
Subject: Principal component analysis

Posted by [Haje Korth](#) on Wed, 05 Dec 2007 14:00:11 GMT

[View Forum Message](#) <> [Reply to Message](#)

Hi,

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 understands this much better than I do.

Thanks so much,
Haje

```
IDL> a=[[1,-2,-6],[-2,1,-3],[-6,-3,5]]
IDL> pca=pcomp(a,eigenvalues=ev) & print,transpose(ev)
    2.24227    0.757732    0.000000
IDL> ev=imsl_princ_comp(a) & print,ev
    9.53359   -5.19751    2.66392
```
