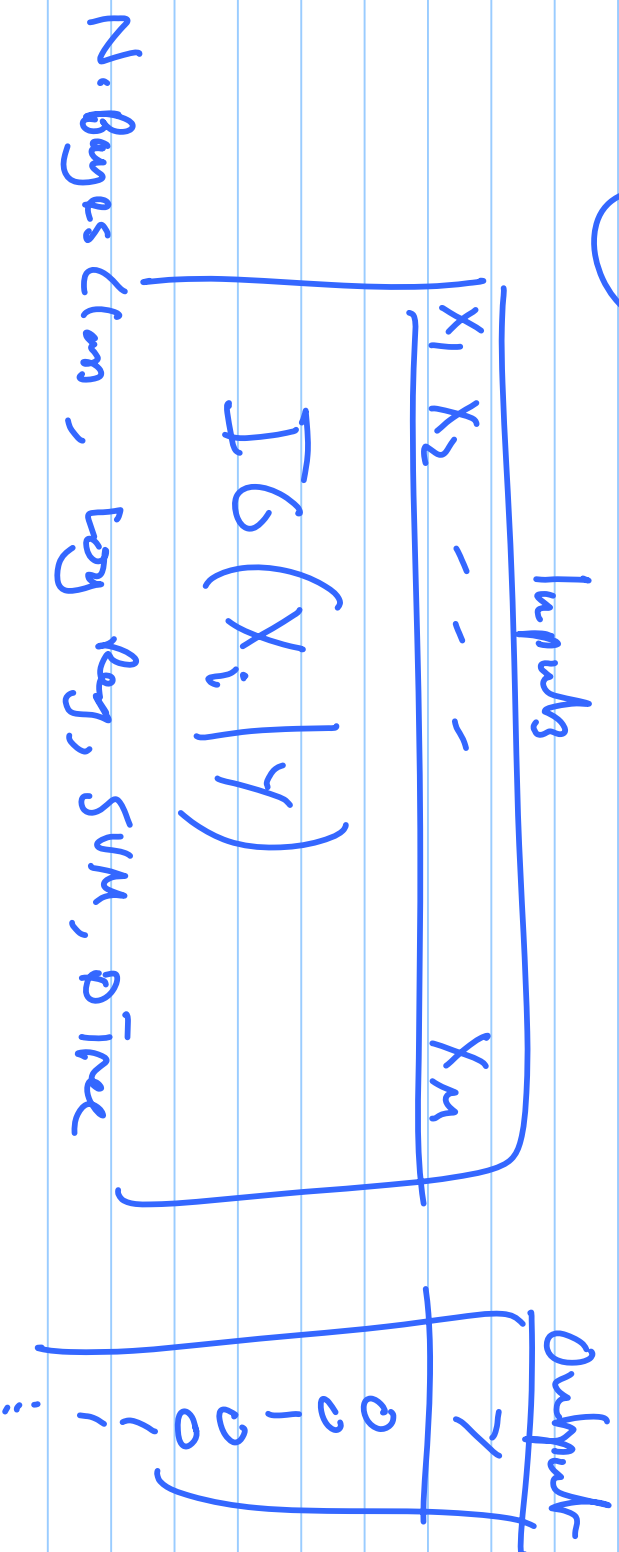
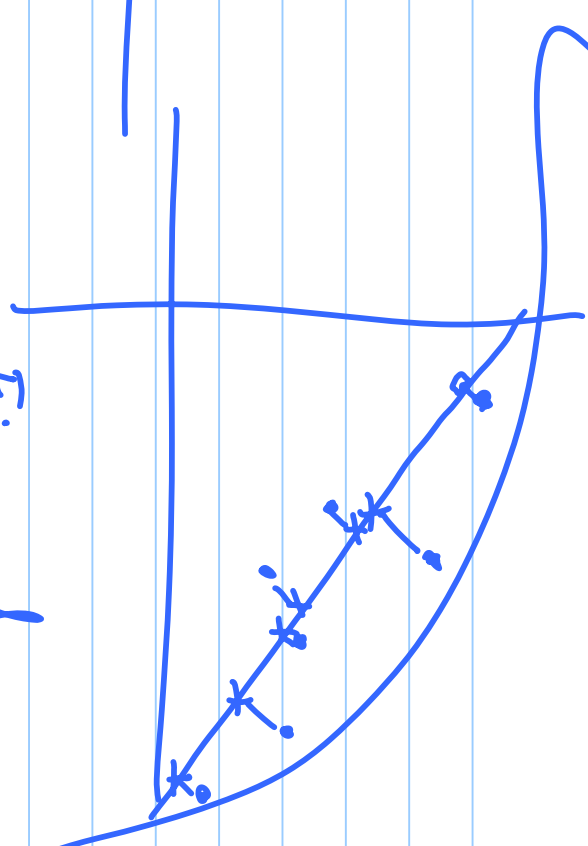
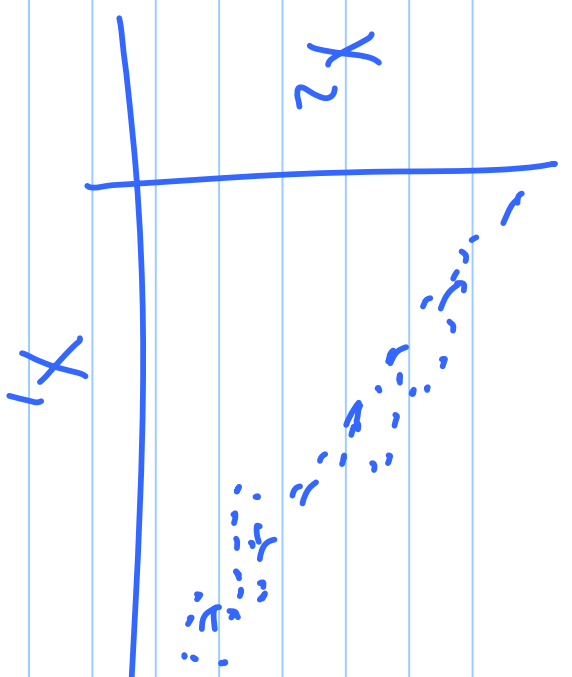


Dim Red'n

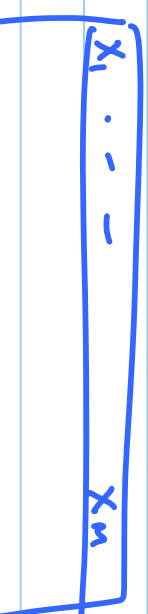
- ① When we have known \leftarrow FORWARD SELECTION
output classes
- ② When we don't \leftarrow PCA



Eigenvectors of $X^T X - \mu$



making



$\leftarrow X$

Eigenvectors of

$$X^T X$$

(kind of)

X_{ij} = value of i th attribute in j th record then

$$\hat{Cov} = (X - \mu)^T (X - \mu) = N \times N \text{ Matrix}$$

making attributes if want best 20 a linear attributes then take top 20

HPM training