

# Estimating the Number of PCs

## Scree Test

Plotting the eigenvalues against the corresponding PC produces a scree plot that illustrates the rate of change in the magnitude of the eigenvalues for the PC. The rate of decline tends to be fast first then levels off. The *elbow*, or the point at which the curve bends, is considered to indicate the maximum number of PC to extract. One less PC than the number at the elbow might be appropriate if you are concerned about getting an overly defined solution.