Density estimation, clustering, PCA and principal curves

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Setup

```
data <- read.table('zip.train')
# get only zeros
data <- data[which(data[1]==0), -1]</pre>
```

Hierarchical clustering

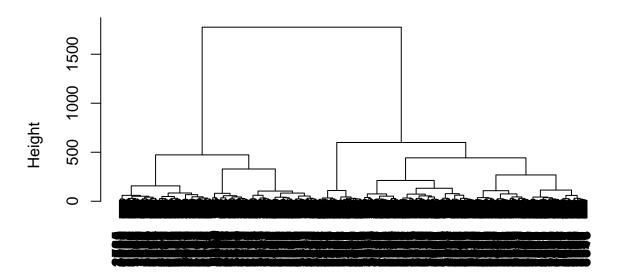
Euclidean distance:

```
d.Eucl <- dist(data)
summary(d.Eucl)

## Min. 1st Qu. Median Mean 3rd Qu. Max.
## 3.01 11.89 14.31 14.09 16.46 23.43

Clustering:
k <- 4
hcl.Eucl <- hclust(d.Eucl, method="ward.D")
plot(hcl.Eucl)</pre>
```

Cluster Dendrogram



d.Eucl hclust (*, "ward.D")

```
hcl.Eucl.k <- cutree(hcl.Eucl,k)

## hcl.Eucl.k

## 1 2 3 4

## 236 574 115 269

clusters <- hcl.Eucl.k

# Plot the average digit of each cluster

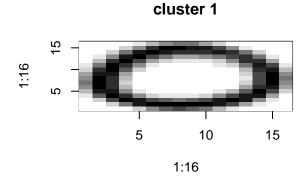
op<-par(mfrow=c(2,2))

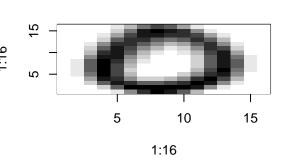
for(i in 1:k) {

mean.digit <- colMeans(data[which(clusters == i), ])

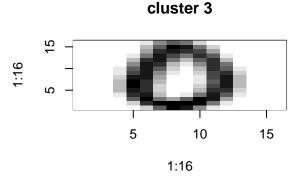
plot.zip(mean.digit)

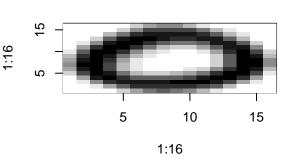
title(paste("cluster", i, sep=" "))
}
```





cluster 2





cluster 4

Principal components

principal_components_obj <- princomp(data)
summary(principal_components_obj)</pre>

```
## Importance of components:
                                       Comp.2
                                                 Comp.3
                             Comp.1
                                                             Comp.4
                                                                        Comp.5
## Standard deviation
                          5.4146472 3.6375417 3.2365429 2.37779476 2.18976881
## Proportion of Variance 0.2819983 0.1272688 0.1007555 0.05438196 0.04612142
## Cumulative Proportion
                         0.2819983 0.4092671 0.5100227 0.56440464 0.61052606
##
                                         Comp.7
                                                     Comp.8
                              Comp.6
                                                                Comp.9
                                                                          Comp.10
                          2.01868699 1.69603163 1.56844440 1.44979302 1.34718509
## Standard deviation
## Proportion of Variance 0.03919621 0.02766776 0.02366162 0.02021707 0.01745664
  Cumulative Proportion
                          0.64972227 0.67739004 0.70105165 0.72126872 0.73872536
##
##
                             Comp.11
                                        Comp.12
                                                   Comp.13
                                                               Comp.14
## Standard deviation
                          1.28436659 1.12409757 1.07287822 1.05696480 1.02427987
## Proportion of Variance 0.01586661 0.01215386 0.01107151 0.01074551 0.01009121
## Cumulative Proportion 0.75459197 0.76674583 0.77781734 0.78856286 0.79865407
##
                             Comp.16
                                         Comp.17
                                                      Comp.18
## Standard deviation
                          0.99457363 0.954461634 0.907175383 0.849861296
## Proportion of Variance 0.00951437 0.008762401 0.007915688 0.006947079
## Cumulative Proportion 0.80816844 0.816930843 0.824846531 0.831793611
##
                              Comp.20
                                         Comp.21
                                                      Comp.22
                                                                  Comp.23
## Standard deviation
                          0.829865023 0.80490110 0.789560840 0.739034167
## Proportion of Variance 0.006624011 0.00623148 0.005996217 0.005253336
## Cumulative Proportion 0.838417622 0.84464910 0.850645319 0.855898655
```

```
##
                              Comp.24
                                          Comp.25
                                                       Comp.26
## Standard deviation
                          0.726713484 0.698193574 0.687303306 0.668185865
## Proportion of Variance 0.005079636 0.004688758 0.004543631 0.004294382
  Cumulative Proportion 0.860978291 0.865667050 0.870210680 0.874505063
                              Comp.28
                                          Comp.29
                                                       Comp.30
                                                                 Comp.31
## Standard deviation
                          0.659304035 0.647999455 0.637373101 0.5939174
## Proportion of Variance 0.004180976 0.004038829 0.003907452 0.0033928
  Cumulative Proportion 0.878686038 0.882724867 0.886632319 0.8900251
##
                              Comp.32
                                          Comp.33
                                                       Comp.34
                                                                   Comp.35
## Standard deviation
                          0.587255986 0.573597975 0.567951056 0.555763676
## Proportion of Variance 0.003317119 0.003164619 0.003102616 0.002970889
  Cumulative Proportion 0.893342238 0.896506857 0.899609472 0.902580362
                              Comp.36
                                          Comp.37
                                                       Comp.38
                                                                   Comp.39
## Standard deviation
                          0.552024997 0.538698345 0.526466829 0.518791171
## Proportion of Variance 0.002931053 0.002791242 0.002665927 0.002588757
   Cumulative Proportion
                         0.905511414 0.908302656 0.910968583 0.913557340
##
                              Comp.40
                                          Comp.41
                                                       Comp.42
## Standard deviation
                          0.507826032 0.503375796 0.482878731 0.478021925
## Proportion of Variance 0.002480482 0.002437198 0.002242757 0.002197869
  Cumulative Proportion 0.916037822 0.918475020 0.920717777 0.922915646
##
                              Comp.44
                                         Comp.45
                                                      Comp.46
                                                                  Comp.47
## Standard deviation
                          0.465353688 0.45635247 0.445994937 0.436932516
## Proportion of Variance 0.002082919 0.00200312 0.001913225 0.001836263
  Cumulative Proportion 0.924998566 0.92700169 0.928914910 0.930751173
##
                              Comp.48
                                          Comp.49
                                                       Comp.50
                                                                   Comp.51
## Standard deviation
                          0.424917547 0.420832896 0.414851340 0.405769129
  Proportion of Variance 0.001736663 0.001703435 0.001655355 0.001583668
   Cumulative Proportion 0.932487836 0.934191271 0.935846626 0.937430294
##
                              Comp.52
                                          Comp.53
                                                       Comp.54
## Standard deviation
                          0.396333723 0.391326504 0.386534129 0.375530467
  Proportion of Variance 0.001510874 0.001472939 0.001437083 0.001356427
  Cumulative Proportion 0.938941168 0.940414107 0.941851190 0.943207617
##
                                          Comp.57
                                                       Comp.58
                              Comp.56
## Standard deviation
                          0.372638199 0.366779612 0.358008929 0.35229274
  Proportion of Variance 0.001335614 0.001293947 0.001232804 0.00119375
  Cumulative Proportion 0.944543231 0.945837178 0.947069981 0.94826373
##
                              Comp.60
                                          Comp.61
                                                       Comp.62
                                                                   Comp.63
## Standard deviation
                          0.347528746 0.344140744 0.343056131 0.334199237
  Proportion of Variance 0.001161683 0.001139143 0.001131974 0.001074279
  Cumulative Proportion 0.949425415 0.950564558 0.951696532 0.952770811
##
                              Comp.64
                                          Comp.65
                                                       Comp.66
## Standard deviation
                          0.331720252 0.326452953 0.323800873 0.3189413399
  Proportion of Variance 0.001058401 0.001025055 0.001008468 0.0009784255
   Cumulative Proportion 0.953829212 0.954854267 0.955862735 0.9568411610
                                            Comp.69
                                                          Comp.70
                               Comp.68
## Standard deviation
                          0.3167406817 0.3086003943 0.3058864767 0.2984098895
  Proportion of Variance 0.0009649701 0.0009160077 0.0008999673 0.0008565103
   Cumulative Proportion 0.9578061310 0.9587221387 0.9596221060 0.9604786163
##
                               Comp.72
                                            Comp.73
                                                          Comp.74
                                                                       Comp.75
## Standard deviation
                          0.2976113718 0.2911986837 0.2881088948 0.2864809198
  Proportion of Variance 0.0008519325 0.0008156146 0.0007983981 0.0007894008
  Cumulative Proportion 0.9613305488 0.9621461633 0.9629445614 0.9637339622
##
                                                          Comp.78
                                                                       Comp.79
                               Comp.76
                                            Comp.77
## Standard deviation
                          0.2847447595 0.2807935876 0.2780327257 0.2731934205
```

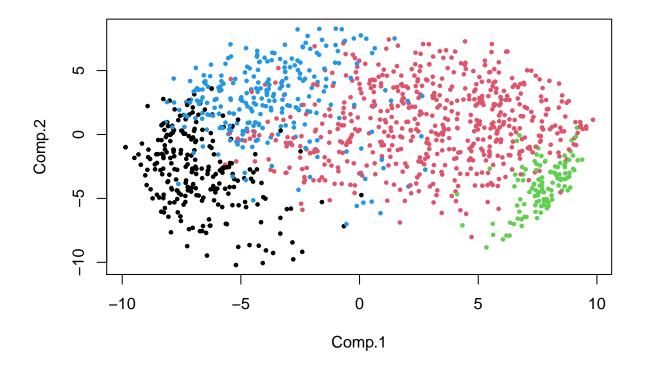
```
## Proportion of Variance 0.0007798618 0.0007583689 0.0007435291 0.0007178714
## Cumulative Proportion 0.9645138240 0.9652721929 0.9660157221 0.9667335934
                                                         Comp.82
##
                              Comp.80
                                           Comp.81
## Standard deviation
                          0.269043407 0.2668153522 0.2632005904 0.2601760043
  Proportion of Variance 0.000696227 0.0006847433 0.0006663154 0.0006510894
   Cumulative Proportion 0.967429820 0.9681145637 0.9687808792 0.9694319686
                               Comp.84
                                             Comp.85
                                                          Comp.86
## Standard deviation
                          0.2578378676 0.2542594666 0.2522523161 0.2493000441
  Proportion of Variance 0.0006394396 0.0006218139 0.0006120353 0.0005977931
   Cumulative Proportion 0.9700714082 0.9706932221 0.9713052574 0.9719030505
##
                              Comp.88
                                           Comp.89
                                                         Comp.90
                                                                      Comp.91
  Standard deviation
                          0.246262825 0.2451963153 0.2426160997 0.2417065600
  Proportion of Variance 0.000583316 0.0005782745 0.0005661681 0.0005619311
   Cumulative Proportion
                          0.972486366 0.9730646409 0.9736308090 0.9741927401
##
                               Comp.92
                                           Comp.93
                                                         Comp.94
## Standard deviation
                          0.2366038035 0.234616065 0.2320289245 0.2282869642
  Proportion of Variance 0.0005384552 0.000529446 0.0005178338 0.0005012662
   Cumulative Proportion 0.9747311953 0.975260641 0.9757784751 0.9762797413
                                                          Comp.98
                                                                       Comp.99
                               Comp.96
                                             Comp.97
## Standard deviation
                          0.2261632475 0.2247714664 0.2216149963 0.2201608952
  Proportion of Variance 0.0004919831 0.0004859466 0.0004723941 0.0004662153
  Cumulative Proportion 0.9767717244 0.9772576710 0.9777300650 0.9781962803
##
                              Comp. 100
                                           Comp. 101
                                                         Comp. 102
                                                                      Comp. 103
                          0.2164098540 0.2158400379 0.2148681270 0.2114036810
## Standard deviation
## Proportion of Variance 0.0004504641 0.0004480951 0.0004440687 0.0004298642
  Cumulative Proportion 0.9786467445 0.9790948395 0.9795389082 0.9799687724
##
                              Comp. 104
                                           Comp. 105
                                                        Comp. 106
                                                                     Comp. 107
  Standard deviation
                          0.2106018075 0.206614161 0.2054938535 0.2046650989
  Proportion of Variance 0.0004266093 0.000410607 0.0004061662 0.0004028967
  Cumulative Proportion 0.9803953817 0.980805989 0.9812121549 0.9816150517
                              Comp. 108
                                            Comp. 109
                                                         Comp. 110
## Standard deviation
                          0.2023181690 0.2013254428 0.1988267239 0.1944103990
  Proportion of Variance 0.0003937095 0.0003898553 0.0003802381 0.0003635341
  Cumulative Proportion 0.9820087612 0.9823986165 0.9827788547 0.9831423888
                                           Comp. 113
                                                         Comp. 114
                              Comp. 112
                                                                      Comp. 115
## Standard deviation
                          0.1940925284 0.1928641710 0.1894963900 0.1878125686
## Proportion of Variance 0.0003623463 0.0003577744 0.0003453886 0.0003392778
  Cumulative Proportion 0.9835047350 0.9838625094 0.9842078981 0.9845471759
##
                                                                      Comp. 119
                              Comp. 116
                                            Comp. 117
                                                         Comp. 118
                          0.1859214843 0.1851664404 0.1824696768 0.1822530287
## Standard deviation
## Proportion of Variance 0.0003324798 0.0003297849 0.0003202488 0.0003194888
  Cumulative Proportion 0.9848796557 0.9852094406 0.9855296894 0.9858491782
                              Comp. 120
                                           Comp. 121
                                                         Comp. 122
                                                                      Comp. 123
  Standard deviation
                          0.1791788670 0.1771018975 0.1761411053 0.1747534096
## Proportion of Variance 0.0003088017 0.0003016842 0.0002984198 0.0002937362
  Cumulative Proportion 0.9861579800 0.9864596642 0.9867580839 0.9870518201
                                                         Comp. 126
                              Comp. 124
                                            Comp. 125
                                                                      Comp. 127
## Standard deviation
                          0.1742816490 0.1707503537 0.1702123751 0.1682441426
## Proportion of Variance 0.0002921524 0.0002804332 0.0002786688 0.0002722614
  Cumulative Proportion 0.9873439725 0.9876244057 0.9879030746 0.9881753360
##
                              Comp. 128
                                           Comp. 129
                                                         Comp. 130
                                                                      Comp. 131
## Standard deviation
                          0.1672353048 0.1665194654 0.1642036122 0.1615246860
## Proportion of Variance 0.0002690061 0.0002667081 0.0002593412 0.0002509481
## Cumulative Proportion 0.9884443420 0.9887110501 0.9889703913 0.9892213395
```

```
##
                                            Comp. 133
                                                         Comp. 134
                              Comp. 132
## Standard deviation
                          0.1592640275 0.1585407001 0.1576406743 0.157160574
## Proportion of Variance 0.0002439729 0.0002417618 0.0002390247 0.000237571
## Cumulative Proportion 0.9894653123 0.9897070742 0.9899460988 0.990183670
                              Comp. 136
                                            Comp. 137
                                                         Comp. 138
                                                                       Comp. 139
## Standard deviation
                          0.1561689694 0.1533914486 0.1522057732 0.1493433916
## Proportion of Variance 0.0002345825 0.0002263125 0.0002228273 0.0002145251
  Cumulative Proportion 0.9904182523 0.9906445648 0.9908673921 0.9910819172
##
                              Comp. 140
                                            Comp. 141
                                                         Comp. 142
                                                                       Comp. 143
## Standard deviation
                          0.1484194966 0.1472266246 0.1456170333 0.1445709162
## Proportion of Variance 0.0002118791 0.0002084869 0.0002039532 0.0002010333
  Cumulative Proportion
                          0.9912937963 0.9915022832 0.9917062364 0.9919072697
                              Comp. 144
                                            Comp. 145
                                                         Comp. 146
                                                                       Comp. 147
## Standard deviation
                          0.1428050446 0.1415669283 0.1412379305 0.1399251920
## Proportion of Variance 0.0001961522 0.0001927657 0.0001918708 0.0001883207
   Cumulative Proportion 0.9921034220 0.9922961877 0.9924880584 0.9926763791
##
                                                         Comp. 150
                                                                       Comp. 151
                              Comp. 148
                                            Comp. 149
## Standard deviation
                          0.1391200074 0.1356123701 0.1350575285 0.1333023238
## Proportion of Variance 0.0001861596 0.0001768906 0.0001754461 0.0001709156
  Cumulative Proportion 0.9928625387 0.9930394293 0.9932148754 0.9933857909
##
                                            Comp. 153
                                                         Comp. 154
                                                                       Comp. 155
                              Comp. 152
## Standard deviation
                          0.1329271277 0.1319336187 0.1304982924 0.1291583685
## Proportion of Variance 0.0001699548 0.0001674238 0.0001638007 0.0001604543
  Cumulative Proportion 0.9935557457 0.9937231695 0.9938869702 0.9940474245
##
                              Comp. 156
                                            Comp. 157
                                                         Comp. 158
                                                                       Comp. 159
## Standard deviation
                          0.1289054778 0.1254975436 0.1246460438 0.1232066092
  Proportion of Variance 0.0001598265 0.0001514874 0.0001494387 0.0001460072
   Cumulative Proportion 0.9942072510 0.9943587385 0.9945081772 0.9946541843
##
                              Comp. 160
                                            Comp. 161
                                                         Comp. 162
## Standard deviation
                          0.1225148046 0.1218834273 0.1187282063 0.1179410130
  Proportion of Variance 0.0001443721 0.0001428879 0.0001355857 0.0001337938
  Cumulative Proportion 0.9947985565 0.9949414444 0.9950770301 0.9952108238
##
                                            Comp. 165
                                                         Comp. 166
                              Comp. 164
## Standard deviation
                          0.1171581480 0.1162714740 0.1140422423 0.1136760817
  Proportion of Variance 0.0001320235 0.0001300327 0.0001250943 0.0001242923
  Cumulative Proportion 0.9953428473 0.9954728800 0.9955979743 0.9957222667
##
                              Comp. 168
                                            Comp. 169
                                                        Comp. 170
## Standard deviation
                          0.1128296715 0.1111635859 0.110626032 0.1097282184
## Proportion of Variance 0.0001224483 0.0001188588 0.000117712 0.0001158091
  Cumulative Proportion 0.9958447150 0.9959635738 0.996081286 0.9961970949
##
                              Comp. 172
                                            Comp. 173
                                                         Comp. 174
                                                                       Comp. 175
## Standard deviation
                          0.1087237168 0.1076607018 0.1067517898 0.1054908776
  Proportion of Variance 0.0001136985 0.0001114861 0.0001096116 0.0001070375
   Cumulative Proportion 0.9963107934 0.9964222795 0.9965318911 0.9966389286
                              Comp. 176
                                            Comp. 177
                                                         Comp. 178
## Standard deviation
                          0.1041939671 0.1036004532 0.1024508151 1.007169e-01
  Proportion of Variance 0.0001044218 0.0001032356 0.0001009571 9.756871e-05
   Cumulative Proportion 0.9967433504 0.9968465860 0.9969475431 9.970451e-01
##
                              Comp. 180
                                            Comp. 181
                                                         Comp. 182
                                                                       Comp. 183
## Standard deviation
                          9.967662e-02 9.922998e-02 9.776328e-02 9.691779e-02
  Proportion of Variance 9.556366e-05 9.470916e-05 9.193009e-05 9.034688e-05
  Cumulative Proportion 9.971407e-01 9.972354e-01 9.973273e-01 9.974177e-01
##
                              Comp. 184
                                            Comp. 185
                                                         Comp. 186
                                                                       Comp. 187
## Standard deviation
                          9.629211e-02 0.0954640238 9.391332e-02 9.317427e-02
```

```
## Proportion of Variance 8.918413e-05 0.0000876568 8.483216e-05 8.350225e-05
## Cumulative Proportion 9.975068e-01 0.9975945026 9.976793e-01 9.977628e-01
##
                              Comp. 188
                                            Comp. 189
                                                         Comp. 190
## Standard deviation
                          9.059901e-02 9.033555e-02 8.928564e-02 8.921304e-02
  Proportion of Variance 7.895017e-05 7.849166e-05 7.667775e-05 7.655311e-05
   Cumulative Proportion 9.978418e-01 9.979203e-01 9.979970e-01 9.980735e-01
                              Comp. 192
                                            Comp. 193
                                                        Comp. 194
                                                                     Comp. 195
## Standard deviation
                          8.697419e-02 0.0855516982 0.085076736 8.434026e-02
  Proportion of Variance 7.275903e-05 0.0000703985 0.000069619 6.841889e-05
  Cumulative Proportion
                          9.981463e-01 0.9982166672 0.998286286 9.983547e-01
##
                              Comp. 196
                                            Comp. 197
                                                         Comp. 198
                                                                      Comp. 199
  Standard deviation
                          0.0835673969 8.212212e-02 8.167815e-02 8.069939e-02
  Proportion of Variance 0.0000671707 6.486739e-05 6.416792e-05 6.263927e-05
   Cumulative Proportion
                          0.9984218758 9.984867e-01 9.985509e-01 9.986136e-01
##
                              Comp. 200
                                            Comp. 201
                                                         Comp.202
                                                                      Comp. 203
## Standard deviation
                          7.957112e-02 7.822277e-02 7.789702e-02 7.677664e-02
  Proportion of Variance 6.089997e-05 5.885353e-05 5.836437e-05 5.669756e-05
  Cumulative Proportion 9.986745e-01 9.987333e-01 9.987917e-01 9.988484e-01
                                            Comp. 205
                                                         Comp. 206
                              Comp. 204
                                                                      Comp. 207
## Standard deviation
                          0.0762778739 0.0748997015 7.425422e-02 7.344300e-02
  Proportion of Variance 0.0000559633 0.0000539593 5.303328e-05 5.188084e-05
  Cumulative Proportion
                          0.9989043291 0.9989582884 9.990113e-01 9.990632e-01
##
                              Comp. 208
                                            Comp. 209
                                                         Comp. 210
                                                                      Comp.211
                          7.242563e-02 7.206277e-02 7.103112e-02 7.034090e-02
## Standard deviation
## Proportion of Variance 5.045344e-05 4.994915e-05 4.852923e-05 4.759069e-05
  Cumulative Proportion 9.991137e-01 9.991636e-01 9.992121e-01 9.992597e-01
##
                              Comp.212
                                            Comp. 213
                                                         Comp. 214
                                                                      Comp. 215
  Standard deviation
                          6.878580e-02 6.745533e-02 6.677591e-02 6.480702e-02
  Proportion of Variance 4.550967e-05 4.376619e-05 4.288899e-05 4.039711e-05
  Cumulative Proportion 9.993052e-01 9.993490e-01 9.993919e-01 9.994323e-01
                              Comp. 216
                                            Comp. 217
                                                         Comp.218
## Standard deviation
                          6.424773e-02 6.263331e-02 6.033088e-02 5.853141e-02
  Proportion of Variance 3.970286e-05 3.773261e-05 3.500947e-05 3.295218e-05
  Cumulative Proportion 9.994720e-01 9.995097e-01 9.995447e-01 9.995777e-01
                                            Comp.221
                                                         Comp.222
                              Comp. 220
                                                                      Comp. 223
## Standard deviation
                          5.703652e-02 0.0559823254 0.0555226601 5.411284e-02
## Proportion of Variance 3.129048e-05 0.0000301445 0.0000296515 2.816481e-05
## Cumulative Proportion 9.996090e-01 0.9996391191 0.9996687706 9.996969e-01
##
                              Comp. 224
                                            Comp. 225
                                                         Comp. 226
                                                                      Comp. 227
## Standard deviation
                          5.241599e-02 5.145110e-02 4.964427e-02 4.870931e-02
## Proportion of Variance 2.642614e-05 2.546217e-05 2.370525e-05 2.282076e-05
  Cumulative Proportion 9.997234e-01 9.997488e-01 9.997725e-01 9.997953e-01
                              Comp.228
                                            Comp. 229
                                                         Comp.230
                                                                      Comp. 231
  Standard deviation
                          0.0478724030 4.684441e-02 0.0459254831 4.298732e-02
## Proportion of Variance 0.0000220433 2.110676e-05 0.0000202868 1.777407e-05
  Cumulative Proportion 0.9998173931 9.998385e-01 0.9998587866 9.998766e-01
                              Comp.232
                                            Comp. 233
                                                         Comp. 234
                                                                      Comp. 235
## Standard deviation
                          4.208325e-02 4.089236e-02 3.651817e-02 3.343271e-02
## Proportion of Variance 1.703432e-05 1.608387e-05 1.282697e-05 1.075101e-05
   Cumulative Proportion 9.998936e-01 9.999097e-01 9.999225e-01 9.999333e-01
##
                              Comp. 236
                                                         Comp. 238
                                                                      Comp. 239
                                            Comp. 237
## Standard deviation
                          3.315996e-02 3.162968e-02 2.882956e-02 2.743623e-02
## Proportion of Variance 1.057631e-05 9.622671e-06 7.994332e-06 7.240276e-06
## Cumulative Proportion 9.999438e-01 9.999535e-01 9.999615e-01 9.999687e-01
```

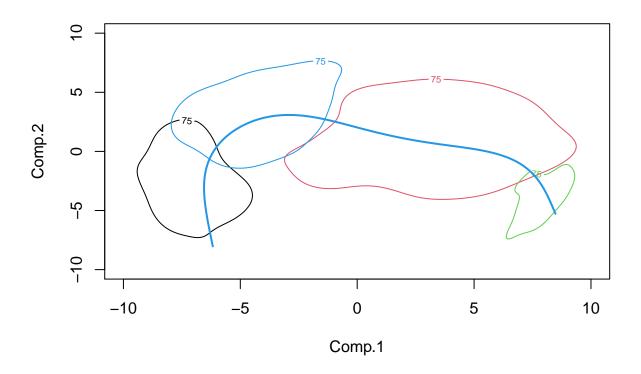
```
##
                              Comp. 240
                                            Comp. 241
                                                         Comp. 242
                                                                       Comp. 243
## Standard deviation
                          2.686977e-02 2.431290e-02 2.218992e-02 2.123335e-02
## Proportion of Variance 6.944387e-06 5.685645e-06 4.736065e-06 4.336537e-06
## Cumulative Proportion 9.999756e-01 9.999813e-01 9.999861e-01 9.999904e-01
                              Comp. 244
##
                                            Comp. 245
                                                         Comp. 246
                                                                       Comp. 247
## Standard deviation
                          1.832865e-02 1.604184e-02 1.351387e-02 1.159116e-02
## Proportion of Variance 3.231225e-06 2.475225e-06 1.756572e-06 1.292290e-06
## Cumulative Proportion 9.999936e-01 9.999961e-01 9.999979e-01 9.999991e-01
##
                              Comp.248
                                            Comp. 249
                                                         Comp. 250
                                                                       Comp.251
## Standard deviation
                          7.942824e-03 4.754518e-03 1.417905e-03 7.173093e-04
## Proportion of Variance 6.068147e-07 2.174299e-07 1.933749e-08 4.949019e-09
  Cumulative Proportion
                          9.999998e-01 1.000000e+00 1.000000e+00 1.000000e+00
##
                              Comp.252
                                            Comp. 253
                                                         Comp. 254
                                                                       Comp. 255
## Standard deviation
                          5.341281e-04 1.864795e-04 1.445722e-08 9.999422e-09
## Proportion of Variance 2.744082e-09 3.344786e-10 2.010369e-18 9.617362e-19
## Cumulative Proportion 1.000000e+00 1.000000e+00 1.000000e+00 1.000000e+00
##
                          Comp. 256
## Standard deviation
## Proportion of Variance
                                 0
## Cumulative Proportion
                                  1
```

```
principal_components <- principal_components_obj$scores[, 1:2]
plot(principal_components, pch=19, cex=.5, col=clusters)</pre>
```



Density estimation

```
library('ks')
## Warning: package 'ks' was built under R version 4.0.3
# clustered.PC$scores[,1:2]
kde_1 = ks::kde(x = principal_components[which(clusters==1), 1:2])
kde_2 = ks::kde(x = principal_components[which(clusters==2), 1:2])
kde_3 = ks::kde(x = principal_components[which(clusters==3), 1:2])
kde_4 = ks::kde(x = principal_components[which(clusters==4), 1:2])
plot(kde_1, cont=75, col=1, xlim=c(-10, 10), ylim=c(-10, 10))
plot(kde_2, cont=75, col=2, add=TRUE)
plot(kde_3, cont=75, col=3, add=TRUE)
plot(kde_4, cont=75, col=4, add=TRUE)
library(princurve)
## Warning: package 'princurve' was built under R version 4.0.3
principal_curve <- principal_curve(as.matrix(data))</pre>
principal_curve_projection <- predict(principal_components_obj, principal_curve$s)</pre>
lines(principal curve projection[principal curve$ord, 1:2], col=4, lwd=2)
```



```
kde_lambda_1 = ks::kde(x = principal_curve$lambda[which(clusters==1)])
kde_lambda_2 = ks::kde(x = principal_curve$lambda[which(clusters==2)])
kde_lambda_3 = ks::kde(x = principal_curve$lambda[which(clusters==3)])
kde_lambda_4 = ks::kde(x = principal_curve$lambda[which(clusters==4)])

plot(kde_lambda_1, col=1, xlim=c(-5, 40), ylim=c(0, 0.2), xlab='lambda')
plot(kde_lambda_2, col=2, add=TRUE)
plot(kde_lambda_3, col=3, add=TRUE)
plot(kde_lambda_4, col=4, add=TRUE)
```

