Data Analytics Assignment -2

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Dataset: Pima Indians Diabetes Database

Dataset Link: https://www.kaggle.com/uciml/pima-indians-diabetes-database

❖ About the Dataset

➤ Dataset contain 768 rows and 9 columns

	Pregnancies	Glucose	BloodPressure	SkinThickness	Insulin	BMI	DiabetesPedigreeFunction	Age	Outcome
0	6	148	72	35	0	33.6	0.627	50	1
1	1	85	66	29	0	26.6	0.351	31	0
2	8	183	64	0	0	23.3	0.672	32	1
3	1	89	66	23	94	28.1	0.167	21	0
4	0	137	40	35	168	43.1	2.288	33	1

Principal Component Analysis

- ➤ Each Principal component is a linear combination of the original predictor variables which captures the maximum variance in the dataset.
- ➤ Normalization of data is very important as pca calculates a new projection of the dataset. A variable with higher variance will have a higher weight for calculation of axis. Therefore if you normalize data all variables will have the same Standard deviation and weights. Thereby PCA will calculate the relevant axis.

Analysis upon normalization of data :

Eigenvalues and EigenVectors:

```
from sklearn.preprocessing import StandardScaler
       X_{std} = StandardScaler().fit_transform(X)
[17]: import numpy as np
       covariance matrix=np.cov(X std.T)
       eigen_values, eigen_vectors = np.linalg.eig(covariance_matrix)
[18]: print("Eigen Vectors : %s\n" %eigen_vectors) print("Eigen Values : %s\n" %eigen_values)
       0.0824671 0.03170909]
[ 0.37434867 -0.11175705 -0.01078906 -0.29872009 0.60295038 0.20216056
          0.56666246 -0.18027463]
        [ 0.38712137  0.1410168
                              0.1934107 0.31014481 0.07783483 0.66757149
          0.44838419 -0.20951244]
        [ 0.36598526 -0.31312345 -0.13906149  0.41546805 -0.15475509 -0.43895253
          0.04388519 -0.59791498]
        [ 0.20494708 -0.46075221  0.11600963 -0.46057938  0.25527554 -0.25524647
         -0.6169501 0.09575335]
        [ 0.39121669 -0.37684671  0.07198996  0.38125392 -0.10406382  0.02267586
          0.19803826 0.70981429]
        [ 0.14514665 -0.29641765  0.0398598 -0.47436462 -0.70365704  0.34050277
        -0.13532944 0.17224287]]
       Eigen Values : [2.15201252 1.54892928 0.34804074 1.03109859 0.92287482 0.85587968
        0.62525396 0.52672122]
```

Code For PCA:

```
In [150]: from sklearn.decomposition import PCA

pca = PCA(n_components = 8)

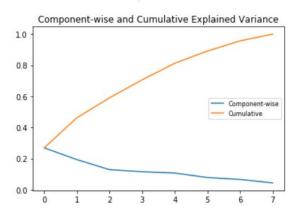
#X_train = pca.fit_transform(X_train)
    #X_test = pca.transform(X_test)
    X_pca=pca.fit_transform(X)

explained_variance = pca.explained_variance_ratio_

In [151]: plt.plot(range(8), pca.explained_variance_ratio_,label="Component-wise")
    plt.plot(range(8), np.cumsum(pca.explained_variance_ratio_),label="Cumulative")
    plt.title("Component-wise and Cumulative Explained Variance")
    plt.legend(loc='center right', fancybox=True, fontsize=8)
    print("Component - wise variance explained",pca.explained_variance_ratio_)
    print("Cumulative Variance explained : ",np.cumsum(pca.explained_variance_ratio_)[7])
```

We calculate the Component Wise variance as well as the cumulative variance and plot them on a graph and we can notice the component wise variance explained ratio.

Component - wise variance explained [0.26863854 0.19335487 0.12871339 0.11520367 0.10684058 0.07805127 0.0657513 0.04344638]
Cumulative Variance explained : 1.0



It can be noticed that the first principal component accounts for around 27% of the variance in the data. The first 6 principal components account for around 90% of the variance. It can also be noted that the last principal component accounts for only 4% of the variance.

Therefore we can conclude that if we remove the last Principal component (Which accounts for only 4% of the variance) we can still manage to retain most of the data comfortably by not compromising the analysis. Thereby we can reduce the dimension of the dataset by 1.