. factor mpg rep78 price headroom weight length displacement, pcf (obs=69)  $\,$ 

Factor analysis/correlation Number of obs = 69
Method: principal-component factors Retained factors = 2
Rotation: (unrotated) Number of params = 13

Factor	Eigenvalue	Difference	Proportion	Cumulative
Factor1	4.34052	3.32161	0.6201	0.6201
Factor2	1.01891	0.18437	0.1456	0.7656
Factor3	0.83455	0.44370	0.1192	0.8849
Factor4	0.39084	0.11696	0.0558	0.9407
Factor5	0.27388	0.16222	0.0391	0.9798
Factor6	0.11166	0.08202	0.0160	0.9958
Factor7	0.02964	•	0.0042	1.0000

LR test: independent vs. saturated: chi2(21) = 437.11 Prob>chi2 = 0.0000

Factor loadings (pattern matrix) and unique variances

Variable	Factor1	Factor2	Uniqueness
mpg rep78 price headroom weight length displacement	-0.8720 -0.4630 0.5752 0.5653 0.9709 0.9427	0.0204 0.7105 0.6845 -0.2035 0.0446 -0.0129 0.0392	0.2391 0.2808 0.2006 0.6391 0.0553 0.1111

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