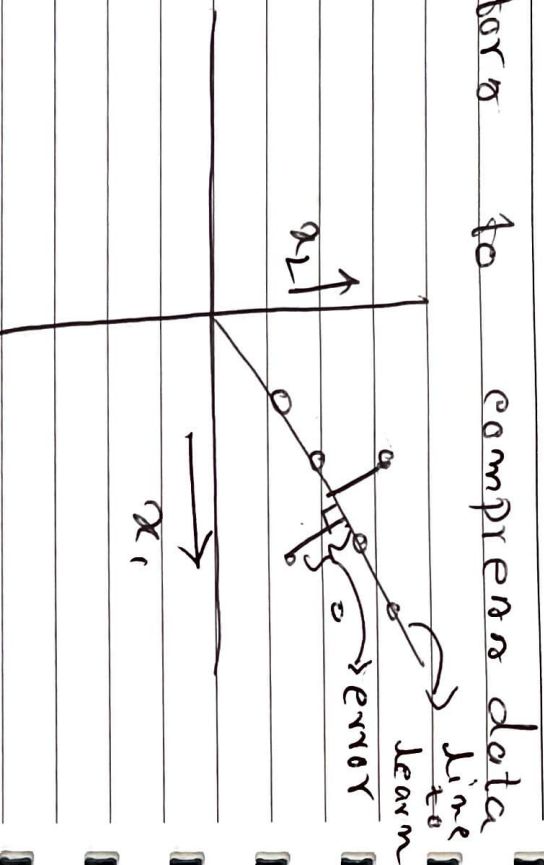


PCA

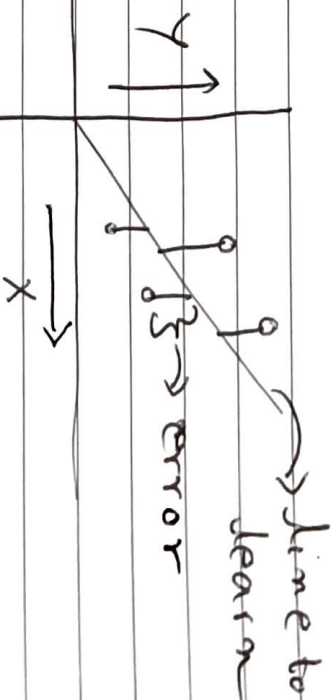
Find new orthonormal basis vectors to compress data



Take projection of the points on the new line.

Linear Regression

Find line $y = w x$



Find slope w