

Variables by Cluster

Cluster	Variable	1 - RSquare Ratio
Cluster 1	ABT_CR_VOL_TOT_LCY_M1	0.4896
	ABT_CR_VOL_TOT_LCY_M2	0.5685
	ABT_CR_NO_TRX_M1	0.2231
	ABT_CR_NO_TRX_M2	0.2605
	ABT_CR_DOM_NO_TRX_M1	0.2635
	ABT_CR_DOM_NO_TRX_M2	0.3036
	ABT_WE_NO_CR_TRX_M1	0.3538
	ABT_WE_NO_CR_TRX_M2	0.3387
Cluster 2	ABT_DB_VOL_TOT_LCY_M1	0.4795
	ABT_DB_NO_TRX_M1	0.2092
	mix_db_M1_swoe	0.2988
Cluster 3	ABT_DB_VOL_TOT_LCY_M4	0.3820
	ABT_DB_NO_TRX_M4	0.1642
	mix_db_M4_swoe	0.2054
Cluster 4	ABT_CR_VOL_TOT_LCY_M3	0.5635
	ABT_CR_VOL_TOT_LCY_M4	0.4604
	ABT_CR_NO_TRX_M3	0.2696
	ABT_CR_NO_TRX_M4	0.1945
	ABT_CR_DOM_NO_TRX_M3	0.3695
	ABT_CR_DOM_NO_TRX_M4	0.3192
	ABT_WE_NO_CR_TRX_M3	0.3498
	ABT_WE_NO_CR_TRX_M4	0.3246
Cluster 5	mix_cr_M1_swoe	0.4713
	mix_cr_M2_swoe	0.3570
	mix_cr_M3_swoe	0.3945
	mix_cr_M4_swoe	0.4277
Cluster 6	ABT_DB_VOL_TOT_LCY_M3	0.3924
	ABT_DB_NO_TRX_M3	0.1837
	mix_db_M3_swoe	0.3500
Cluster 7	age	0.3016
	worker_dummy	0.3250
Cluster 8	love_dummy	0.0000
Cluster 9	promo_dummy	0.0000
Cluster 10	address_swoe	0.0000
Cluster 11	italian_citizenship_dummy	0.0000
Cluster 12	student_dummy	0.0000
Cluster 13	tenure_days	0.0000
Cluster 14	ABT_DB_VOL_TOT_LCY_M2	0.5124
	ABT_DB_NO_TRX_M2	0.1413
	mix_db_M2_swoe	0.3549

Variation Explained by Clusters

Obs	Number of Clusters	Total Variation Explained by Clusters	Proportion of Variation Explained by Clusters	Minimum Proportion Explained by a Cluster	Maximum Second Eigenvalue in a Cluster	Minimum R-squared for a Variable	Maximum 1-R**2 Ratio for a Variable
1	1	13.933679	0.3483	0.3483	3.963433	0.0013	—
2	2	17.720505	0.4430	0.3208	1.757559	0.0013	0.9992
3	3	19.378668	0.4845	0.4043	1.726102	0.0013	0.9993
4	4	20.965484	0.5241	0.4043	1.560585	0.0024	0.9982
5	5	22.513822	0.5628	0.4043	1.415149	0.0024	1.0097
6	6	23.908953	0.5977	0.4686	1.410579	0.0024	1.0079
7	7	25.315930	0.6329	0.5171	1.084258	0.0024	1.1342
8	8	26.368727	0.6592	0.2787	0.997264	0.0063	1.0079
9	9	27.365244	0.6841	0.2787	0.996588	0.0128	0.9976
10	10	28.355956	0.7089	0.2787	0.996434	0.1255	0.9976
11	11	29.335339	0.7334	0.3647	0.982792	0.1700	0.9469
12	12	30.318032	0.7580	0.5384	0.923166	0.4811	0.5990
13	13	31.241198	0.7810	0.6018	0.920219	0.4811	0.5990
14	14	32.138724	0.8035	0.6863	0.694532	0.6176	0.5685