I Pen-and-paper

1. • Expectation

$$P(x_n \mid c_k) = \mathcal{N}(x_n \mid \mu_k, \Sigma_k) =$$

$$= \frac{1}{(2\pi)^{\frac{D}{2}} \cdot |\Sigma_k|^{\frac{1}{2}}} \cdot e^{-\frac{1}{2}(x - \mu_k)^{\top} \cdot (\Sigma_k)^{-1} \cdot (x - \mu_k)}$$
(1)

$$P(x_1 \mid c_1) = \mathcal{N}(x_1 \mid \mu_1, \Sigma_1) =$$

$$= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 2 & 1 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2} \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 2 \\ 2 \end{bmatrix} \right)^{\top} \cdot \left(\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \right)^{-1} \cdot \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 2 \\ 2 \end{bmatrix} \right)$$

= 0.066

$$P(x_1 \mid c_2) = \mathcal{N}(x_1 \mid \mu_2, \Sigma_2) =$$

$$= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 2 & 0 \\ 0 & 2 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2} \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right)^{\mathsf{T}} \cdot \left(\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \right)^{-1} \cdot \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right)}$$

= 0.023

$$P(x_2 \mid c_1) = \mathcal{N}(x_2 \mid \mu_1, \Sigma_1) =$$

$$= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2} \left(\begin{bmatrix} -1 \\ 1 \end{bmatrix} - \begin{bmatrix} 2 \\ 2 \end{bmatrix} \right)^{\top} \cdot \left(\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \right)^{-1} \cdot \left(\begin{bmatrix} -1 \\ 1 \end{bmatrix} - \begin{bmatrix} 2 \\ 2 \end{bmatrix} \right)$$

= 0.009

$$P(x_2 \mid c_2) = \mathcal{N}(x_2 \mid \mu_2, \Sigma_2) =$$

$$= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 2 & 0 \\ 0 & 2 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2} \left(\begin{bmatrix} -1 \\ 1 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right)^{\mathsf{T}} \cdot \left(\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \right)^{-1} \cdot \left(\begin{bmatrix} -1 \\ 1 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right)}$$

= 0.048

$$P(x_3 \mid c_1) = \mathcal{N}(x_3 \mid \mu_1, \Sigma_1) =$$

$$= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2} \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 2 \\ 2 \end{bmatrix} \right)^{\top} \cdot \left(\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \right)^{-1} \cdot \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 2 \\ 2 \end{bmatrix} \right)$$

$$= 0.034$$

$$P(x_3 \mid c_2) = \mathcal{N}(x_3 \mid \mu_2, \Sigma_2) =$$

$$= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 2 & 0 \\ 0 & 2 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2} \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right)^{\top} \cdot \left(\begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \right)^{-1} \cdot \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \end{bmatrix} \right)$$

= 0.062

$$P(x_n, c_k) = P(x_n \mid c_k) \cdot \pi_k = \mathcal{N}(x_n \mid \mu_k, \Sigma_k) \cdot \pi_k$$
(2)

$$P(x_1, c_1) = \mathcal{N}(x_1 \mid \mu_1, \Sigma_1) \cdot \pi_1 = 0.066 \times 0.5 = 0.033$$

$$P(x_1, c_2) = \mathcal{N}(x_1 \mid \mu_2, \Sigma_2) \cdot \pi_2 = 0.023 \times 0.5 = 0.011$$

$$P(x_2, c_1) = \mathcal{N}(x_2 \mid \mu_1, \Sigma_1) \cdot \pi_1 = 0.009 \times 0.5 = 0.004$$

$$P(x_2, c_2) = \mathcal{N}(x_2 \mid \mu_2, \Sigma_2) \cdot \pi_2 = 0.048 \times 0.5 = 0.024$$

$$P(x_3, c_1) = \mathcal{N}(x_3 \mid \mu_1, \Sigma_1) \cdot \pi_1 = 0.034 \times 0.5 = 0.017$$

$$P(x_3, c_2) = \mathcal{N}(x_3 \mid \mu_2, \Sigma_2) \cdot \pi_2 = 0.062 \times 0.5 = 0.031$$

$$P(x_n) = \sum_{k=1}^{3} P(x_n, c_k) = \sum_{k=1}^{3} (\pi_k \cdot \mathcal{N}(x_n \mid \mu_k, \Sigma_k))$$
(3)

$$P(x_1) = \sum_{k=1}^{3} (\pi_k \cdot \mathcal{N}(x_1 \mid \mu_k, \Sigma_k)) = 0.033 + 0.011 = 0.044$$

$$P(x_2) = \sum_{k=1}^{3} (\pi_k \cdot \mathcal{N}(x_2 \mid \mu_k, \Sigma_k)) = 0.004 + 0.024 = 0.029$$

Luís Câmara (99099) and Pedro Lobo (99115)

$$P(x_3) = \sum_{k=1}^{3} (\pi_k \cdot \mathcal{N}(x_3 \mid \mu_k, \Sigma_k)) = 0.017 + 0.031 = 0.048$$

$$\gamma_{kn} = P(c_k \mid x_n) = \frac{P(x_n, c_k)}{P(x_n)} \tag{4}$$

$$\gamma_{11} = \frac{P(x_1, c_1)}{P(x_1)} = \frac{0.033}{0.044} = 0.743$$

$$\gamma_{21} = \frac{P(x_1, c_2)}{P(x_1)} = \frac{0.011}{0.044} = 0.257$$

$$\gamma_{12} = \frac{P(x_2, c_1)}{P(x_2)} = \frac{0.004}{0.029} = 0.156$$

$$\gamma_{22} = \frac{P(x_2, c_2)}{P(x_2)} = \frac{0.024}{0.029} = 0.844$$

$$\gamma_{13} = \frac{P(x_3, c_1)}{P(x_3)} = \frac{0.017}{0.048} = 0.353$$

$$\gamma_{23} = \frac{P(x_3, c_2)}{P(x_3)} = \frac{0.031}{0.048} = 0.647$$

• Maximization

$$N_k = \sum_{n=1}^2 \gamma_{kn} \tag{5}$$

$$N_1 = \sum_{n=1}^{3} \gamma_{1n} = 0.743 + 0.156 + 0.353 = 1.252$$

$$N_2 = \sum_{n=1}^{3} \gamma_{2n} = 0.257 + 0.844 + 0.647 = 1.748$$

$$\mu_k = \frac{1}{N_k} \cdot \sum_{n=1}^3 \gamma_{kn} \cdot x_n \tag{6}$$

$$\mu_{1} = \frac{1}{N_{1}} \cdot \sum_{n=1}^{3} \gamma_{1n} \cdot x_{n}$$

$$= \frac{1}{1.252} \cdot \left(0.743 \cdot \begin{bmatrix} 1 \\ 2 \end{bmatrix} + 0.156 \cdot \begin{bmatrix} -1 \\ 1 \end{bmatrix} + 0.353 \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix}\right)$$

$$= \begin{bmatrix} 0.751 \\ 1.311 \end{bmatrix}$$

$$\mu_2 = \frac{1}{N_2} \cdot \sum_{n=1}^{3} \gamma_{2n} \cdot x_n$$

$$= \frac{1}{1.748} \cdot \left(0.257 \cdot \begin{bmatrix} 1 \\ 2 \end{bmatrix} + 0.844 \cdot \begin{bmatrix} -1 \\ 1 \end{bmatrix} + 0.647 \cdot \begin{bmatrix} 1 \\ 0 \end{bmatrix} \right)$$

$$= \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix}$$

$$\Sigma_k = \frac{1}{N_k} \cdot \sum_{n=1}^3 \gamma_{kn} \cdot (x_n - \mu_k) \cdot (x_n - \mu_k)^\top$$
(7)

$$\Sigma_{1} = \frac{1}{N_{1}} \cdot \sum_{n=1}^{3} \gamma_{1n} \cdot (x_{n} - \mu_{1}) \cdot (x_{n} - \mu_{1})^{\top}$$

$$= \frac{1}{1.252} \cdot \left(0.743 \cdot \left(\begin{bmatrix}1\\2\end{bmatrix} - \begin{bmatrix}0.751\\1.311\end{bmatrix}\right) \cdot \left(\begin{bmatrix}1\\2\end{bmatrix} - \begin{bmatrix}0.751\\1.311\end{bmatrix}\right)^{\top}$$

$$+0.156 \cdot \left(\begin{bmatrix}-1\\1\end{bmatrix} - \begin{bmatrix}0.751\\1.311\end{bmatrix}\right) \cdot \left(\begin{bmatrix}-1\\1\end{bmatrix} - \begin{bmatrix}0.751\\1.311\end{bmatrix}\right)^{\top}$$

$$+0.353 \cdot \left(\begin{bmatrix}1\\0\end{bmatrix} - \begin{bmatrix}0.751\\1.311\end{bmatrix}\right) \cdot \left(\begin{bmatrix}1\\0\end{bmatrix} - \begin{bmatrix}0.751\\1.311\end{bmatrix}\right)^{\top}$$

$$= \begin{bmatrix}0.436 & 0.078\\0.078 & 0.778\end{bmatrix}$$

$$\begin{split} \Sigma_2 &= \frac{1}{N_2} \cdot \sum_{n=1}^3 \gamma_{2n} \cdot (x_n - \mu_2) \cdot (x_n - \mu_2)^\top \\ &= \frac{1}{1.748} \cdot \left(0.257 \cdot \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix} \right) \cdot \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix} \right)^\top \\ &+ 0.844 \cdot \left(\begin{bmatrix} -1 \\ 1 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix} \right) \cdot \left(\begin{bmatrix} -1 \\ 1 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix} \right)^\top \\ &+ 0.647 \cdot \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix} \right) \cdot \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix} \right)^\top \right) \\ &= \begin{bmatrix} 0.999 & -0.215 \\ -0.215 & 0.467 \end{bmatrix} \end{split}$$

$$\pi_k = \frac{N_k}{N} \tag{8}$$

$$\pi_1 = \frac{N_k}{N} = \frac{1.252}{3} = 0.417$$

$$\pi_2 = \frac{N_k}{N} = \frac{1.748}{3} = 0.583$$

2. (a)

$$P(x_n \mid c_k) = \mathcal{N}(x_n \mid \mu_k, \Sigma_k) =$$

$$= \frac{1}{(2\pi)^{\frac{D}{2}} \cdot |\Sigma_k|^{\frac{1}{2}}} \cdot e^{-\frac{1}{2}(x - \mu_k)^{\top} \cdot (\Sigma_k)^{-1} \cdot (x - \mu_k)}$$
(9)

$$P(x_1 \mid c_1) = \mathcal{N}(x_1 \mid \mu_1, \Sigma_1) =$$

$$= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 0.436 & 0.078 \\ 0.078 & 0.778 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2} \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 0.751 \\ 1.311 \end{bmatrix} \right)^{\mathsf{T}} \cdot \left(\begin{bmatrix} 0.436 & 0.078 \\ 0.078 & 0.778 \end{bmatrix} \right)^{-1} \cdot \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 0.751 \\ 1.311 \end{bmatrix} \right)}$$

= 0.196

$$P(x_1 \mid c_2) = \mathcal{N}(x_1 \mid \mu_2, \Sigma_2) =$$

$$= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 0.999 & -0.215 \\ -0.215 & 0.467 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2} \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix} \right)^{\mathsf{T}} \cdot \left(\begin{bmatrix} 0.999 & -0.215 \\ -0.215 & 0.467 \end{bmatrix} \right)^{-1} \cdot \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix} \right)}$$

= 0.014

$$P(x_2 \mid c_1) = \mathcal{N}(x_2 \mid \mu_1, \Sigma_1) =$$

$$=\frac{1}{(2\pi)^{\frac{2}{2}}\cdot\begin{vmatrix}0.436 & 0.078\\0.078 & 0.778\end{vmatrix}^{\frac{1}{2}}}\cdot e^{-\frac{1}{2}\left(\begin{bmatrix}-1\\1\end{bmatrix}-\begin{bmatrix}0.751\\1.311\end{bmatrix}\right)^{\mathsf{T}}\cdot\left(\begin{bmatrix}0.436 & 0.078\\0.078 & 0.778\end{bmatrix}\right)^{-1}\cdot\left(\begin{bmatrix}-1\\1\end{bmatrix}-\begin{bmatrix}0.751\\1.311\end{bmatrix}\right)}$$

= 0.008

$$P(x_2 \mid c_2) = \mathcal{N}(x_2 \mid \mu_2, \Sigma_2) =$$

$$= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 0.999 & -0.215 \\ -0.215 & 0.467 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2} \left(\begin{bmatrix} -1 \\ 1 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix} \right)^{\mathsf{T}} \cdot \left(\begin{bmatrix} 0.999 & -0.215 \\ -0.215 & 0.467 \end{bmatrix} \right)^{-1} \cdot \left(\begin{bmatrix} -1 \\ 1 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix} \right)}$$

= 0.144

$$\begin{split} &P(x_3\mid c_1) = \mathcal{N}(x_3\mid \mu_1, \Sigma_1) = \\ &= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 0.436 & 0.078 \\ 0.078 & 0.778 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2}\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0.751 \\ 1.311 \end{bmatrix}\right)^{\top} \cdot \left(\begin{bmatrix} 0.436 & 0.078 \\ 0.078 & 0.778 \end{bmatrix}\right)^{-1} \cdot \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0.751 \\ 1.311 \end{bmatrix}\right)} \\ &= 0.077 \end{split}$$

$$&P(x_3\mid c_2) = \mathcal{N}(x_3\mid \mu_2, \Sigma_2) = \\ &= \frac{1}{(2\pi)^{\frac{2}{2}} \cdot \begin{vmatrix} 0.999 & -0.215 \\ -0.215 & 0.467 \end{vmatrix}^{\frac{1}{2}}} \cdot e^{-\frac{1}{2}\left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix}\right)^{\top} \cdot \left(\begin{bmatrix} 0.999 & -0.215 \\ -0.215 & 0.467 \end{bmatrix}\right)^{-1} \cdot \left(\begin{bmatrix} 1 \\ 0 \end{bmatrix} - \begin{bmatrix} 0.034 \\ 0.777 \end{bmatrix}\right)} \\ &= 0.105 \end{split}$$

$$&c_i = \arg\max_{c_i} P(c_i\mid x) = \arg\max_{c_i} \frac{P(c_i)P(x\mid c_i)}{P(x)} = \arg\max_{c_i} P(c_i)P(x\mid c_i) \\ &= \arg\max_{c_i} \{P(c_i)P(x_1\mid c_i)\} \\ &= \arg\max_{c_i} \{n_1P(x_1\mid c_1), \pi_2(P(x_1\mid c_2))\} \\ &= \arg\max_{c_i} \{0.082, 0.008\} \\ &= c_1 \end{split}$$

$$&cluster(x_2) = \arg\max_{c_i} \{P(c_i)P(x_2\mid c_i)\} \\ &= \arg\max_{c_i} \{\pi_1P(x_2\mid c_i), \pi_2(P(x_2\mid c_2))\} \\ &= \arg\max_{c_i} \{\pi_1P(x_2\mid c_i), \pi_2(P(x_2\mid c_2))\} \\ &= \arg\max_{c_i} \{0.417 \times 0.008, 0.583 \times 0.144\} \end{split}$$

 $= \arg\max_{c_i} \{0.003, 0.084\}$

 $= c_2$

cluster
$$(x_3)$$
 = $\underset{c_i}{\operatorname{arg\,max}} \{ P(c_i) P(x_3 \mid c_i) \}$
= $\underset{c_i}{\operatorname{arg\,max}} \{ \pi_1 P(x_3 \mid c_1), \pi_2 (P(x_3 \mid c_2)) \}$
= $\underset{c_i}{\operatorname{arg\,max}} \{ 0.417 \times 0.077, 0.583 \times 0.105 \}$
= $\underset{c_i}{\operatorname{arg\,max}} \{ 0.032, 0.061 \}$
= c_2

(b) The cluster c_2 is the largest of the two, as its covariance matrix has greater values.

silhouette(
$$x_2$$
) = $\frac{d_2(X_2, X_1) - d_2(X_2, X_3)}{\max\{d_2(X_2, X_3), d_2(X_2, X_1)\}}$
= $\frac{d_2\left(\begin{bmatrix} -1\\1 \end{bmatrix}, \begin{bmatrix} 1\\2 \end{bmatrix}\right) - d_2\left(\begin{bmatrix} -1\\1 \end{bmatrix}, \begin{bmatrix} 1\\0 \end{bmatrix}\right)}{\max\{d_2\left(\begin{bmatrix} -1\\1 \end{bmatrix}, \begin{bmatrix} 1\\0 \end{bmatrix}\right), d_2\left(\begin{bmatrix} -1\\1 \end{bmatrix}, \begin{bmatrix} 1\\2 \end{bmatrix}\right)\}}$
= 0

silhouette(x₃) =
$$\frac{d_2(X_3, X_1) - d_2(X_3, X_2)}{\max\{d_2(X_3, X_2), d_2(X_3, X_1)\}}$$
=
$$\frac{d_2\left(\begin{bmatrix}1\\0\end{bmatrix}, \begin{bmatrix}1\\2\end{bmatrix}\right) - d_2\left(\begin{bmatrix}1\\0\end{bmatrix}, \begin{bmatrix}-1\\1\end{bmatrix}\right)}{\max\left\{d_2\left(\begin{bmatrix}1\\0\end{bmatrix}, \begin{bmatrix}-1\\1\end{bmatrix}\right), d_2\left(\begin{bmatrix}1\\0\end{bmatrix}, \begin{bmatrix}1\\2\end{bmatrix}\right)\right\}}$$
= -0.106

silhouette
$$(c_2) = 0.5$$
silhouette $(x_2) + 0.5$ silhouette (x_3)
$$= 0.5 \times 0 + 0.5 \times (-0.106)$$
$$= -0.053$$

II Programming

1. • Seed = 0

- Silhouette: 0.114

- Purity: 0.767

• Seed = 1

- Silhouette: 0.114

- Purity: 0.763

• Seed = 2

- Silhouette: 0.114

- Purity: 0.767

2. The non-determinism comes from the random initialization of the centroids.

3.

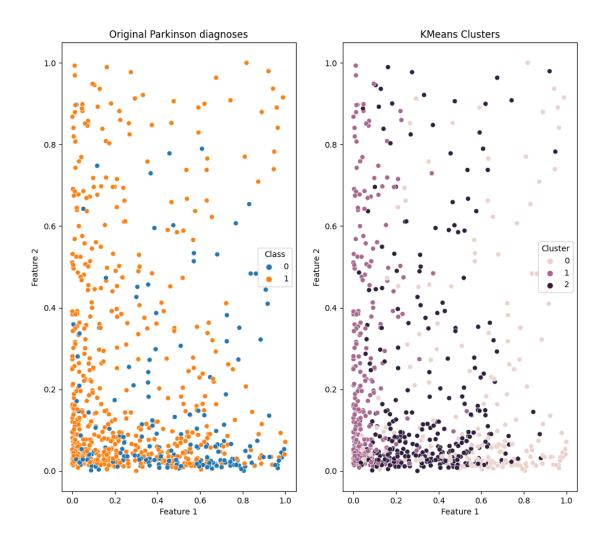


Figure 1: Scatter Plot

4. The number of principal components required to explain more than 80% of the variance is 31.

III Appendix

```
from scipy.io.arff import loadarff
2 from sklearn import cluster
3 from sklearn import metrics
4 from sklearn.decomposition import PCA
from sklearn.preprocessing import MinMaxScaler
6 import matplotlib.pyplot as plt
  import numpy as np
  import pandas as pd
  import seaborn as sns
  def purity_score(y_true, y_pred):
12
      confusion_matrix = metrics.cluster.contingency_matrix(y_true, y_pred)
13
14
      return np.sum(np.amax(confusion_matrix, axis=0)) / np.sum(confusion_matrix)
15
  if __name__ == "__main__":
17
      data = loadarff("pd_speech.arff")
18
      df = pd.DataFrame(data[0])
19
      df["class"] = df["class"].astype(int)
      X, y = df.drop("class", axis=1), df["class"]
      X = MinMaxScaler().fit_transform(X)
23
      LABELS = None
      for seed in (0, 1, 2):
25
          kmeans = cluster.KMeans(n_clusters=3, random_state=seed).fit(X)
          print("Seed {} Silhouette: {}".format(
27
              seed, metrics.silhouette_score(X, kmeans.labels_)))
28
          print("Seed {} Purity: {}".format(seed,
29
                                              purity_score(y, kmeans.labels_)))
          if (seed == 0):
              LABELS = kmeans.labels_
33
      X_variance = X[:, np.argsort(np.var(X, axis=0))[::-1][:2]]
34
      f1, f2 = X_variance[:, 0], X_variance[:, 1]
      _, ax = plt.subplots(1, 2)
37
      sns.scatterplot(x=f1, y=f2, hue=y, ax=ax[0])
38
      ax[0].set_title("Original Parkinson diagnoses")
39
      ax[0].legend(loc="center right", title="Class")
      ax[0].set_xlabel("Feature 1")
41
      ax[0].set_ylabel("Feature 2")
42
      sns.scatterplot(x=f1, y=f2, hue=LABELS, ax=ax[1])
44
      ax[1].set_title("KMeans Clusters")
      ax[1].legend(loc="center right", title="Cluster")
46
      ax[1].set_xlabel("Feature 1")
47
      ax[1].set_ylabel("Feature 2")
      plt.show()
51
      pca = PCA(n_components=0.8, svd_solver='full')
52
      print("{} principal components are necessary.".format(pca.n_components_))
```