

Principal Component Analysis



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What



Unsupervised
learning algorithm



Supervised
learning algorithm



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Why

- ✓ Dimensionality reduction/visualization
- ✓ Exploratory Data Analysis
- ✓ Predictive modeling



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How

✓ Converts the observations of **correlated** features into a set of linearly **uncorrelated** features with the help of **orthogonal transformation**



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Where



Scree plot
decides how many
components to retain



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Who

- ✓ Image Processing
- ✓ Recommendation System
- ✓ Quantitative Finance
- ✓ Medical Data Correlation



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