

Chapter 14

Factor analysis

14.1 INTRODUCTION

Factor analysis is a method for investigating whether a number of variables (denoted X_1, X_2, \dots, X_n) can be fully explained by a smaller number of unobservable variables (denoted F_1, F_2, \dots, F_k).

The idea that the observed variables (measurable responses) can be fully explained by a smaller number of unobservable variables (unmeasurable latent variables) is a very important idea in psychology and other disciplines. It is very easy to come up with alternative explanations. For each latent factor (unobservable variable), one can think of many possible causes that could be explained with some care.

14.2 AN EXAMPLE

Factor analysis is first explained in the context of a simple example. We have a course in course 1004 program with 100 data points across 10 classes, including and between years. Let X_1, X_2 , and X_3 respectively represent a student's grade in three courses. The available data consist of the grades of the students for a 10-year period with some data points missing, as shown in Table 14.1.

Table 14.1
Student grades

| Student no. | Grade in | | |
|----------------|-------------------|--------------------|----------------|
| | Elementary, X_1 | Mathematics, X_2 | Physics, X_3 |
| 1 | 80 | 80 | 80 |
| 2 | 70 | 80 | 80 |
| 3 | 100 | 80 | 80 |
| 4 | 80 | 80 | 70 |
| 5 | 100 | 80 | 80 |

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