

In-Class-12

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1. If $A = ([1,2,3], [3,4,5], [6,7,8])$, what is the X_{centered} array?

A =	1	2	3
	3	4	5
	6	7	8
	Mean = 3.333333	4.333333	5.333333

$X_{\text{centered}} =$	-2.33333333	-2.33333333	-2.33333333
	-0.33333333	-0.33333333	-0.33333333
	2.66666667	2.66666667	2.66666667

2. If the covariance array of the X_{centered} array is: $([[6.33, 4.33, -3.33], [4.33, 7.23, -5.12], [-3.33, -5.12, 4.89]])$:

$X_{\text{centered}} =$	6.33	4.33	-3.33
	4.33	7.23	-5.12
	-3.33	5.12	4.89

- a. What is the variance of the 1st input feature?

6.33

- b. What is the covariance between the 1st and 2nd features?

4.33

3. If the eigenvalues are: $[4.22 \ 0.24 \ 0.08 \ 0.02]$, What is the number of transformed features (k) required for $\text{PoV} > 97\%$?

$L1 = 4.22; L2 = 0.24; L3 = 0.08; L4 = 0.02$

$\text{PoV} = (L1 + L2) / (L1 + L2 + L3 + L4) = 4.46/4.56 = 97.8\%$

Number of transformed features $k = 2$