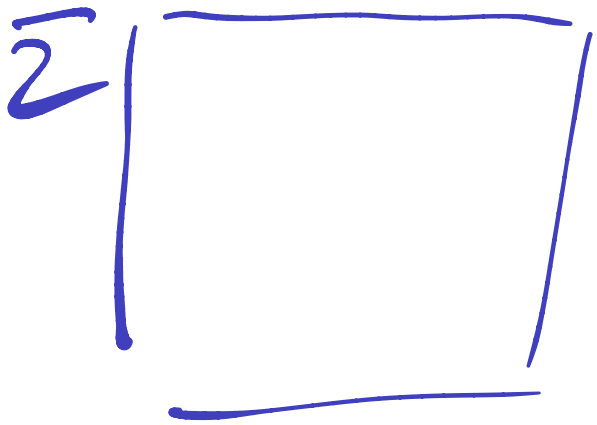
# PCA (MGK)

$\bar{\Sigma} \sim f \times f$



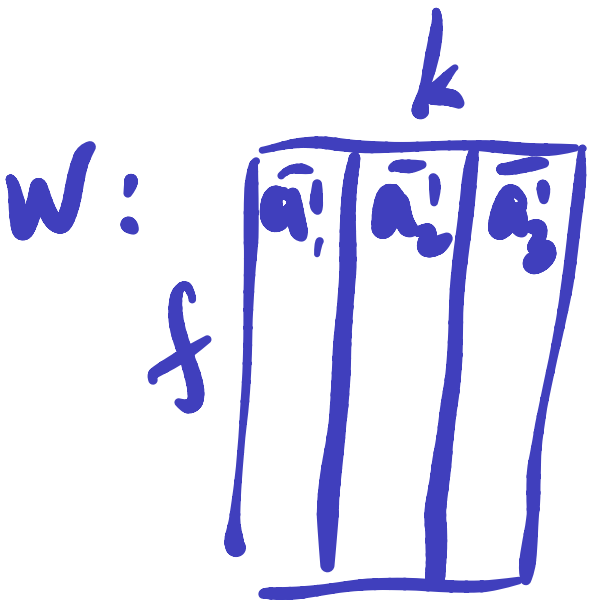

$\lambda, \bar{a}$

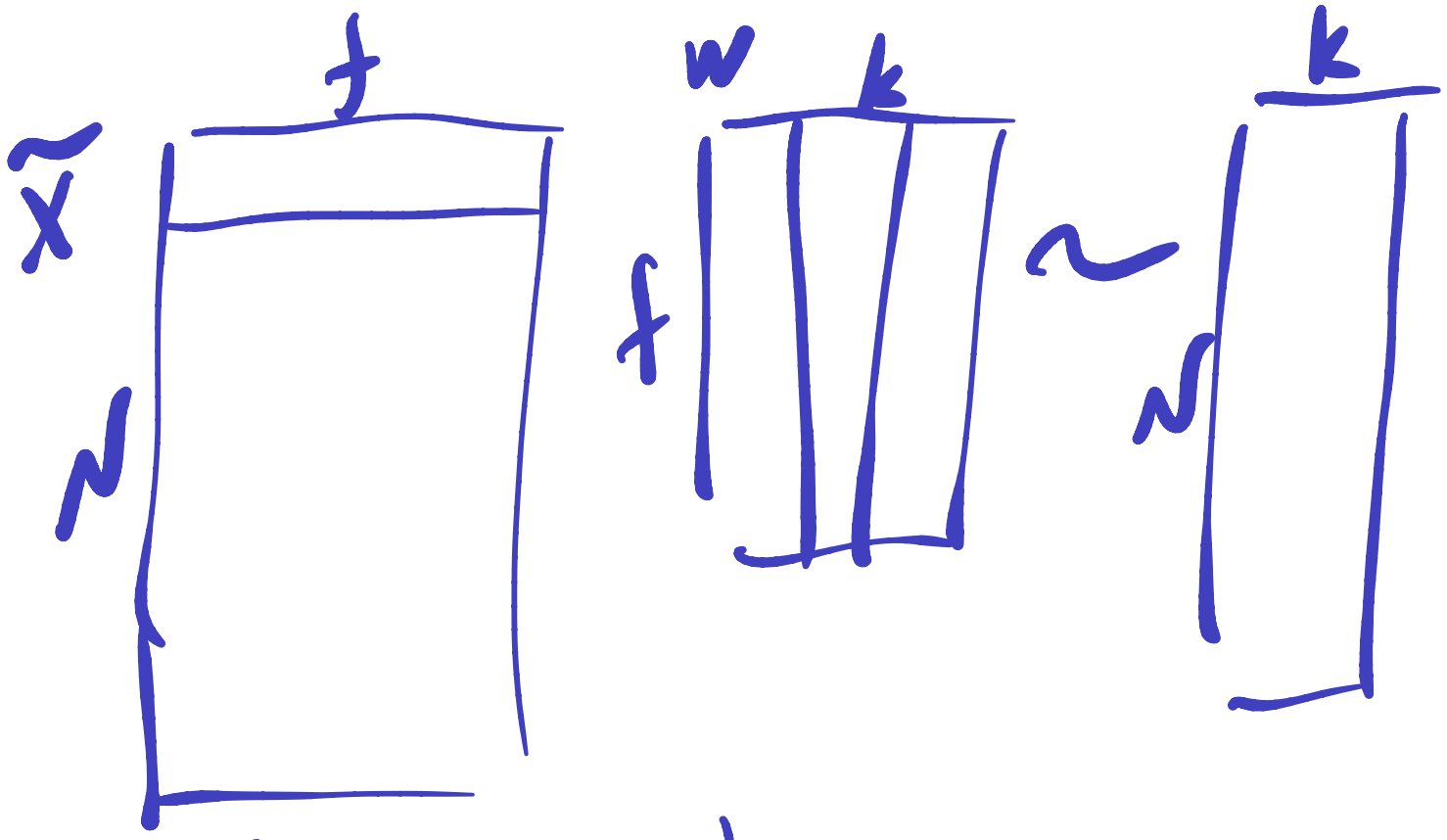
$\bar{a} \sim f$

$\lambda_1, \lambda_2, \lambda_3 \dots \lambda_f$

sort $\Rightarrow$ $\lambda'_1, \lambda'_2 \dots \lambda'_f$

$\bar{a}'_1, \bar{a}'_2, \dots \bar{a}'_f$






$$Z^{(w-1)} = X W^{(w-1)}$$

$$X = Z W^{-1}$$