```
The fit functioin returns the transformed features. k is the number of features which cumulative
                                                                                                                                                    explained variance ratio meets the target_explained_variance.
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                eig_vals, eig_vects = self.compute_eigen_vector(cov_matrix)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            eig_pairs.append((np.abs(eig_vals[i]), eig_vects[:,i]))
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             return self.transform_data(X_std=x_std, matrix_w=matrix_w)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           w_matrix = self.compute_weight_matrix(eig_pairs, var_sum)
                                                  standardize and compute weight matrix to transform data.
entry point to the transform data to k dimensions
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           var = self.compute_explained_variance(eig_vals)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             cov_matrix = self.compute_cov(x_std, mean_vect)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             mean_vect = self.compute_mean_vector(x_std)
                                                                                                                                                                                                                                            m X k dimension: subspace data.
                                                                                                                                                                                           m X n dimension: train samples
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          print(len(matrix_w),len(matrix_w[0]))
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          var_sum = self.cumulative_sum(var)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              for i in range(len(eig_vals)):
                                                                                                                                                                                                                                                                                                                                                                                                self.feature_size = X.shape[1]
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           x_std = self.standardize(X)
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               # your code here
                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             eig pairs = []
                                                                                                                                                                                                  :param
                                                                                                                                                                                                                                                     return
```

fit(self, X):

def