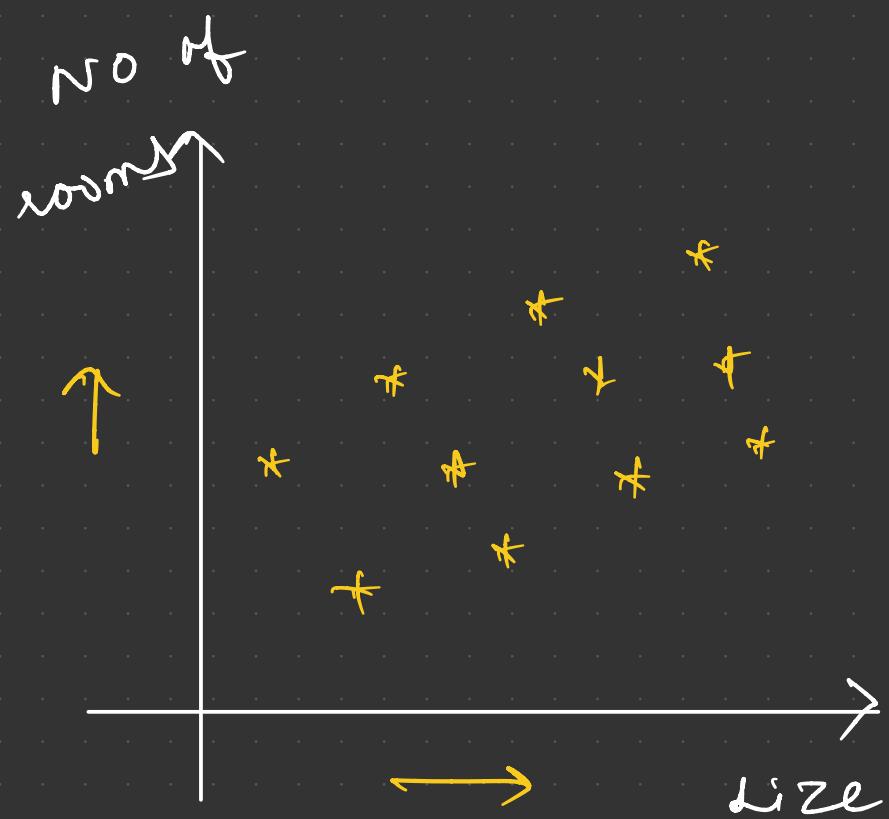


PCA Geometric Intuition

Housing Dataset

house size	no. of rooms	Price
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with PCA → I want to

reduce 2 dimension to 1

dimension

If we drop any of the information/feature, then we will end up with loss of information. In our case size of the house and no. of rooms are two essential feature to predict the price of the house. If we remove any of these feature, then our model may not perform really well, thus the accuracy would be inconsistent or would also result in least accurate.

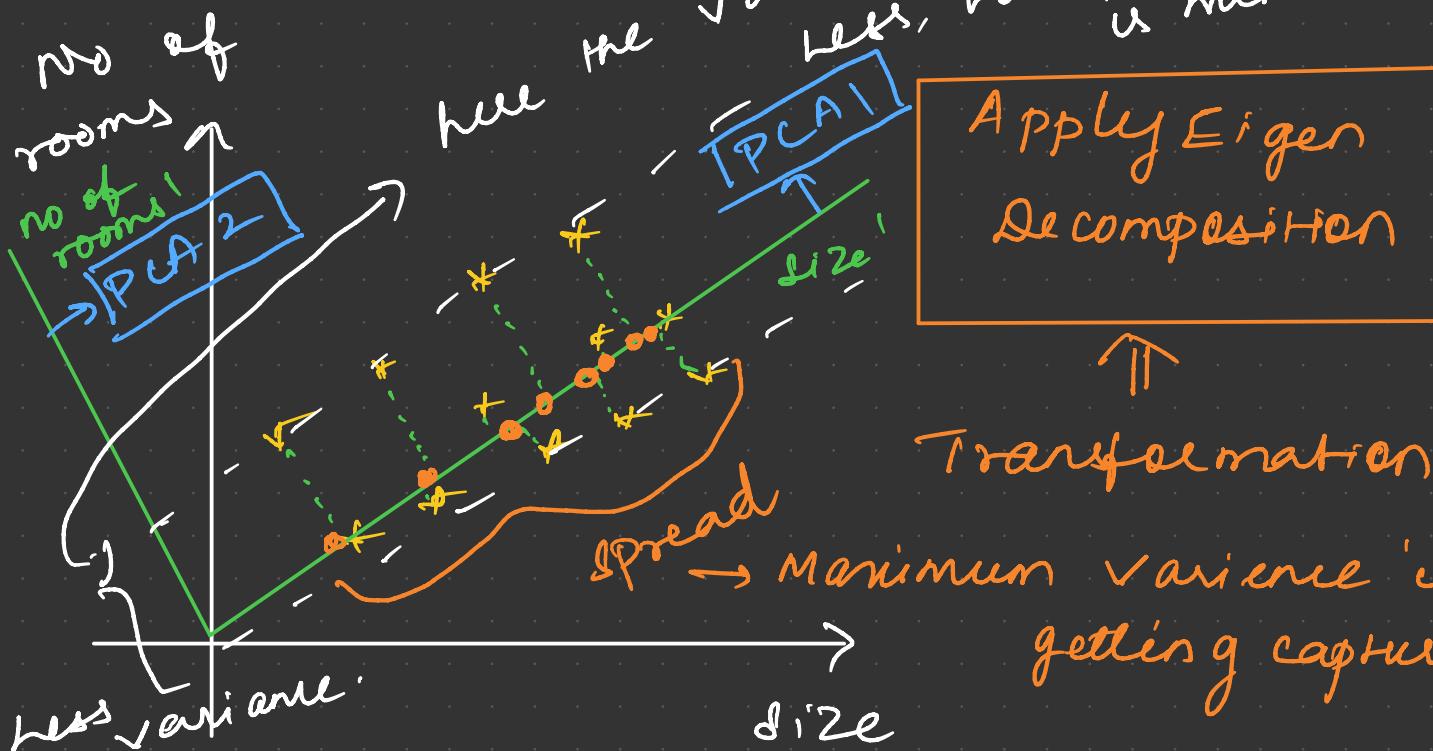
when we work on feature extraction

→ we should ensure that

loss of information is very

minimal or zero.

the variance is less, loss of information is minimal.



here we had converted

$$2D \rightarrow 1D$$

ensuring much information are not lost.

Always, PCA 1, will capture the maximum amount of variance, and PCA 2 will have the next maximum amount of variance and so on.

the main of PCA is to capture the maximum variance or spread.

2 dimension



PC₁ and PC₂



$\text{var}(\text{PC}_1) > \text{var}(\text{PC}_2)$

3 dimension



PC₁, PC₂, and PC₃



$\text{var}(\text{PC}_1) > \text{var}(\text{PC}_2) > \text{var}(\text{PC}_3)$

we say, it is best PC, only
when, the spread has the maximum
variance.

To get the best Principle component
which captures maximum variance.