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2 Principal Component Analysis In Practice Finding The
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In Practice The Estimated Co-variance Is Used To
Determine The PCs. In The Following We Detail How To
Get The PCs When A Multivariate Data Is Observed.
Data: An $N \times p$ data matrix X , with $X_{i \cdot}$ as its i -th row, $X_{i \cdot} = (x_{i1}; x_{i2}; \dots; x_{ip})^T$, $i = 1, \dots, N$. May 1th, 2024

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