Load Data

```
load("mnist.mat");
```

Iterate through the digits

```
for d=0:9
```

Read the images of the digit and reshape into 1D

```
digits = digits_train(:, :, labels_train==d); % choose all images with digit d
digits = reshape(im2double(digits), [784 size(digits, 3)]);
% reshape this data into a 784xN matrix, where N is the number of images
% with digit d
% Every column is a sample digit d (that is our samples are stacked
% column wise in the matrix)
```

Mean and translation of data points

```
mean_vector = sum(digits, 2)/size(digits, 2);
% mean is found by summing the column vectors
digits = digits - mean_vector;
% mean subtraction (needed for covariance)
```

Compression of Images along 84 dimensions

Reconstruct the image from the weights calculated earlier

```
reconstructed = basis*reduced_data;
% To reconstruct we multiply by bases (explained in the report)
% Essentially this would ensure that the jth column in reconstructed is
% the linear combination of the bases with coefficietnts = inner products
% with the jth sample.
```

plot the images

```
\% Plot below. We reshape the images after adding back the mean vector \% and then plot
```

```
figure;
axis equal;
subplot(1, 2, 1);
imagesc(reshape(mean_vector + digits(:, 2), [28 28]));
title(["Original Image for Digit " num2str(d)]);

subplot(1, 2, 2);
imagesc(reshape(mean_vector + reconstructed(:, 2), [28 28]));
title(["Reconstructed Image for Digit " num2str(d)]);
end
```

































