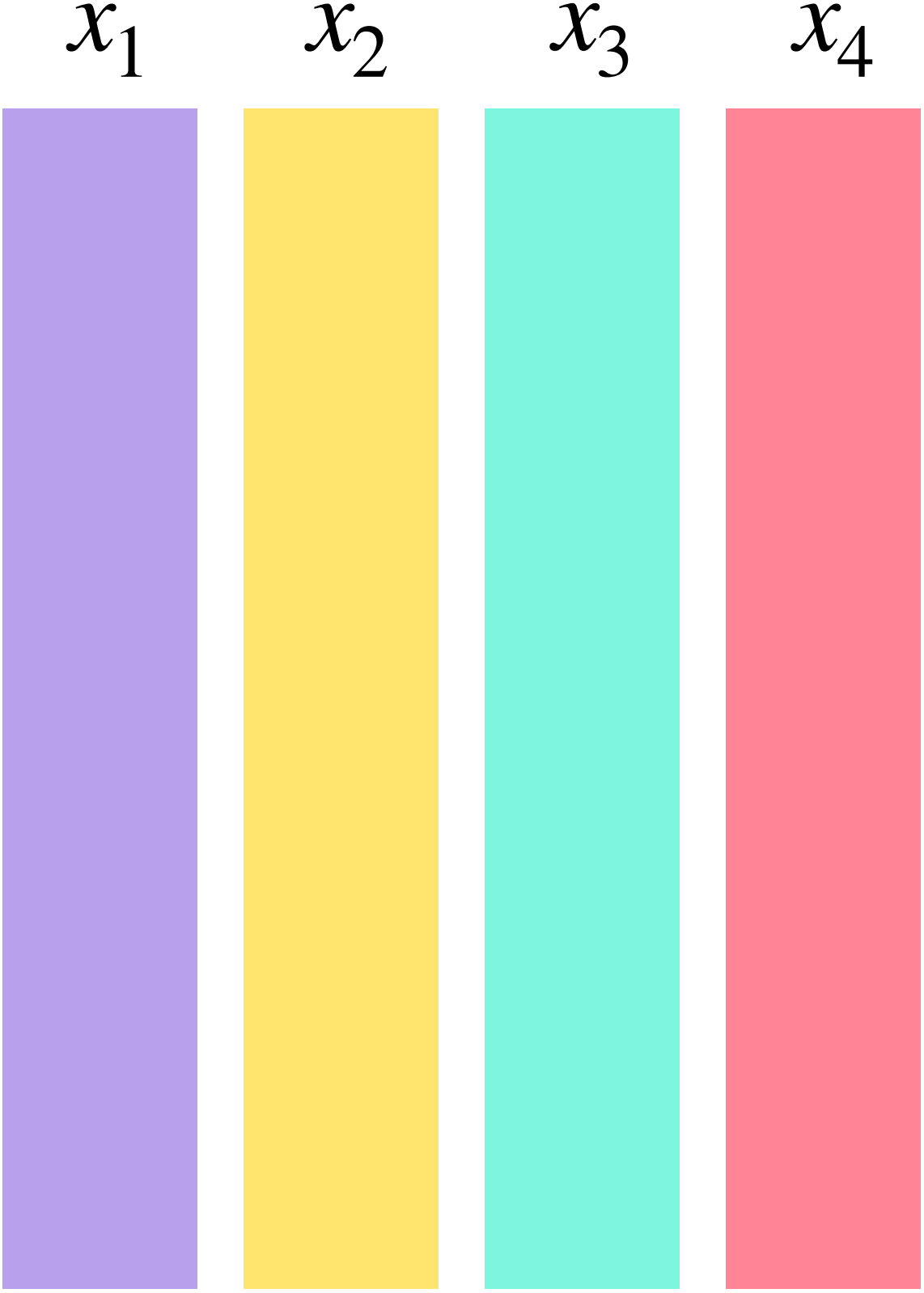
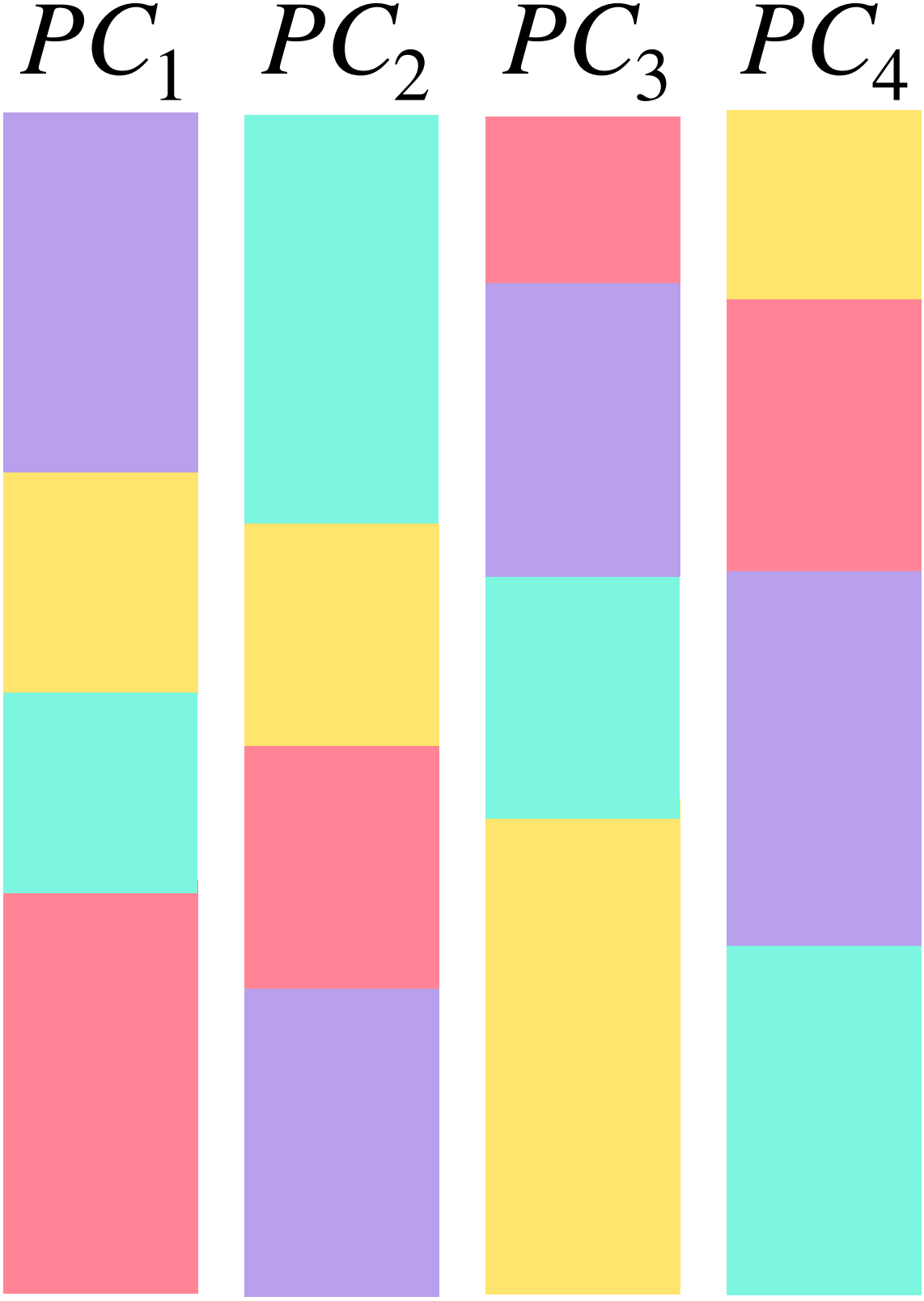
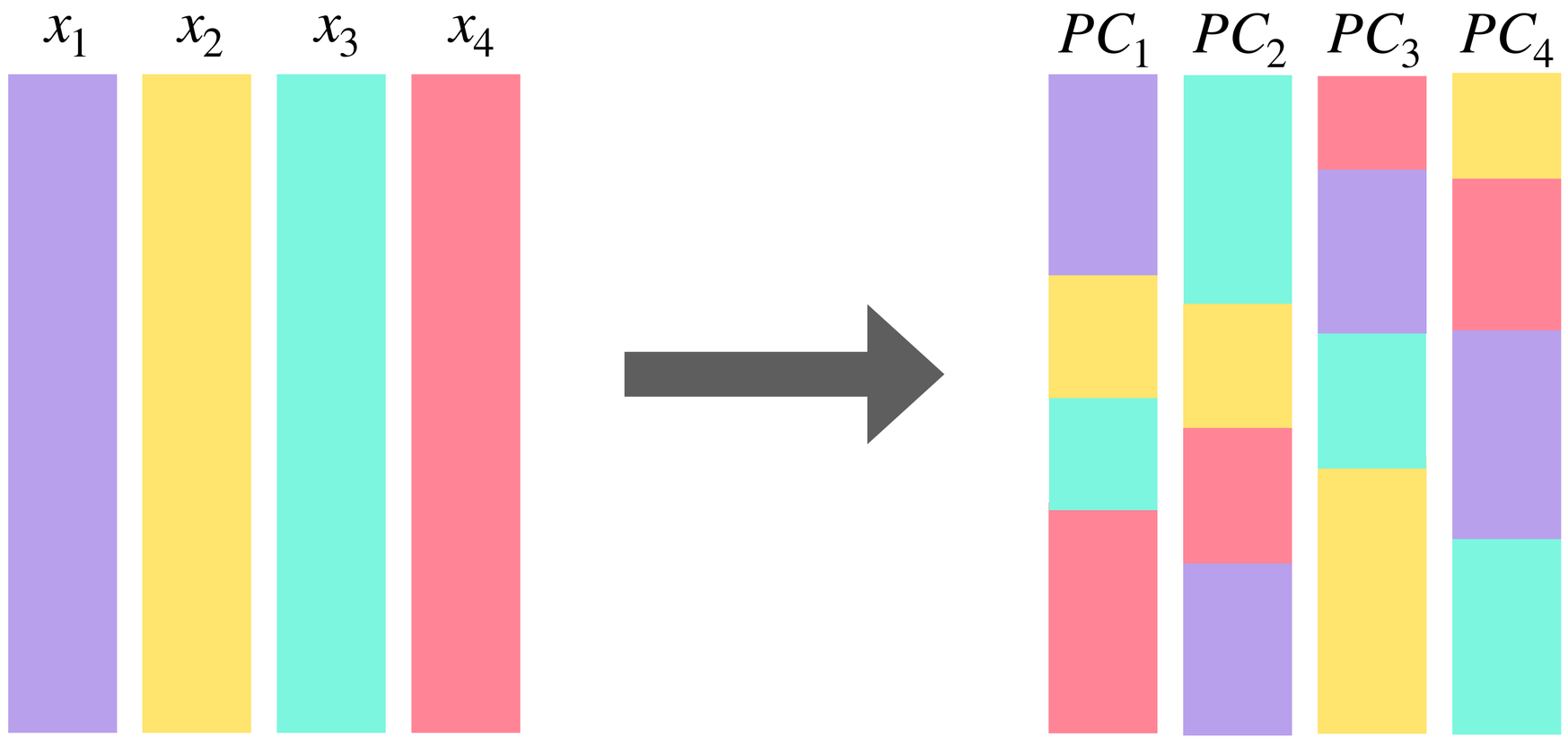
Dimensionality Reduction

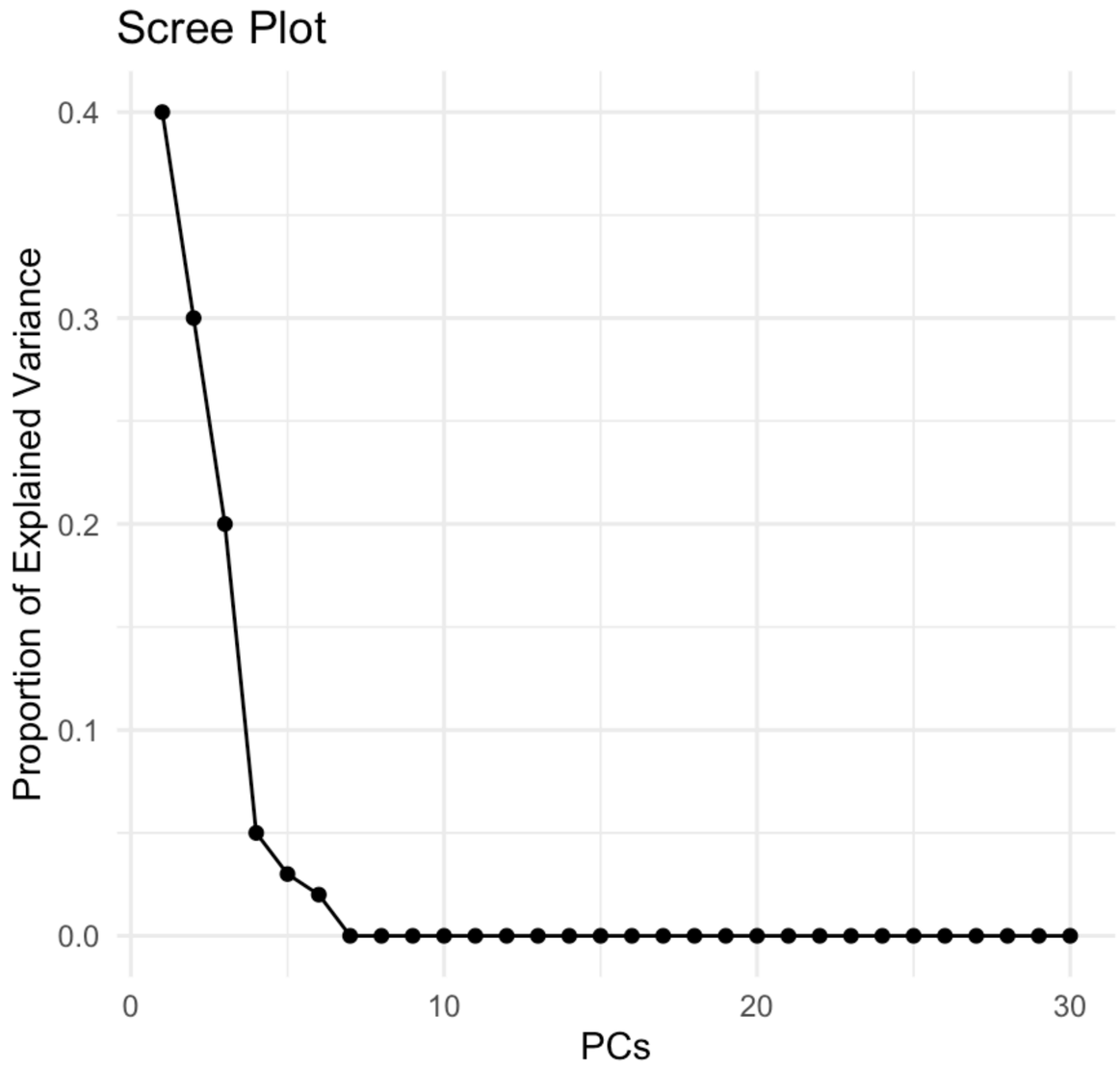
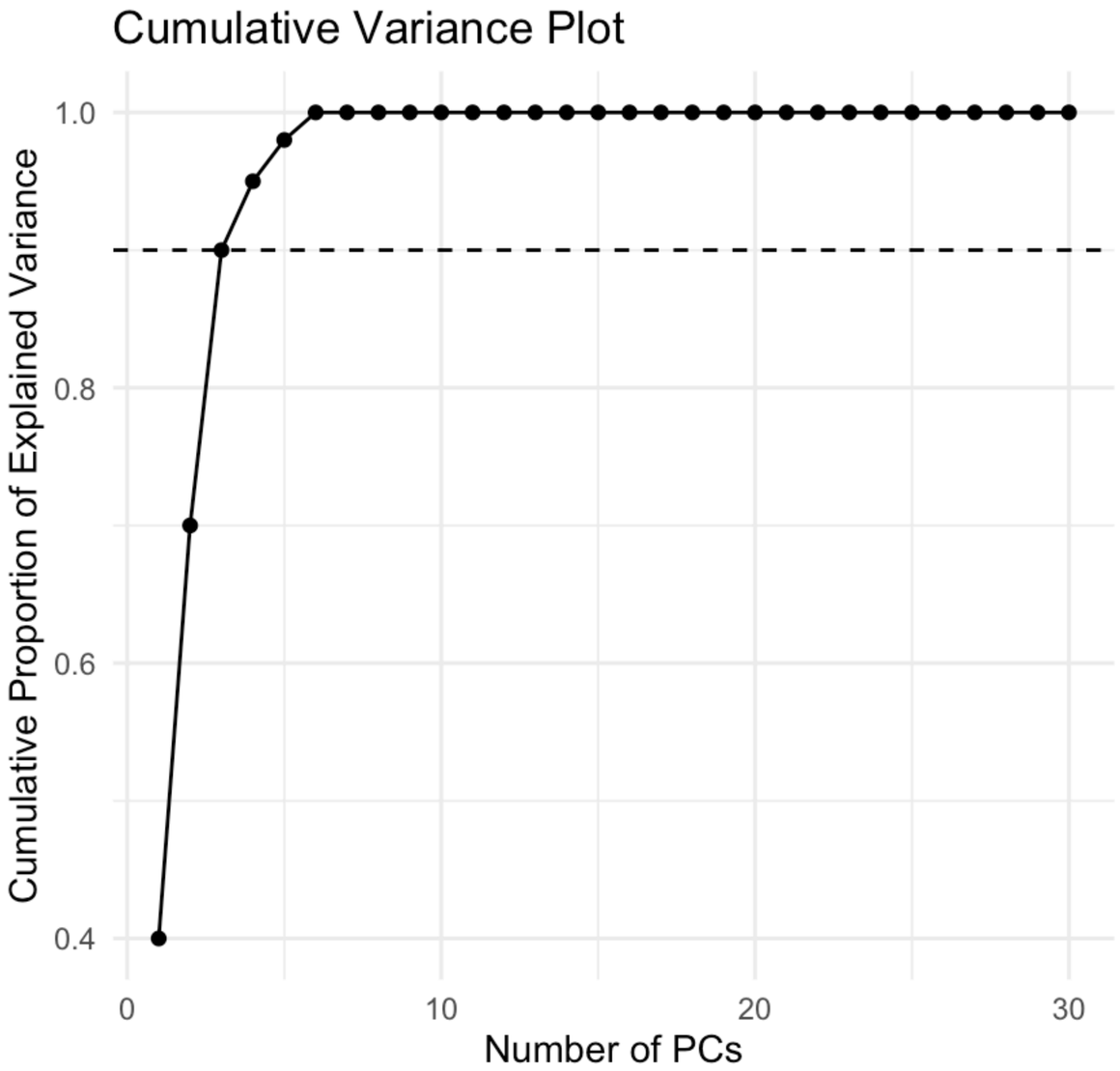

x_1
x_2
x_3
x_4


PC_1
PC_2
PC_3
PC_4

note: this is **not** variable selection

Dimensionality Reduction



note: this is **not** variable selection

Scree and Cumulative Variance Plots