|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Principal Components Analysis | | |  |  |  |  |
| Date: 05/23/17 Time: 10:39 | | |  |  |  |  |
| Sample (adjusted): 2007M02 2017M01 | | |  |  |  |  |
| Included observations: 120 after adjustments | | | |  |  |  |
| Balanced sample (listwise missing value deletion) | | | |  |  |  |
| Computed using: Ordinary correlations | | | |  |  |  |
| Extracting 6 of 6 possible components | | | |  |  |  |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
| Eigenvalues: (Sum = 6, Average = 1) | | | |  |  |  |
|  |  |  |  | Cumulative | Cumulative |  |
| Number | Value | Difference | Proportion | Value | Proportion |  |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
| 1 | 3.479061 | 1.868198 | 0.5798 | 3.479061 | 0.5798 |  |
| 2 | 1.610863 | 1.149009 | 0.2685 | 5.089924 | 0.8483 |  |
| 3 | 0.461854 | 0.142666 | 0.0770 | 5.551778 | 0.9253 | 在文中说明 |
| 4 | 0.319188 | 0.202790 | 0.0532 | 5.870966 | 0.9785 |  |
| 5 | 0.116399 | 0.103763 | 0.0194 | 5.987365 | 0.9979 |  |
| 6 | 0.012635 | --- | 0.0021 | 6.000000 | 1.0000 |  |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
| Eigenvectors (loadings): | | |  |  |  |  |
|  |  |  |  |  |  |  |
| Variable | PC 1 | PC 2 | PC 3 | PC 4 | PC 5 | PC 6 |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
| STMA | -0.423607 | 0.444279 | 0.306223 | 0.158769 | 0.014708 | -0.709913 |
| STMA1 | -0.431878 | 0.418856 | 0.339753 | 0.165754 | -0.036845 | 0.702692 |
| STTU | 0.285167 | 0.541833 | -0.591550 | 0.499515 | 0.157554 | 0.028742 |
| STTU1 | 0.286452 | 0.572263 | -0.004355 | -0.763697 | -0.083931 | 0.012793 |
| STVO | 0.490312 | 0.070681 | 0.372555 | 0.313200 | -0.718785 | -0.032482 |
| STVO1 | 0.479851 | 0.033343 | 0.549588 | 0.128359 | 0.670751 | 0.014208 |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
| Ordinary correlations: | | |  |  |  |  |
|  | |  |  |  |  |  |
|  | STMA | STMA1 | STTU | STTU1 | STVO | STVO1 |
| STMA | 1.000000 |  |  |  |  |  |
| STMA1 | 0.986332 | 1.000000 |  |  |  |  |
| STTU | -0.090830 | -0.129704 | 1.000000 |  |  |  |
| STTU1 | -0.052184 | -0.084900 | 0.661567 | 1.000000 |  |  |
| STVO | -0.604393 | -0.611194 | 0.483094 | 0.483715 | 1.000000 |  |
| STVO1 | -0.598066 | -0.608213 | 0.387788 | 0.470004 | 0.873611 | 1.000000 |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |