Subject: Varimax Rotation
Posted by David Fanning on Tue, 13 May 2008 13:57:52 GMT
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Folks,

I made the mistake of becoming somewhat familiar with EOF (empirical orthogonal function) analysis recently. As a result, I have been asked to investigate the possibility of doing "rotated" EOF analysis. In this technique, you take a handful of the eigenvectors that come out of the EOF analysis, and rotate them in a way that reapportions the variance between them. The most popular rotation method is called "varimax rotation." This is apparently the method used in a Matlab command named roteofs.

Naturally, I am looking for an IDL implementation of this technique, if such a thing exists. My math skills are improving, but I still appreciate the cheat sheets. :-)

Cheers,

David

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