```
PCA.ipynb - Colaboratory
# MNIST dataset downloaded from Kaggle :
# Source: https://www.kaggle.com/c/digit-recognizer/data
id = "1CzTCrwCNA3ozCfdR4lJmlurVlmMRt62m"
print("https://drive.google.com/uc?export=download&id=" + id)
    https://drive.google.com/uc?export=download&id=1CzTCrwCNA3ozCfdR41JmlurVlmMRt6
!wget "https://drive.google.com/uc?export=download&id=1CzTCrwCNA3ozCfdR4lJmlurVlmMR
    --2022-04-04 17:50:33-- https://drive.google.com/uc?export=download&id=1CzTCr
    Resolving drive.google.com (drive.google.com)... 173.194.217.138, 173.194.217.
    Connecting to drive.google.com (drive.google.com) | 173.194.217.138 | :443... conr
    HTTP request sent, awaiting response... 303 See Other
    Location: https://doc-0s-aq-docs.googleusercontent.com/docs/securesc/ha0ro937c
    Warning: wildcards not supported in HTTP.
    --2022-04-04 17:50:36-- https://doc-0s-ag-docs.googleusercontent.com/docs/sec
    Resolving doc-0s-ag-docs.googleusercontent.com (doc-0s-ag-docs.googleuserconte
    Connecting to doc-0s-ag-docs.googleusercontent.com (doc-0s-ag-docs.googleuserc
    HTTP request sent, awaiting response... 200 OK
    Length: 76775041 (73M) [text/csv]
    Saving to: 'mnist.csv'
    mnist.csv
                        121MB/s
                                                                        in 0.6s
    2022-04-04 17:50:38 (121 MB/s) - 'mnist.csv' saved [76775041/76775041]
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
d0 = pd.read csv('./mnist.csv')
```

```
print(d0.head(5)) # print first five rows of d0.
# save the labels into a variable 1.
l = d0['label']
# Drop the label feature and store the pixel data in d.
d = d0.drop("label",axis=1)
        label pixel0
                       pixel1 pixel2
                                        pixel3 pixel4
                                                           pixel5 pixel6
                                                                             pixel7
     0
            1
                     0
                              0
                                      0
                                               0
                                                        0
                                                                 0
                                                                         0
                                                                                  0
     1
            0
                                               0
                                                        0
                                                                         0
                                                                                  0
                     0
                              0
                                      0
                                                                 n
     2
            1
                     0
                              0
                                      0
                                               0
                                                        0
                                                                 0
                                                                         0
                                                                                  0
     3
                                                                         0
                                                                                  0
            4
                     0
                              0
                                      0
                                               0
                                                        0
                                                                 n
                     0
                              0
                                      0
                                               0
                                                                                  0
```

pixel775 pixel776 pixel777

pixel774

pixel8

pixel779

pixel778

```
0
                                0
                                                             0
                                                                           0
                                                                                         0
                                                                                                        0
1
                                               0
2
           0
                                0
                                               0
                                                             0
                                                                           0
                                                                                         0
                                                                                                        0
3
           0
                                0
                                               0
                                                             0
                                                                           0
                                                                                         0
                                                                                                        0
4
           0
                                0
                                               0
                                                             0
                                                                           0
                                                                                         0
                                                                                                        0
```

```
pixel780 pixel781
                           pixel782
                                        pixel783
0
            0
                        0
                                     0
                                                 0
            0
1
                        0
                                     0
                                                 0
2
            0
                        0
                                     0
                                                 0
3
            0
                        0
                                     0
                                                 0
4
            0
                        0
                                     0
                                                 0
```

[5 rows x 785 columns]

▼ 2D-Visualization

```
# Pick first 15K data-points to work on for time-effeciency.
#Excercise: Perform the same analysis on all of all data-points.
labels = l.head(15000)
data = d.head(15000)
print("the shape of sample data = ", data.shape)
    the shape of sample data = (15000, 784)
# Data-preprocessing: Standardizing the data
from sklearn.preprocessing import StandardScaler
standardized data = StandardScaler().fit transform(data)
print(standardized data.shape)
    (15000, 784)
#find the co-variance matrix which is : A^T * A
sample data = standardized data
# matrix multiplication using numpy
covar matrix = np.matmul(sample data.T , sample data)
print ( "The shape of variance matrix = ", covar matrix.shape)
    The shape of variance matrix = (784, 784)
# finding the top two eigen-values and corresponding eigen-vectors
# for projecting onto a 2-Dim space.
from scipy.linalg import eigh
# the parameter 'eigvals' is defined (low value to heigh value)
# eigh function will return the eigen values in asending order
# this code generates only the top 2 (782 and 783) eigenvalues.
values, vectors = eigh(covar matrix, eigvals=(782,783))
print("Shape of eigen vectors = ", vectors.shape)
print(values)
    Shape of eigen vectors = (784, 2)
    [435532.55785282 605719.29173629]
#vectors[:,0] represents the eigen vector corresponding to the 2nd eigen value. (Fir
#vectors[:,1] represents the eigen vector correspondign to the 1st eigen value. (Sec
#Note : Eigen values are arranged in ascending order so the Eigen vectors too.
```

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                                            PCA.ipynb - Colaboratory
   # converting the eigen vectors into (2,d) shape for ease of computation which we do
   vector = vectors.T
   print("Updated shape of eigen vectors = ",vector.shape)
   # Here, vectors[0] represent the eigen vector corresponding to the 2nd eigen value.
   # Here, vectors[1] represent the eigen vector corresponding to the 1st eigen value.
        Updated shape of eigen vectors = (2, 784)
   #Now, we need to swap the rows of the vector matrix such that the first row corresp
   vector[[0,1]]=vector[[1,0]]
   # projecting the original data onto the eigen basis.
   # Basically, we form a matrix with the eigen vectors in row order. Then, we do a ma
   import matplotlib.pyplot as plt
   new coordinates = np.matmul(vector, sample data.T)
   print (" resultant new data points' shape ", vector.shape, "X", sample_data.T.shape
         resultant new data points' shape (2, 784) X (784, 15000) = (2, 15000)
   # appending label to the 2d projected data
   new coordinates = np.vstack((new coordinates, labels)).T
   # creating a new data frame for ploting the labeled points.
   dataframe = pd.DataFrame(data=new coordinates, columns=("1st principal", "2nd princ
   print(dataframe.head())
           1st principal 2nd principal
                                        label
```

```
-5.558661
0
       -5.043558
                                    1.0
1
       19.305278
                       6.193635
                                    0.0
2
       -7.678775
                      -1.909878
                                    1.0
3
      -0.464845
                        5.525748
                                    4.0
       26.644289
                       6.366527
                                    0.0
```

```
# ploting the 2d data points with seaborn
import seaborn as sn
sn.FacetGrid(dataframe, hue="label", size=7).map(plt.scatter, '1st principal', '2nd
plt.show()
```

▼ PCA using Scikit-Learn

```
# initializing the pca
from sklearn import decomposition
pca = decomposition.PCA()
# configuring the parameteres
# the number of components = 2
pca.n components = 2
pca_data = pca.fit_transform(sample_data)
# pca reduced will contain the 2-d projects of simple data
print("shape of pca_reduced.shape = ", pca_data.shape)
    shape of pca reduced.shape = (15000, 2)
# attaching the label for each 2-d data point
pca data = np.vstack((pca data.T, labels)).T
# creating a new data fram which help us in ploting the result data
pca_df = pd.DataFrame(data=pca_data, columns=("1st_principal", "2nd_principal", "la
sn.FacetGrid(pca_df, hue="label", size=6).map(plt.scatter, '1st_principal', '2nd_pr
plt.show()
```

→ PCA for dimensionality redcution (not for visualization)

```
# PCA for dimensionality redcution (non-visualization)
pca.n_components = 784
pca_data = pca.fit_transform(sample_data)

percentage_var_explained = pca.explained_variance_ / np.sum(pca.explained_variance_
cum_var_explained = np.cumsum(percentage_var_explained)

# Plot the PCA spectrum
plt.figure(1, figsize=(6, 4))

plt.clf()
plt.plot(cum_var_explained, linewidth=2)
plt.axis('tight')
plt.grid()
plt.xlabel('n_components')
plt.ylabel('Cumulative_explained_variance')
plt.show()

# If we take 200-dimensions, approx. 90% of variance is expalined.
```

▼ t-SNE (covered in the future)

We will learn the mathematics underlying t-SNE in depth later in the program.

```
# TSNE
from sklearn.manifold import TSNE

# Picking the top 1000 points as TSNE takes a lot of time for 15K points
data_1000 = standardized_data[0:1000,:]
labels_1000 = labels[0:1000]

model = TSNE(n_components=2, random_state=0)
# configuring the parameteres
# the number of components = 2

tsne_data = model.fit_transform(data_1000)

# creating a new data frame which help us in ploting the result data
tsne_data = np.vstack((tsne_data.T, labels_1000)).T
tsne_df = pd.DataFrame(data=tsne_data, columns=("Dim_1", "Dim_2", "label"))
# Ploting the result of tsne
sn.FacetGrid(tsne_df, hue="label", size=6).map(plt.scatter, 'Dim_1', 'Dim_2').add_1
plt.show()
```

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