Scikit-learn comes with preloaded datasets. Load the digits dataset from that collection

(http://scikitlearn.org/stable/auto_examples/datasets/plot_digits_last_image.html)

(http://scikitlearn.org/stable/auto_examples/datasets/plot_digits_last_image.html)). Using Scikit-learn, perform a PCA transformation such that the transformed dataset can explain 95% of the variance in the original dataset. Find out the number of components in the projected subspace.

Objective: Understand and practice Principal Component Analysis using Scikit-learn.

```
In [3]: import sklearn
from sklearn.datasets import load_digits

In [4]: #We will set the data set now to the loaded data and define X and Y as the training and target variables
data = load_digits()

In [5]: x =data.data
y =data.target

In [6]: # Now we will use the model selection module with SK Learn Library and import Train Test split function.
#Train test split takes the data and splits it into training and testing sets
from sklearn.model_selection import train_test_split
x_train,x_test,y_train,y_test = train_test_split(x,y,test_size=0.2,random_state=1)

In [7]: print(x_train.shape)
(1437, 64)
```

```
In [8]: #Transforming the train and test sets such that they explain 95% of variance
    from sklearn.decomposition import PCA
    sklearn_pca = PCA(n_components =0.95)
    sklearn_pca.fit(x_train)
    x_train_transformed = sklearn_pca.transform(x_train)

    print(x_train_transformed.shape)
    print(x_test.shape)
    x_test_transformed = sklearn_pca.transform(x_test)
    print(x_test_transformed.shape)

    (1437, 28)
    (360, 64)
    (360, 28)
In []:
```