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Useful MATLAB Codes For PCA doc L COV Set X as a matrix with each row is a vectorized face m = mean(X): sample mean of X, pay attention to dim. M = repmat(μ ',1,N); create a matrix by repeating a column ٠ matrix μ ' N times (M will be length of μ x N) S = cov(X): covariance matrix (mean removed) [V D] = eig(S): eigen value decomposition of a matrix S - Each column of V is an eigen vector. - D is a diagonal matrix of eigen values. - Columns of V and D are corresponding to each other d = diag(D); vectorize the diagonal component of a matrix Use for-loop to get cumulative distribution of eigen values then divide it by the total variance (sum(diag(D))) Plot(cumulative distribution of eigen values)