PCA

Principal component analysis (PCA) is a mathematical procedure that uses an orthogonal transformation to convert a set of observations of possibly correlated variables into a set of values of linearly uncorrelated variables called principal components.

Requirements

Header — SFSDK.H

Library — SFSDK.LIB

DLL — SFSDK.DLL

References

Hamilton, J .D.; [Time Series Analysis](), Princeton University Press (1994), ISBN 0-691-04289-6

Tsay, Ruey S.; [Analysis of Financial Time Series]()John Wiley & SONS. (2005), ISBN 0-471-690740

See Also

[template("related")]