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1 import numpy as np
2 import matplotlib.pyplot as plt
3
4 from sklearn.decomposition import PCA, KernelPCA
5 from sklearn.datasets import make_circles
6 from mpl_toolkits.mplot3d import Axes3D
7 from sklearn import decomposition
8 import time
9
10 np.random.seed(0)
11
12 X, y = make_circles(n_samples=400, factor=.3, noise=.05)
13
14 plt.figure(1)
15
16 plt.title("Original space")
17 reds = y == 0
18 blues = y == 1
19
20
21
22 plt.scatter(X[reds, 0], X[reds, 1], c="red",
23            s=20, edgecolor='k')
24 plt.scatter(X[blues, 0], X[blues, 1], c="blue",
25            s=20, edgecolor='k')
26
27
28
29
30 #PCA 2d -> 1d original points
31
32 points_orig=np.zeros((X.shape[0],2))
33
34 points_orig[:,0]=X[:,0]
35 points_orig[:,1]=X[:,1]
36
37 print("Calculating PCA 2d -> 1d, orig. points ", end="", flush=True)
38 start_time = time.time()
39 pca1_orig = decomposition.PCA(n_components=1)
40 pca1_orig.fit(points_orig)
41 points_pca1_orig_reduced = pca1_orig.transform(points_orig)
42 print("\t\t took %s seconds " % round((time.time() - start_time),5))
43
44
45
46 plt.figure(14)
47 plt.title("Original 2d points -> 1d")
48 plt.scatter(points_pca1_orig_reduced[reds, 0], np.zeros((points_pca1_orig_reduced[reds, 0]).shape[0]),
49            c="red",
50            s=20, edgecolor='k')
51
52 plt.scatter(points_pca1_orig_reduced[blues, 0], np.zeros((points_pca1_orig_reduced[blues, 0]).shape[0]),
53            c="blue",
54            s=20, edgecolor='k')
55
56
57
58 fig2 = plt.figure(2)
59
60 ax2 = fig2.add_subplot(111, projection='3d')
61 ax2.set_title("2d points -> 3d points")
62
63
64
65 # \phi(x) = (x1^2, x_2^2, \sqrt{2}) x1x2)
66 #Z=np.sqrt(2)*X[:,0]*X[:,1]
67 #X[:,0]=X[:,0]**2;
68 #X[:,1]=X[:,1]**2;
69
70 # \phi(x) = (x1, x_2, exp((x1^2+x2^2)/1.25))
71 Z=np.exp( ((X[:,0]**2)+X[:,1]**2)/1.25)
72
73
74
75
76 ax2.scatter(X[reds,0],X[reds,1],Z[reds],s=20, color='red')
77 ax2.scatter(X[blues,0],X[blues,1],Z[blues],s=20, color='blue')
78

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79
80 points=np.zeros((X.shape[0],3))
81
82 points[:,0]=X[:,0]
83 points[:,1]=X[:,1]
84 points[:,2]=Z
85
86
87 print("Calculating PCA to 2d...", end="", flush=True)
88 start_time = time.time()
89 pca2 = decomposition.PCA(n_components=2)
90 pca2.fit(points)
91 points_pca2_reduced = pca2.transform(points)
92 print("\t\t took %s seconds " % round((time.time() - start_time),5))
93
94 plt.figure(13)
95 plt.title("3d points -> PCA to 2d")
96 plt.scatter(points_pca2_reduced[reds, 0], points_pca2_reduced[reds, 1], c="red",
97             s=140, edgecolor='k')
98 plt.scatter(points_pca2_reduced[blues, 0], points_pca2_reduced[blues, 1], c="blue",
99             s=20, edgecolor='k')
100
101
102
103
104
105
106 print("Calculating PCA to 1d...", end="", flush=True)
107 start_time = time.time()
108 pca1 = decomposition.PCA(n_components=2)
109 pca1.fit(points)
110 points_pca1_reduced = pca1.transform(points)
111 print("\t\t took %s seconds " % round((time.time() - start_time),5))
112
113
114
115
116
117 plt.figure(4)
118 plt.title("3d points -> PCA to 1d")
119 plt.scatter(points_pca1_reduced[reds, 0], np.zeros((points_pca1_reduced[reds, 0]).shape[0]), c="red",
120             s=20, edgecolor='k')
121 plt.scatter(points_pca1_reduced[blues, 0], np.zeros((points_pca1_reduced[blues, 0]).shape[0]), c="blue",
122             s=20, edgecolor='k')
123
124
125
126
127
128 plt.show()
129
130

```