

The PRINCOMP Procedure

Observations	100
Variables	5

Simple Statistics					
	Allied	DuPont	Union	Exxon	Texaco
Mean	0.0054337200	0.0048270700	0.0056541800	0.0062914300	0.0037085200
StD	0.0403723533	0.0350624566	0.0394471331	0.0283254712	0.0275451813

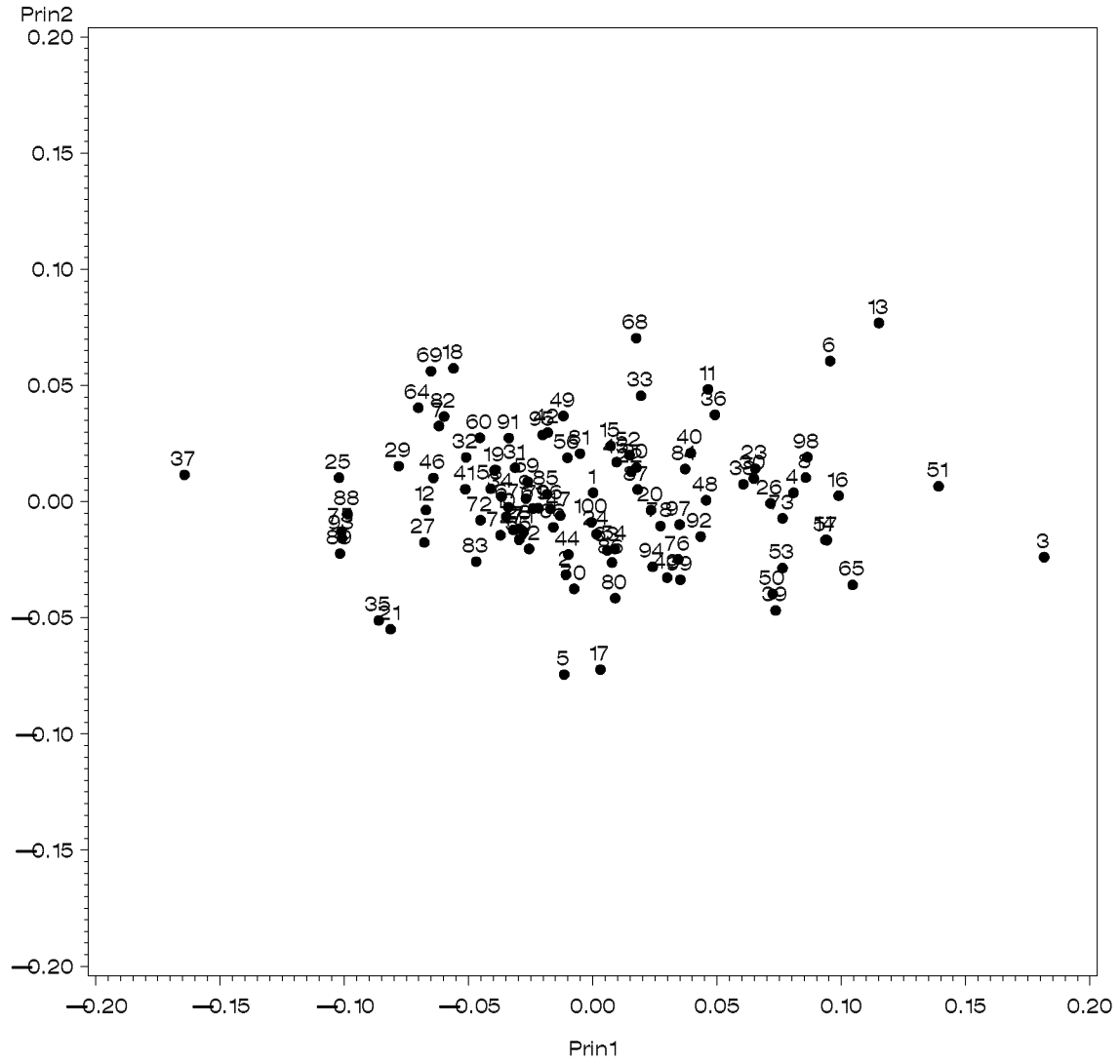
Covariance Matrix					
	Allied	DuPont	Union	Exxon	Texaco
Allied	0.0016299269	0.0008166676	0.0008100713	0.0004422405	0.0005139715
DuPont	0.0008166676	0.0012293759	0.0008276330	0.0003868550	0.0003109431
Union	0.0008100713	0.0008276330	0.0015560763	0.0004872816	0.0004624767
Exxon	0.0004422405	0.0003868550	0.0004872816	0.0008023323	0.0004084734
Texaco	0.0005139715	0.0003109431	0.0004624767	0.0004084734	0.0007587370

Total Variance	0.0059764484
-----------------------	--------------

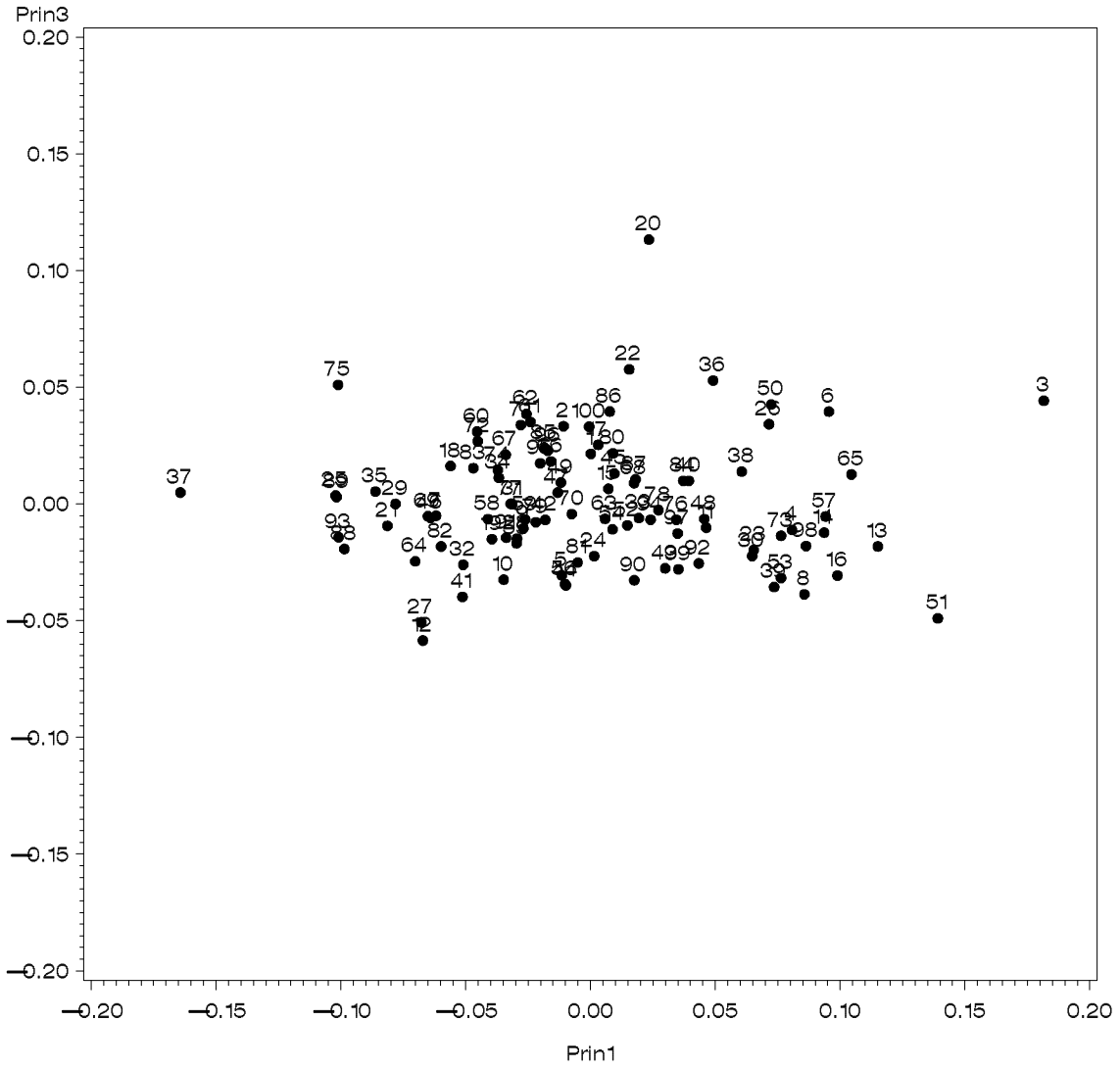
Eigenvalues of the Covariance Matrix				
	Eigenvalue	Difference	Proportion	Cumulative
1	0.00359539	0.00280321	0.6016	0.6016
2	0.00079218	0.00005574	0.1326	0.7341
3	0.00073644	0.00022777	0.1232	0.8574
4	0.00050867	0.00016490	0.0851	0.9425
5	0.00034377		0.0575	1.0000

Eigenvectors					
	Prin1	Prin2	Prin3	Prin4	Prin5
Allied	0.560591	-.738846	-.126022	-.283732	-.208468
DuPont	0.469867	0.092870	-.467507	0.687932	0.280691
Union	0.547332	0.654019	-.114058	-.500453	-.096040
Exxon	0.290893	0.112674	0.609920	0.438080	-.582039
Texaco	0.284202	-.071033	0.616883	-.062278	0.727846

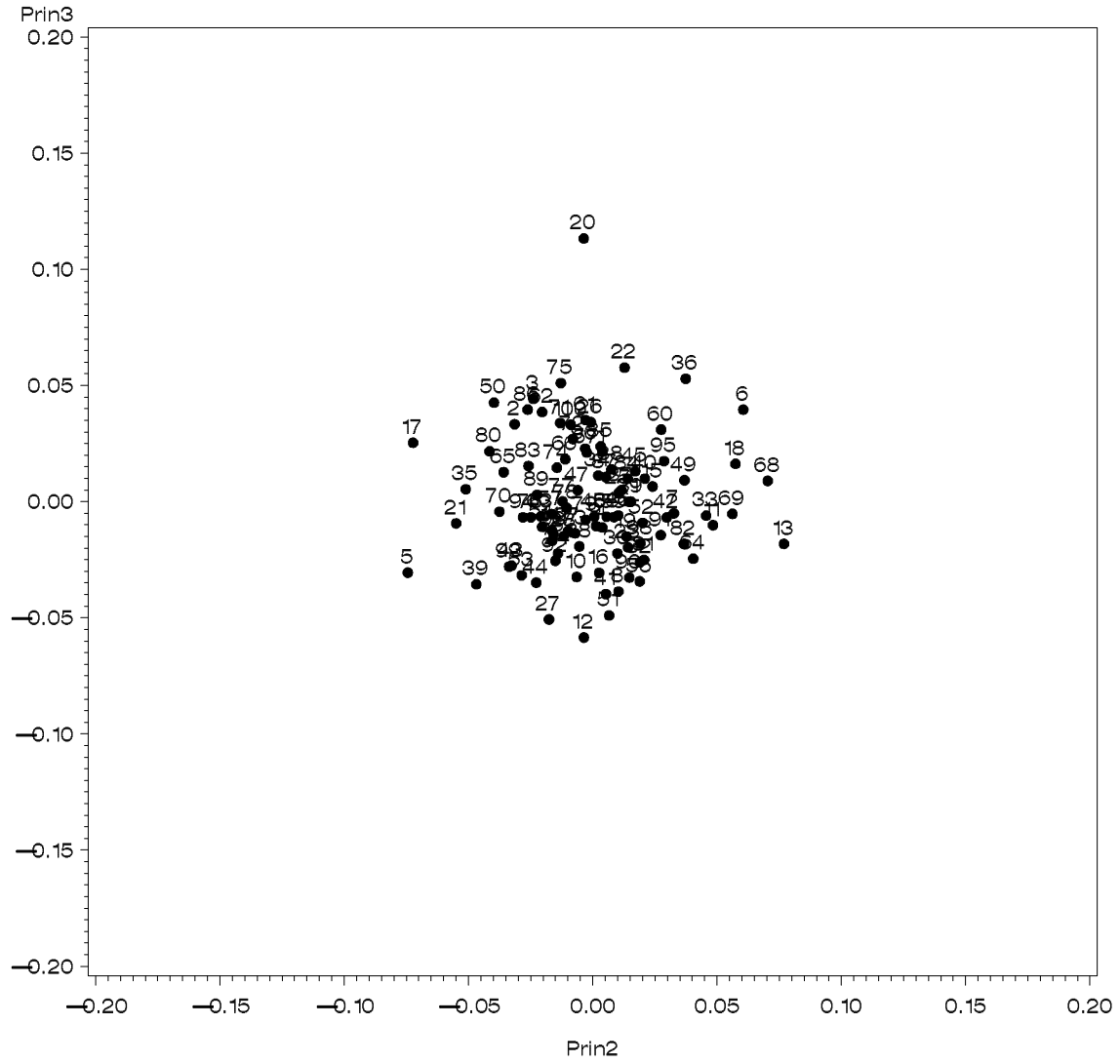
Analysis of Covariance Matrix for Stock—Price data (Table 8.4)



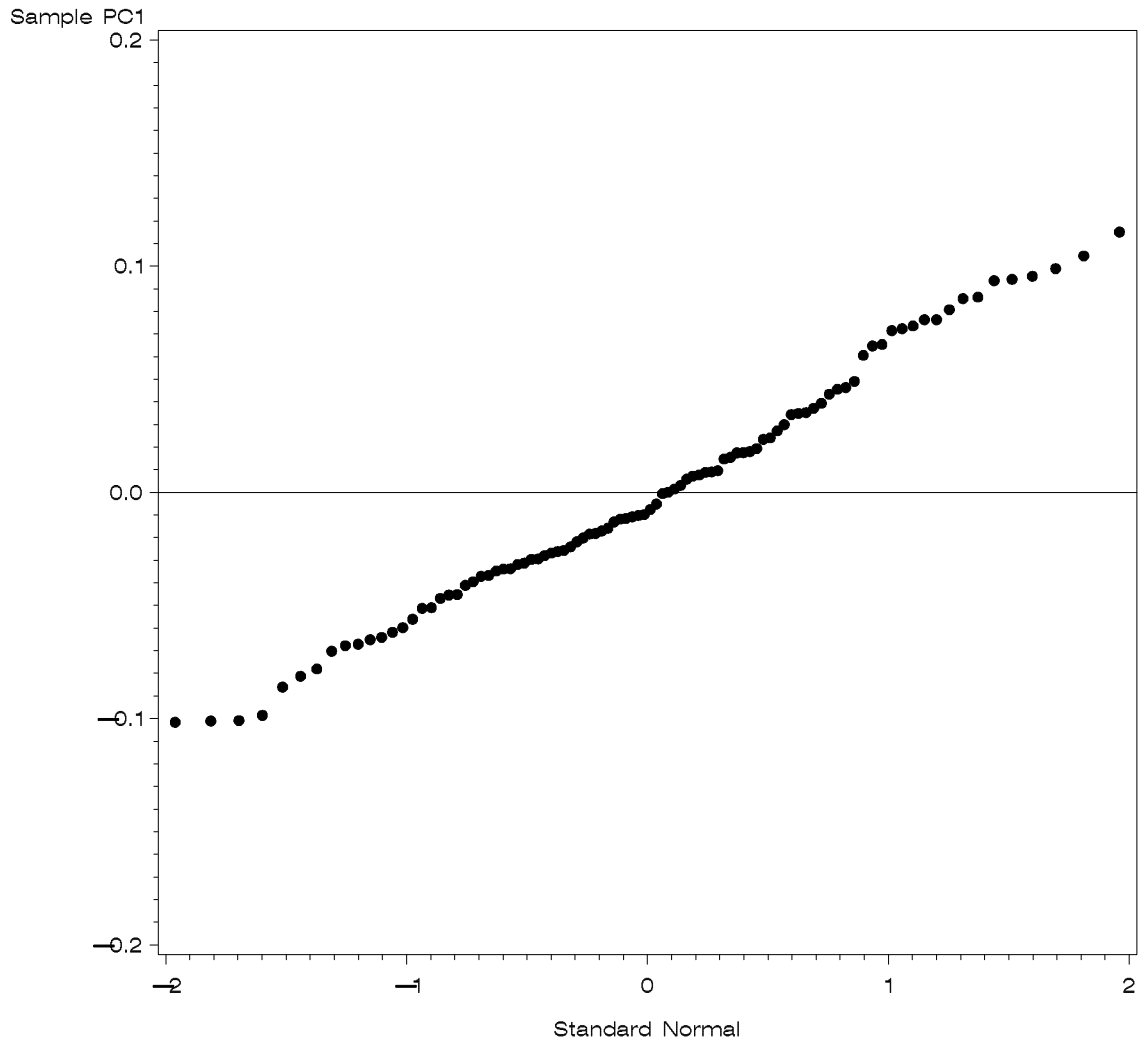
Analysis of Covariance Matrix for Stock—Price data (Table 8.4)



Analysis of Covariance Matrix for Stock—Price data (Table 8.4)

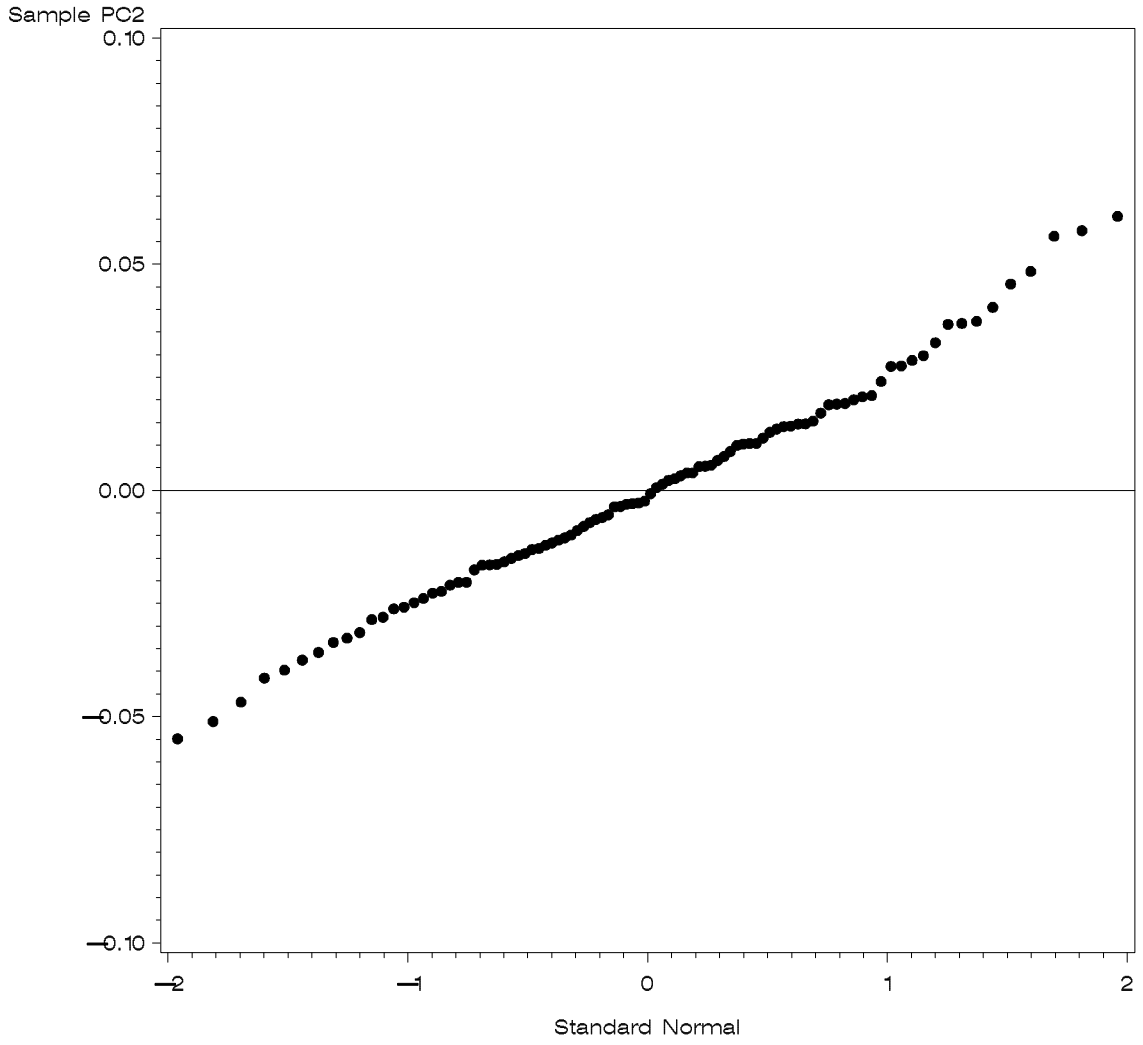


Normal Probability Plot for PC1



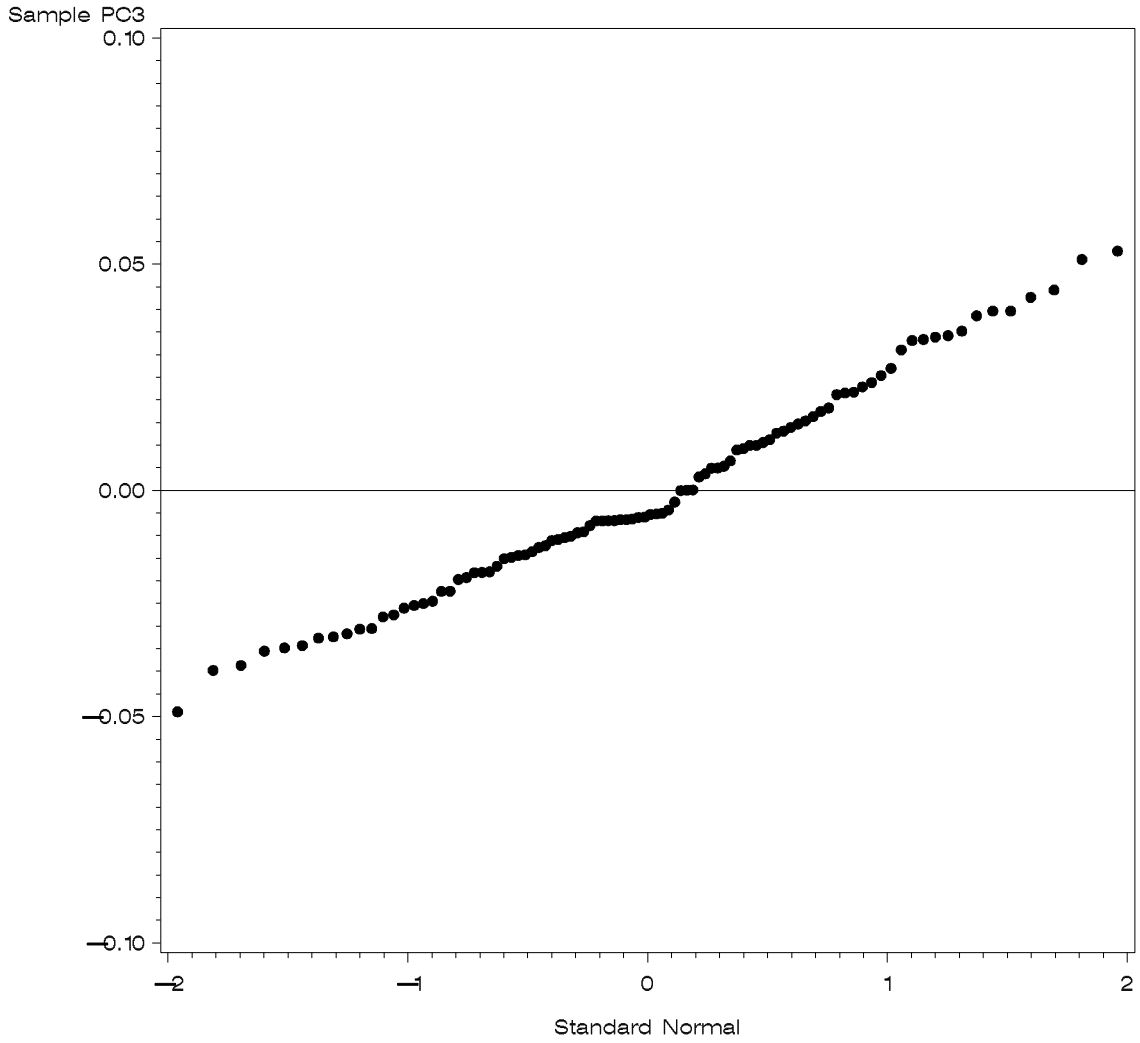
Stock Data Prob. 8.10

Normal Probability Plot for PC2



Stock Data Prob. 8.10

Normal Probability Plot for PC3



Stock Data Prob. 8.10

The PRINCOMP Procedure

Observations	100
Variables	5

Simple Statistics					
	Allied	DuPont	Union	Exxon	Texaco
Mean	0.0054337200	0.0048270700	0.0056541800	0.0062914300	0.0037085200
StD	0.0403723533	0.0350624566	0.0394471331	0.0283254712	0.0275451813

Correlation Matrix					
	Allied	DuPont	Union	Exxon	Texaco
Allied	1.0000	0.5769	0.5087	0.3867	0.4622
DuPont	0.5769	1.0000	0.5984	0.3895	0.3220
Union	0.5087	0.5984	1.0000	0.4361	0.4256
Exxon	0.3867	0.3895	0.4361	1.0000	0.5235
Texaco	0.4622	0.3220	0.4256	0.5235	1.0000

Eigenvalues of the Correlation Matrix				
	Eigenvalue	Difference	Proportion	Cumulative
1	2.85648688	2.04736839	0.5713	0.5713
2	0.80911850	0.26907452	0.1618	0.7331
3	0.54004398	0.08869715	0.1080	0.8411
4	0.45134682	0.10834301	0.0903	0.9314
5	0.34300382		0.0686	1.0000

Eigenvectors					
	Prin1	Prin2	Prin3	Prin4	Prin5
Allied	0.463541	-.240850	-.613357	0.381373	-.453288
DuPont	0.457076	-.509100	0.177900	0.211307	0.674981
Union	0.469980	-.260577	0.337036	-.664098	-.395725
Exxon	0.421677	0.525265	0.539018	0.472804	-.179448
Texaco	0.421329	0.582242	-.433603	-.381227	0.387467