Principal Component Analysis

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What



Unsupervised learning algorithm



Supervised learning algorithm



Why

- Dimensionalityreduction/visualization
- Exploratory Data
 Analysis
- Predictive modeling



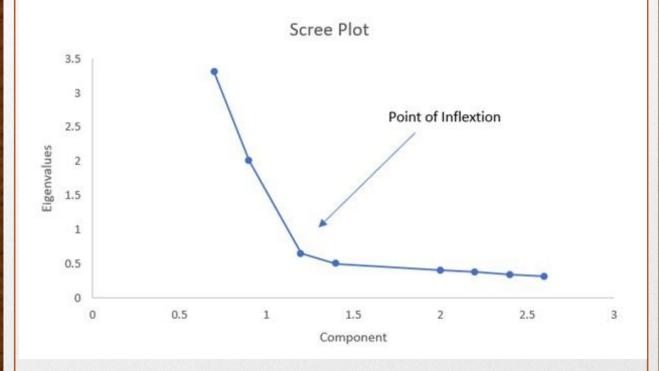
How

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



