Subject: Re: Principal component analysis Posted by Haje Korth on Wed, 05 Dec 2007 16:51:05 GMT

View Forum Message <> Reply to Message

yes, but the imsl routine had a finite third eigenvalue while PCOMP showed this value as zero. That was difficult to understand. Vince came up with the call that will produce the same result as pcomp: IMSL_PRINC_COMP(CORRELATE(a)). Again, I am not quite sure I understand this. Shouldn't the correlation analysis be part of the PCA?

"David Fanning" <news@dfanning.com> wrote in message news:MPG.21c07edf91c4354298a12d@news.frii.com...

> Haje Korth writes:

>

- >> thanks for validating this. I tend to just go with PCOMP since I don't
- >> really know what the IMSL routine actually does. As I wrote in the
- >> response
- >> to David I just got thrown off by not being able to reconcile the output
- >> from the different routines.

- > It looks to me like passing the CORRELATE results
- > to EIGENQL just scales the eigenvalues into -1 to 1. That
- would seem to be a sensible choice to me.

>

> 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.")