Subject: PCA rotation
Posted by Mark Rehder on Wed, 21 Dec 1994 20:43:23 GMT
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Does anyone have a procedure to do a factor rotation after having done a principal compenents? I received some very useful IDL code from a number of sources to do a PCA. However, there is no option to do a factor rotation (e.g. "Kaiser's varimax scheme"). Supposedly, doing a factor rotation makes it easier for one to interpret thr results in terms of the original variables. For each factor, after having a rotation done, there should be few significant high factor loadings and many insignificant loadings, making interpretation easier. I have some fortran code from Statistics and Data Analysis in Geology (Davis,1973) that I can recode into IDL (painstakingly), but was hoping someone else might already have done so. If you have, I would very much appreciate it if you could email it to me.

Thanks in advance, Mark Rehder rehder@cirrus.colorado.edu