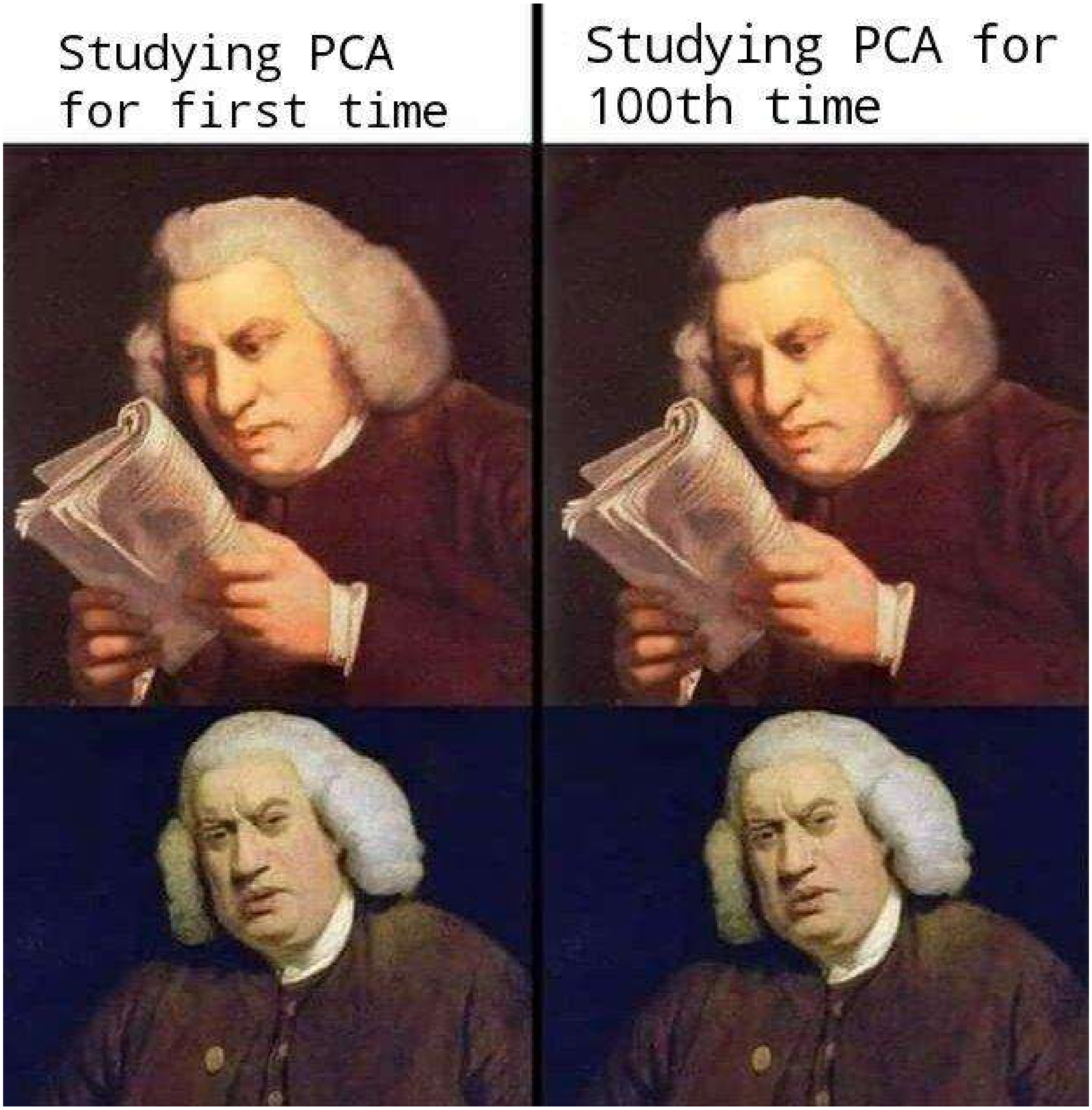
Lab Help

Another explanation about PCA



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In this lab, we are going to view another explanation about Principal Component Analysis(PCA). PCA is a statistical technique invented in 1901 by Karl Pearson that uses orthogonal transformations to map a set of variables into a set of linearly uncorrelated variables called Principal Components.

PCA is based on the Singular Value Decomposition(SVD) of the Covariance Matrix of the original dataset. The Eigenvectors of such decomposition are used as a rotation matrix. The Eigenvectors