**STAT 5710 Notes**:

PCA

* Larger variability for data variable
* Maximizes variance of PC or minimizes MSE.
* PC2 must be perpendicular to PC1
* PC1: linear combination of all variables (z = o1x1 + o2x2… + onxn), s.t. max (var(z1)) and sum (o1^2, o2^2, … on^2)=1
  + **PC = set of weights**