Subject: Re: Principal component analysis
Posted by Haje Korth on Wed, 05 Dec 2007 14:36:18 GMT
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David,
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?

Haje

"David Fanning" <news@dfanning.com> wrote in message news:MPG.21c063d562d85c4a98a126@news.frii.com...
> Haje Korth writes:
>
>> I am puzzled by principal component analysis. I calculated the
>> eigenvalues
>> using both PCOMP and IMSP_PRINC_COMP routines. Could someone enlighten me
>> why the results are completely different? I have tried different keywords
>> to
>> see whether I can match them by trial and error, but I had no success.
>> There
>> must be someone out there who undertstands this much better than I do.
>
> Did you read this article:
>
> http://www.dfanning.com/code_tips/pca.html
>
> I don't know what IMSP_PRINC_COMP is, but the article
> will maybe help you come to terms with how different
> PCA approaches might be different.
>
> 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.")