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# Principal Component Analysis (PCA)

#### What is PCA?

Principal Component Analysis (PCA) is a dimensionality reduction technique. It converts high-dimensional data into fewer dimensions. PCA retains most of the original information while simplifying the data. Useful for visualization, noise reduction, and feature extraction.

## Why Use PCA?

To reduce complexity in data analysis.

To improve performance of machine learning models.

To remove multicollinearity between variables.

To visualize highdimensional data in 2D or 3D.



# Steps in Performing PCA

Standardize	Standardize the data.
Calculate	Calculate the covariance matrix.
Compute	Compute eigenvalues and eigenvectors.
Select	Select principal components based on eigenvalues.
Project	Project data onto principal components.

# Key Terminologies

- Covariance Matrix: Shows the relationship between variables.
- Eigenvectors: Directions of the new feature space.
- Eigenvalues: Magnitude of variance captured by each principal
- > component.
- Principal Components: Linear combinations of original features.

### Applications of PCA



Image compression and recognition.



Financial data analysis.



Bioinformatics and genetics.



Pattern recognition and signal processing.



Preprocessing step in ML pipelines.

