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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

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Pattern Recognition (4005-759, 20092 RIT) Exercise 1 Solution

Pattern Recognition (4005-759, 20092 RIT) Exercise 1 Solution Instructor: Prof Richard Zanibbi The following exercises are to help you review for the upcoming midterm examination on Thurs-day of Week 5 (January 14th) If things are unclear, please bring questions to class, visit Prof

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8 Solution 17 Figure 1 Example of the transformation of the mode of a density under a non-linear change of variables, illustrating the different behaviour compared to a simple function See the text for details $0.5 \cdot 10^{-0.05} \cdot 1 \cdot g^{-1}(x) \cdot p_X(x) \cdot p_Y(y) \cdot y \cdot x$ the right hand side of (4) vanishes, and so the location of the maximum transforms

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8 Solution 17 Figure 1 Example of the transformation of the mode of a density under a non-linear change of variables, illustrating the different behaviour compared to a simple function See the text for details $0.5 \cdot 10^{-0.05} \cdot 1 \cdot g^{-1}(x) \cdot p_X(x) \cdot p_Y(y) \cdot y \cdot x$ the right hand side of (4) vanishes, and so the location of the maximum transforms

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