Subject: Re: Principal Componets Analysis
Posted by Jeff N. on Tue, 04 Sep 2007 16:02:46 GMT
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David,

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).

Jeff