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#################################################
#####     PRINCIPAL COMPONENTS ANALYSIS     #####
#####               EXERCISE                 #####
#################################################

# Find the principal components of the following
# correlation matrix given by MacDonnell (1902)
# from measurements of seven physical charac-
# teristics in each of 3000 convicted criminals.

# How would you interpret the derived components?

# Head length          1.000
# Head breadth         0.402 1.000
# Face breadth         0.396 0.618 1.000
# Left finger length   0.301 0.150 0.321 1.000
# Left forearm length  0.305 0.135 0.289 0.846 1.000
# Left foot length     0.339 0.206 0.363 0.759 0.797 1.000
# Height               0.340 0.183 0.345 0.661 0.800 0.736 1.000
```