Library(labdsv)

Pca函数的元算法。

function (mat, cor = FALSE, dim = min(nrow(mat), ncol(mat)))

{

tmp <- prcomp(mat, retx = TRUE, center = TRUE, scale = cor)

out <- list()

out$scores <- tmp$x[, 1:dim]

out$loadings <- tmp$rotation[, 1:dim]

out$sdev <- tmp$sdev[1:dim]

out$totdev <- sum(tmp$sdev^2)

class(out) <- "pca"

return(out)

}