

PCA Eigen Vector: Uncorrelated features of the datalanthogonal Eigen Value: The amount of information retained by each (variance)

Mean Normalized data (2-scare): $\overline{Z_i} = \frac{x_i - \mu_i}{(x_i - \overline{x_i})(x_i - \overline{x_i})}$ Covariance Matrix \sum where $\sum_{ij} = cov_i = \frac{1}{N-1} \sum_{i=1}^{N} \frac{\partial_i}{\partial_i} \frac{(x_i - \overline{x_i})(x_i - \overline{x_i})}{N}$ Perform SVD(Singulon Value Decomposition): SVD(Σ)

Eigen Vector Eigen Value