Assignment5

Haojin Li (Declan)

2020/7/28

Contents

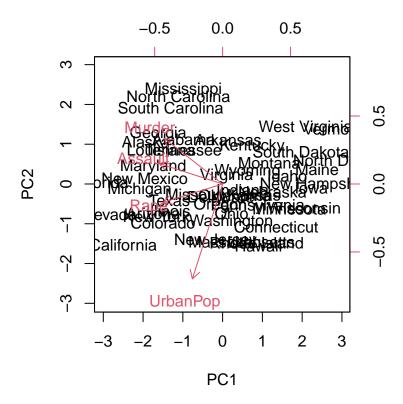
10.4 Lab 1: Principal Components Analysis

1

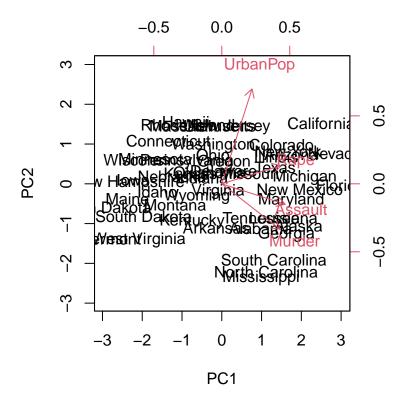
10.4 Lab 1: Principal Components Analysis

```
states=row.names(USArrests)
states
                                            "Arizona"
##
   [1] "Alabama"
                          "Alaska"
                                                             "Arkansas"
   [5] "California"
                          "Colorado"
                                            "Connecticut"
                                                             "Delaware"
                          "Georgia"
                                            "Hawaii"
                                                             "Idaho"
## [9] "Florida"
                          "Indiana"
                                                             "Kansas"
## [13] "Illinois"
                                            "Iowa"
## [17] "Kentucky"
                          "Louisiana"
                                            "Maine"
                                                             "Maryland"
## [21] "Massachusetts"
                          "Michigan"
                                            "Minnesota"
                                                             "Mississippi"
## [25] "Missouri"
                          "Montana"
                                            "Nebraska"
                                                             "Nevada"
                                            "New Mexico"
                                                             "New York"
## [29] "New Hampshire"
                         "New Jersey"
## [33] "North Carolina" "North Dakota"
                                            "Ohio"
                                                             "Oklahoma"
## [37] "Oregon"
                          "Pennsylvania"
                                            "Rhode Island"
                                                             "South Carolina"
## [41] "South Dakota"
                          "Tennessee"
                                            "Texas"
                                                             "Utah"
## [45] "Vermont"
                          "Virginia"
                                                             "West Virginia"
                                            "Washington"
## [49] "Wisconsin"
                          "Wyoming"
names(USArrests)
## [1] "Murder"
                              "UrbanPop" "Rape"
                   "Assault"
apply(USArrests, 2, mean)
     Murder Assault UrbanPop
                                   Rape
##
      7.788 170.760
                       65.540
                                 21.232
apply(USArrests , 2, var)
```

```
##
      Murder
                Assault UrbanPop
                                        Rape
    18.97047 6945.16571 209.51878 87.72916
##
pr.out=prcomp(USArrests , scale=TRUE)
names(pr.out)
## [1] "sdev" "rotation" "center" "scale"
                                                 "x"
pr.out$center
##
    Murder Assault UrbanPop
                                Rape
##
     7.788 170.760 65.540 21.232
pr.out$scale
              Assault UrbanPop
##
     Murder
                                    Rape
## 4.355510 83.337661 14.474763 9.366385
pr.out$rotation
##
                  PC1
                            PC2
                                       PC3
                                                   PC4
## Murder -0.5358995 0.4181809 -0.3412327 0.64922780
## Assault -0.5831836 0.1879856 -0.2681484 -0.74340748
## UrbanPop -0.2781909 -0.8728062 -0.3780158 0.13387773
          -0.5434321 -0.1673186 0.8177779 0.08902432
## Rape
dim(pr.out$x)
## [1] 50 4
biplot (pr.out , scale =0)
```



```
pr.out$rotation=-pr.out$rotation
pr.out$x=-pr.out$x
biplot (pr.out , scale =0)
```



```
pr.out$sdev
```

[1] 1.5748783 0.9948694 0.5971291 0.4164494

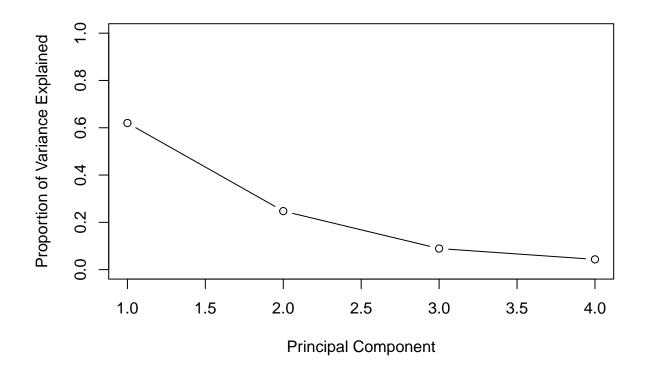
```
pr.var=pr.out$sdev ^2
pr.var
```

[1] 2.4802416 0.9897652 0.3565632 0.1734301

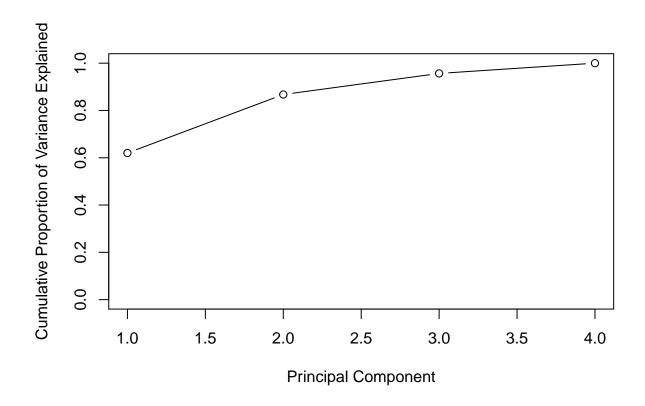
```
pve=pr.var/sum(pr.var)
pve
```

[1] 0.62006039 0.24744129 0.08914080 0.04335752

```
plot(pve, xlab="Principal Component", ylab="Proportion of Variance Explained", ylim=c(0,1), type='b')
```



plot(cumsum(pve), xlab="Principal Component", ylab="Cumulative Proportion of Variance Explained",
 ylim=c(0,1), type='b')



[1] 1 3 11 8