Subject: Re: Principal Componets Analysis
Posted by David Fanning on Tue, 04 Sep 2007 16:23:50 GMT
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Jeff N. writes:

> I'm reading through the tutorial, and spotted something you might want
> to fix in your discussion of CORRELATE. It's not true that negative
> values returned from that function are uncorrelated. You actually
> describe the reason why this is true in your tutorial: "a change in
> one vector will predict an opposite change in the other." if one
> vector predicts a change in the other, it's correlated. The negative
> sign just means that the change is an opposite change, like you
> mentioned. How well two variables are correlated depends on the
> magnitude of the number: 0 is not correlated, 1 is perfectly
> correlated (so -1 is perfectly negatively correlated).

Oh, my goodness. I must have been asleep when I wrote that.
One of the problems with working at 3AM. :-(

Fixed now. Thanks.

Cheers,

David
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