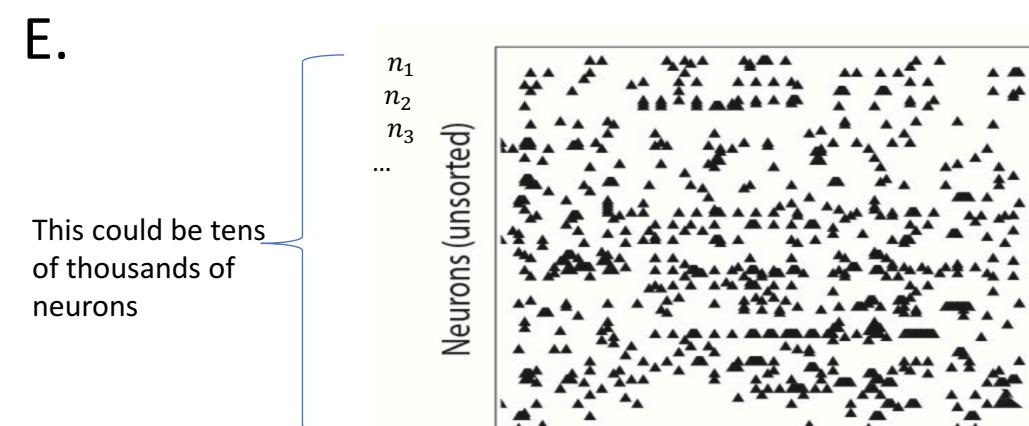


Practically no information is lost by removing PC2 - thus we have **reduced the dimensions** of our dataset



**PCA (from time perspective)**

$$N_1(t) = a * n_1(t) + b * n_6(t) + c * n_{2000}(t) \dots$$

$$N_2(t) = d * n_1(t) + e * n_{10}(t) + f * n_{12}(t) \dots$$

$N_1(t)$  and  $N_2(t)$  orthogonal.  $[a,b,c,\dots]$  and  $[d,e,f,\dots]$  orthogonal.

