

# Method of Snapshots

## Description

This is an R Markdown document. Markdown is a simple formatting syntax for authoring HTML, PDF, and MS Word documents. For more details on using R Markdown see <http://rmarkdown.rstudio.com>.

## Create Snapshot

```
snapshots <- function(data) {  
  
  # Construct eigenfunctions by using eigenvectors  
  cx <- data  
  mx <- size(cx,2)  
  
  # Compute eigenvectors and eigenvalues of covariance matrix  
  k <- 21 # number of eigenvalues  
  M <- size(cx,2)  
  
  #Run SVD to compute eigenvalues and eigenvectors  
  C <- (ct(x) * cx) / M #Covariance matrix  
  
}
```