
Subject: SVDC & PCOMP

Posted by [Samuel Djavidnia](#) on Tue, 09 Nov 1999 08:00:00 GMT

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Hi,

I am trying to use the SVDC (and the PCOMP) function to calculate the Empirical Orthogonal Functions and the Principal Components of a data set.

The data set is in the following format:

D=fltarr(15,2688)

When I use the SVDC function I end up with 3 matrices:

X=fltarr(15) Eigenvalues (Variances)

Y=(15,2688) Eigenvectors (Empirical Orthogonal Functions)

Z=(15,15) Principal Components

The problem is that the values of X which should be monotonically decreasing are not. X represents the variance ($X/\text{tot}(X)$), but it seems that when using a small data set X does not decrease monotonically as it should.

Does anybody know if there is a bug in the SVDC function ?

Also, if I transpose my dataset to DT=fltarr(2688,15) I get completely different eigenvalues. Why ?

If I instead use the PCOMP function, I get totally different values of the variance, eigenvectors and principal components (in this case the variance correctly decreases monotonically).

How can I check if PCOMP is computing the correct calculations ?

Thanks in advance.

Samy

Samy Djavidnia
Research Assistant

Space & Atmospheric Physics
The Blackett Laboratory
Imperial College of Science, Technology and Medicine
London SW7 2BZ

Tel: (0044)-171-594 7675 E-mail: s.djavidnia@ic.ac.uk
Fax: (0044)-171-594 7900 <http://www.sp.ph.ic.ac.uk/~samy>
