

A Landsat image with three spectral components was made of Homestead Air Force Base in Florida (after the base was hit by Hurricane Andrew in 1992). The covariance matrix of the data is shown below. Find the first principal component of the data, and compute the percentage of the total variance that is contained in this component

$$S = \begin{pmatrix} 164.12 & 32.73 & 81.04 \\ 32.73 & 539.44 & 249.13 \\ 81.04 & 249.13 & 189.11 \end{pmatrix}$$