

A Brief History of the Philosophical Foundations of Exploratory Factor Analysis

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Exploratory factor analysis derives its key ideas from many sources. From the Greek rationalists and atomists comes the idea that appearance is to be explained by something not observed. From Aristotle comes the idea of induction and seeking common features of things as explanations of them. From Francis Bacon comes the idea of an automatic algorithm for inductively discovering common causes. From Descartes come the ideas of analysis and synthesis that underlie the emphasis on analysis of variables into orthogonal or linearly independent factors and focus on reproducing (synthesizing) the correlation matrix from the factors. From empiricist statisticians like Pearson and Yule comes the idea of exploratory, descriptive statistics. Also from the empiricist heritage comes the false expectation some have that factor analysis yields unique and unambiguous knowledge without prior assumptions—the inductivist fallacy. This expectation founders on the indeterminacy of factors, even after their loadings are defined by rotation. Indeterminacy is unavoidable in the interpretation of common factors because the process of interpretation is inductive and inductive inferences are not uniquely determined by the data on which they are based. But from Kant we learn not to discard inductive inferences but to treat them as hypotheses that must be tested against additional data to establish their objectivity. And so the conclusions of exploratory factor analyses are never complete without a subsequent confirmatory analysis with additional variables and new data.