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Principle Component Analysis - Quiz

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Question 1

1.0/1.0 point (graded)

Which of the following are true statements regarding Principal Component Analysis (PCA):

- ☐ a. PCA creates new axes that are orthogonal to the greatest variation in the data
- ☐ b. PCA can only be performed in two dimensions
- ☒ c. In PCA, principal component one captures the first component of most variance
- ☐ d. None of the above



Explanation

The first two answers are both false. The new axes created from PCA are oriented such that the components are in the direction of greatest variation, not orthogonal to it. As discussed in class, PCA can be conducted in higher dimensional spaces. For instance, for the human face dataset, PCA was used in 2500 dimensional space (since each of the images were 50 by 50 pixels). Therefore, it is false that PCA can only be performed in \mathbb{R}^2 .

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Question 2

1/1 point (graded)

True or False: Consider the example discussed in class. The eigenfaces constructed via PCA each are a separate principal component.

☒ a. True ✓☐ b. False

Explanation

This statement is true. In the example presented in class, Prof. Mullainathan discusses how the principal components are actually “eigenfaces” and shows how a face can be constructed from a linear combination of the eigenfaces.

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