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.

--

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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

.....

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