

Principal Component Analysis

Suppose 5 p.c.s are retained

<u>PC</u>	<u>Eigenvalues</u>	<u>% of VARIANCE Explained</u>
1	7.28	50%
2	2.51	16%
3	1.31	8%
4	1.11	6%
5	1.05	4%

* Rotation transforms the retained PCs such that they are closer in Dimension, and "share the workload" of Explaining the underlying data.

* The benefit of rotating the PCs is that it aids the interpretability of the analysis.

unRotated

7.28	50%
2.51	16%
1.31	8%
1.11	6%
1.05	4%
<hr/>	
84%	

Rotated

4.21	30%
3.43	25%
2.69	16%
2.08	11%
1.52	7%
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84%	

REMARK :

This values
Are Contrived
for expository
purposes