Muhammad Tahir K214503

DS LAB

creating a matrix of 6 * 8

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from numpy import array
from numpy.linalg import eig
print(A)
→ [[ 5 4 11 10 5 4 6 9]
     [ 4 5 10 11 5 3 2 7]
     [11 10 25 24 2 3 5 8]
     [10 11 24 25 4 5 11 4]
     [ 2 10 14 24 12 3 6 11]
     [19 16 14 25 12 5 7 9]]
AT=A.transpose()
print(AT)

→ [[ 5 4 11 10 2 19]
     [ 4 5 10 11 10 16]
     [11 10 25 24 14 14]
     [10 11 24 25 24 25]
     [5 5 2 4 12 12]
     [ 4 3 3 5 3 5]
[ 6 2 5 11 6 7]
     [ 9 7 8 4 11 9]]
import numpy as np
AAT=np.matmul(A, AT)
print(AAT)
→ [[ 420 372 734 750 651 766]
      372 349 693 695 620 723]
     [ 734 693 1524 1530 1199 1465]
      750 695 1530 1600 1239 1513]
     [ 651 620 1199 1239 1186 1294]
     [ 766 723 1465 1513 1294 1737]]
from numpy import linalg as LA
w, v=LA.eig(AAT) # drop one column
print(v)
print(w)
→ [[-0.24428945 0.04321798 -0.21027774 0.30673538 -0.69537734 -0.5626739 ]
     [-0.22894429 0.07270125 -0.1968392 -0.865957 -0.36105379 0.15268268]
[-0.47728064 -0.51489321 0.07192584 0.27725997 -0.25073887 0.60180709]
     [-0.50137454 \quad 0.60523474 \quad 0.61564171 \quad 0.04204421 \quad 0.01801151 \quad 0.03475092]]
    [6.37348539e+03 2.15423451e+02 1.47458664e+02 1.61613168e+00
     4.71566381e+01 3.08597267e+01]
w.sort(axis=-1) # Sort the Eigen Values in Asending Order
print(w)
w[1:] # Top 3 elements in a Sorted array
→ [1.61613168e+00 3.08597267e+01 4.71566381e+01 1.47458664e+02
     2.15423451e+02 6.37348539e+03]
    array([ 30.85972674, 47.15663814, 147.45866449, 215.42345055,
          6373.48538839])
# Method 1: v[:,0:3] # First Three Vectors
# Method 2" Delete column at index 3, as its EigenValue is Very Small
FinalSelectedVectors = np.delete(v, 3, axis=1)
print('Modified Eigen Vectors by removing columns at index 3')
print(FinalSelectedVectors)
```

```
→ Modified Eigen Vectors by removing columns at index 3
   [-0.22894429 0.07270125 -0.1968392 -0.36105379 0.15268268]
    [-0.47728064 -0.51489321 0.07192584 -0.25073887 0.60180709]
    [-0.49015046 -0.47826428 0.10224206 0.44456715 -0.52718967]
    # Append two Zero Rows at the end of the Selected Eigen Vectors
AppendedVectors = np.insert(FinalSelectedVectors,[4], [[0],[0],], axis = 0)
print(AppendedVectors)
→ [[-0.24428945 0.04321798 -0.21027774 -0.69537734 -0.5626739 ]
    [-0.47728064 -0.51489321 0.07192584 -0.25073887 0.60180709]
    [-0.49015046 -0.47826428  0.10224206  0.44456715 -0.52718967]
                                 0.
    [-0.41047103  0.36426077 -0.72276975  0.35391549  0.13703188]
    [-0.50137454 0.60523474 0.61564171 0.01801151 0.03475092]]
PCA=np.matmul(A, AppendedVectors)
print(PCA)
→ [[-19.26401308 -2.30689587 1.17901629 -0.94796135 0.28029217]
    [-16.61690455 -4.90829623 2.88256662 -1.37001675 -0.7509774 
[-34.73560535 -16.48508079 1.28179331 -4.94487908 -1.30679402
                          1.28179331 -4.94487908 -1.30679402]
    [\ \text{-35.19045801} \ \ \text{-16.65434295} \quad \text{-5.47363729} \quad \text{-1.86380261} \quad \text{-1.0372466} \ ]
    [-29.2015079 -9.03025236 3.50726412 4.47959448 -2.62132231]
    [-34.62596665 -9.18381218 -3.10030383 -8.74568333 -11.73034214]]
U, s, V = np.linalg.svd(A, full_matrices=True) # , compute_uv=True
U.shape, V.shape, s.shape
\rightarrow ((6, 6), (8, 8), (6,))
print(U)
print(V)
print(s)
→ [[ 0.24428945 0.04321798 -0.21027774 -0.69537734 -0.5626739 0.30673538]
      [ 0.47728064 -0.51489321  0.07192584 -0.25073887  0.60180709  0.27725997]
     [ 0.50137454  0.60523474  0.61564171  0.01801151  0.03475092  0.04204421]]
   0.19633376 0.23307849]
    0.03910326
     -0.06870843 0.29430793]
    [ 0.84215572  0.21750213 -0.12593691 -0.15985565 -0.22797026  0.01690309
     -0.01632013 -0.38669126]
    0.1444206 -0.72203161]
    -0.86321313 0.09550065]
    [ 0.1237885   -0.15015359   -0.26450305    0.20774127   -0.33478606   -0.66825346    0.42145563    0.33577189]
    [-0.1134532 \quad 0.54981136 \quad 0.33037936 \quad -0.49289823 \quad 0.25757926 \quad -0.50663825
      0.09652725 -0.01974188]
    0.05940782 0.25679682]]
    [79.83411168 14.67731074 12.14325593 6.86706911 5.55515317 1.27127168]
```