**Hw7**

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data = csvread('EE810D\_HW1\_Data.csv',1,1)

C=cov(data(:,[2 3 4 6]))

And :

[coeff,score,lambda] = pca(C)

We could get the lambda:

lambda =

26.2333

11.8607

10.5206

0.0650

coeff =

0.2314 0.0746 0.9700 0.0053

0.2891 0.9468 -0.1418 -0.0006

0.0011 -0.0005 -0.0057 1.0000

0.9289 -0.3132 -0.1975 -0.0023

And

Total lambda is 48.565

The first: 26.2333/48.565=0.54

The first two:38.094/48.565=0.784

So there are two principal components account for 75% of the covariance matrix trace.