Guidelines:

The solution to this HW should be submitted as a Jupyter Notebook (please run all blocks before submitting the code). The text should be added between blocks in response to the different sections.

1. Plot a simple example in 2D for which calculating the SVD of X is not equivalent to calculating the Principal components of X. Explain.

Download MNIST dataset using the following lines: import tensorflow as tf $tf.keras.datasets.mnist.load_data()$

- 2. Use the two leading principle components to project a 1000 sample of the digit '1' into a two-dimensional space. Use a scatter plot to show the result.
- 3. Use the two leading principle components to project a 1000 samples of the digit '0'. Use a scatter plot to show the result.
- 4. Use the two leading principle components to project a 2000 combined samples from the last two sections. Use a scatter plot to show the result, with color to indicate the sample label.
- 5. How many components are required to capture 90% of the variance of the datasets from the last three sections?

Select one object from the processed COIL20 dataset https://www.kaggle.com/datasets/codebreaker619/columbia-university-image-library

- 6. Embed the selected object into a two-dimensional space using Diffusion Maps- show the results for several values of σ . What is considered a good value for σ in this example?
- 7. Use TSN-E to embed all objects from COIL20. Run the algorithm twice and compare the results. Are they identical? How can you stabilize the results?
- 8. Compare the results from the previous section to UMAP. Both in terms of run time and representation quality.