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import matplotlib.pyplot as plt
import numpy as np
import pandas as pd

data = pd.read_csv('13.csv', sep=',', header=None)
data = data.to_numpy()

plt.rcParams['figure.figsize'] = [16, 8]

xC = np.array([2, 1])      # Center of data (mean)
sig = np.array([2, 0.5])  # Principal axes

theta = np.pi/3          # Rotate cloud by pi/3

R = np.array([[np.cos(theta), -np.sin(theta)],      # Rotation matrix
               [np.sin(theta), np.cos(theta)]])

nPoints = 10000           # Create 10,000 points
X = R @ np.diag(sig) @ data + np.diag(xC) @ np.ones((2,nPoints))

fig = plt.figure()
ax1 = fig.add_subplot(121)
ax1.plot(X[0,:],X[1,:], '.', color='k')
ax1.grid()
plt.xlim((-6, 8))
plt.ylim((-6,8))

## f_ch01_ex03_1b

Xavg = np.mean(X,axis=1)      # Compute mean
B = X - np.tile(Xavg,(nPoints,1)).T  # Mean-subtracted data

# Find principal components (SVD)
U, S, VT = np.linalg.svd(B/np.sqrt(nPoints),full_matrices=0)

ax2 = fig.add_subplot(122)
ax2.plot(X[0,:],X[1,:], '.', color='k')  # Plot data to overlay PCA
ax2.grid()
plt.xlim((-6, 8))
plt.ylim((-6,8))

theta = 2 * np.pi * np.arange(0,1,0.01)

# 1-std confidence interval
Xstd = U @ np.diag(S) @ np.array([np.cos(theta),np.sin(theta)])

ax2.plot(Xavg[0] + Xstd[0,:], Xavg[1] +
Xstd[1,:], '- ',color='r',linewidth=3)
ax2.plot(Xavg[0] + 2*Xstd[0,:], Xavg[1] +
2*Xstd[1,:], '- ',color='r',linewidth=3)
ax2.plot(Xavg[0] + 3*Xstd[0,:], Xavg[1] +

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3*Xstd[1,:], '- ',color='r',linewidth=3)

# Plot principal components U[:,0]S[0] and U[:,1]S[1]
ax2.plot(np.array([Xavg[0], Xavg[0]+U[0,0]*S[0]]),
         np.array([Xavg[1],
Xavg[1]+U[1,0]*S[0]]), '- ',color='cyan',linewidth=5)
ax2.plot(np.array([Xavg[0], Xavg[0]+U[0,1]*S[1]]),
         np.array([Xavg[1],
Xavg[1]+U[1,1]*S[1]]), '- ',color='cyan',linewidth=5)

plt.show()

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