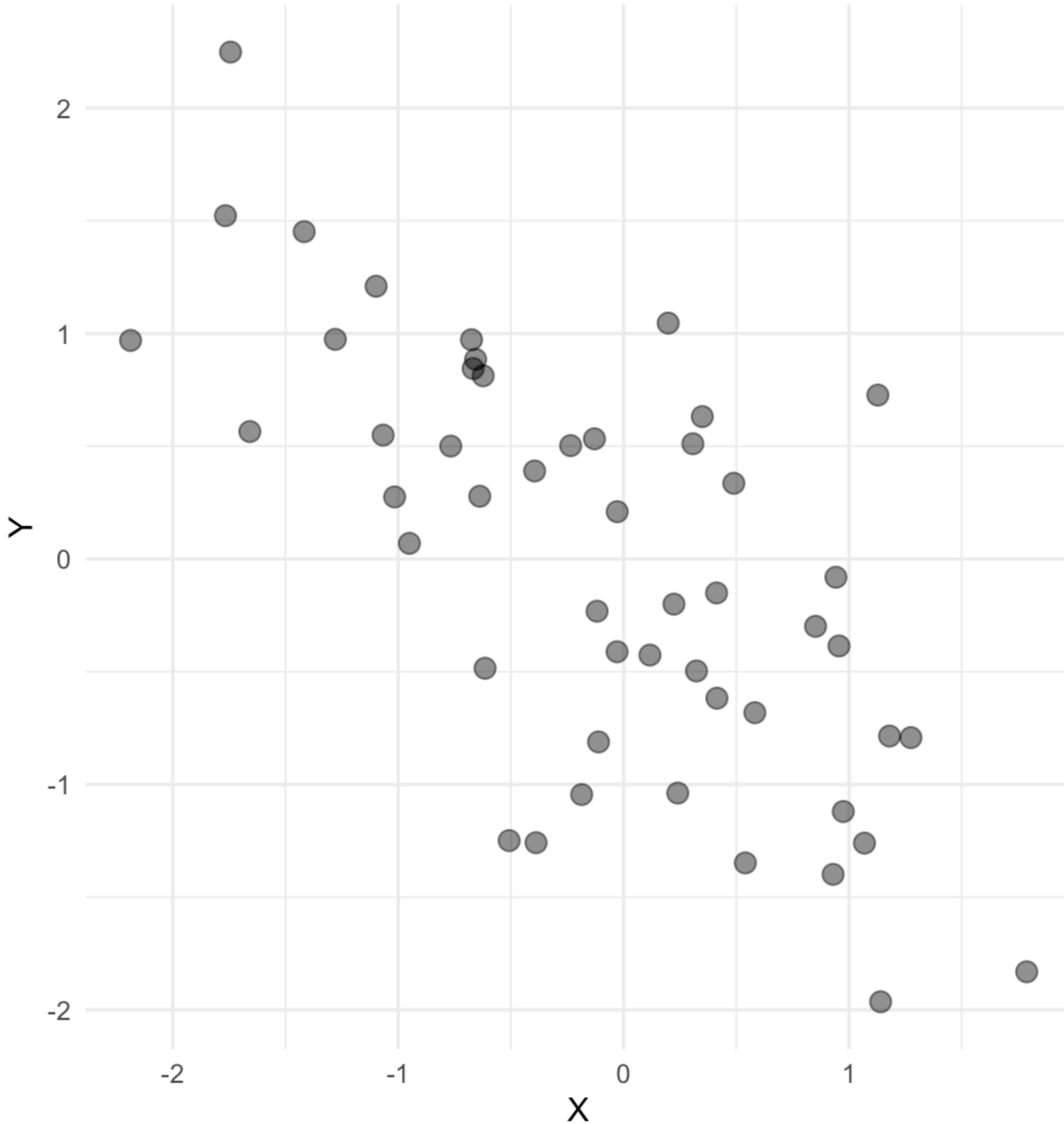
Example


2
1
0
-1
-2
Y
-2
-1
0
1
X

in PCA we perform eigendecomposition on the covariance matrix of the data

$$\mathrm{Cov}(\mathbf{x}) = \begin{bmatrix} 1 & -0.69 \\ -0.69 & 1 \end{bmatrix}$$

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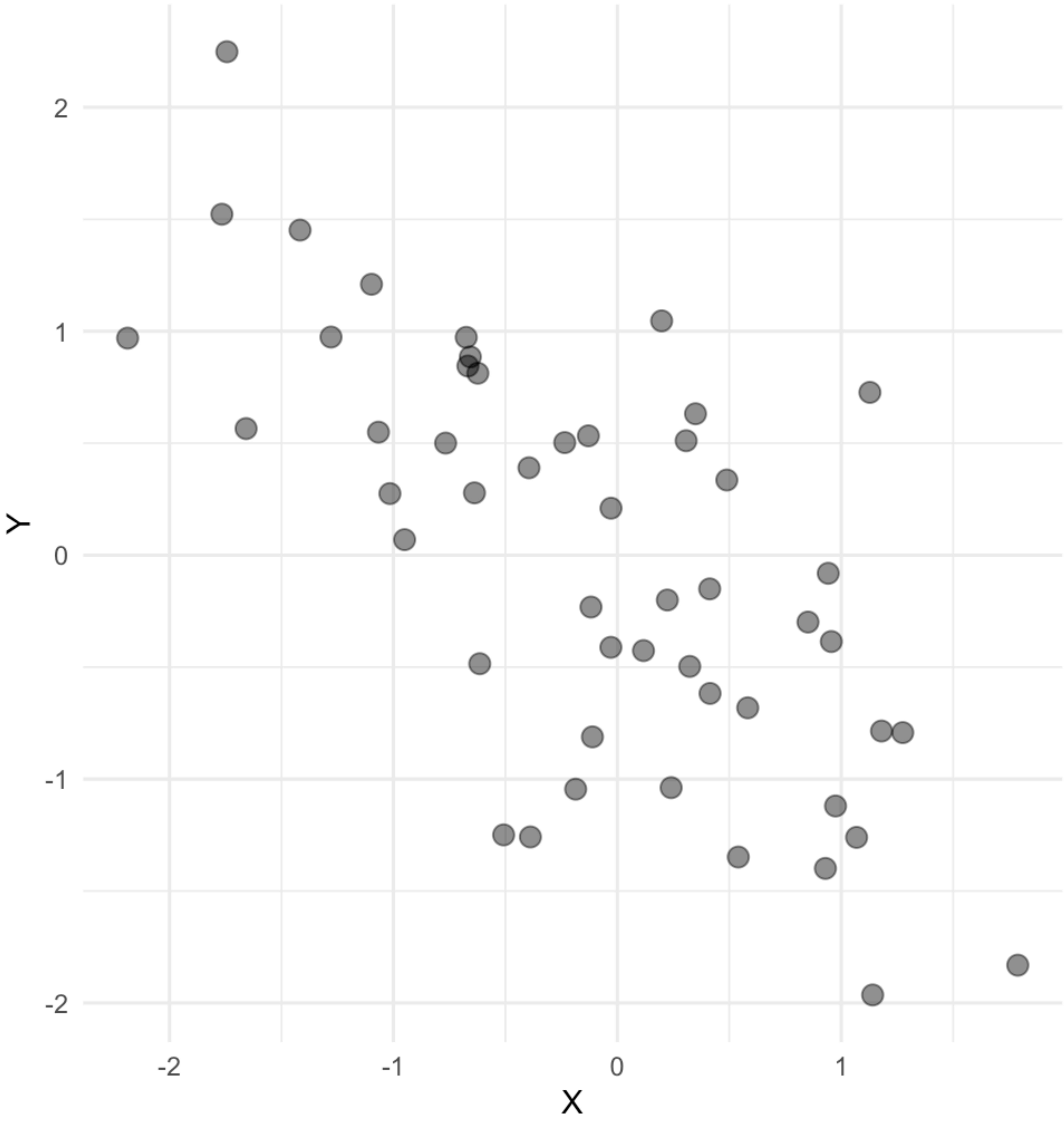

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