```
-*- coding: utf-8 -*-
......
David Luong
December 24, 2019
Final Project
CPSC 483
.....
import numpy as np
import matplotlib.pyplot as plt
import scipy.io #Used to load *.mat files
def normalize(X):
   meanX = np.mean(X,axis =0)
   stdX = np.std(X,axis = 0)
   meanXReplicate = np.tile(meanX,(m,1))
   stdXReplicate = np.tile(stdX,(m,1))
   X = (X - meanXReplicate) / stdXReplicate
   return X
def pca(X):
   m, n = X.shape
   # Compute covariance matrix and Eigen decomposition
   C = np.dot(X.T, X) / (m-1)
   eigen values, eigen vectors = np.linalg.eig(C) # 11/ 11/11
   # Make a list of eigenvalue, eigenvector, sort and then sum
   eig_pairs = [(np.abs(eigen_values[i]), eigen_vectors[:,i])
for i in range(len(eigen_values))]
   eig_pairs.sort(key=lambda x: x[0], reverse=True)
   eig sum = sum(eigen values)
   #Explained Variance of top two eigen values
   var 1 = eig pairs[0][0] / eig sum
   var 2 = eig pairs[1][0] / eig sum
```

```
#Reduce into 2 diminsions
   matrix_w = np.hstack((eig_pairs[0][1].reshape(11,1),
eig_pairs[1][1].reshape(11,1)))
   Y = X.dot(matrix w)
   #return [reduced data, eig 1, eig 2, var 1, var 2]
   return Y, eig_pairs[0][1], eig_pairs[1][1], var_1, var_2
def svd(X):
   #Compute SVD
   U, Sigma, Vh = np.linalg.svd(X, full matrices=False,
#Get Eigen Val, Vect and find largest
   eig pairs = [(np.abs(Sigma[i]), Vh[:,i]) for i in
range(len(Sigma))]
   eig pairs.sort(key=lambda x: x[0], reverse=True)
   eig_sum = sum(Sigma)
   #Explained Variance of top two eigen values
   var_1 = eig_pairs[0][0] / eig_sum
   var 2 = eig pairs[1][0] / eig sum
   #Reduce into 2 diminsions
   matrix_w = np.hstack((eig_pairs[0][1].reshape(11,1),
eig pairs[1][1].reshape(11,1)))
 Y = X.dot(matrix w)
   #return [reduced data, eig 1, eig 2, var 1, var 2]
   return Y, eig pairs[0][1], eig pairs[1][1], var 1, var 2
def print_data(pcaX, svdX):
   print("PCA: ")
```

```
print("Variance: ", pcaX[3], pcaX[4])
    print("PCA principal components: \n", pcaX[1], "\n",
pcaX[2])
    print("SVD: ")
    print("Variance: ", svdX[3], svdX[4])
   print("SVD principal components: \n", svdX[1], "\n",
svdX[2])
   #check if Projected on svd and pca are matching
    if np.array equal(pcaX[0], svdX[0]):
       print ("Projected points are matching between SVD and
PCA")
    else:
        print ("Projected points are NOT matching between SVD
and PCA")
   #check of principal components are matching
   if pcaX[1][0] == svdX[1][0] and pcaX[2][0] == svdX[2][0]:
        print ("Projected Components are matching between SVD
and PCA")
   else:
        print ("Projected Components are NOT matching between
SVD and PCA")
    print("\nPCA Projected points: \n", pcaX[0], "\n")
    print("\nSVD Projected points: \n", svdX[0], "\n")
def graph(pcaX, svdX, flag):
   #True plots only SVD, False plots plots both SVD and PCA
    #Spilt data into X, Y
   x_1,y_1 = zip(*svdX[0])
    x 2.v 2 = zip(*pcaX[0])
    if flag:
        plt.title("Two Component SVD")
```

```
#Set Axis Labels
        x lab = 'Principal Component 1, match: ' +
str(round(100*svdX[3]))
        y_lab = 'Principal Component 2, match: ' +
str(round(100*svdX[4]))
        x lab += "%"
       v lab += "%"
        #Plot each point with labels
        for i in range(m):
            plt.scatter(x_1[i], y_1[i], s = 10,
label=data['names'][i][0])#SVD
        #Legond
        plt.legend(loc='upper left', prop={'size':1},
bbox to anchor=(1,1))
    else:
        plt.title("Two Component PCA and SVD")
        #Set Axis Labels
        x lab = 'Principal Component 1'
        y_lab = 'Principal Component 2'
        plt.scatter(x_1, y_1, s = 10, label= \frac{1}{2}SVD')
        plt.scatter(x 2, y 2, s = 10, label= 'PCA')
       plt.legend()
    plt.xlabel(x_lab)
    plt.ylabel(y_lab)
    plt.show()
datafile = 'cars.mat'
data = scipy.io.loadmat( datafile )
X = data['X'] [:, 7:]
m, n = X.shape
```

X = normalize(X)

```
#both functions returns[reduced data, eig_1, eig_2, var_1,
var_2]

pcaX = pca(X)

svdX = svd(X)

print_data(pcaX, svdX)

graph(pcaX, svdX, True)
graph(pcaX, svdX, False)
```