
Subject: Re: Principal component analysis
Posted by [Haje Korth](#) on Wed, 05 Dec 2007 16:51:05 GMT
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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.

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> Sepore ma de ni thui. ("Perhaps thou speakest truth.")
