Dimension Reduction

Features
f1 - f100000

Samples

Features
f1-f100000

Samples

Dataset of origin

Classes for prediction

Dimension Reduction

New Feature 2 (F2)
(0.3 f1 + 0.001 f2 +...0.04 f100000)

Class Purple

Class Green

New Feature 1 (F1)
(0.1 f1 + 0.004 f2 +... 0.07 f100000)

New Features
F1 - F1000

Samples