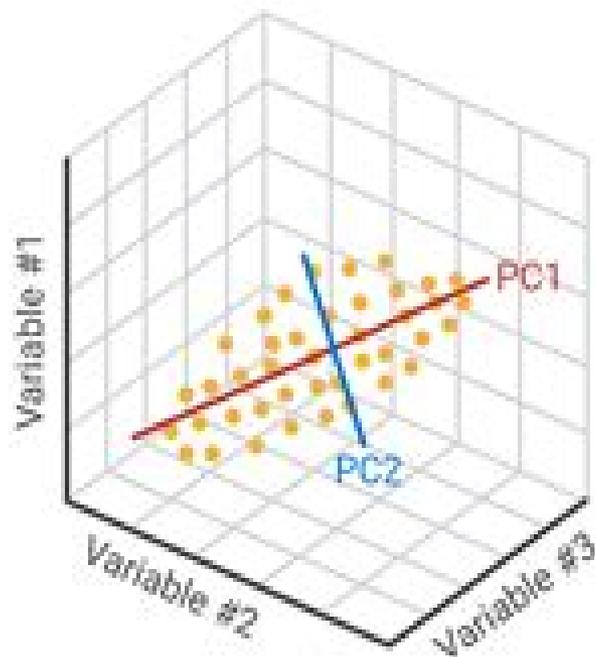


Principal Component Analysis (PCA) Transformation

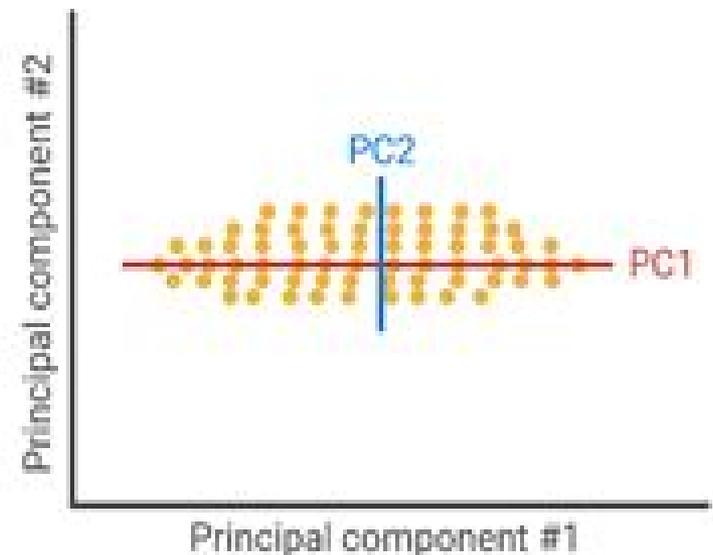
Original data
(high-dimensions)



PCA dimensionality
reduction



Lower-dimensional
embedding



- Maximize variance along **PC1**
- Minimize residuals along **PC2**

Principal Components Analysis Cmu Statistics

Lei Shi



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