

# The ycorr data

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The data:

```
1 0.9705 -0.9600
. 1      -0.9980
. .      1
```

The SAS code and output:

```
options linesize=70;
```

```
data yc(type=corr);
  infile "ycorr.dat";
  input x1 x2 x3;
```

```
proc print;
```

```
proc princomp;
```

Obs	x1	x2	x3
1	1	0.9705	-0.960
2	.	1.0000	-0.998
3	.	.	1.000

The PRINCOMP Procedure  
Observations 10000  
Variables 3

Eigenvalues of the Correlation Matrix				
	Eigenvalue	Difference	Proportion	Cumulative
1	2.95242147	2.90600335	0.9841	0.9841
2	0.04641812	0.04525771	0.0155	0.9996
3	0.00116041		0.0004	1.0000

Eigenvectors		
Prin1	Prin2	Prin3

x1	0.573007	0.811856	-.112035
x2	0.580528	-.305586	0.754721
x3	-.578489	0.497500	0.646408