

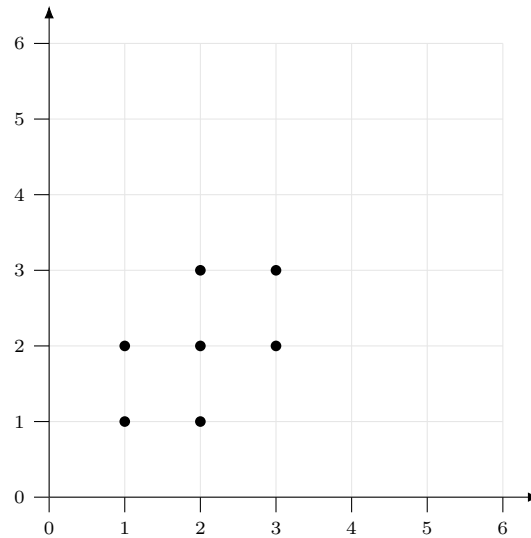
## Theoretical Exercise 2

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### Exercise 1 Dimensionality Reduction

#### (a) PCA

Compute a 1D embedding of the dataset below using PCA.



## (b) MDS

What assumption does MDS make about the distance matrix? What can happen if that assumption does not hold?

## (c) IsoMap

How do we need to choose the neighbourhood size  $k$  in order for IsoMap to be able to preserve the structure (unroll the spiral), when embedding the dataset onto a 1D line?

What happens if we choose  $k$  smaller?

What happens if we choose  $k$  bigger?

