

NAG Library Chapter Contents

g03 – Multivariate Methods

g03 Chapter Introduction – a description of the Chapter and an overview of the algorithms available

| Function Name | Mark of Introduction | Purpose |
|---------------|----------------------|--|
| g03aac | 5 | nag_mv_prin_comp Principal component analysis |
| g03acc | 5 | nag_mv_canon_var Canonical variate analysis |
| g03adc | 5 | nag_mv_canon_corr Canonical correlation analysis |
| g03bac | 5 | nag_mv_orthomax Orthogonal rotations for loading matrix |
| g03bcc | 5 | nag_mv_procrustes Procrustes rotations |
| g03bdc | 9 | nag_mv_promax ProMax rotations |
| g03cac | 5 | nag_mv_factor Maximum likelihood estimates of parameters |
| g03ccc | 5 | nag_mv_fac_score Factor score coefficients, following nag_mv_factor (g03cac) |
| g03dac | 5 | nag_mv_discrim Test for equality of within-group covariance matrices |
| g03dbc | 5 | nag_mv_discrim_mahaldist Mahalanobis squared distances, following nag_mv_discrim (g03dac) |
| g03dcc | 5 | nag_mv_discrim_group Allocates observations to groups, following nag_mv_discrim (g03dac) |
| g03eac | 5 | nag_mv_distance_mat Compute distance (dissimilarity) matrix |
| g03ecc | 5 | nag_mv_hierar_cluster_analysis Hierarchical cluster analysis |
| g03efc | 5 | nag_mv_kmeans_cluster_analysis <i>K</i> -means |
| g03ehc | 5 | nag_mv_dendrogram Construct dendrogram following nag_mv_hierar_cluster_analysis (g03ecc) |
| g03ejc | 5 | nag_mv_cluster_indicator Construct clusters following nag_mv_hierar_cluster_analysis (g03ecc) |
| g03fac | 5 | nag_mv_prin_coord_analysis Principal coordinate analysis |
| g03fcc | 5 | nag_mv_ordinal_multidimscale Multidimensional scaling |
| g03gac | 24 | nag_mv_gaussian_mixture Fits a Gaussian mixture model |
| g03xzc | 5 | nag_mv_dend_free Frees memory allocated to the dendrogram array in nag_mv_dendrogram (g03ehc) |
| g03zac | 5 | nag_mv_z_scores Standardize values of a data matrix |