

Exploratory Factor Analysis Exercise

The correlation matrix given below represent grading scores of 220 boys in six school subjects: (1) French; (2) English; (3) History; (4) Arithmetic; (5) Algebra and (6) Geometry.

Find the two-factor solution from a maximum likelihood factor analysis. Interpret the factor loadings. Then plot these derived loadings and interpret again. Was it easier to interpret the factors by looking at the visualization? Finally, find a non-orthogonal rotation that allows easier interpretation of the results looking at the factor loadings directly, without the "visual utility" that is afforded by plotting the two-factor solution first.

```
# French      1.00
# English     0.44 1.00
# History     0.41 0.35 1.00
# Arithmetic  0.29 0.35 0.16 1.00
# Algebra     0.33 0.32 0.19 0.59 1.00
# Geometry    0.25 0.33 0.18 0.47 0.46 1.00
```