
Subject: varimax rotation

Posted by [Terry Haran](#) on Tue, 21 Dec 1999 08:00:00 GMT

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I'm using IDL 5.2 and the PCOMP function which principal component analysis. Does anyone know where I can find an IDL-callable library that would contain a routine to perform a "varimax" (i.e. a maximum variance) rotation of the principal component vectors returned by PCOMP? Thanks in advance.

--

Terence (Terry) Haran National Snow & Ice Data Center

tharan@kryos.colorado.edu University of Colorado

voice: 303-492-1847 Campus Box 449

fax: 303-492-2468 Boulder, CO 80309-0449

Subject: Re: Varimax Rotation

Posted by [russell.grew](#) on Wed, 14 May 2008 00:25:19 GMT

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Hi David,

Seems to be gobbled up inside

http://cimss.ssec.wisc.edu/clavr/amato/cloud_climatology/EOF_analysis/isccp_eof.pro

Search the text for 'varimax'

Enjoy.

Russell.

On May 13, 11:57 pm, David Fanning <n...@dfanning.com> wrote:

> 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
> --
> David Fanning, Ph.D.
> Fanning Software Consulting, Inc.
> Coyote's Guide to IDL Programming (www.dfanning.com)
> Sepore ma de ni thui. ("Perhaps thou speakest truth.")

Subject: Re: Varimax Rotation
Posted by [Brian Larsen](#) on Wed, 14 May 2008 13:43:44 GMT
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Also here is a matlab implementation that is ok to translate to IDL.
<http://www.stat.ufl.edu/~tpark/Research/varimaxTP.m>

This is pretty interesting stuff, I have never tried to do this and
might should.

Brian

Brian Larsen
Boston University
Center for Space Physics
<http://people.bu.edu/balarsen/Home/IDL>
