Subject: Re: Principal component analysis
Posted by David Fanning on Wed, 05 Dec 2007 14:49:32 GMT

Haje Korth writes:

> I read your article three times to not embarass myself here. (I am omitting
> the smiley here) IMSL_PRINC_COMP is part of the IDL Analyst library. I dug a
> little further and this is what I found the IMSL routine gives the same
> eigenvectors as obtained form EIGENQL(a). However, in PCOMP the call to get
> the eigenvalues is EIGENQL(CORRELATE(a)). So which set is the correct one to
> use?

Don't know. You will have to ask someone whose last math
class wasn't over 30 years ago. :-)

Cheers,

David

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Coyote's Guide to IDL Programming: http://www.dfanning.com/
Sepore ma de ni thui. ("Perhaps thou speakest truth.")