

The PRINCOMP Procedure

Observations	50
Variables	13

Simple Statistics							
	Agr	Mining	Const	MFR_DUR	MFR_NON	Trans	Commun
Mean	2.480000000	2.624000000	4.338000000	9.784000000	7.696000000	3.476000000	2.398000000
StD	2.394551639	5.808704236	0.899407969	4.763910244	3.927036583	1.662130425	0.870488955

Simple Statistics						
	Util	Whole	Retail	Fiduc	Serv	Govt
Mean	3.112000000	6.348000000	9.002000000	17.090000000	18.712000000	12.934000000
StD	1.147070804	1.308253236	1.197870560	5.22096441	3.72896221	2.79800293

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Correlation Matrix								
	Agr	Mining	Const	MFR_DUR	MFR_NON	Trans	Commun	Util
Agr	1.0000	-.0645	0.0850	0.0321	-.1453	0.2792	-.1842	0.0433
Mining	-.0645	1.0000	-.0215	-.4237	-.1379	0.6115	-.1927	0.3904
Const	0.0850	-.0215	1.0000	-.1299	-.3178	0.0752	-.0231	0.0130
MFR_DUR	0.0321	-.4237	-.1299	1.0000	0.2037	-.3569	-.3174	-.0508
MFR_NON	-.1453	-.1379	-.3178	0.2037	1.0000	-.1764	-.0999	0.0709
Trans	0.2792	0.6115	0.0752	-.3569	-.1764	1.0000	-.0491	-.0557
Commun	-.1842	-.1927	-.0231	-.3174	-.0999	-.0491	1.0000	-.1686
Util	0.0433	0.3904	0.0130	-.0508	0.0709	-.0557	-.1686	1.0000
Whole	0.2454	-.5531	-.0869	0.2707	0.0390	-.2135	0.3302	-.2671
Retail	0.0946	-.3960	0.4011	0.1946	-.1208	-.1478	0.1247	0.0295
Fiduc	-.3013	-.4063	-.2529	-.1821	-.1333	-.5035	0.1197	-.3788
Serv	-.3219	-.4597	0.3236	-.1590	-.4577	-.4217	0.3091	-.3138
Govt	0.1103	0.2307	0.1810	-.4105	-.2371	0.4275	0.1933	0.0454

Correlation Matrix					
	Whole	Retail	Fiduc	Serv	Govt
Agr	0.2454	0.0946	-.3013	-.3219	0.1103
Mining	-.5531	-.3960	-.4063	-.4597	0.2307
Const	-.0869	0.4011	-.2529	0.3236	0.1810
MFR_DUR	0.2707	0.1946	-.1821	-.1590	-.4105
MFR_NON	0.0390	-.1208	-.1333	-.4577	-.2371
Trans	-.2135	-.1478	-.5035	-.4217	0.4275
Commun	0.3302	0.1247	0.1197	0.3091	0.1933
Util	-.2671	0.0295	-.3788	-.3138	0.0454
Whole	1.0000	0.1664	0.0405	0.2391	-.3428
Retail	0.1664	1.0000	-.3086	0.2022	0.2866
Fiduc	0.0405	-.3086	1.0000	0.5193	-.3506
Serv	0.2391	0.2022	0.5193	1.0000	-.1796
Govt	-.3428	0.2866	-.3506	-.1796	1.0000

Eigenvalues of the Correlation Matrix				
	Eigenvalue	Difference	Proportion	Cumulative
1	3.23551076	0.99905004	0.2489	0.2489
2	2.23646072	0.27662326	0.1720	0.4209
3	1.95983746	0.59948776	0.1508	0.5717
4	1.36034971	0.20292823	0.1046	0.6763

The PRINCOMP Procedure

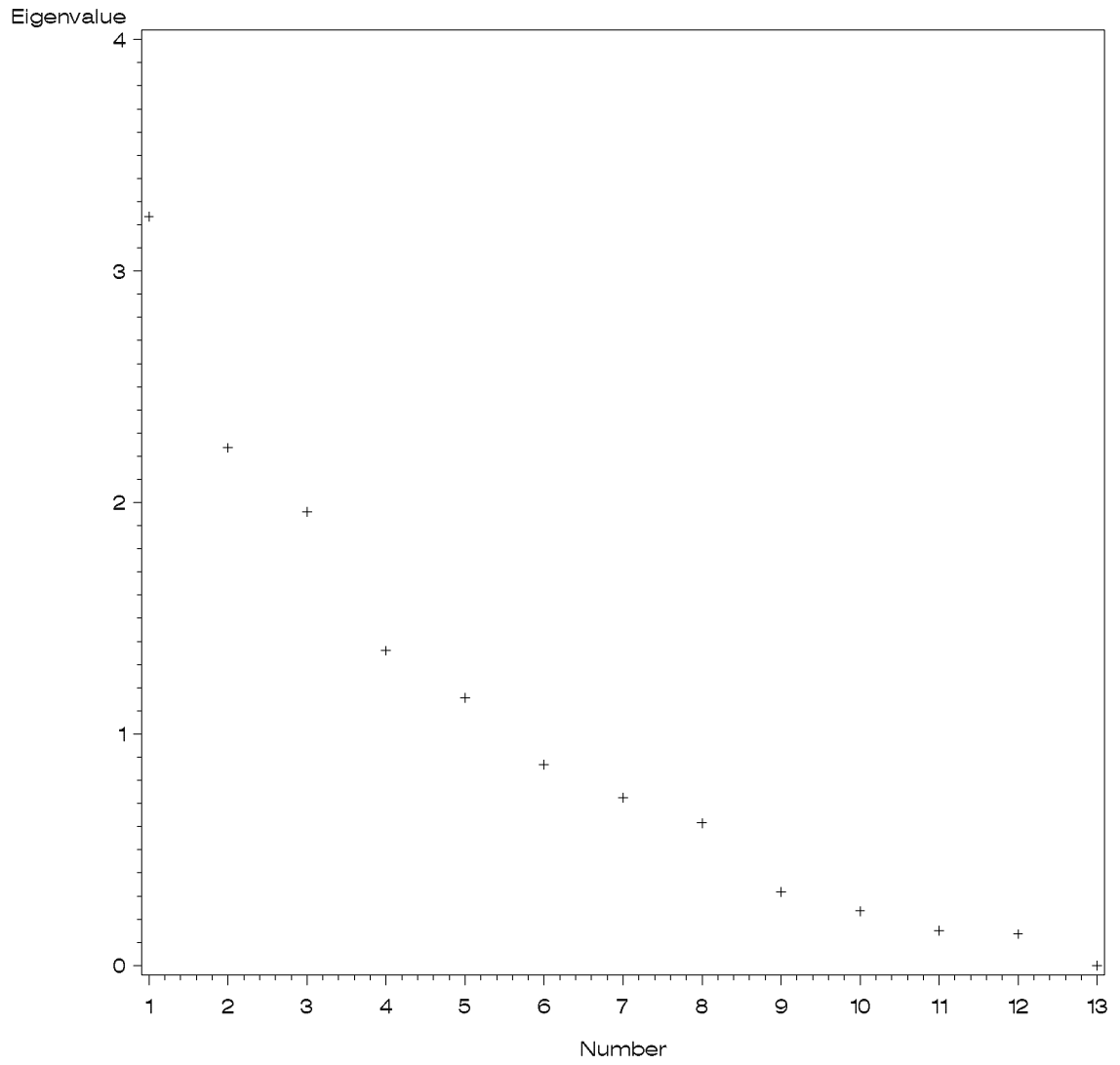
Eigenvalues of the Correlation Matrix				
	Eigenvalue	Difference	Proportion	Cumulative
5	1.15742148	0.28908716	0.0890	0.7654
6	0.86833432	0.14384872	0.0668	0.8321
7	0.72448560	0.10870632	0.0557	0.8879
8	0.61577928	0.29754198	0.0474	0.9352
9	0.31823730	0.08288404	0.0245	0.9597
10	0.23535326	0.08369102	0.0181	0.9778
11	0.15166224	0.01516294	0.0117	0.9895
12	0.13649930	0.13643075	0.0105	1.0000
13	0.00006855		0.0000	1.0000

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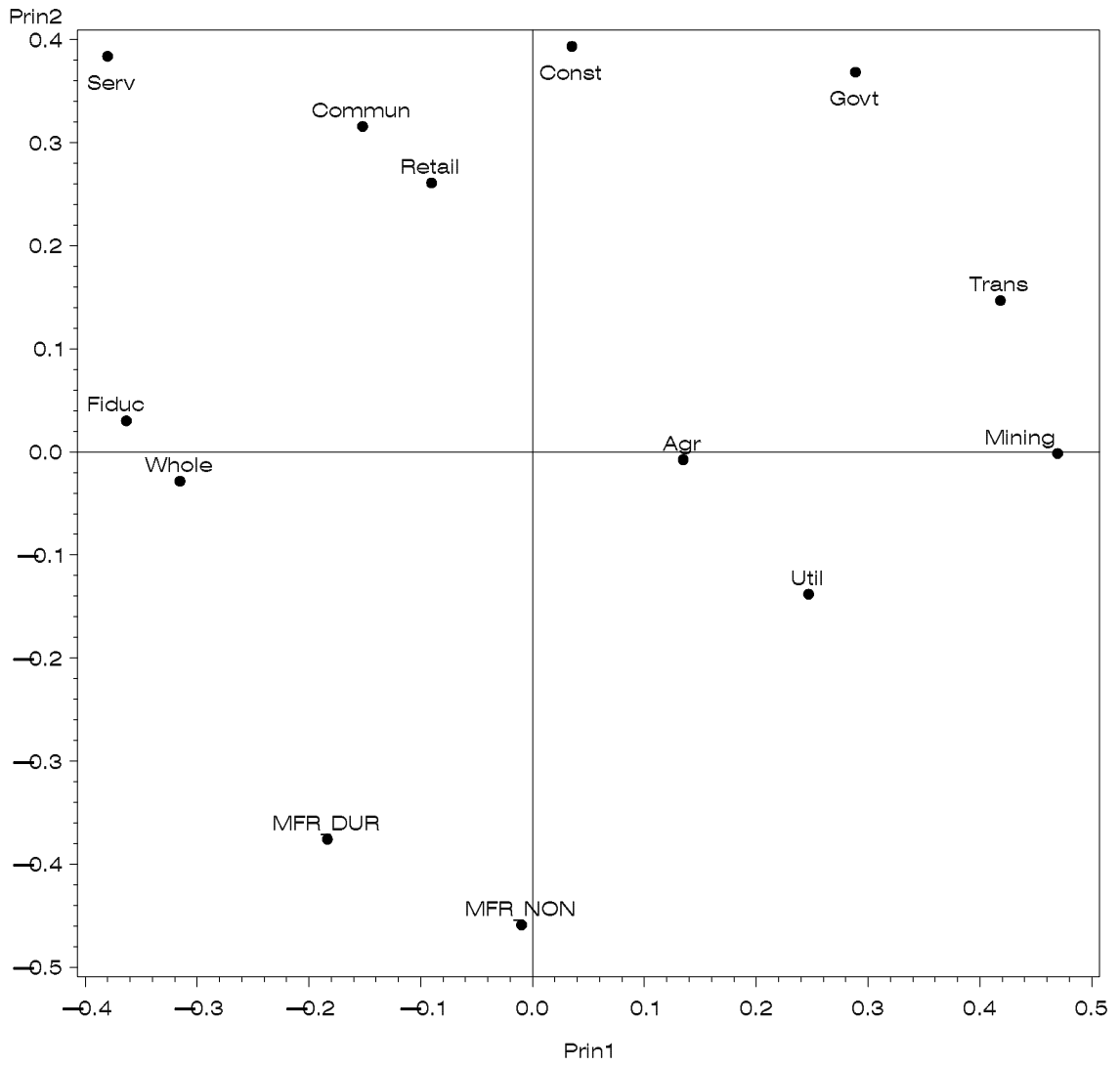
Eigenvectors								
	Prin1	Prin2	Prin3	Prin4	Prin5	Prin6	Prin7	Prin8
Agr	0.134820	-.007463	0.385007	0.373135	-.410926	0.244712	-.432801	0.277190
Mining	0.469700	-.001482	-.259702	-.065351	-.063910	0.164201	0.276177	-.148005
Const	0.035287	0.393454	0.257190	-.349857	-.196051	-.032757	0.369616	0.498589
MFR_DUR	-.183356	-.375743	0.375393	-.146831	-.111228	-.197552	0.150642	-.500192
MFR_NON	-.009706	-.458832	0.035692	0.045498	0.465268	-.216791	0.101650	0.592078
Trans	0.418473	0.146961	0.006358	0.365115	-.142587	-.169354	0.301547	-.066857
Commun	-.151903	0.315785	-.082061	0.343013	0.549849	0.266855	0.144921	-.100521
Util	0.246936	-.137977	0.068869	-.416093	0.201798	0.689007	-.198539	-.027634
Whole	-.315267	-.028306	0.290139	0.441910	0.009907	0.352726	0.254389	-.021004
Retail	-.090136	0.261047	0.507233	-.227277	0.252262	-.142824	-.145559	-.100412
Fiduc	-.363072	0.030264	-.446613	0.012208	-.173118	-.052279	-.358921	0.105844
Serv	-.379879	0.383916	-.127474	-.182733	-.125469	0.100644	0.133354	-.015278
Govt	0.288838	0.368534	0.085371	0.076742	0.294854	-.306195	-.427678	-.120928

Eigenvectors					
	Prin9	Prin10	Prin11	Prin12	Prin13
Agr	0.152328	0.217285	0.081940	-.286138	0.205928
Mining	-.097683	0.116218	-.475009	-.281964	0.500253
Const	0.370961	-.039892	-.140834	0.256235	0.077411
MFR_DUR	0.387163	0.016424	0.137973	0.065765	0.406090
MFR_NON	-.101517	-.043689	0.142008	-.122201	0.338170
Trans	-.264043	0.107547	0.507323	0.407422	0.144452
Commun	0.435698	0.382907	0.075832	-.023592	0.073507
Util	-.038658	-.116108	0.282276	0.286368	0.099056
Whole	-.252536	-.454647	-.322105	0.209653	0.111742
Retail	-.515304	0.432405	-.181018	0.053980	0.106263
Fiduc	-.023993	0.169480	-.126714	0.496444	0.450676
Serv	-.221838	-.203547	0.458185	-.459980	0.320331
Govt	0.171157	-.547733	-.057443	0.015659	0.237697

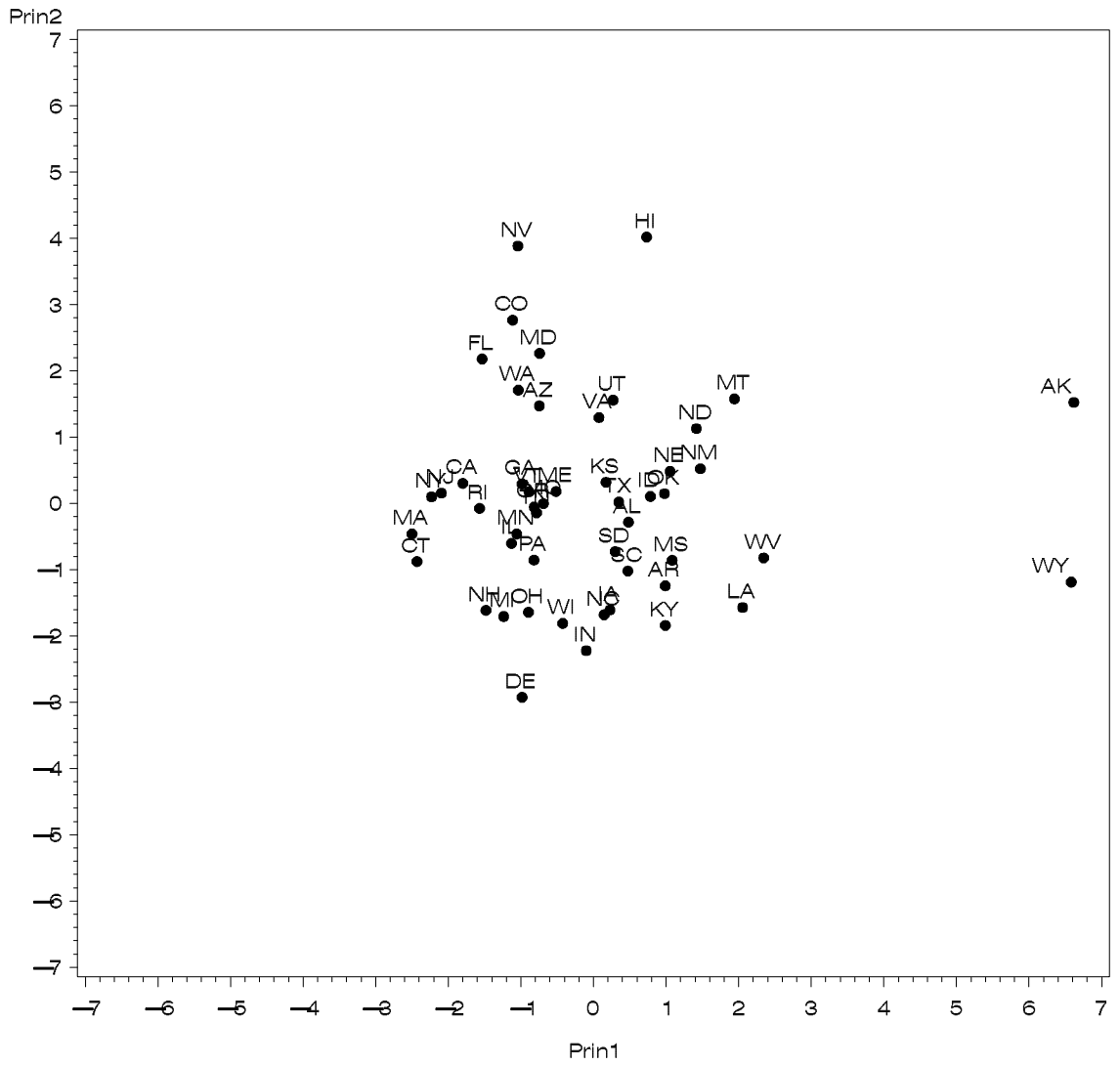
Analysis of Correlation Matrix for GSP Share Data



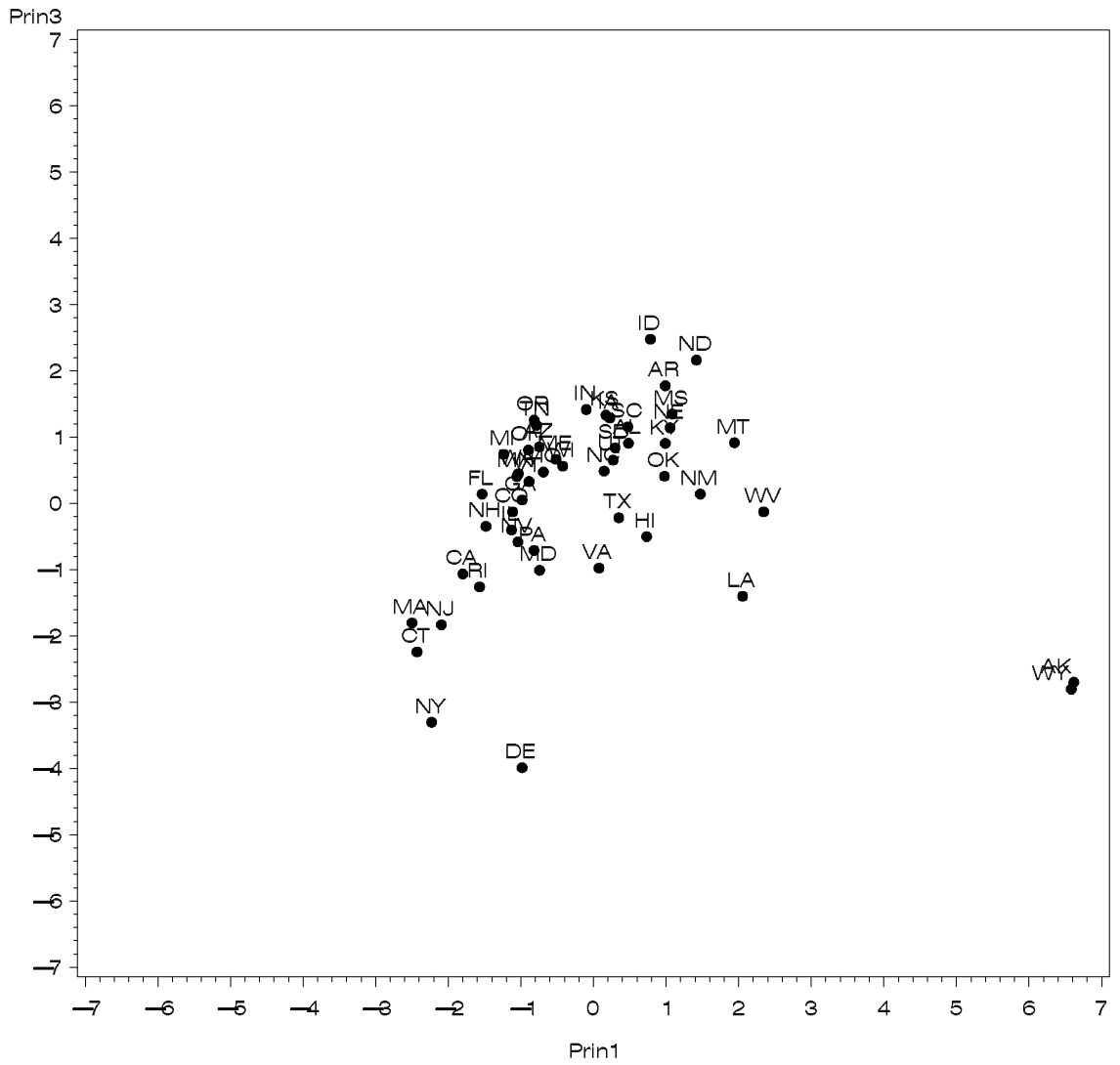
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