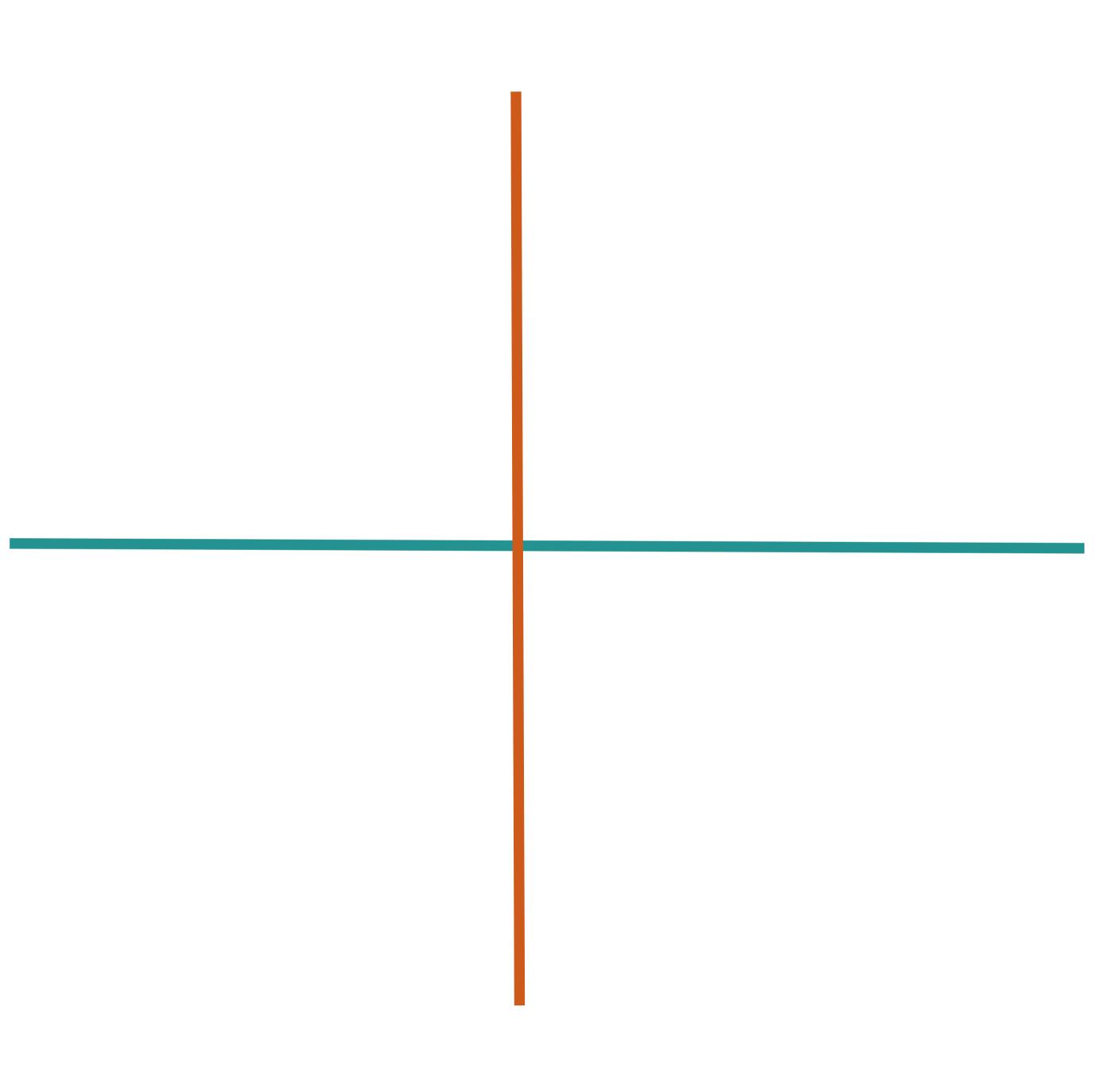


Example



[0.71] [0.71] eigenvect₁ =

0.71 eigenvect, = -0.71

the loadings (eigenvectors/weights) tell us how much of the original data points go into our new PC variables the scores are the transformed values of the data in the new coordinate system

defined by the principal components.

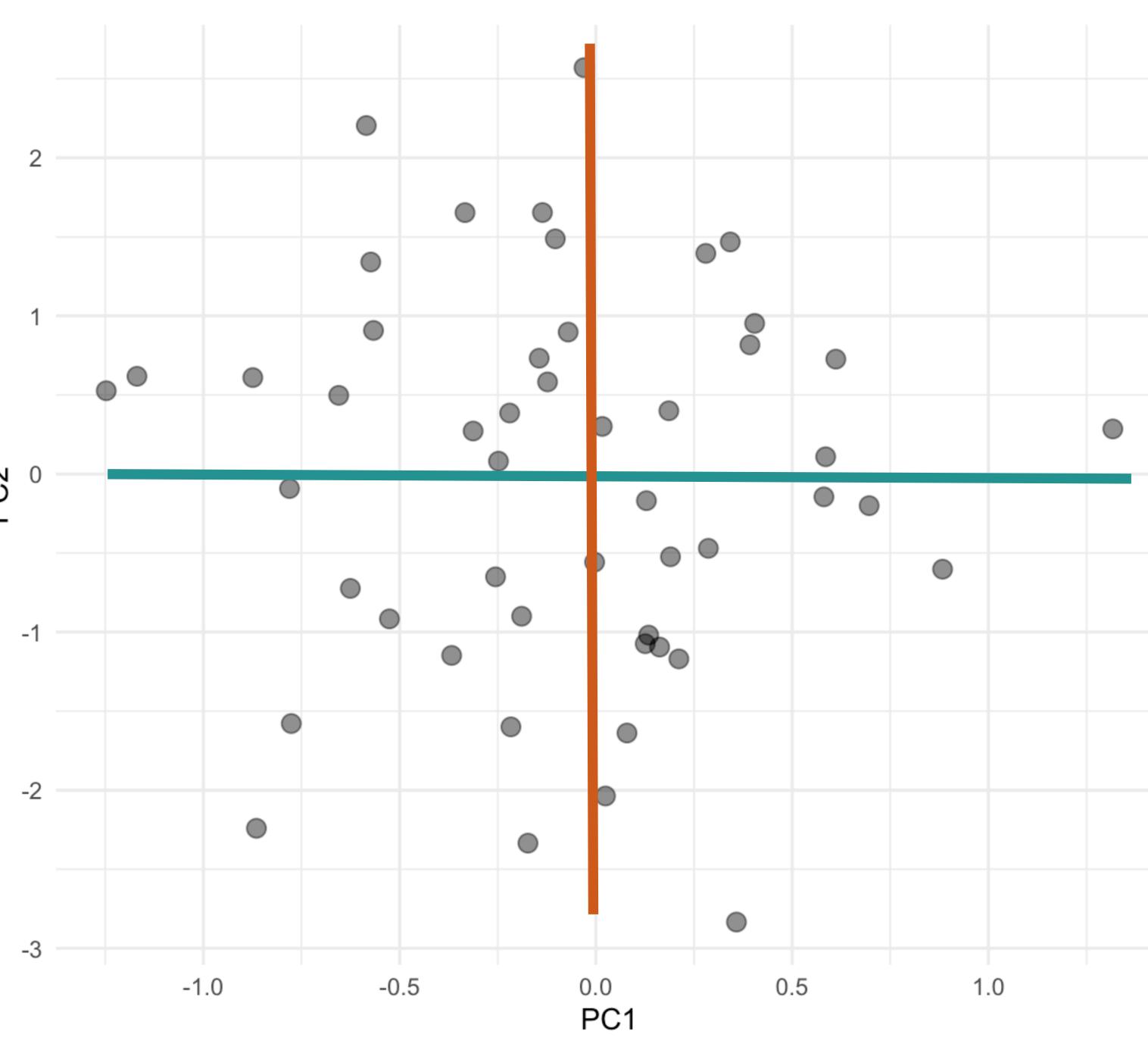
Example

$$eigenvect_1 = \begin{bmatrix} 0.71 \\ 0.71 \end{bmatrix}$$

$$eigenvect_2 = \begin{bmatrix} 0.71 \\ -0.71 \end{bmatrix}$$

the loadings (eigenvectors/weights) tell us how much of the original data points -1 go into our new PC variables

the scores are the transformed values of the data in the new coordinate system defined by the principal components.



Example

