

Module 10: Unsupervised learning (Overview/quizz lecture)

TMA4268 Statistical Learning V2023

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PC loadings vectors Φ

(Table 2.1)

Loadings vectors $\Phi_i = (\Phi_{1j}, \Phi_{2j}, \dots, \Phi_{pj})^\top$: How much does the respective covariate contribute to PC_j ?