

Chapter 11

Least Squares, Pseudo-Inverses, PCA & SVD

11.1 Least Squares Problems and Pseudo-Inverses

The method of least squares is a way of “solving” an overdetermined system of linear equations

$$Ax = b,$$

i.e., a system in which A is a rectangular $m \times n$ -matrix with *more equations than unknowns* (when $m > n$).

Historically, the method of least square was used by *Gauss and Legendre* to solve problems in astronomy and geodesy.

The method was first published by Legendre in 1805 in a paper on methods for determining the orbits of comets.

However, Gauss had already used the method of least squares as early as 1801 to determine the orbit of the asteroid C eres, and he published a paper about it in 1810 after the discovery of the asteroid Pallas. Incidentally, it is in that same paper that Gaussian elimination using pivots is introduced.

The reason why more equations than unknowns arise in such problems is that repeated measurements are taken to minimize errors.

This produces an overdetermined and often inconsistent system of linear equations.

For example, Gauss solved a system of eleven equations in six unknowns to determine the orbit of the asteroid Pallas.

As a concrete illustration, suppose that we observe the motion of a small object, assimilated to a point, in the plane.

From our observations, we suspect that this point moves along a straight line, say of equation $y = dx + c$.

Suppose that we observed the moving point at three different locations (x_1, y_1) , (x_2, y_2) , and (x_3, y_3) .

Then, we should have

$$c + dx_1 = y_1,$$

$$c + dx_2 = y_2,$$

$$c + dx_3 = y_3.$$

If there were no errors in our measurements, these equations would be compatible, and c and d would be determined by only two of the equations.

However, in the presence of errors, the system may be inconsistent. Yet, we would like to find c and d !

The idea of the method of least squares is to determine (c, d) so that it *minimizes the sum of the squares of the errors*, namely

$$(c + dx_1 - y_1)^2 + (c + dx_2 - y_2)^2 + (c + dx_3 - y_3)^2.$$

In general, for an overdetermined $m \times n$ system $Ax = b$, what Gauss and Legendre discovered is that there are solutions x minimizing

$$\|Ax - b\|^2$$

and that these solutions are given by the square $n \times n$ system

$$A^\top Ax = A^\top b.$$

Furthermore, *when the columns of A are linearly independent*, it turns out that $A^\top A$ is invertible, and so x is unique and given by

$$x = (A^\top A)^{-1} A^\top b.$$

Note that $A^\top A$ is a symmetric matrix, one of the nice features of the so-called *normal equations* of a least squares problem. For instance, the normal equations for the above problem are

$$\begin{pmatrix} 3 & x_1 + x_2 + x_3 \\ x_1 + x_2 + x_3 & x_1^2 + x_2^2 + x_3^2 \end{pmatrix} \begin{pmatrix} c \\ d \end{pmatrix} = \begin{pmatrix} y_1 + y_2 + y_3 \\ x_1 y_1 + x_2 y_2 + x_3 y_3 \end{pmatrix}.$$

In fact, given any real $m \times n$ -matrix A , there is always a unique x^+ of minimum norm that minimizes $\|Ax - b\|^2$, even when the columns of A are linearly dependent.

How do we prove this, and how do we find x^+ ?

Theorem 11.1.1 *Every linear system $Ax = b$, where A is an $m \times n$ -matrix, has a unique least-squares solution x^+ of smallest norm.*

Proof. Geometry offers a nice proof of the existence and uniqueness of x^+ .

Indeed, we can interpret b as a point in the Euclidean (affine) space \mathbb{R}^m , and the image subspace of A (also called the column space of A) as a subspace U of \mathbb{R}^m (passing through the origin).

Then, we claim that x minimizes $\|Ax - b\|^2$ iff Ax is the orthogonal projection p of b onto the subspace U , which is equivalent to $\mathbf{p}b = b - Ax$ being orthogonal to U .

First of all, if U^\perp is the vector space orthogonal to U , the affine space $b + U^\perp$ intersects U in a unique point p (this follows from Lemma 2.9.3).

Next, for any point $y \in U$, the vectors \mathbf{py} and \mathbf{bp} are orthogonal, which implies that

$$\|\mathbf{by}\|^2 = \|\mathbf{bp}\|^2 + \|\mathbf{py}\|^2.$$

Thus, p is indeed the unique point in U that minimizes the distance from b to any point in U .

To show that there is a unique x^+ of minimum norm minimizing $\|Ax - b\|^2$, we use the fact that

$$\mathbb{R}^n = \text{Ker } A \oplus (\text{Ker } A)^\perp.$$

Indeed, every $x \in \mathbb{R}^n$ can be written uniquely as $x = u + v$, where $u \in \text{Ker } A$ and $v \in (\text{Ker } A)^\perp$, and since u and v are orthogonal,

$$\|x\|^2 = \|u\|^2 + \|v\|^2.$$

Furthermore, since $u \in \text{Ker } A$, we have $Au = 0$, and thus $Ax = p$ iff $Av = p$, which shows that the solutions of $Ax = p$ for which x has minimum norm must belong to $(\text{Ker } A)^\perp$.

However, the restriction of A to $(\text{Ker } A)^\perp$ is injective.

This shows that there is a unique x of minimum norm minimizing $\|Ax - b\|^2$, and that it must belong to $(\text{Ker } A)^\perp$.
 \square

The proof also shows that x minimizes $\|Ax - b\|^2$ iff $\mathbf{pb} = b - Ax$ is orthogonal to U , which can be expressed by saying that $b - Ax$ is orthogonal to every column of A . However, this is equivalent to

$$A^\top(b - Ax) = 0, \quad \text{i.e.} \quad A^\top Ax = A^\top b.$$

Finally, it turns out that the minimum norm least squares solution x^+ can be found in terms of the pseudo-inverse A^+ of A , which is itself obtained from the SVD of A .

If $A = VDU^\top$, with

$$D = \text{diag}(\lambda_1, \dots, \lambda_r, 0, \dots, 0),$$

where D is an $m \times n$ matrix and $\lambda_i > 0$, letting

$$D^+ = \text{diag}(1/\lambda_1, \dots, 1/\lambda_r, 0, \dots, 0),$$

an $n \times m$ matrix, the *pseudo-inverse* of A is defined as

$$A^+ = UD^+V^\top.$$

Actually, it seems that A^+ depends on the specific choice of U and V in an SVD (U, D, V) for A , but the next lemma shows that this is not so.

Theorem 11.1.2 *The least-squares solution of smallest norm of the linear system $Ax = b$, where A is an $m \times n$ -matrix, is given by*

$$x^+ = A^+b = UD^+V^\top b.$$

Proof. First, assume that A is a (rectangular) diagonal matrix D , as above. Then, since x minimizes $\|Dx - b\|^2$ iff Dx is the projection of b onto the image subspace F of D , it is fairly obvious that $x^+ = D^+b$.

Otherwise, we can write

$$A = VDU^\top,$$

where U and V are orthogonal. However, since V is an isometry,

$$\|Ax - b\| = \|VDU^\top x - b\| = \|DU^\top x - V^\top b\|.$$

Letting $y = U^\top x$, we have $\|x\| = \|y\|$ since U is an isometry, and since U is surjective, $\|Ax - b\|$ is minimized iff $\|Dy - V^\top b\|$ is minimized, and we showed that the least solution is

$$y^+ = D^+ V^\top b.$$

Since $y = U^\top x$, with $\|x\| = \|y\|$, we get

$$x^+ = U D^+ V^\top b = A^+ b.$$

Thus, the pseudo-inverse provides the optimal solution to the least-squares problem. \square

By Lemma 11.1.2 and Theorem 11.1.1, A^+b is uniquely defined by every b , and thus, A^+ depends only on A .

The following properties due to *Penrose* characterize the pseudo-inverse of a matrix, and give another justification of the uniqueness of A :

Lemma 11.1.3 *Given any $m \times n$ -matrix A (real or complex), the pseudo-inverse A^+ of A is the unique $n \times m$ -matrix satisfying the following properties:*

$$\begin{aligned} AA^+A &= A, \\ A^+AA^+ &= A^+, \\ (AA^+)^{\top} &= AA^+, \\ (A^+A)^{\top} &= A^+A. \end{aligned}$$

If A is an $m \times n$ -matrix of rank n (and so, $m \geq n$), it is immediately shown that the QR -decomposition in terms of Householder transformations applies as follows:

There are n $m \times m$ -matrices H_1, \dots, H_n , Householder matrices or the identity, and an upper triangular $m \times n$ -matrix R of rank n , such that

$$A = H_1 \cdots H_n R.$$

Then, because each H_i is an isometry,

$$\|Ax - b\| = \|Rx - H_n \cdots H_1 b\|,$$

and the least-square problem $Ax = b$ is equivalent to the system

$$Rx = H_n \cdots H_1 b.$$

Now, the system

$$Rx = H_n \cdots H_1 b$$

is of the form

$$\begin{pmatrix} R_1 \\ 0_{m-n} \end{pmatrix} x = \begin{pmatrix} c \\ d \end{pmatrix},$$

where R_1 is an invertible $n \times n$ -matrix (since A has rank n), $c \in \mathbb{R}^n$, and $d \in \mathbb{R}^{m-n}$, and the least square solution of smallest norm is

$$x^+ = R_1^{-1}c.$$

Since R_1 is a triangular matrix, it is very easy to invert R_1 .

Among the many applications of SVD, a very useful one is *data compression*, notably for images. In order to make precise the notion of closeness of matrices, we review briefly *norms and matrix norms*.

Definition 11.1.4 Given a real or complex vector space, E , a *norm* on E is a function, $\| \cdot \| : E \rightarrow \mathbb{R}$, with the following properties:

- (a) $\|u\| \geq 0$ and $\|u\| = 0$ iff $u = 0$, for all $u \in E$.
- (b) $\|\alpha u\| = |\alpha| \|u\|$, for all $u \in E$ and all $\alpha \in \mathbb{R}$ (resp. $\alpha \in \mathbb{C}$).
- (c) $\|u + v\| \leq \|u\| + \|v\|$ (triangle inequality)

A vector space E together with a norm $\| \cdot \|$ is called a *normed vector space*.

A familiar example of a norm on \mathbb{R}^n (resp. \mathbb{C}^n) is the *l_p norm*

$$\|u\|_p = \left(\sum_{i=1}^n |u_i|^p \right)^{\frac{1}{p}},$$

where $p \geq 1$.

When $p = 1$, we have

$$\|u\|_1 = \sum_{i=1}^n |u_i|,$$

when $p = 2$, we have the *Euclidean norm*

$$\|u\|_2 = \sqrt{\sum_{i=1}^n |u_i|^2},$$

and when $p = \infty$, we have

$$\|u\|_\infty = \max_{1 \leq i \leq n} |u_i|.$$

Now, let E and F be two normed vector spaces (we will use the same notation, $\| \cdot \|$, for the norms on E and F). If $A: E \rightarrow F$ is a linear map, we say that A is *bounded* iff there is some constant, $c \geq 0$, so that

$$\|Au\| \leq c \|u\|,$$

for all $u \in E$.

It is well known that *a linear map is continuous iff it is bounded*. Also, if E is finite dimensional, then a linear map is always bounded. The norms on E and F induce a norm on bounded linear maps as follows:

Definition 11.1.5 Given two normed vector spaces, E and F , for any linear map, $A: E \rightarrow F$, we define $\|A\|$ by

$$\|A\| = \sup_{u \neq 0} \frac{\|Au\|}{\|u\|} = \sup_{\|u\|=1} \|Au\|.$$

Proposition 11.1.6 *Given two normed vector spaces, E and F , the quantity $\|A\|$ is a norm on bounded linear maps, $A: E \rightarrow F$. Furthermore,*

$$\|Au\| \leq \|A\| \|u\|.$$

The norm, $\|A\|$, on (bounded) linear maps defined as above is called an *operator norm* or *induced norm* or *subordinate norm*.

From Proposition 11.1.6, we deduce that if $A: E \rightarrow F$ and $B: F \rightarrow G$ are bounded linear maps, where E, F, G are normed vector spaces, then

$$\|BA\| \leq \|A\| \|B\|.$$

Let us now consider $m \times n$ matrices. A *matrix norm* is simply a norm on \mathbb{R}^{mn} (or \mathbb{C}^{mn}). Some authors require a matrix norm to satisfy $\|AB\| \leq \|A\| \|B\|$, whenever AB makes sense.

We immediately have the subordinate matrix norms induced by the l_p norms, but there are also useful matrix norms that are not subordinate norms.

For example, we have the *Frobenius norm* (also known as *Schur norm* or *Hilbert norm*!) defined so that, if $A = (a_{ij})$ is an $m \times n$ matrix, then

$$\|A\|_F = \sqrt{\sum_{ij} |a_{ij}|^2}.$$

We leave the following useful proposition as an exercise:

Proposition 11.1.7 *Let A be an $m \times n$ matrix (over \mathbb{R} or \mathbb{C}) and let $\sigma_1 \geq \sigma_2 \geq \cdots \geq \sigma_p$ be its singular values (where $p = \min(m, n)$). Then, the following properties hold:*

1. $\|Au\| \leq \|A\| \|u\|$, where $\|A\|$ is a subordinate norm and $\|Au\|_2 \leq \|A\|_F \|u\|_2$, where $\|A\|_F$ is the Frobenius norm.
2. $\|AB\| \leq \|A\| \|B\|$, for a subordinate norm or the Frobenius norm.
3. $\|UAV\| = \|A\|$, if U and V are orthogonal (or unitary) and $\|\cdot\|$ is the Frobenius norm or the subordinate norm $\|\cdot\|_2$.
4. $\|A\|_\infty = \max_i \sum_j |a_{ij}|$.
5. $\|A\|_1 = \max_j \sum_i |a_{ij}|$.
6. $\|A\|_2 = \sigma_1 = \sqrt{\lambda_{\max}(A^*A)}$, where $\lambda_{\max}(A^*A)$ is the largest eigenvalue of A^*A .
7. $\|A\|_F = \sqrt{\sum_{i=1}^p \sigma_i^2}$, where $p = \min(m, n)$.
8. $\|A\|_2 \leq \|A\|_F \leq \sqrt{p} \|A\|_2$.

In (4), (5), (6), (8), the matrix norms are the subordinate norms induced by the corresponding norms ($\|\cdot\|_\infty$, $\|\cdot\|_1$ and $\|\cdot\|_2$) on \mathbb{R}^m and \mathbb{R}^n .

Having all this, given an $m \times n$ matrix of rank r , we would like to find a best approximation of A by a matrix B of rank $k \leq r$ (actually, $k < r$), so that $\|A - B\|_2$ (or $\|A - B\|_F$) is minimized.

Proposition 11.1.8 *Let A be an $m \times n$ matrix of rank r and let $VDU^\top = A$ be an SVD for A . Write u_i for the columns of U , v_i for the columns of V and $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_p$ for the singular values of A ($p = \min(m, n)$). Then, a matrix of rank $k < r$ closest to A (in the $\|\cdot\|_2$ norm) is given by*

$$A_k = \sum_{i=1}^k \sigma_i v_i u_i^\top = V \operatorname{diag}(\sigma_1, \dots, \sigma_k) U^\top$$

and $\|A - A_k\|_2 = \sigma_{k+1}$.

Note that A_k can be stored using $(m+n)k$ entries, as opposed to mn entries. When $k \ll m$, this is a substantial gain.

A nice example of the use of Proposition 11.1.8 in image compression is given in Demmel (*Applied Numerical Linear Algebra*), Chapter 3, Section 3.2.3, page 113-115; see the Matlab demo.

An interesting topic that we have not addressed is the actual computation of an SVD. This is a very interesting but tricky subject.

Most methods reduce the computation of an SVD to the diagonalization of a well chosen symmetric matrix (which is not $A^T A$!). Interested readers should read Section 5.4 of Demmel's excellent book, which contains an overview of most known methods and an extensive list of references.

11.2 Principal Components Analysis (PCA)

Suppose we have a set of data consisting of n points X_1, \dots, X_n , with each $X_i \in \mathbb{R}^d$ *viewed as a row vector*.

Think of the X_i 's as persons, and if $X_i = (x_{i1}, \dots, x_{id})$, each x_{ij} is the value of some *feature* of that person. For example, the X_i 's could be mathematicians, $d = 2$, and the first component, x_{i1} , of X_i could be the year that X_i was born and the second component, x_{i2} , the length of the beard of X_i in centimetre. Here is a small data set:

Name	year	length
Carl Friedrich Gauss	1777	0
Camille Jordan	1838	12
Adrien-Marie Legendre	1752	0
Bernhard Riemann	1826	15
David Hilbert	1862	2
Henri Poincaré	1854	5
Emmy Noether	1882	0
Karl Weierstrass	1815	0
Eugenio Beltrami	1835	2
Hermann Schwarz	1843	20

We usually form the $n \times d$ matrix, X , whose i th row is X_i , with $1 \leq i \leq n$. Then, the j th column is denoted C_j ($1 \leq j \leq d$). (It is sometimes called a *feature vector*, but this terminology is far from being universally accepted. In fact, many people in computer vision call the data points, X_i , feature vectors!)

The purpose of *principal components analysis*, for short, *PCA*, is to identify patterns in data and understand the *variance-covariance* structure of the data. This is useful for

1. Data reduction: Often much of the variability of the data can be accounted for by a smaller number of *principal components*.
2. Interpretation: PCA can show relationships that were not previously suspected.

Given a vector (a *sample* of measurements)
 $x = (x_1, \dots, x_n) \in \mathbb{R}^n$, recall that the *mean* (or *average*), \bar{x} , of x is

$$\bar{x} = \frac{\sum_{i=1}^n x_i}{n}.$$

We let $x - \bar{x}$ denote the *centered data point*

$$(x_1 - \bar{x}, \dots, x_n - \bar{x}).$$

In order to *measure the spread* of the x_i 's around the mean, we define the *sample variance* (for short, *variance*), $\text{var}(x)$ (or s^2), of the sample x , by

$$\text{var}(x) = \frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n - 1}.$$

There is a reason for using $n - 1$ instead of n . The above definition makes $\text{var}(x)$ an unbiased estimator of the variance of the random variable being sampled. However, we don't need to worry about this.

Curious readers will find an explanation in Charles Epstein's book, *Introduction to the Mathematics of Medical Imaging*, Chapter 14, Section 14.5, pages 556-558, or in any decent statistics book.

Given two vectors $x = (x_1, \dots, x_n)$ and $y = (y_1, \dots, y_n)$, the *sample covariance* (for short, *covariance*) of x and y is given by

$$\text{cov}(x, y) = \frac{\sum_{i=1}^n (x_i - \bar{x})(y_i - \bar{y})}{n - 1}.$$

The covariance of x and y measures how x and y vary from the mean with respect to each other. Obviously, $\text{cov}(x, y) = \text{cov}(y, x)$ and $\text{cov}(x, x) = \text{var}(x)$.

Note that

$$\text{cov}(x, y) = \frac{(x - \bar{x})^\top (y - \bar{y})}{n - 1}.$$

We say that x and y are *uncorrelated* iff $\text{cov}(x, y) = 0$.

Finally, given an $n \times d$ matrix, X , of n points, X_i , for PCA to be meaningful, it will be necessary to translate the origin to the *centroid* (or *center of gravity*), μ , of the X_i 's, defined by

$$\mu = \frac{1}{n}(X_1 + \cdots + X_n).$$

Observe that if $\mu = (\mu_1, \dots, \mu_d)$, then μ_j is the mean of the vector C_j (the j -th column of X).

We let $X - \mu$ denote the **matrix** whose i th row is the centered data point $X_i - \mu$ ($1 \leq i \leq n$).

Then, the *sample covariance matrix* (for short, *covariance matrix*) of X is the $d \times d$ symmetric matrix

$$\Sigma = \frac{1}{n-1}(X - \mu)^\top (X - \mu) = (\text{cov}(C_i, C_j)).$$

Remark: The factor $\frac{1}{n-1}$ is irrelevant for our purposes and can be ignored.

Here is the matrix $X - \mu$ in the case of our bearded mathematicians: Since

$$\mu_1 = 1828.4, \quad \mu_2 = 5.6,$$

we get

Name	year	length
Carl Friedrich Gauss	-51.4	-5.6
Camille Jordan	9.6	6.4
Adrien-Marie Legendre	-76.4	-5.6
Bernhard Riemann	-2.4	9.4
David Hilbert	33.6	-3.6
Henri Poincaré	25.6	-0.6
Emmy Noether	53.6	-5.6
Karl Weierstrass	13.4	-5.6
Eugenio Beltrami	6.6	-3.6
Hermann Schwarz	14.6	14.4

We can think of the vector, C_j , as representing the features of X in the direction e_j (the j canonical basis vector in \mathbb{R}^d , namely $e_j = (0, \dots, 1, \dots, 0)$, with a 1 in the j th position).

If $v \in \mathbb{R}^d$ is a unit vector, we wish to consider the projection of the data points X_1, \dots, X_n onto the line spanned by v .

Recall from Euclidean geometry that if $x \in \mathbb{R}^d$ is any vector and $v \in \mathbb{R}^d$ is a unit vector, the projection of x onto the line spanned by v is

$$\langle x, v \rangle v.$$

Thus, w.r.t. the basis, v , the projection of x has coordinate $\langle x, v \rangle$. If x is represented by a row vector and v by a column vector, then

$$\langle x, v \rangle = xv.$$

Therefore, the vector, $Y \in \mathbb{R}^n$, consisting of the coordinates of the projections of X_1, \dots, X_n onto the line spanned by v is given by $Y = Xv$ and this is the linear combination

$$Xv = v_1C_1 + \dots + v_dC_d$$

of the columns of X (with $v = (v_1, \dots, v_d)$).

Observe that the centered point $Y - \bar{Y}$ is given by

$$Y - \bar{Y} = v_1(C_1 - \mu_1) + \dots + v_d(C_d - \mu_d) = (X - \mu)v$$

and if $Y = Xv$ and $Z = Xw$, then

$$\begin{aligned} \text{cov}(Y, Z) &= \frac{((X - \mu)v)^\top (X - \mu)w}{n - 1} \\ &= v^\top \frac{1}{n - 1} (X - \mu)^\top (X - \mu)w \\ &= v^\top \Sigma w. \end{aligned}$$

where Σ is the covariance matrix of X .

Since $Y - \bar{Y}$ has zero mean, we have

$$\text{var}(Y) = \text{var}(Y - \bar{Y}) = v^\top \frac{1}{n-1} (X - \mu)^\top (X - \mu) v.$$

The above suggests that we should move the origin to the centroid, μ , of the X_i 's and consider the matrix $X - \mu$ of the centered data points $X_i - \mu$.

From now on, **beware** that we denote the columns of $X - \mu$ by C_1, \dots, C_d and that Y denotes the *centered* point $Y = (X - \mu)v = \sum_{j=1}^d v_j C_j$, where v is a unit vector.

Basic idea of PCA: The principal components of X are *uncorrelated* projections, Y , of the data points X_1, \dots, X_n onto some directions v (where the v 's are unit vectors) such that $\text{var}(Y)$ is maximal.

Thus, we have the definition:

Definition 11.2.1 Given an $n \times d$ matrix X of data points X_1, \dots, X_n , if μ is the centroid of the X_i 's, then a *first principal component of X (first PC)* is a centered point, $Y_1 = (X - \mu)v_1$, projection of X_1, \dots, X_n onto a direction v_1 so that $\text{var}(Y_1)$ is maximized, where v_1 is a unit vector (Recall that $Y_1 = (X - \mu)v_1$ is a linear combination of the C_j 's, the columns of $X - \mu$).

More generally, if Y_1, \dots, Y_k are k principal components of X along some unit vectors v_1, \dots, v_k , where $1 \leq k < d$, a *$(k + 1)$ th principal components of X ($(k + 1)$ th PC)*, is a centered point, $Y_{k+1} = (X - \mu)v_{k+1}$, projection of X_1, \dots, X_n onto some direction v_{k+1} so that $\text{var}(Y_{k+1})$ is maximized, subject to $\text{cov}(Y_h, Y_{k+1}) = 0$ for all h with $1 \leq h \leq k$, and where v_{k+1} is a unit vector (Recall that $Y_h = (X - \mu)v_h$ is a linear combination of the C_j 's). The v_h are called *principal directions*.

The following lemma is the key to the main result about PCA:

Lemma 11.2.2 *If A is a symmetric $d \times d$ matrix with eigenvalues $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_d$ and if (u_1, \dots, u_d) is any orthonormal basis of eigenvectors of A where u_i is a unit eigenvector associated with λ_i , then*

$$\max_{x \neq 0} \frac{x^\top A x}{x^\top x} = \lambda_1$$

(with the maximum attained for $x = u_1$) and

$$\max_{x \neq 0, x \in \{u_1, \dots, u_k\}^\perp} \frac{x^\top A x}{x^\top x} = \lambda_{k+1}$$

(with the maximum attained for $x = u_{k+1}$), where $1 \leq k \leq d - 1$.

The quantity

$$\frac{x^\top A x}{x^\top x}$$

is known as the *Rayleigh-Ritz ratio*.

We then have the following fundamental result showing how *the SVD of X yields the PC's*:

Theorem 11.2.3 (*SVD yields PCA*) Let X be an $n \times d$ matrix of data points, X_1, \dots, X_n , and let μ be the centroid of the X_i 's. If $X - \mu = VDU^\top$ is an SVD decomposition of $X - \mu$ and if the main diagonal of D consists of the singular values $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_d$, then the centered points Y_1, \dots, Y_d where

$$Y_k = (X - \mu)u_k = k\text{th column of } VD$$

and u_k is the k th column of U , are d principal components of X . Furthermore,

$$\text{var}(Y_k) = \frac{\sigma_k^2}{n-1}$$

and $\text{cov}(Y_h, Y_k) = 0$, whenever $h \neq k$ and $1 \leq k, h \leq d$.

The d columns u_1, \dots, u_d of U are usually called the *principal directions* of $X - \mu$ (and X).

We note that, not only $\text{cov}(Y_h, Y_k) = 0$ whenever $h \neq k$, but the directions u_1, \dots, u_d along which the data are projected are pairwise orthogonal.

We know from our study of SVD that $\sigma_1^2, \dots, \sigma_d^2$ are the eigenvalues of the symmetric, positive semi-definite matrix $(X - \mu)^\top (X - \mu)$ and that u_1, \dots, u_d are corresponding eigenvectors.

Numerically, it is preferable to use SVD on $X - \mu$ rather than to compute explicitly $(X - \mu)^\top (X - \mu)$ and then diagonalize it.

Indeed, the explicit computation of $A^\top A$ from a matrix A can be numerically quite unstable and good SVD algorithms avoid computing $A^\top A$ explicitly.

In general, as an SVD of X is not unique, *the principal directions u_1, \dots, u_d are not unique*. This can happen when a data set has some *rotational symmetries* and, in such a case, PCA is not a very good method for analyzing the data set.

A problem very close to PCA (and based on least squares) is to *best approximate a data set of n points X_1, \dots, X_n , with $X_i \in \mathbb{R}^d$, by a p -dimensional affine subspace, A , of \mathbb{R}^d , with $1 \leq p \leq d - 1$* (the terminology rank $d - p$ is also used).

First, consider $p = d - 1$. Then $A = A_1$ is an affine hyperplane (in \mathbb{R}^d) and it is given by an equation of the form

$$a_1x_1 + \cdots + a_dx_d + c = 0.$$

By *best approximation*, we mean that (a_1, \dots, a_d, c) solves the homogeneous linear system

$$\begin{pmatrix} x_{11} & \cdots & x_{1d} & 1 \\ \vdots & \vdots & \vdots & \vdots \\ x_{n1} & \cdots & x_{nd} & 1 \end{pmatrix} \begin{pmatrix} a_1 \\ \vdots \\ a_d \\ c \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \\ 0 \end{pmatrix}$$

in the *least squares sense, subject to the condition that $a = (a_1, \dots, a_d)$ is a unit vector*, that is, $a^\top a = 1$, where $X_i = (x_{i1}, \dots, x_{id})$.

First, if we form the symmetric matrix

$$\begin{pmatrix} x_{11} & \cdots & x_{1d} & 1 \\ \vdots & \vdots & \vdots & \vdots \\ x_{n1} & \cdots & x_{nd} & 1 \end{pmatrix}^{\top} \begin{pmatrix} x_{11} & \cdots & x_{1d} & 1 \\ \vdots & \vdots & \vdots & \vdots \\ x_{n1} & \cdots & x_{nd} & 1 \end{pmatrix}$$

involved in the normal equations, we see that the bottom row (and last column) of that matrix is

$$n\mu_1 \quad \cdots \quad n\mu_d \quad n,$$

where $n\mu_j = \sum_{i=1}^n x_{ij}$ is n times the mean of the column C_j of X .

Therefore, if (a_1, \dots, a_d, c) is a least squares solution, *i.e.*, a solution of the normal equations, we must have

$$n\mu_1 a_1 + \cdots + n\mu_d a_d + nc = 0,$$

i.e.,

$$a_1 \mu_1 + \cdots + a_d \mu_d + c = 0,$$

which means that the *hyperplane A_1 must pass through the centroid, μ , of the data points X_1, \dots, X_n .*

Then, we can rewrite the original system w.r.t. the centered data, $X_i - \mu$, and we find that the variable c drops out and we get the system

$$(X - \mu)a = 0,$$

where $a = (a_1, \dots, a_d)$.

Thus, we are looking for a unit vector, a , solving $(X - \mu)a = 0$ in the least squares sense, *i.e.*, some a such that $a^\top a = 1$ minimizing

$$a^\top (X - \mu)^\top (X - \mu) a.$$

Compute some SVD, VDU^\top , of $X - \mu$ where the main diagonal of D consists of the singular values $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_d$ of $X - \mu$ *arranged in descending order*. Then

$$a^\top (X - \mu)^\top (X - \mu) a = a^\top U D^2 U^\top a,$$

where $D^2 = \text{diag}(\sigma_1^2, \dots, \sigma_d^2)$ is a diagonal matrix, so pick a to be *the last column in U* (corresponding to the smallest eigenvalue, σ_d^2 , of $(X - \mu)^\top (X - \mu)$).

This is a solution to our best fit problem.

Therefore, if U_{d-1} is the linear hyperplane defined by a , i.e.,

$$U_{d-1} = \{u \in \mathbb{R}^d \mid \langle u, a \rangle = 0\},$$

where a is the last column in U for some SVD, VDU^\top , of $X - \mu$, we showed that the affine hyperplane, $A_1 = \mu + U_{d-1}$, is a best approximation of the data set X_1, \dots, X_n in the least squares sense.

It is easy to show that this hyperplane, $A_1 = \mu + U_{d-1}$, minimizes the sum of the square distances of each X_i to its orthogonal projection onto A_1 .

Also, since U_{d-1} is the orthogonal complement of a , the last column of U , we see that U_{d-1} is spanned by the first $d-1$ columns of U , i.e., the first $d-1$ principal directions of $X - \mu$!

All this can be generalized to a *best $(d - k)$ -dimensional affine subspace, A_k , approximating X_1, \dots, X_n in the least squares sense* ($1 \leq k \leq d - 1$).

Such an affine subspace, A_k , is cut out by k independent hyperplanes, H_i , (with $1 \leq i \leq k$), each given by some equation

$$a_{i1}x_1 + \cdots + a_{id}x_d + c_i = 0.$$

If we write $a_i = (a_{i1}, \dots, a_{id})$, to say that the H_i are independent means that a_1, \dots, a_k are linearly independent. In fact, we may assume that a_1, \dots, a_k form an *orthonormal system*.

Then, finding a best $(d - k)$ -dimensional affine subspace, A_k , amounts to solving the homogeneous linear system

$$\begin{pmatrix} X & \mathbf{1} & 0 & \cdots & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & 0 & X & \mathbf{1} \end{pmatrix} \begin{pmatrix} a_1 \\ c_1 \\ \vdots \\ a_k \\ c_k \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix},$$

in the least squares sense, subject to the conditions $a_i^\top a_j = \delta_{ij}$, for all i, j with $1 \leq i, j \leq k$, where the matrix of the system is a block diagonal matrix consisting of k diagonal blocks $(X, \mathbf{1})$, where $\mathbf{1}$ denotes the column vector $(1, \dots, 1) \in \mathbb{R}^n$.

Again, it is easy to see that each hyperplane, H_i , *must pass through the centroid*, μ , of X_1, \dots, X_n , and by switching to the centered data, $X_i - \mu$, we get the system

$$\begin{pmatrix} X - \mu & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & X - \mu \end{pmatrix} \begin{pmatrix} a_1 \\ \vdots \\ a_k \end{pmatrix} = \begin{pmatrix} 0 \\ \vdots \\ 0 \end{pmatrix},$$

with $a_i^\top a_j = \delta_{ij}$, for all i, j with $1 \leq i, j \leq k$.

If $VDU^\top = X - \mu$ is an SVD decomposition, it is easy to see that a least squares solution of this system is given by the *last k columns of U , assuming that the main diagonal of D consists of the singular values $\sigma_1 \geq \sigma_2 \geq \cdots \geq \sigma_d$ of $X - \mu$ arranged in descending order.*

But now, the $(d - k)$ -dimensional subspace, U_{d-k} , cut out by the hyperplanes defined by a_1, \dots, a_k , is simply the orthogonal complement of (a_1, \dots, a_k) , which is the subspace spanned by the first $d - k$ columns of U !

So, the best $(d - k)$ -dimensional affine subspace, A_k , approximating X_1, \dots, X_n in the least squares sense is

$$A_k = \mu + U_{d-k},$$

where U_{d-k} is the linear subspace spanned by the first $d - k$ principal directions of $X - \mu$, *i.e.*, the first $d - k$ columns of U .

Consequently, we get the following interesting interpretation of PCA (really, principal directions):

Theorem 11.2.4 *Let X be an $n \times d$ matrix of data points, X_1, \dots, X_n , and let μ be the centroid of the X_i 's. If $X - \mu = VDU^\top$ is an SVD decomposition of $X - \mu$ and if the main diagonal of D consists of the singular values $\sigma_1 \geq \sigma_2 \geq \dots \geq \sigma_d$, then a best $(d-k)$ -dimensional affine approximation, A_k , of X_1, \dots, X_n in the least squares sense is given by*

$$A_k = \mu + U_{d-k},$$

where U_{d-k} is the linear subspace spanned by the first $d-k$ columns of U , the first $d-k$ principal directions of $X - \mu$ ($1 \leq k \leq d-1$).

There are many applications of PCA to data compression, dimension reduction, and pattern analysis.

The basic idea is that in many cases, given a data set X_1, \dots, X_n , with $X_i \in \mathbb{R}^d$, only a “small” subset of $m < d$ of the features is needed to describe the data set accurately.

If u_1, \dots, u_d , are the principal directions of $X - \mu$, then the first m projections of the data (the first m principal components, i.e., the first m columns of VD) onto the first m principal directions represent the data without much loss of information.

Thus, instead of using the original data points X_1, \dots, X_n , with $X_i \in \mathbb{R}^d$, we can use their projections onto the first m principal directions, Y_1, \dots, Y_m , where $Y_i \in \mathbb{R}^m$ and $m < d$, obtaining a compressed version of the original data set.

For example, PCA is used in computer vision for *face recognition*. Sirovitch and Kirby (1987) seem to be the first to have the idea of using PCA to compress face images. They introduced the term *eigenpicture* to refer to the principal directions, u_i .

However, an explicit face recognition algorithm was only given later by Turk and Pentland (1991). They renamed eigenpictures as *eigenfaces*.

For details, see Chapter 22 (Section 22.3.2, page 508-511) in *Computer Vision*, by Forsyth and Ponce, where you will also find exact references to Turk and Pentland's papers.

Another interesting application of PCA is to the *recognition of handwritten digits*. Such an application is described in Chapter 14 (Section 14.5.1, pages 485-490) of *The Elements of Statistical Learning*, by Hastie, Tibshirani and Friedman.