

## The PRINCOMP Procedure

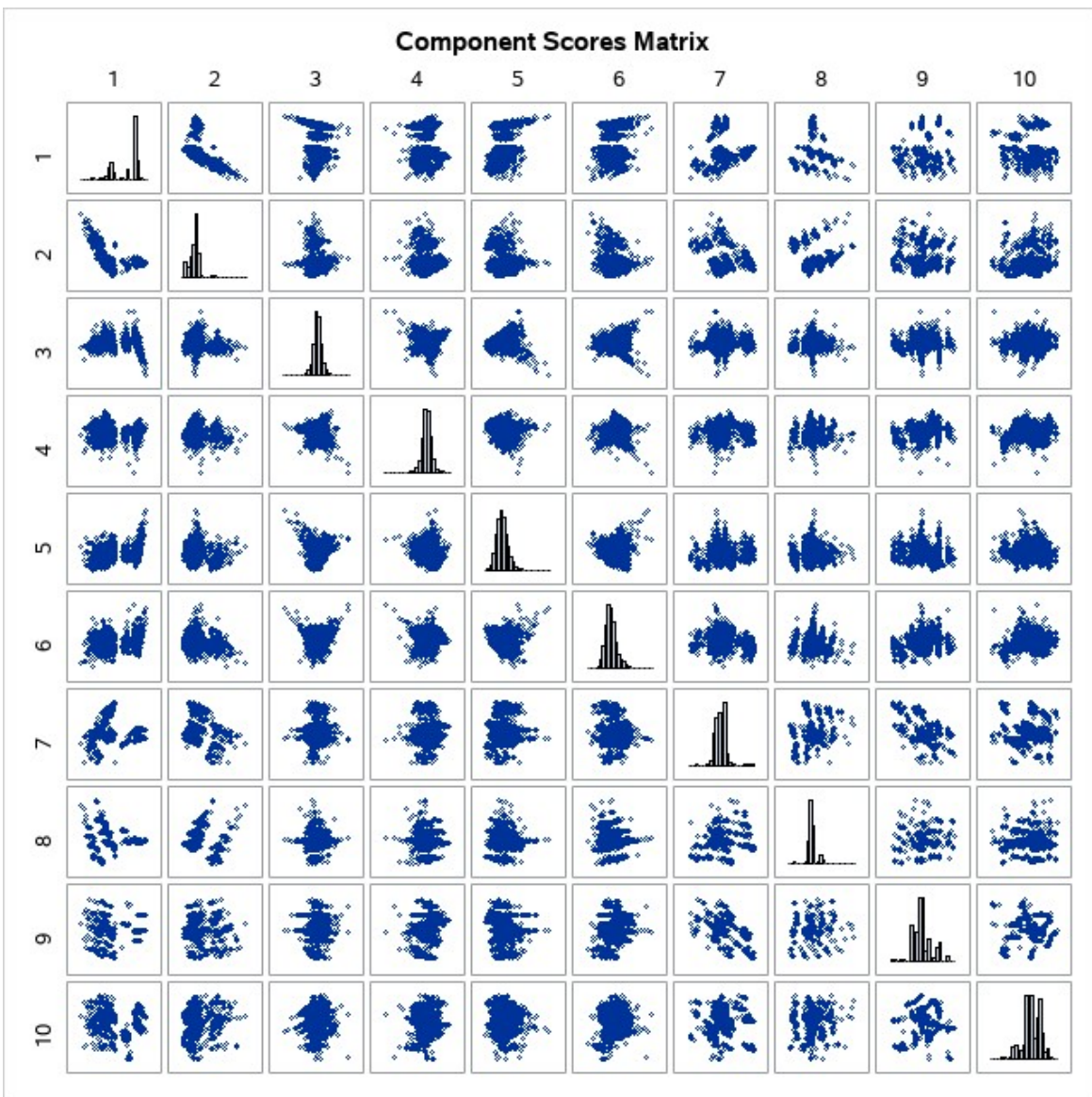
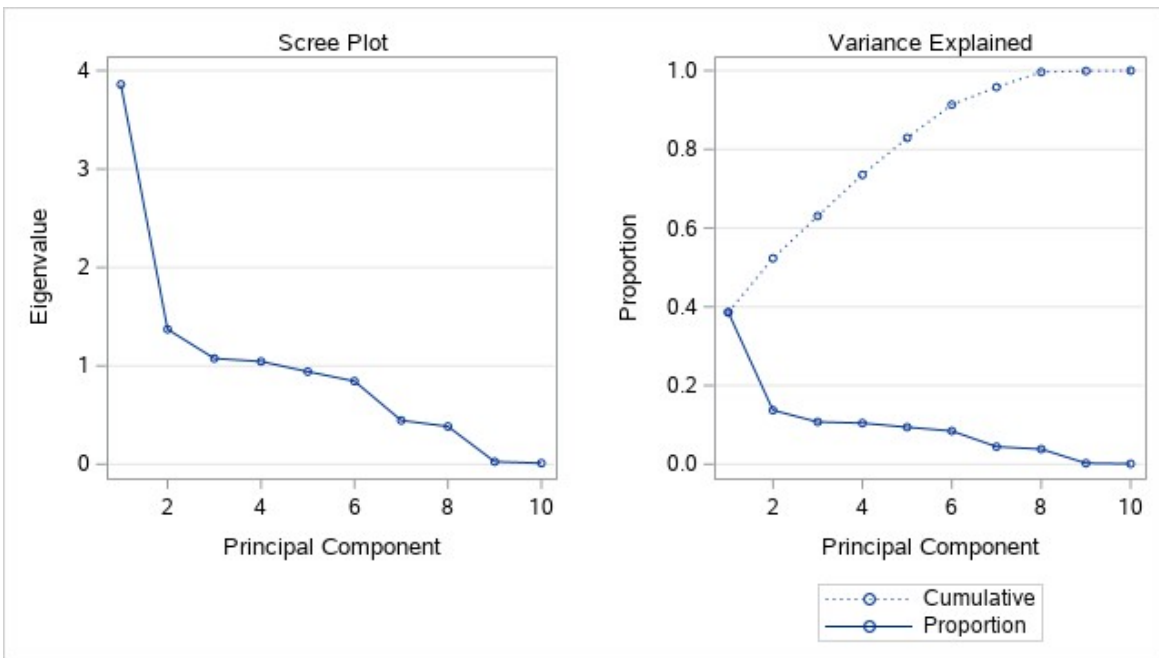
Observations	4119
Variables	10

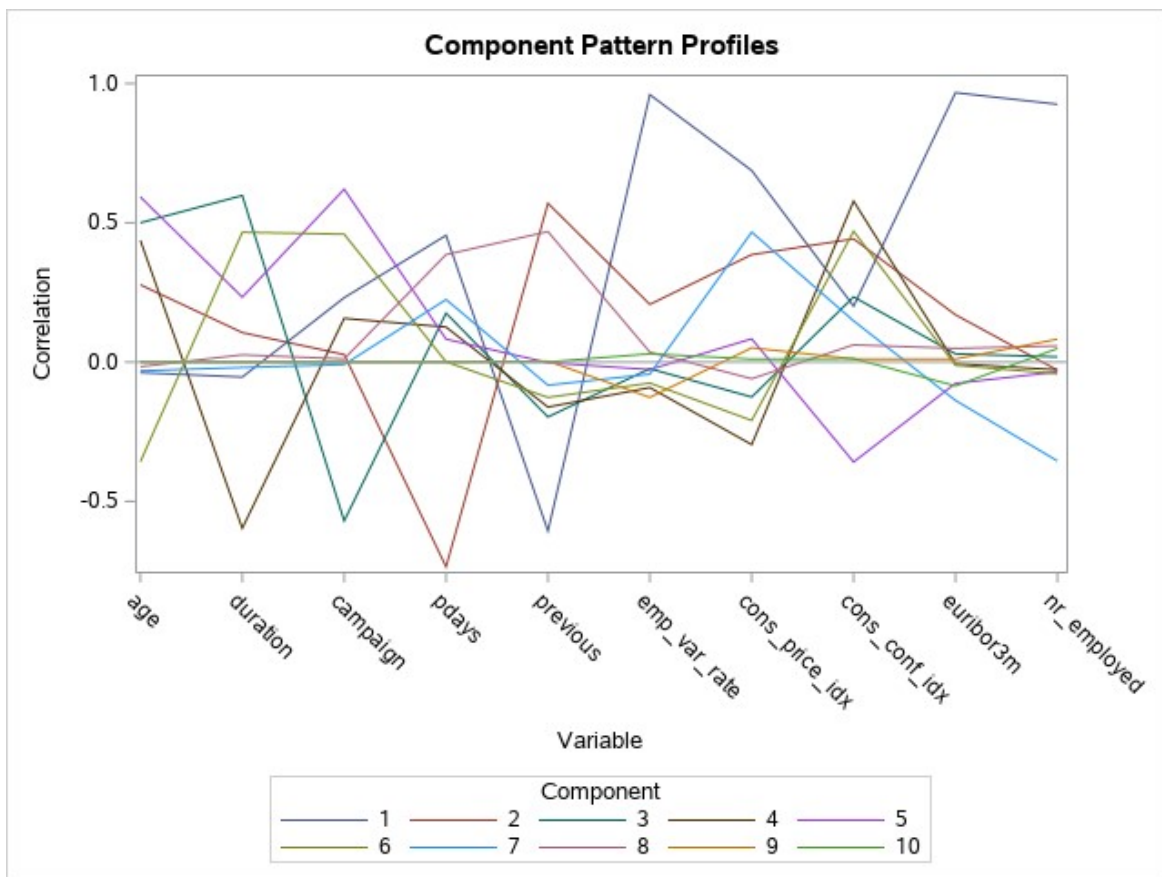
Simple Statistics										
	age	duration	campaign	pdays	previous	emp_var_rate	cons_price_idx	cons_conf_idx	euribor3m	nr_employed
Mean	40.11361981	256.7880554	2.537266327	960.4221899	0.1903374605	0.084972081	93.57970430	-40.49910172	3.621355669	5166.481695
Std	10.31336155	254.7037361	2.568159238	191.9227858	0.5417883234	1.563114456	0.57934880	4.59457751	1.733591223	73.667904

Correlation Matrix										
	age	duration	campaign	pdays	previous	emp_var_rate	cons_price_idx	cons_conf_idx	euribor3m	nr_employed
age	1.0000	0.0413	-.0142	-.0434	0.0509	-.0192	-.0005	0.0981	-.0150	-.0419
duration	0.0413	1.0000	-.0853	-.0470	0.0257	-.0288	0.0167	-.0347	-.0323	-.0442
campaign	-.0142	-.0853	1.0000	0.0587	-.0915	0.1761	0.1450	0.0079	0.1594	0.1610
pdays	-.0434	-.0470	0.0587	1.0000	-.5879	0.2707	0.0585	-.0921	0.3015	0.3820
previous	0.0509	0.0257	-.0915	-.5879	1.0000	-.4152	-.1649	-.0514	-.4589	-.5149
emp_var_rate	-.0192	-.0288	0.1761	0.2707	-.4152	1.0000	0.7552	0.1950	0.9703	0.8972
cons_price_idx	-.0005	0.0167	0.1450	0.0585	-.1649	0.7552	1.0000	0.0458	0.6572	0.4726
cons_conf_idx	0.0981	-.0347	0.0079	-.0921	-.0514	0.1950	0.0458	1.0000	0.2766	0.1071
euribor3m	-.0150	-.0323	0.1594	0.3015	-.4589	0.9703	0.6572	0.2766	1.0000	0.9426
nr_employed	-.0419	-.0442	0.1610	0.3820	-.5149	0.8972	0.4726	0.1071	0.9426	1.0000

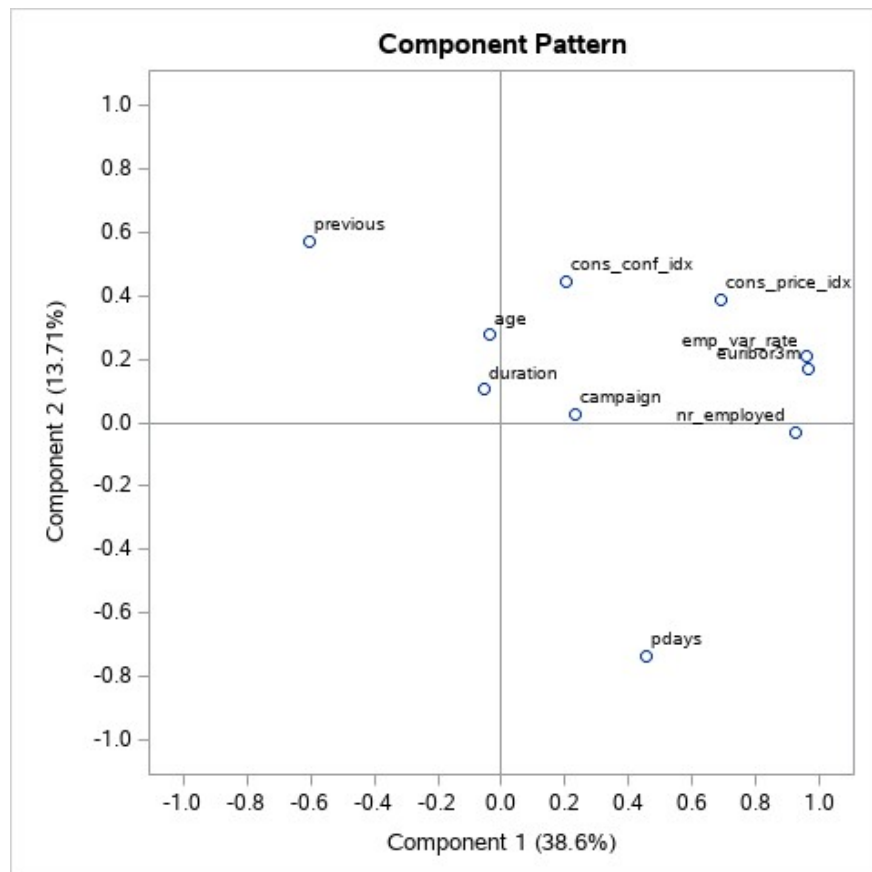
Eigenvalues of the Correlation Matrix				
	Eigenvalue	Difference	Proportion	Cumulative
1	3.85970821	2.48888628	0.3860	0.3860
2	1.37082193	0.29606250	0.1371	0.5231
3	1.07475943	0.03055650	0.1075	0.6305
4	1.04420294	0.10317289	0.1044	0.7349
5	0.94103005	0.09699259	0.0941	0.8291
6	0.84403746	0.39891283	0.0844	0.9135
7	0.44512464	0.06131791	0.0445	0.9580
8	0.38380673	0.35810887	0.0384	0.9963
9	0.02569786	0.01488711	0.0026	0.9989
10	0.01081075		0.0011	1.0000

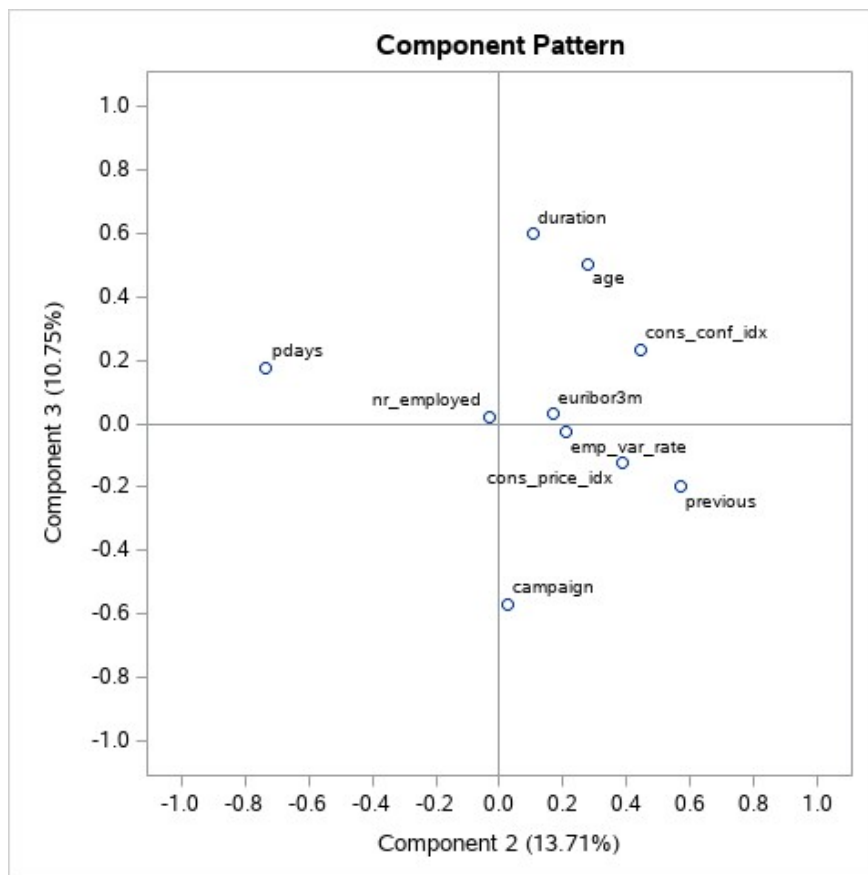
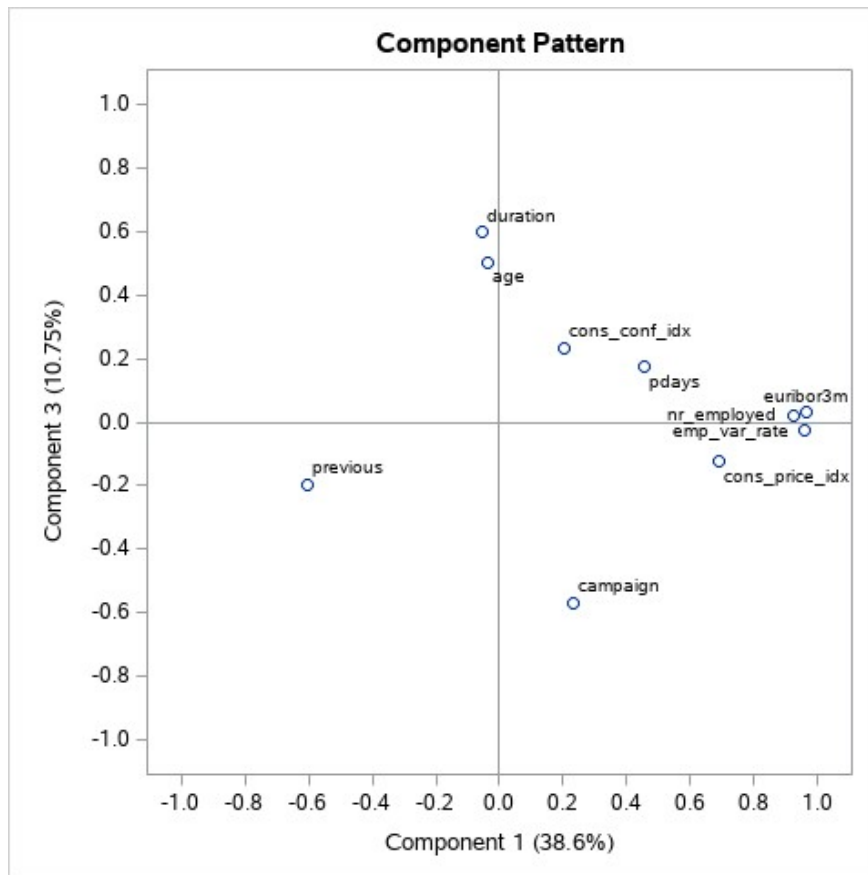
Eigenvectors										
	Prin1	Prin2	Prin3	Prin4	Prin5	Prin6	Prin7	Prin8	Prin9	Prin10
age	-.019319	0.236894	0.482325	0.427578	0.611088	-.389470	-.047024	-.026854	-.000410	0.000621
duration	-.027355	0.090406	0.576759	-.583812	0.240203	0.507201	-.029245	0.042060	-.001459	0.003840
campaign	0.117644	0.022968	-.550151	0.153649	0.639688	0.499557	-.013501	0.018087	0.001124	-.009464
pdays	0.231584	-.627800	0.169365	0.123001	0.084819	0.000948	0.336452	0.622916	-.001275	0.000220
previous	-.308757	0.486727	-.190005	-.158140	-.002220	-.138153	-.124467	0.756003	0.022787	0.003572
emp_var_rate	0.488652	0.176894	-.023003	-.089675	-.027794	-.082049	-.064972	0.057858	-.790738	0.284636
cons_price_idx	0.350013	0.329384	-.120990	-.289867	0.085980	-.228141	0.699432	-.096548	0.319266	0.102161
cons_conf_idx	0.102277	0.377802	0.225750	0.565467	-.369842	0.511295	0.221515	0.099738	0.068852	0.118853
euribor3m	0.492331	0.144936	0.028421	-.005664	-.078792	-.012835	-.206299	0.079031	0.067350	-.822222
nr_employed	0.471101	-.024854	0.017908	-.027310	-.036301	-.045263	-.531981	0.093563	0.512837	0.467175

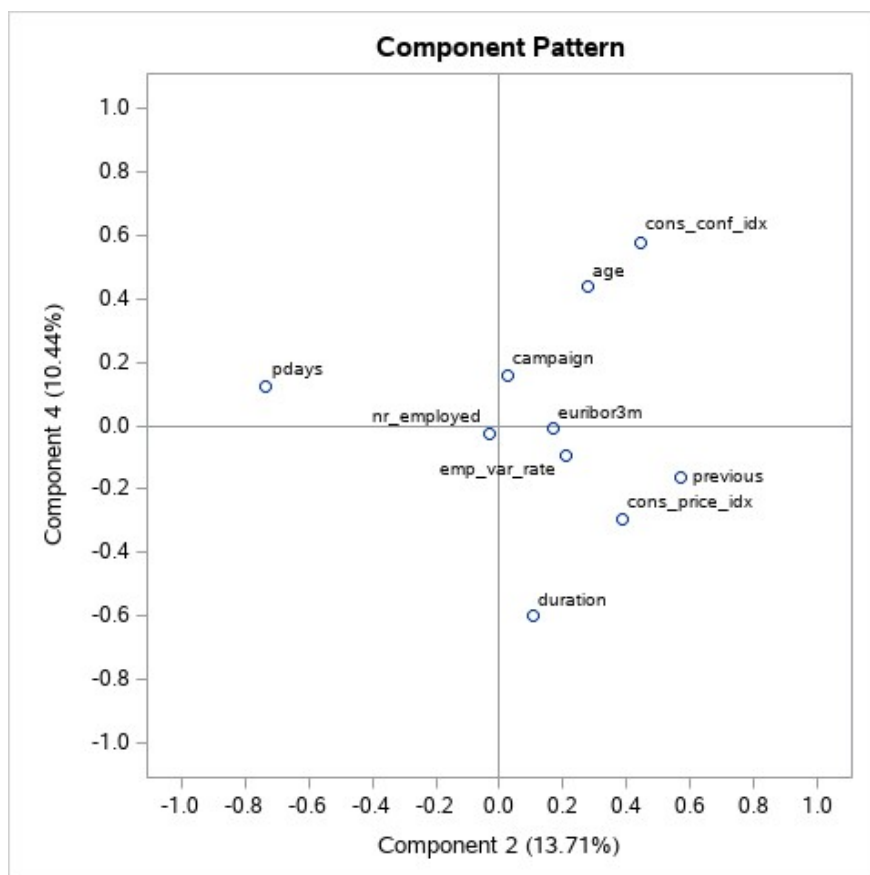
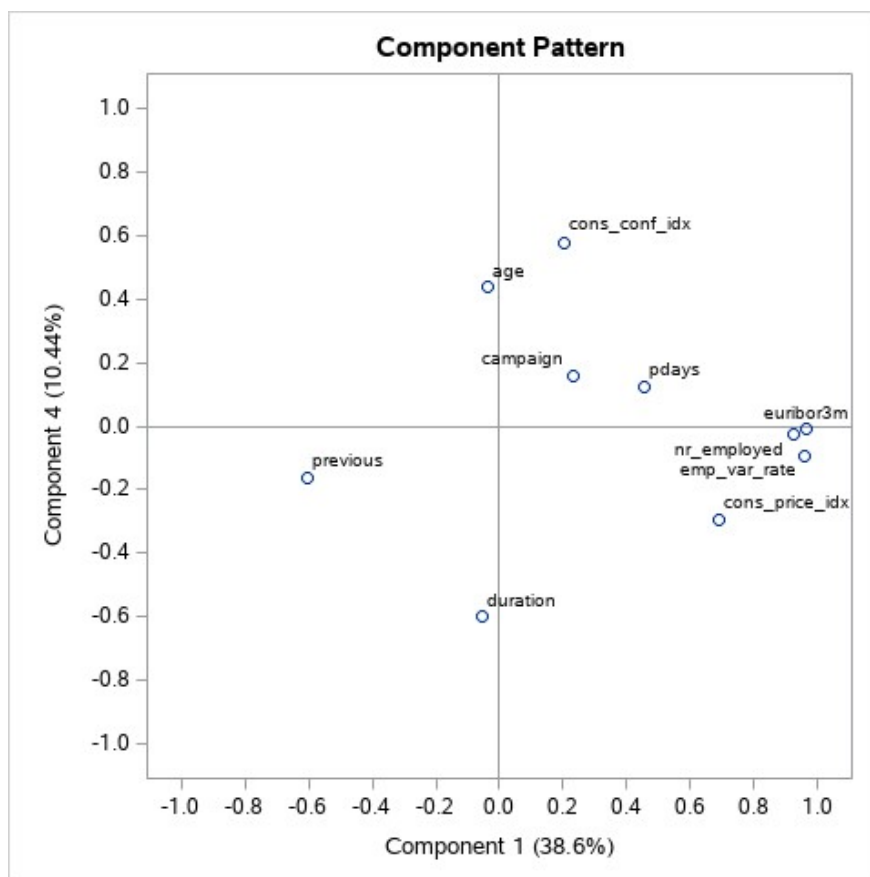


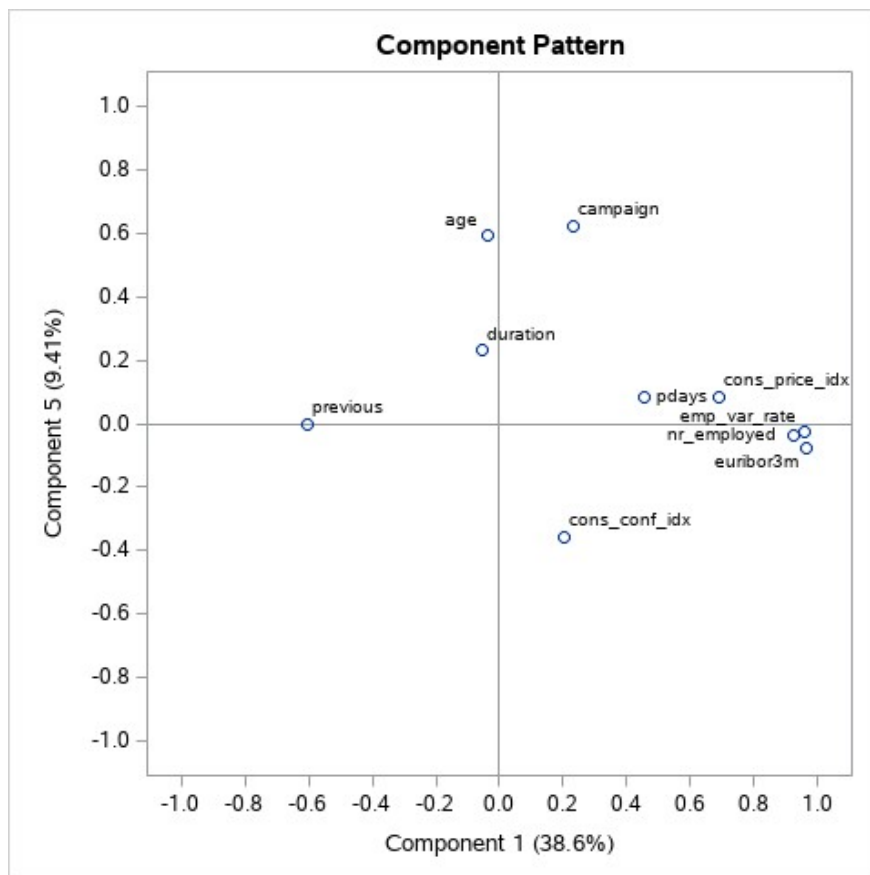
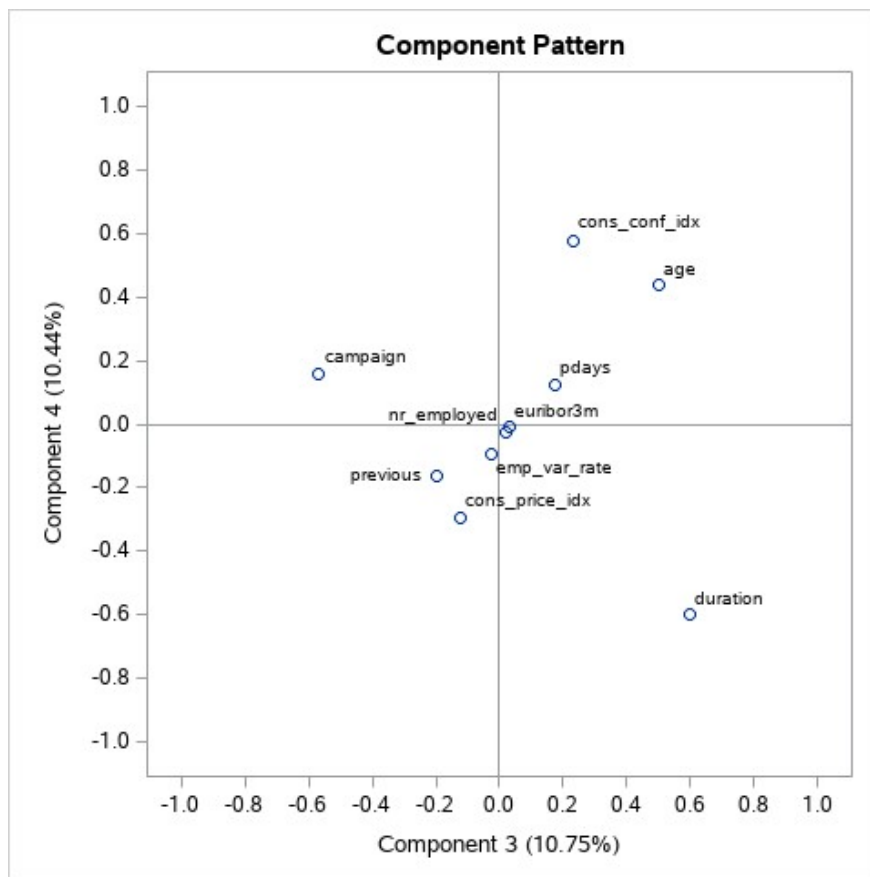


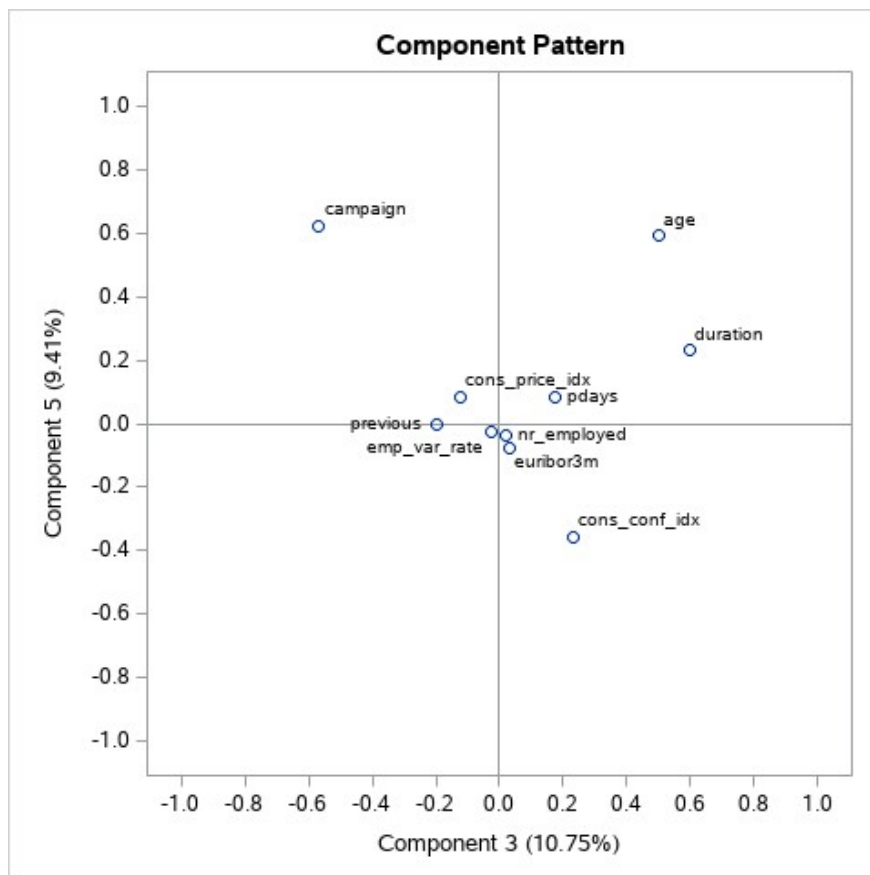
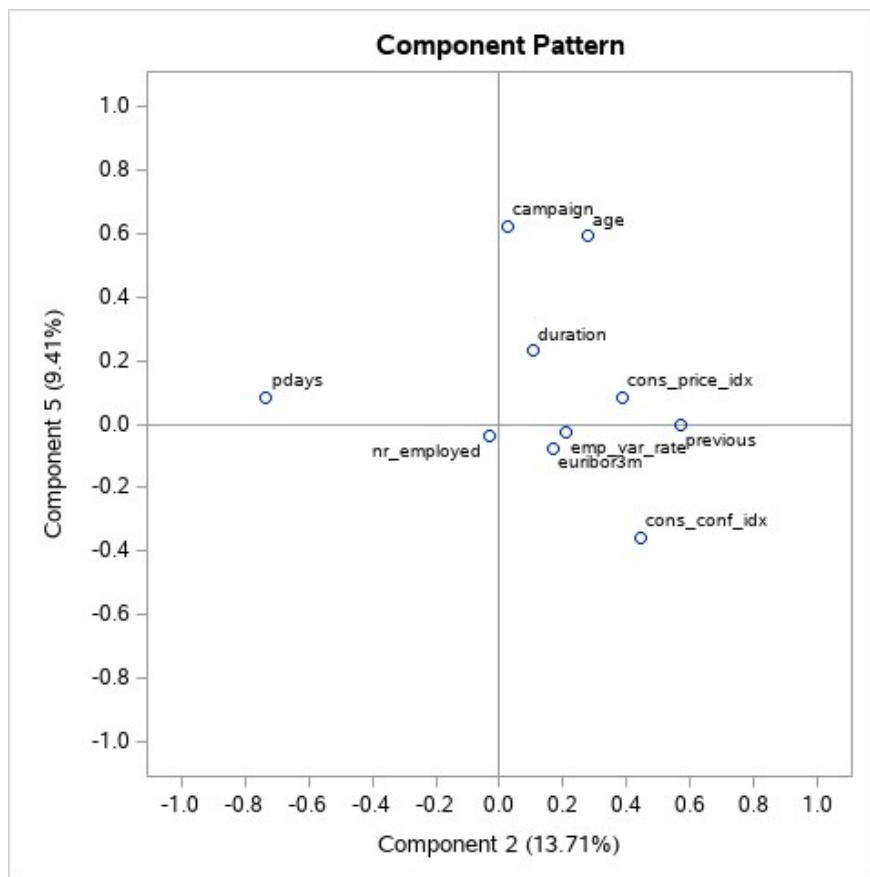
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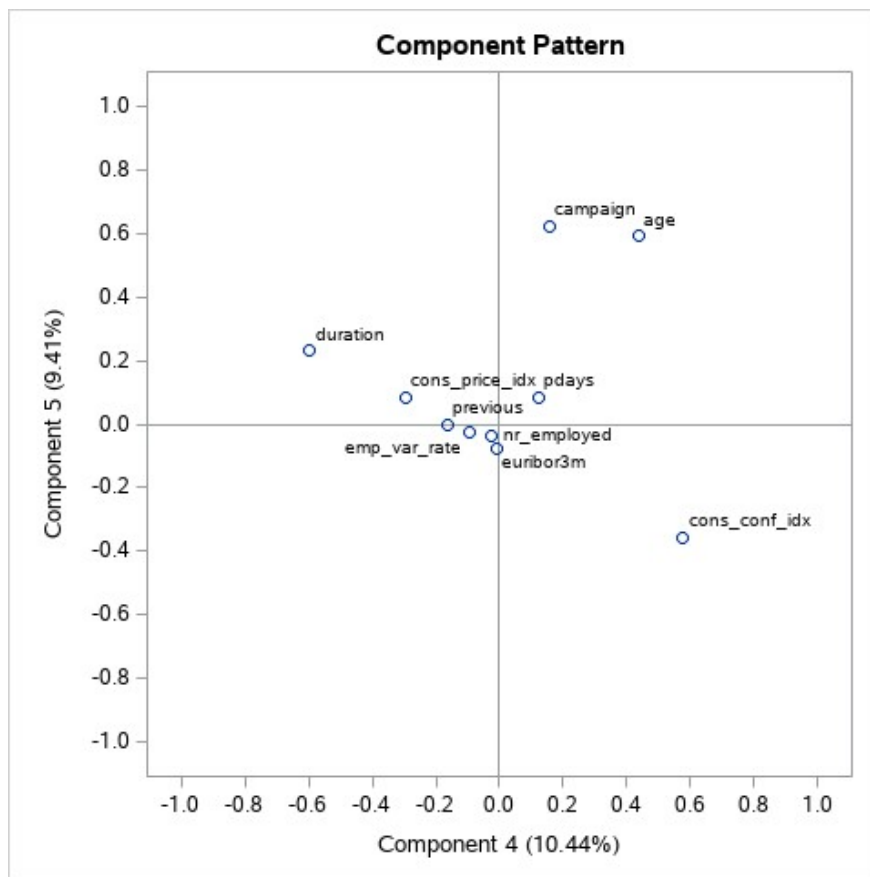












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