
Subject: Re: does principle component=Factor analysis?
Posted by [David Fanning](#) on Thu, 27 Mar 2008 20:39:45 GMT
[View Forum Message](#) <> [Reply to Message](#)

Jean H writes:

>> "Yeah, sorta."
>>
> Factor analysis is a statistical method used to explain variability
> among observed random variables in terms of fewer unobserved random
> variables called factors. The observed variables are modeled as linear
> combinations of the factors, plus "error" terms. The information gained
> about the interdependencies can be used later to reduce the set of
> variables in a dataset. Factor analysis originated in psychometrics, and
> is used in behavioral sciences, social sciences, marketing, product
> management, operations research, and other applied sciences that deal
> with large quantities of data.
>
> Factor analysis is often confused with principal components analysis.
> The two methods are related, but distinct, though factor analysis
> becomes essentially equivalent to principal components analysis if the
> "errors" in the factor analysis model are assumed to all have the same
> variance.
> http://en.wikipedia.org/wiki/Factor_analysis

With all due respect, Jean, I think Coyote comes to the point
a bit quicker. ;-)

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.")
