
Subject: Re: Principal component analysis

Posted by [David Fanning](#) on Wed, 05 Dec 2007 16:25:33 GMT

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

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.")
