

PCA Principal component analysis

Source: <http://sci.tech-archive.net/Archive/sci.stat.math/2007-06/msg00010.html>

- *From:* Andersen <andersen_800@xxxxxxxxxxx>
 - *Date:* Sat, 02 Jun 2007 13:03:01 +0200
-

Hello,

I have a few q about PCA.

Why would one NOT want to rotate when using PCA?

Also what happens if the variables are multivariate normal? How will the components be distributed?

Sincerely

.