

**Link to model(for partB):**

<https://drive.google.com/file/d/1fCiq7VgNaoWy2kkZWXUT72PNgz8yprlr/view?usp=sharing>

**Kaggle Competition**

1. (1%) 請附上你在kaggle競賽上表現最好的降維以及分群方式, 並條列五種不同降維維度的設定對應到的表現(public / private accuracy), auto-encoder 和 PCA 只要任一維度不一樣即可算是一種組合。

我在kaggle上最好的表現是使用autoencoder\_best進行訓練後, 用PCA降維至200維度, 然後用TSNE和kmeans進行分群, 在kaggle上的準確率達到0.80355, 超過public leaderboard的strong baseline。

autoencoder\_best用了以下結構:

```
self.convolution_1 = nn.Conv2d(3, 1024, kernel_size = (3, 3), stride = (1, 1), padding = (1, 1))
self.maxpool_1 = nn.MaxPool2d(2, return_indices = True)
self.convolution_2 = nn.Conv2d(1024, 256, kernel_size = (3, 3), stride = (1, 1), padding = (1, 1))
self.maxpool_2 = nn.MaxPool2d(2, return_indices = True)
self.convolution_3 = nn.Conv2d(256, 64, kernel_size = (3, 3), stride = (1, 1), padding = (1, 1))
self.maxpool_3 = nn.MaxPool2d(2, return_indices = True)
self.convolution_4 = nn.Conv2d(64, 16, kernel_size = (3, 3), stride = (1, 1), padding = (1, 1))
self.maxpool_4 = nn.MaxPool2d(2, return_indices = True)
self.maxunpool_1 = nn.MaxUnpool2d(2)
self.deconvolution_1 = nn.ConvTranspose2d(16, 64, kernel_size = (3, 3), stride = (1, 1), padding = (1, 1))
self.maxunpool_2 = nn.MaxUnpool2d(2)
self.deconvolution_2 = nn.ConvTranspose2d(64, 256, kernel_size = (3, 3), stride = (1, 1), padding = (1, 1))
self.maxunpool_3 = nn.MaxUnpool2d(2)
self.deconvolution_3 = nn.ConvTranspose2d(256, 1024, kernel_size = (3, 3), stride = (1, 1), padding = (1, 1))
self.maxunpool_4 = nn.MaxUnpool2d(2)
self.deconvolution_4 = nn.ConvTranspose2d(1024, 3, kernel_size = (3, 3), stride = (1, 1), padding = (1, 1))
self.activate = nn.Tanh()
```

另外, 列出另外四種的降維方式如下:

1. 與最佳模型一樣, 除了沒有使用PCA降維: 0.78888
2. 與最佳模型一樣, 除了使用PCA降維至2000維: 0.76822
3. autoencoder的結構更改為如下:

```
class Autoencoder_2(nn.Module):
    def __init__(self):
        super().__init__()
        self.convolution_1 = nn.Conv2d(3, 1024, kernel_size = (3, 3), stride = (1, 1), padding
        self.maxpool_1 = nn.MaxPool2d(2, return_indices = True)
        self.convolution_2 = nn.Conv2d(1024, 512, kernel_size = (3, 3), stride = (1, 1), padding
        self.maxpool_2 = nn.MaxPool2d(2, return_indices = True)
        self.convolution_2_5 = nn.Conv2d(512, 256, kernel_size = (3, 3), stride = (1, 1), padding
        self.maxpool_2_5 = nn.MaxPool2d(2, return_indices = True)
        self.convolution_3 = nn.Conv2d(256, 64, kernel_size = (3, 3), stride = (1, 1), padding
        self.maxpool_3 = nn.MaxPool2d(2, return_indices = True)
        self.convolution_4 = nn.Conv2d(64, 16, kernel_size = (3, 3), stride = (1, 1), padding =
        self.maxpool_4 = nn.MaxPool2d(2, return_indices = True)
        self.maxunpool_1 = nn.MaxUnpool2d(2)
        self.deconvolution_1 = nn.ConvTranspose2d(16, 64, kernel_size = (3, 3), stride = (1, 1)
        self.maxunpool_2 = nn.MaxUnpool2d(2)
        self.deconvolution_2 = nn.ConvTranspose2d(64, 256, kernel_size = (3, 3), stride = (1, 1)
        self.maxunpool_2_5 = nn.MaxUnpool2d(2)
        self.deconvolution_2_5 = nn.ConvTranspose2d(256, 512, kernel_size = (3, 3), stride = (1,
        self.maxunpool_3 = nn.MaxUnpool2d(2)
        self.deconvolution_3 = nn.ConvTranspose2d(512, 1024, kernel_size = (3, 3), stride = (1,
        self.maxunpool_4 = nn.MaxUnpool2d(2)
        self.deconvolution_4 = nn.ConvTranspose2d(1024, 3, kernel_size = (3, 3), stride = (1, 1)
        self.activate = nn.Tanh()
        return
```

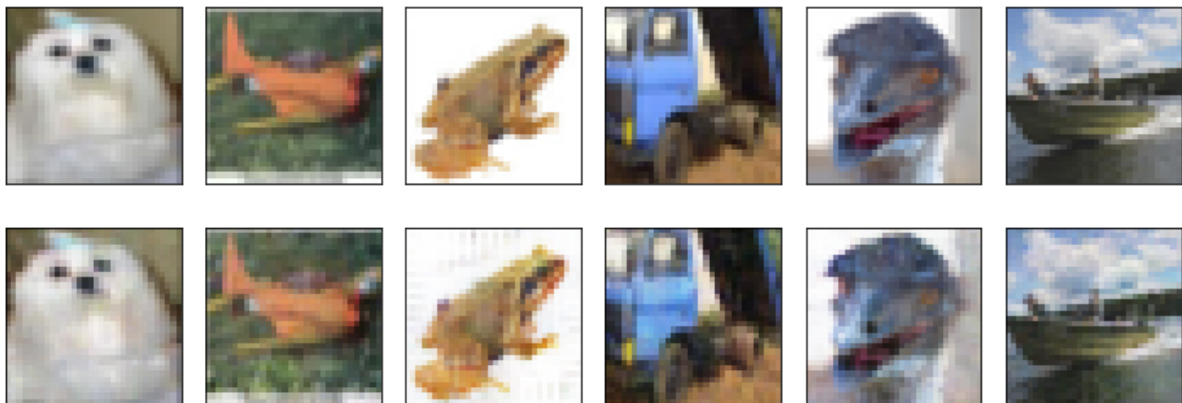
(中間加多了一層

convolution layer), 沒有使用PCA降維, 有使用TSNE & kmeans, 準確率為0.78400

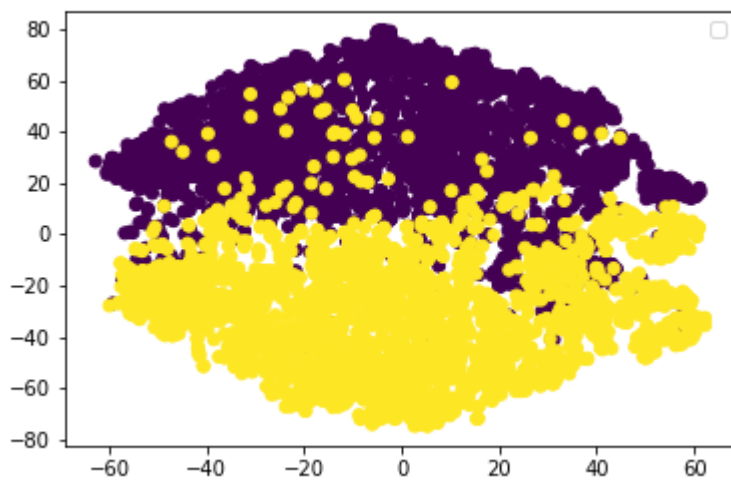
4. 與最佳模型一樣, 除了使用PCA降維至100維: 0.80088

2. (1%) 從 kaggle 的 dataset 選出 2 張圖, 並貼上原圖以及經過 autoencoder 後 reconstruct 的圖片; 請將 visualization.npy 的檔案降維至二維平面並利用給定的 label 將資料上色 ( 前半為 0; 後半為 1 )。

選出了index為1,2,3,4,5,6的圖片, 上方為原圖, 下方為經過autoencoder後重建的圖片。



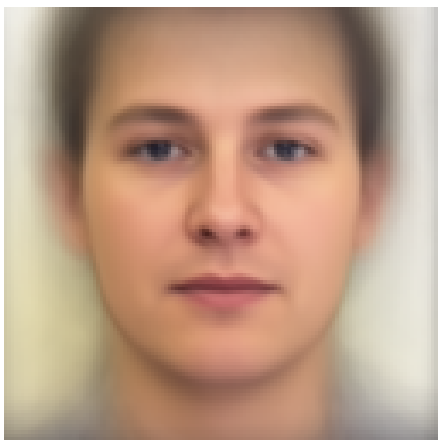
visualization.npy 的檔案降維至二維平面並利用給定的 label 將資料上色:



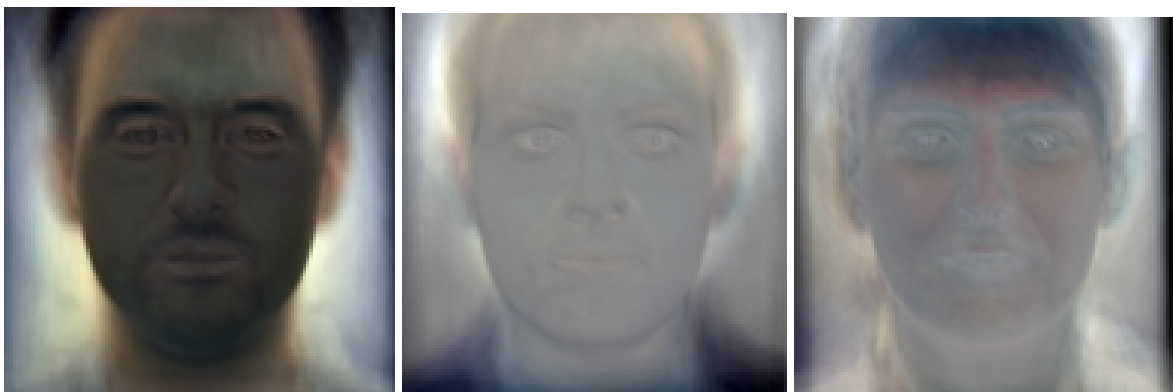
## Eigenface

3. (1%) 請畫出所有臉的平均以及 Eigenvalue 最大的前五個 Eigenfaces。

所有臉的平均:



Eigenvalue 最大的前五個 Eigenfaces(由大到小排列):





4. (1%) 請從數據集中挑出任意五張圖片，並用上題前五大 Eigenfaces 進行 reconstruction，並畫出結果。



5. (4%) Refer to math problem:

<https://hackmd.io/@g4HRMJCzQL2hzLedRcbVPQ/SyCBoc1qt>

Q1 Derive updated form of EM algorithm  
a).

$$p(X; \theta) = \prod_{i=1}^I p(x_i; \theta) = \prod_{i=1}^I \sum_{k=1}^2 \pi_k f_k(x_i)$$

Let  $z_i \in \{1, 2\}$  indicating which exponential distribution  $x_i$  is drawn from, it is the latent variable.  
 $Z = \{z_1, z_2, z_3\}$  are collection of all latent variable.

$$\begin{aligned} \log p(X; \theta) &= \sum_{i=1}^I p(z_i | x_i; \theta^{(t)}) \log(p(x_i; \theta)) \\ &= \sum_{i=1}^I p(z_i = k | x_i; \theta^{(t)}) (\log(x_i, z_i = k; \theta) - \log p(z_i = k | x_i; \theta)) \\ &= \underbrace{\sum_{i=1}^I p(z_i = k | x_i; \theta^{(t)}) \log(x_i, z_i = k; \theta)}_{Q(\theta | \theta^{(t)})} - \underbrace{\sum_{i=1}^I p(z_i = k | x_i; \theta^{(t)}) \log(p(z_i = k | x_i; \theta))}_{H(\theta | \theta^{(t)})} \end{aligned}$$

For exponential distribution,

$$\begin{aligned} \log p(x_i, z_i = k; \theta) &= \log\left(\frac{\pi_k}{\tau_k} e^{-\frac{x_i}{\tau_k}}\right) = \log\left(\frac{1}{\tau_k}\right) + \log\left(e^{-\frac{x_i}{\tau_k}}\right) + \log(\pi_k) \\ &= -\log(\tau_k) - \frac{x_i}{\tau_k} + \log(\pi_k) \end{aligned}$$

At E-step,

$$\begin{aligned} Q(\theta | \theta^{(t)}) &= \sum_{i=1}^I p(z_i = k | x_i; \theta^{(t)}) \log(x_i, z_i = k; \theta) \\ &= E_{z_i | x_i; \theta^{(t)}} [\log p(x_i, z_i; \theta)] \\ &= \sum_{i=1}^I E_{z_i | x_i; \theta^{(t)}} [\log p(x_i, z_i; \theta)] \end{aligned}$$

Posterior prob. dist. of latent variables  $z_i$  based on  $\theta^{(t)}$ :

$$p(z_i = k | x_i; \theta^{(t)}) = \frac{p(x_i, z_i = k; \theta^{(t)})}{\sum_{j=1}^2 p(x_i, z_i = j; \theta^{(t)})} = \frac{\pi_k^{(t)} \frac{1}{\tau_k} e^{-\frac{x_i}{\tau_k}}}{\sum_{j=1}^2 \pi_j^{(t)} \frac{1}{\tau_j} e^{-\frac{x_i}{\tau_j}}} = \delta_{ik}^{(t)}$$

$$\text{Hence } Q(\theta | \theta^{(t)}) = \sum_{i=1}^I \sum_{k=1}^2 \delta_{ik}^{(t)} \left\{ -\log(\tau_k) - \frac{x_i}{\tau_k} + \log(\pi_k) \right\}$$

At M-step, choose  $\theta^{(t+1)} = \arg \max_{\theta \in \Theta} Q(\theta | \theta^{(t)})$

We compute  $\nabla_{\theta_k} Q(\theta | \theta^{(t)}) = 0$ .

$$\nabla_{\theta_k} Q(\theta | \theta^{(t)}) = \sum_{i=1}^3 \delta_{ik}^{(t)} \left\{ -\frac{1}{\theta_k} + \frac{x_i}{\theta_k^2} \right\}$$

$$\nabla_{\theta_k} Q(\theta | \theta^{(t)}) = \sum_{i=1}^3 \delta_{ik}^{(t)} \left\{ \frac{x_i - \theta_k}{\theta_k^2} \right\}$$

$$\text{So } \theta_k^{(t+1)} \text{ is } \frac{\sum_{i=1}^3 \delta_{ik}^{(t)} x_i}{\sum_{i=1}^3 \delta_{ik}^{(t)}}$$

$$\pi_{1k}^{(t+1)} = \frac{1}{N} \sum_{i=1}^3 \delta_{ik}^{(t)}$$

c).

	1	2	3
$\bar{x}_i$	0	2	4
$f_1(x) = e^{-x} \leftarrow P(X_i, Z_i=1   \theta^{(t)})$	$0.5e^{-0.5} = 0.5$	$0.5e^{-2} = 0.067668$	$0.5e^{-4} = 0.0091578$
$f_2(x) = \frac{1}{2}e^{-\frac{x}{2}} \leftarrow P(X_i, Z_i=2   \theta^{(t)})$	$0.5(\frac{1}{2}e^{-\frac{0}{2}}) = 0.5$	$0.5(\frac{1}{2}e^{-\frac{2}{2}}) = 0.09197$	$0.5(\frac{1}{2}e^{-\frac{4}{2}}) = 0.033834$
$\sum_{j=1}^3 P(X_i, Z_i=j   \theta^{(t)})$	0.75	0.159638	0.0429918
$\delta_{i1}^{(t)}$	0.6667	0.423884	0.2130127
$\delta_{i2}^{(t)}$	0.3333	0.576116	0.7869873

$$d). \tau_1^{[1]} = \frac{0.6667 \times 0 + 0.423884 \times 2 + 0.2130127 \times 4}{0.6667 + 0.423884 + 0.2130127} = 1.303945$$

$$\tau_2^{[1]} = \frac{0.3333 \times 0 + 0.576116 \times 2 + 0.7869873 \times 4}{0.3333 + 0.576116 + 0.7869873} = 2.534881$$

$$\pi_1^{[1]} = \frac{1}{3} (0.6667 + 0.423884 + 0.2130127) = 0.434532$$

$$\pi_2^{[1]} = \frac{1}{3} (0.3333 + 0.576116 + 0.7869873) = 0.565468$$



Q2:

Q2.

No.

Date.

a). Given a set of points  $x_1, x_2, \dots, x_{10} \in \mathbb{R}^3$ ,  
mean and covariance matrix:

$$\mu = \frac{1}{10} \sum_{n=1}^{10} x_n = \begin{pmatrix} 5.4 \\ 8 \\ 4.8 \end{pmatrix}$$

$$\Sigma = \frac{1}{10} \left( \sum_{n=1}^{10} (x_n - \mu)(x_n - \mu)^T \right) = \begin{pmatrix} 12.04 & 0.5 & 3.28 \\ 0.5 & 12.2 & 2.9 \\ 3.28 & 2.9 & 8.16 \end{pmatrix}$$

Then, perform orthogonal diagonalization, decompose  $\Sigma = Q\Lambda Q^T$ .

Then, we have:

$$Q = \begin{pmatrix} 0.616596 & 0.678179 & -0.399816 \\ 0.58815 & -0.73439 & -0.337589 \\ 0.522596 & 0.0272816 & 0.852144 \end{pmatrix}$$

$\underbrace{\hspace{1.5cm}}_{v_1} \qquad \underbrace{\hspace{1.5cm}}_{v_2} \qquad \underbrace{\hspace{1.5cm}}_{v_3}$

$$\Lambda = \begin{pmatrix} 15.2974 & 0 & 0 \\ 0 & 11.6305 & 0 \\ 0 & 0 & 5.47203 \end{pmatrix}$$

So,  $v_1, v_2, v_3$  are eigenvectors of  $\Sigma$ , and they are principal axes.

Q2b). set  $W$  as  $Q^T$ :

$$W = \begin{pmatrix} 0.616596 & 0.58815 & 0.522596 \\ 0.678179 & -0.73439 & 0.0272856 \\ -0.399856 & -0.337589 & 0.852144 \end{pmatrix}$$

Compute principal components for each sample is just  $WX_i$ ,  $i$  from 1 to 10.

$$WX_1 = \begin{pmatrix} 3.360684 \\ -0.7087442 \\ 1.481398 \end{pmatrix} \quad WX_2 = \begin{pmatrix} 9.784564 \\ -3.025976 \\ -0.039416 \end{pmatrix}$$

$$WX_3 = \begin{pmatrix} 13.610952 \\ -6.5365726 \\ 2.41866 \end{pmatrix} \quad WX_4 = \begin{pmatrix} 7.934776 \\ -5.060513 \\ 1.160152 \end{pmatrix}$$

$$WX_5 = \begin{pmatrix} 10.362272 \\ -1.8359938 \\ -5.021238 \end{pmatrix} \quad WX_6 = \begin{pmatrix} 7.191368 \\ 1.8369786 \\ -3.297204 \end{pmatrix}$$

$$WX_7 = \begin{pmatrix} 14.957928 \\ 0.4740614 \\ 1.36988 \end{pmatrix} \quad WX_8 = \begin{pmatrix} 7.077584 \\ -3.8132974 \\ -3.048136 \end{pmatrix}$$

$$WX_9 = \begin{pmatrix} 12.858882 \\ 3.9517326 \\ -0.973497 \end{pmatrix} \quad WX_{10} = \begin{pmatrix} 16.293782 \\ -1.105508 \\ -1.747031 \end{pmatrix}$$



Q2(c). Average construction error:

$$\text{Let } K = \begin{pmatrix} v_1^T \\ v_2^T \end{pmatrix} = \begin{pmatrix} 0.616596 & 0.58815 & 0.522596 \\ 0.678129 & -0.73439 & 0.0272856 \end{pmatrix}$$

Error:

$$\frac{1}{10} \sum_{n=1}^{10} \|x_n - K^T(Kx_n)\|^2 = 6.0681663,$$

Q3(a).  $\therefore (AA^T)^T = (A^T)^T A^T = AA^T$

$$(A^T A)^T = A^T (A^T)^T = A^T A$$

So  $AA^T$  and  $A^T A$  are symmetric.

PSD:  $\forall x \neq 0 \in \mathbb{R}^m, \forall y \neq 0 \in \mathbb{R}^n$ , we have

$$x^T (AA^T) x = (x^T A)(A^T x) = (A^T x)^T (A^T x) = \|A^T x\|^2 \geq 0$$

$$y^T (A^T A) y = (y^T A^T)(Ay) = (Ay)^T (Ay) = \|Ay\|^2 \geq 0$$

So  $AA^T$  and  $A^T A$  are positive semi-definite.

Eigenvalues: Let  $\lambda \neq 0$  be one of the eigenvalues of  $AA^T$ ,

and  $v \in \mathbb{R}^m$  be the corresponding eigenvector.

$$\text{we have } (AA^T - \lambda I)v = 0$$

$$\text{So, } (A^T A)(A^T v) = A^T (AA^T v) = A^T (\lambda v) = \lambda (A^T v)$$

therefore,  $\lambda$  is also one of the eigenvalues of  $A^T A$ ,

the corresponding eigenvector is  $A^T v$ .

K.T.O.

Similarly, let  $u \neq 0$  be one of the eigenvalues of  $A^T A$ . and set  $k \in \mathbb{R}^n$  be the corresponding eigenvector.

$\therefore$  we have  $(A^T A - \lambda I)k = 0$ .

Therefore,  $(AA^T XA)k = A(A^T A)k = A(uk) = u(Ak)$

so  $u$  is also one of the eigenvalues of  $AA^T$ , and  $Ak$  is the corresponding eigenvector.

$\Rightarrow$  From above,  $AA^T$  and  $A^T A$  have the same <sup>non-zero</sup> eigenvalue.

(2) b). We define a set of vector, namely  $z_1, z_2, \dots, z_m \in \mathbb{R}^m$ ,

$$\begin{pmatrix} \frac{1}{\sqrt{m}} \\ 0 \\ \vdots \\ 0 \end{pmatrix} \begin{pmatrix} -\frac{1}{\sqrt{m}} \\ 0 \\ \vdots \\ 0 \end{pmatrix} \begin{pmatrix} 0 \\ \frac{1}{\sqrt{m}} \\ \vdots \\ 0 \end{pmatrix} \begin{pmatrix} 0 \\ -\frac{1}{\sqrt{m}} \\ \vdots \\ 0 \end{pmatrix} \dots \begin{pmatrix} 0 \\ 0 \\ \vdots \\ \frac{1}{\sqrt{m}} \end{pmatrix} \begin{pmatrix} 0 \\ 0 \\ \vdots \\ -\frac{1}{\sqrt{m}} \end{pmatrix}$$

$$z_1 \quad z_2 \quad z_3 \quad z_4 \quad \dots \quad z_{m-1} \quad z_m$$

then, the mean of  $z_1, z_2, \dots, z_m$  is:

$$\frac{1}{2m} \sum_{k=1}^{2m} z_k = 0$$

$$\text{Covariance matrix} = \frac{1}{2m} \sum_{k=1}^{2m} (z_k - 0)(z_k - 0)^T = \frac{1}{2m} \sum_{k=1}^{2m} z_k z_k^T = \Sigma$$

then, since  $\Sigma \in \mathbb{R}^{m \times m}$  is positive semi-definite, so  $\exists A \in \mathbb{R}^{m \times m}$ , s.t.  $\Sigma = AA^T$  (e.g. we can perform Cholesky decomposition on  $AA^T$  to get  $\Sigma$ ).



Let  $X_k = AZ_k + u$ , then the mean of  $X_1, X_2, \dots, X_{2m}$  is:

$$\frac{1}{2m} \sum_{k=1}^{2m} (AZ_k + u) = A \left( \frac{1}{2m} \sum_{k=1}^{2m} Z_k \right) + u = A \cdot 0 + u = u$$

Covariance matrix:

$$\frac{1}{2m} \sum_{k=1}^{2m} (X_k - u)(X_k - u)^T$$

$$= \frac{1}{2m} \sum_{k=1}^{2m} ((AZ_k + u) - u)((AZ_k + u) - u)^T$$

$$= \frac{1}{2m} \sum_{k=1}^{2m} (AZ_k)(AZ_k)^T = \frac{1}{2m} \sum_{k=1}^{2m} (AZ_k Z_k^T A^T)$$

$$= A \left( \frac{1}{2m} \sum_{k=1}^{2m} Z_k Z_k^T \right) A^T = A \cdot \Sigma A^T = AA^T = \Sigma$$

(2c). since  $\Sigma$  and  $\Phi\Phi^T$  are symmetric, so we can perform orthogonal diagonalization on  $\Sigma$  and  $\Phi\Phi^T$ .

let eigenvalues of  $\Sigma$  are  $\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_m$ , in descending order. and let eigenvalues of  $\Phi\Phi^T$  as  $\mu_1, \mu_2, \dots, \mu_m$ , in descending order.

let  $\Phi = (v_1, v_2, \dots, v_k)$ , since  $\Phi^T \Phi = I_k$  (given), so  $v_1, v_2, \dots, v_k$  are orthonormal vectors in  $\mathbb{R}^m$ .

Then, we can take a set of vectors  $w_1, w_2, \dots, w_{m-k}$  in  $\mathbb{R}^m$ , to make  $v_1, v_2, \dots, v_k, w_1, \dots, w_{m-k}$  as a set of orthonormal basis.

Since  $(\Phi\Phi^T)v_i = \Phi(\Phi^T v_i) = \Phi \cdot e_i = v_i$ ,

so  $v_i$  is eigenvector of  $\Phi\Phi^T$ , and the corresponding eigenvalue is 1.

Since  $(\Phi\Phi^T)w_i = \Phi(\Phi^T w_i) = \Phi \cdot 0 = 0 = 0 \cdot w_i$

so  $w_i$  is also eigenvector of  $(\Phi\Phi^T)$ , and the corresponding eigenvalue is 0.

so eigenvalue of  $\Phi\Phi^T$ :  $\underbrace{\lambda_1, \lambda_2, \dots, \lambda_k}_{=1}, \underbrace{\lambda_{k+1}, \lambda_{k+2}, \dots, \lambda_m}_{=0}$

$$\therefore \text{Trace}(\Phi^T \Sigma \Phi) = \text{Trace}(\Phi(\Sigma \Phi))$$

$$= \text{Trace}((\Sigma \Phi)\Phi^T)$$

$$= \text{Trace}(\Sigma(\Phi\Phi^T))$$

$$\geq \sum_{i=1}^m \lambda_i \lambda_{m-i+1} \quad (\text{by Von Neumann's Trace Inequality})$$

$$= \lambda_1 \lambda_m + \lambda_2 \lambda_{m-1} + \dots + \lambda_{m-k} \lambda_{k+1} + \lambda_{m-k+1} \lambda_k + \dots + \lambda_m \lambda_1$$

$$= \lambda_{m-k+1} + \lambda_{m-k+2} + \dots + \lambda_m$$

Now, after orthogonal diagonalization, we assume  $\Sigma = Q\Lambda Q^T$ .

and  $Q = (\mu_1, \mu_2, \dots, \mu_m)$ , where  $\mu_1, \mu_2, \dots, \mu_m$  are orthogonal and the corresponding eigenvalue of  $\mu_i$  is  $\lambda_i$ .

We can take  $\Phi$  as  $(\mu_{m-k+1}, \mu_{m-k+2}, \dots, \mu_m) \in \mathbb{R}^{m \times k}$ ,  
and  $\Phi^T \Phi = I_k$ .



Now, we have:

$$\text{Trace}(\Phi^T \Sigma \Phi)$$

$$= \text{Trace}(\Phi^T (\Sigma \Phi))$$

$$= \text{Trace} \left( \begin{pmatrix} \mu_{m-k+1}^T \\ \mu_{m-k+2}^T \\ \vdots \\ \mu_m^T \end{pmatrix} \cdot \Sigma (\mu_{m-k+1} \mu_{m-k+2} \dots \mu_m) \right)$$

$$= \text{Trace} \left( \begin{pmatrix} \mu_{m-k+1}^T \\ \mu_{m-k+2}^T \\ \vdots \\ \mu_m^T \end{pmatrix} \cdot (\Sigma \mu_{m-k+1} \Sigma \mu_{m-k+2} \dots \Sigma \mu_m) \right)$$

$$= \text{Trace} \left( \begin{pmatrix} \mu_{m-k+1}^T \\ \mu_{m-k+2}^T \\ \vdots \\ \mu_m^T \end{pmatrix} \cdot (\lambda_{m-k+1} \mu_{m-k+1} \lambda_{m-k+2} \mu_{m-k+2} \dots \lambda_m \mu_m) \right)$$

$$= \text{Trace} \left( \begin{pmatrix} \lambda_{m-k+1} \|\mu_{m-k+1}\|^2 & & \\ & \lambda_{m-k+2} \|\mu_{m-k+2}\|^2 & \\ & & \ddots \\ & & & \lambda_m \|\mu_m\|^2 \end{pmatrix} \right)$$

$$= \lambda_{m-k+1} \|\mu_{m-k+1}\|^2 + \lambda_{m-k+2} \|\mu_{m-k+2}\|^2 + \dots + \lambda_m \|\mu_m\|^2$$

$$= \lambda_{m-k+1} + \lambda_{m-k+2} + \dots + \lambda_m$$

So, when the column vector of  $\Phi$  is  $(\mu_{m-k+1} \mu_{m-k+2} \dots \mu_m)$ ,

$\text{Trace}(\Phi^T \Sigma \Phi)$  can attain its minimum at  $\lambda_{m-k+1} + \lambda_{m-k+2} + \dots + \lambda_m$ .