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Service (economics) - Wikipedia

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The first requirement is a high correlation between the variables. The correlation matrix is shown in Table 2, which portrays that financial indicators are highly correlated (ROE, ROA, NP, SR and PE) at 0.05% level of significance. Kaiser-Meyer-Okin (KMO) measure of sampling adequacy is another test to show the appropriateness of data for the factor analysis.

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