

UNIVERSITY OF ILLINOIS
DIGITAL COMPUTER

Aux.
ILLINOIS CODE M 7 - 150

TITLE Principal Axes Factor Analysis (DOI only)

TYPE Entire program, includes DOI

DURATION Approximately the same as for M 3 - 117

DESCRIPTION A modification of M 3 which prints the eigenvectors scaled by the square root of the corresponding eigenvalue (i.e., latent root). The eigenvectors become factors by this scaling. Each factor is printed as a column terminated by the character "N". The eigenvalues are punched as a separate column after the last factor. The user of this program has to supply only the problem tap which is described below.

METHOD OF USE

- (1) Read program tape in until it stops.
- (2) Insert problem tape in reader and input the symmetrical matrix and two parameters.
- (3) Replace program tape in reader and continue input. The first part of the computing will begin before the program tape has been read completely. When this part of the computing is finished the rest of the program tape will be input, computation completed, and the results punched out in the manner described above.

PREPARATION OF TAPES

PROGRAM TAPE Obtain a copy of the tape in the computer library.

PROBLEM TAPE The first part of this tape consists of the matrix to be factored. The lower left triangular half of the matrix is punched by rows, each element being in the form required by Illinois Code N 3, 23, Decimal Number Input. Each element should be scaled by 10^{-2} before being punched. The last element in the matrix should be followed by the character "N". The second part of the tape consists of two decimal numbers, each followed by a sexadecimal character. If (d) is the number of places desired in the printed results

and (p) is the order of the symmetric matrix to be factored then the second part of this tape can be represented as (d) J (p) F.

COMMENTS

The capacity of the routine is a matrix of order 23. The factor loadings will be scaled by 10^{-1} when printed and the eigenvalues by 10^{-2} . Either unities or communalities can be used in the leading diagonal.

EXAMPLE

Let
$$\begin{vmatrix} .906 & .438 & .072 \\ .438 & .891 & -.309 \\ .072 & -.309 & .650 \end{vmatrix}$$

be the symmetric matrix which we are to factor, securing results to four decimal places. Then we will make a copy of the program tape in the library and make the following problem tape:

spaces		
+00906		
+00438		
+00891		the lower half of the matrix punched by rows
+00072		
-00309		
+00650		
N		
5		
J		
spaces		
3		the matrix is of order three
F		

The results will be printed as

+07495	
+08563	
-02891	
N	
-02526	
+03231	

+03022	}	factor loadings scaled by 10^{-1}
N		
+05296		
-02308		
+06892		
N	}	eigenvalues scaled by 10^{-2}
+01379		
+00259		
+00809		

Coded by J. O. Neuhaus
November 1954

Retyped: 9/24/59

LOCATION	ORDER		NOTES	PAGE 1	M 7
	Decimal Order Input - Code X1				
	00 100K				
	Input Decimal Fractions - Code N2				
	00 10K				
0	40 170F				
	50 L				Read in correlation matrix
1	26 100F				
	41 F	from 9			
2	81 4F	from 6			
	L0 28L				
3	32 6L				
	L4 28L				
4	50 F				
	74 28L				Read in parameters and convert
5	S5 F				
	40 F				
6	26 2L				
	42 7L	from 3			
7	L5 F				
	40 ()F	by 6			
8	L1 10L				
	40 10L				
9	32 1L				
	50 4F				
10	L5 (4)F	by 8			
	74 4F				
11	S5 F				
	10 1F				
12	L4 29L				
	40 7F				
13	42 17L				
	L5 4F				
14	L4 4F				Form dependent parameters
	40 5F				
15	41 1F				
	F5 17L				

LOCATION	ORDER	NOTES	PAGE 2	M 7
16	42 20L			
	00 1F			
17	L5 30L			
	40 ()F	by 13, 25		
18	F5 1F			
	40 1F			
19	L0 4F			
	32 26L			
20	41 F			
	41 ()F	by 16, 23		
		from 24		
21	F5 F			
	40 F			
22	L0 4F			
	32 24L			
23	F5 20L			
	42 20L			
24	22 20L			
	L5 17L	from 22		
25	F4 4F			
	42 17L			
26	22 15L			
	L5 4F	from 19		
27	40 13F			
	24 999F			
28	00 F			
	00 10F			
29	00 F			
	00 170F			
30	80 F			
	00 F			
	24 10N			
			10 x 2 ⁻³⁹	
			first storage location	Constants
			-1	
			Enter parameters and matrix	

LOCATION	ORDER	NOTES	PAGE 3	M 7
	00 20K			
	Eigenvalue Routine as used for Code 117, modified.			
	00 152K			
	Square Root - Code R1			
	00 161K			
0	00 F		Save parameters	
	00 S3			
1	80 F			
	00 S4			
2	00 F			
	00 S7			
	26 21N			
	00 10K			
0	L5 161F		Plant print parameter	
	40 3F			
1	26 999F			
	00 F			
	26 10N			
	00 110K			
	Single Column Print - Code P6			
	00 10K			
0	41 F			
	50 F			
1	L5 (170)F	from 6, by 4		
	40 (170)F	by 4		
2	F5 F			
	40 F			
3	K4 F		Store Eigenvalues consecutively	
	00 20F			
4	F4 1L			
	40 1L			

LOCATION	ORDER		NOTES	PAGE 4	M 7
5	L5 F L0 162F				
6	36 1L 41 F				
7	L7 (170)F 50 7L	by 10, from 13			
8	26 152F 40 (80)F	to sq. rt. by 11			
9	19 18F L4 7L				Take square root of eigenvalues
10	46 7L F5 8L				
11	42 8L F5 F				
12	40 F L0 162F				Take square root of eigenvalues
13	36 7L L5 163F				
14	42 16L 92 171F				
15	41 4F 41 5F	from 27			
16	50 (80)F 79 ()F	from 21, by 26 by 14, 19, 24			
17	22 17L 50 17L				
18	26 110F L5 16L	to S. C. P.			
19	L4 162F 42 16L				Punch factor loadings ("N" punched after last loading in each factor)
20	F5 5F 40 5F				

LOCATION	ORDER		NOTES	PAGE 5	M 7
21	LO 162F 36 16L				
22	92 770F 92 139F				
23	F5 4F 40 4F				
24	L4 163F 42 16L				
25	19 18F L4 16L			Punch factor loadings ("N" punched after last loading in each factor)	
26	46 16L L5 4F				
27	LO 162F 32 15L				
28	92 17L 92 171F			Punch spaces	
29	41 5F L5 (170)F	by 32, from 34			
30	22 30L 50 30L				
31	26 110F F5 29L	to S. C. P.			
32	42 29L F5 5F			Punch eigenvalues	
33	40 5F LO 162F				
34	32 29L OF F 26 10N			End Enter output code	