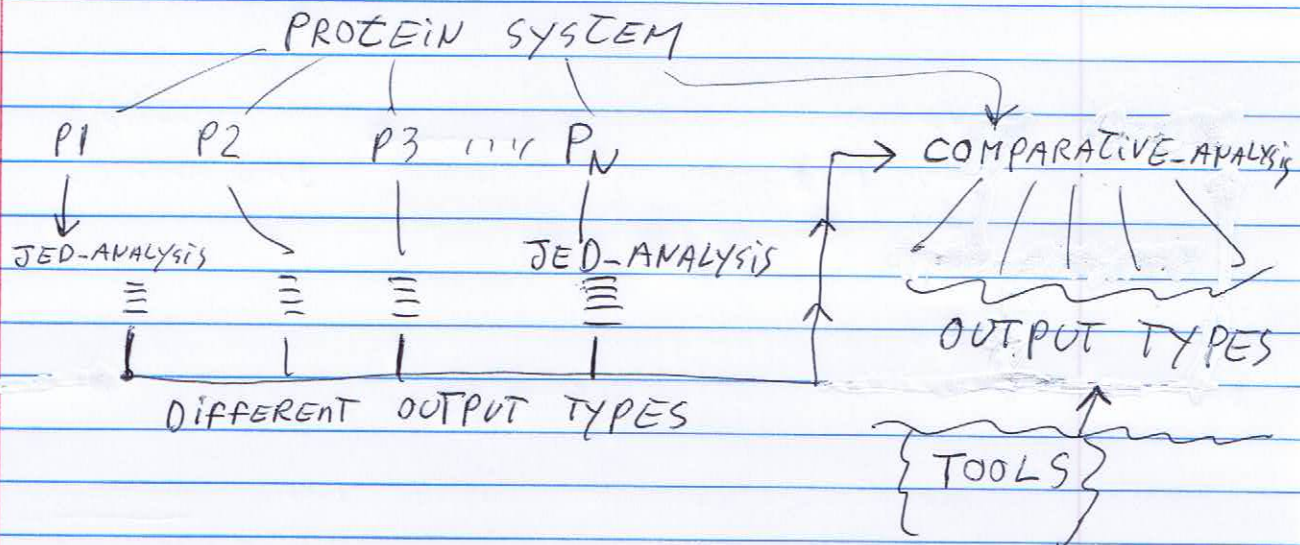
NOTE: CAN BE SPECIFIED BY USER BASED ON SCREE PLOTS, ETC.

STEP 3 CONSTRUCT INPUT FILE



RESULTS FROM JED2 HPCA

JED-ANALYSIS



MATHEMATICS OF HPCA

* LET $|J: S, K\rangle \equiv$ ^{K-th} CPCA MODE FOR SECTION S
 → COVARIANCE MATRIX

* ORDERING OF OVERLAPPING SECTIONS IS IMPORTANT.
 BEST TO PUT SMALLEST → LARGEST
 MOST NON-OVERLAPPING BEFORE OVERLAPPING

DEFINE LINEAR INDEXING SCHEME

EXAMPLE 9 SECTIONS EACH WITH 5 MODES.

n	1	2	3	4	5	6	7	8	9	10	11	...	44	45
S, K	1,1	1,2	1,3	1,4	1,5	2,1	2,2	2,3	2,4	2,5	3,1	...	9,4	9,5

MAP $n \leftrightarrow \{S, K\}_n$ *

APPLY PROJECTION OPERATOR METHOD

$$|v_1\rangle \equiv |J: 1, 1\rangle$$

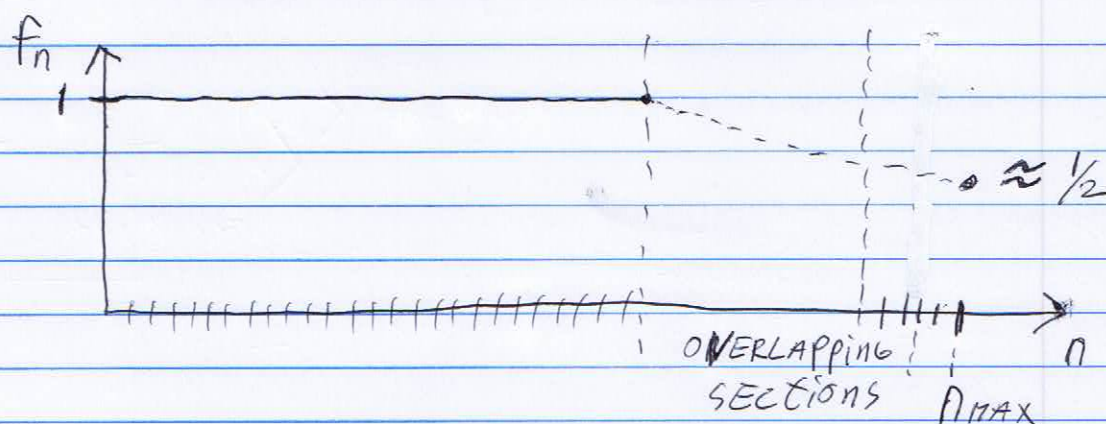
$$\text{DEFINE } \hat{P}_n \equiv \hat{1} = \sum_{k=1}^n |v_k\rangle \langle v_k|$$

iteratively solve:

$$|v_{n+1}\rangle = \frac{\hat{P}_n |J: \{s, k\}_{n+1}\rangle}{\text{NORM} [\hat{P}_n |J: \{s, k\}_{n+1}\rangle]}$$

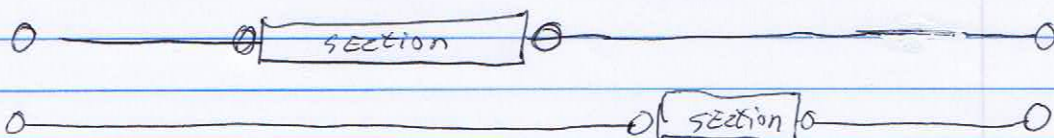
MONITOR OVERLAPS:

$$\text{fraction}_n = f_n \equiv \langle v_n | J: \{s, k\}_n \rangle$$



EACH $|v_{n+1}\rangle$ MONITORS AN ORTHOGONAL TYPE OF MOTION TO THE SET $\{|v_k\rangle\}_{k=1, n}$

NOTE: NON-OVERLAPPING SECTIONS



OUTER PRODUCTS $\sum_n |U_n\rangle 2_n \langle U_n|$

CONSTRUCT $|\varphi_n\rangle = \sum_k \langle k|U_n\rangle |v_k\rangle$

note $|U_n\rangle = \sum_k \langle k|U_n\rangle |k\rangle$
 \uparrow COMPONENTS OF THE n -TH EIGEN VECTOR

Note: $\langle \varphi_m | \varphi_n \rangle = \sum_j \sum_k \langle v_j | \langle U_m | \rangle \langle k | U_n \rangle |v_k\rangle$
 $\langle v_j | v_k \rangle = \delta_{jk}$

$\langle \varphi_m | \varphi_n \rangle = \sum_k \langle U_m | k \rangle \langle k | U_n \rangle$
 $\sum_k |k\rangle \langle k| = 1$

$\langle \varphi_m | \varphi_n \rangle = \langle U_m | U_n \rangle = \delta_{mn}$

$\{|\varphi_n\rangle\} \equiv$ ORTHOGONAL SET OF MODES