Factor Analysis

Last Modified on 03/13/2016 9:01 pm CDT

Factor analysis is a statistical method used to describe variability among observed, correlated variables in terms of a potentially lower number of unobserved, uncorrelated variables called factors.

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

Hull, John C.; [Options, Futures and Other Derivatives](), [Financial Times]()/ Prentice Hall (2011), ISBN 978-0132777421

Hans-Peter Deutsch; , Derivatives and Internal Models, Palgrave Macmillan (2002), ISBN 0333977068

See Also

[template("related")]