

PCA (MFK)

$$\Sigma \sim f \times f$$

$$\Sigma \begin{array}{|c|} \hline \\ \hline \end{array} \quad \begin{array}{l} \lambda, \bar{a} \\ \bar{a} \sim f \end{array}$$

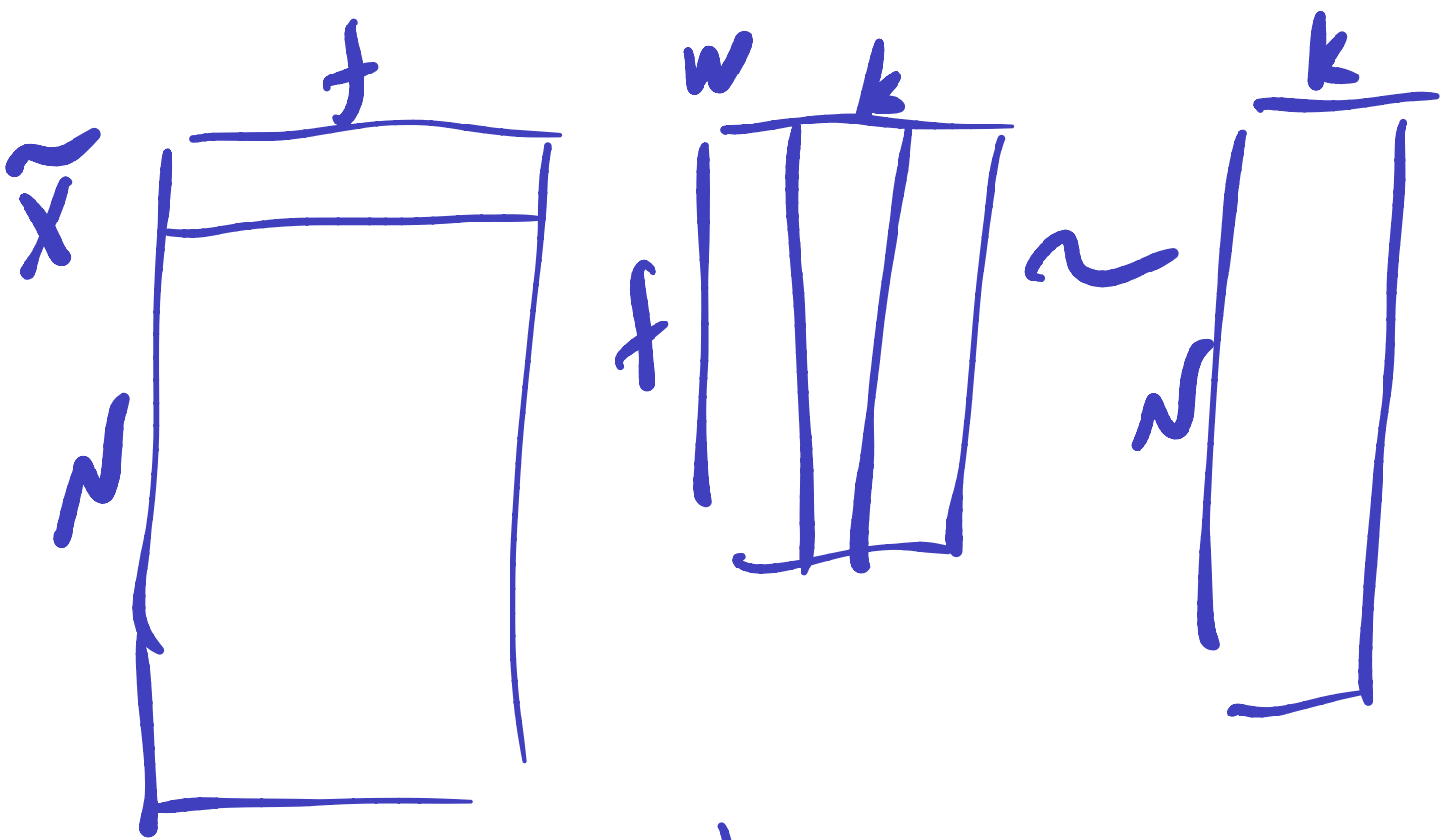
$$\lambda_1, \lambda_2, \lambda_3 \dots \lambda_f$$

$$\text{sort} \Rightarrow \lambda'_1, \lambda'_2 \dots \lambda'_f$$

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

$$W: \begin{array}{|c|c|c|} \hline & k & \\ \hline \bar{a}'_1 & \bar{a}'_2 & \bar{a}'_3 \\ \hline \end{array}$$

f



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

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

