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PRINCIPAL COMPONENTS ANALYSIS OF SAMPLED FUNCTIONS

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A Tutorial On Principal Components Analysis

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Technique That Can Be Used To Simplify A Dataset • It Is A Linear Transformation That Chooses A New Coordinate System For The Data Set Such That Mar 10th, 2024

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354 CHAPTER 18. PRINCIPAL COMPONENTS ANALYSIS
Setting The Derivatives To Zero At The Optimum, We Get $WT W = 1$ (18.19) $Vw = \lambda w$ (18.20) Thus, Desired Vector W Is An Eigenvector Of The Covariance Matrix V , And The Maxi-mizing Vector W_i Mar 1th, 2024

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