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Pattern Classification, Chapter 1 26 Component Analysis and Discriminants Combine features in order to reduce the dimension of the feature space Linear combinations are simple to compute and tractable Project high dimensional data onto a lower dimensional space Two classical approaches for finding “optimal” linear transformation PCA (Principal Component Analysis) “Projection that

Pattern - Michigan State University

(a) A sample from a d -dimensional multivariate normal distribution with mean and covariance matrix can be generated by applying the inverse of the whitening transformation of equation (44):. to a vector and adding .Here is the matrix whose

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columns are the orthonormal eigenvectors of A , and Λ is the diagonal matrix of eigenvalues. Thus, $A = V\Lambda V^T$. To generate many such samples, repeat the transformation ...

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