Subject: Re: Principal component analysis
Posted by Haje Korth on Wed, 05 Dec 2007 16:12:17 GMT
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David
I agree with that. But the Eigenvalues from the different evaluations should be somehow related. So I was looking for the relationship between the two outputs and I cannot find it.

At this point I tend to just use pcomp. As Mort showed it gives the right result and the source code is readily available. Who know what the IMSL blackbox does?!? I just got thrown off by seeing the two different results and not being able to reconcile them.

THanks,
Haje

"David Fanning" <news@dfanning.com> wrote in message
news:MPG.21c06a35c7199c9b98a129@news.frii.com...
> David Fanning writes:
>
>> Don't know. You will have to ask someone whose last math
>> class wasn't over 30 years ago. :-)
>
> I will say, though, that when I was looking into this
> I noticed that what you pass in really doesn't matter
> as long as you preserve the "vector" nature of the data.
> That is to say, the absolute magnitude of the vectors
> that comes out is irrelevant. The *relative* magnitudes
> of the orthogonal vectors "explains" the data. So I would
> say the various ways you can manipulate the data prior to
> sending it to analysis are "scaling" functions that don't
> fundamentally change the nature of the result.
>
> At least that is my hand-waving explanation. :-)
>
> Cheers,
>
> David
>
> --
> David Fanning, Ph.D.
> Fanning Software Consulting, Inc.
> Coyote's Guide to IDL Programming: http://www.dfanning.com/
> Sepore ma de ni thui. ("Perhaps thou speakest truth.")