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Subject: PCOMP - factor loadings

Posted by [John Piccirillo](#) on Mon, 25 Feb 2002 01:54:04 GMT

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I'm using IDL 5.4 to do a principal components analysis using PCOMP. This all seems to work fine, however, I also need the factor (component) loadings. This is probably buried in the calculations or relatively easily extractable from the covariance matrix. Would someone tell me how to get from PCOMP to the factor loadings? There doesn't seem to be an IDL routine for doing this, although some appropriate matrix operations are probably all that's required.

I'd appreciate the help.

Thanks,

John Piccirillo

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