

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