

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
```

▼ Part a

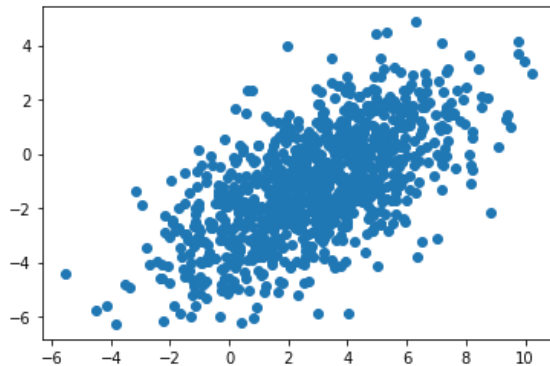
```
data=pd.read_csv("/content/Hw9_part1_data.xls")
```

```
data=data.drop(data.columns[0], axis=1)
```

```
data_n=np.array(data)
```

```
plt.scatter(data_n[:,0],data_n[:,1])
```

<matplotlib.collections.PathCollection at 0x7f3a79a50be0>



▼ Answer

The data is bounded by an elliptical shape. There is more variation along a diagonal axis in the xy plane with positive slope.

▼ Part b

```
from sklearn.decomposition import PCA
```

```
pca=PCA()
```

```
pca.fit(data)
```

```
features=range(1,pca.n_components_+1)
```

```
plt.bar(features,pca.explained_variance_)
```

```
plt.xticks(features)
```

```
plt.ylabel('variance')
```

```
plt.xlabel('PCA feature')
```

```
x_mean= np.mean(data_n[:,0])
```

```
y_mean=np.mean(data_n[:,1])
```

```
x_h=np.array([x_mean,y_mean])
```

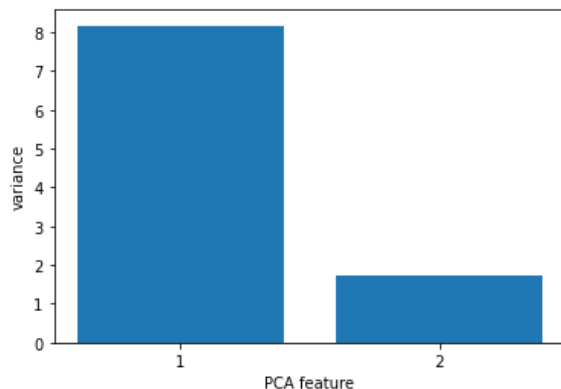
```
u,s,vt=np.linalg.svd(np.cov(np.transpose (data_n-x_h)))
```

```
print(np.round(vt,2))

print(np.round(s,2))

print("Eigenvectors", np.round(pca.components_,2))
print("Eigenvalues", np.round(pca.explained_variance_,2))
```

```
[[[-0.81 -0.58]
  [-0.58  0.81]]
 [8.17  1.73]
 Eigenvectors [[-0.81 -0.58]
               [-0.58  0.81]]
 Eigenvalues [8.17  1.73]
```



▼ Answer

The eigenvalues are $\lambda_1 = 8.17, \lambda_2 = 1.73$ and the eigenvectors $v_1 = [-0.81, -0.58]$ and $v_2 = [-0.58, 0.81]$

▼ Part c

```
x_mean= np.mean(data_n[:,0])
y_mean=np.mean(data_n[:,1])

slambda_1=np.sqrt(pca.explained_variance_[0])
slambda_2=np.sqrt(pca.explained_variance_[1])

dx1=slambda_1*pca.components_[0,0]
dy1=slambda_1*pca.components_[0,1]

dx2=slambda_2*pca.components_[1,0]
dy2=slambda_2*pca.components_[1,1]

plt.scatter(data_n[:,0],data_n[:,1])

print(x_mean)
```

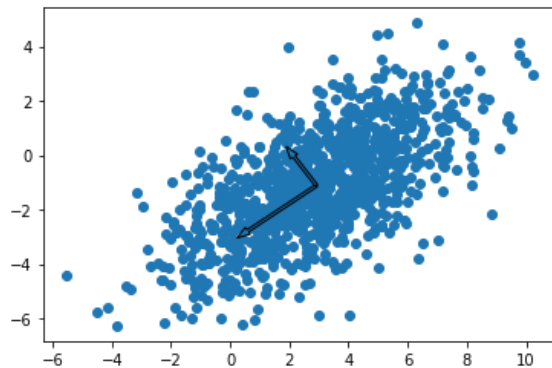
```
print(y_mean)
```

```
plt.arrow(x_mean, y_mean, dx1,dy1, width = 0.1)
```

```
plt.arrow(x_mean, y_mean, dx2,dy2, width = 0.1)
```

```
plt.show()
```

```
2.919892489952931
-1.1182927925208217
```



```
print(pca.components_)
```

```
principalComponents = pca.fit_transform(data)
```

```
transformed_pca_components=pca.fit_transform(pca.components_)
```

```
print("Transformed",transformed_pca_components1)
```

```
transformed_pca_componentsx1= transformed_pca_components1[0,0]
transformed_pca_componentsy1= transformed_pca_components1[0,1]
dx1=slambda_1*transformed_pca_componentsx1
dy1=slambda_1*transformed_pca_componentsy1
```

```
transformed_pca_componentsx2=transformed_pca_components[1,1]
transformed_pca_componentsy2= transformed_pca_components[1,0]
dx2=slambda_2*transformed_pca_componentsx2
dy2=slambda_2*transformed_pca_componentsy2
```

```
fig2 = plt.figure()
```

```
plt.scatter(principalComponents[:,0],principalComponents[:,1])
```

```
x_mean_pca=np.mean(principalComponents[:,0])
y_mean_pca=np.mean(principalComponents[:,1])
```

```
plt.arrow(x_mean_pca, y_mean_pca, dx1,dy1, width = 0.1)
```

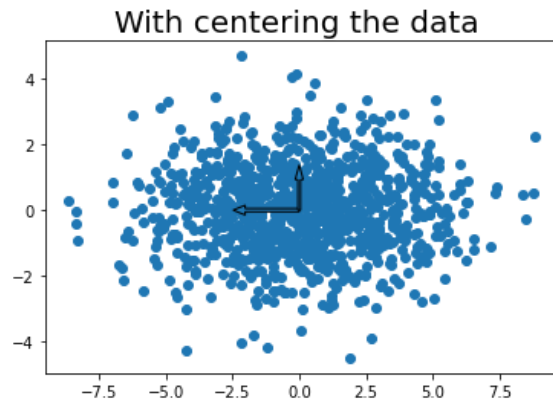
```
plt.arrow(x_mean_pca, y_mean_pca, dx2,dy2, width = 0.1)
plt.title(label="With centering the data ",
          fontsize=20,
```

```

-----,
color="black")
plt.show()

[[-0.81319933 -0.58198527]
 [-0.58198527  0.81319933]]
Transformed [[-0.70710678  0.
 [ 0.70710678  0.

```



Answer

- 1) The directions of the eigenvectors are orthogonal to each other.
- 2) The eigenvector with the greatest eigenvalue points towards the direction with greatest variation in the data, and the second eigenvector points towards the second direction with greatest variation.
- 3) The two statements mentions, imply that the eigenvectors point towards the directions where there is greatest variation along that axis.

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