Principle components: Selecting the number of components to extract

Several criteria are available for deciding how many components to retain in a PCA. They Include:

• Basing the number of components on prior experience and theory

• Selecting the number of components needed to account for some threshold cumulative amount of variance in the variables (for example, 80%)

• Selecting the number of components to retain by examining the eigenvalues of the k × k correlation matrix among the variables

Main method: The *Kaiser–Harris criterion* suggests retaining components with eigenvalues > 1.

Extracting principal components function:

文本

描述已自动生成

Exploratory factor analysis extraction:

图形用户界面, 文本, 应用程序

描述已自动生成

**Summary**图示

描述已自动生成