

1.

```
1 rm(list = ls())
2 gc()
3 setwd("/Users/kaili/Stevens/627BigData/HW7")
4 Data = read.csv("EE627A_HW1_Data.csv")
5 Data = Data[1:948, c(2:4,6)]
6 d2cov = cov(Data)
7 deig = eigen(d2cov)
8 v1 <- sum(deig$values[1])/sum(deig$values)
9 v2 <- sum(deig$values[1:2])/sum(deig$values)
```

Values	
v1	0.514017001061507
v2	0.752104190948298

Obviously, v2 is more than 75%. So, it needs 2 principal components account for 75% of the covariance matrix trace.

2.

```
11 M = scale(Data)
12 mypca <- prcomp(Data)
13 pc1_coeff <- mypca$rotation[,1]
14 pc2_coeff <- mypca$rotation[,2]
15 plot(pc1_coeff, type = "line")
16 plot(pc2_coeff, type = "line")
```

