

rotatemat — Orthogonal and oblique rotations of a Stata matrix

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Syntax

```
rotatemat matrix_L [ , options ]
```

options

Description

Main

[orthogonal](#)restrict to orthogonal rotations; the default, except with `promax()`[oblique](#)

allow oblique rotations

[rotation_methods](#)

rotation criterion

[normalize](#)

rotate Kaiser normalized matrix

Reporting

[format\(%fmt\)](#)display format for matrices; default is `format(%9.5f)`[blanks\(#\)](#)display loadings as blanks when `|loading| < #`; default is `blanks(0)`[nodisplay](#)

suppress all output except log and trace

[noloading](#)

suppress display of rotated loadings

[norotation](#)

suppress display of rotation matrix

[matname\(string\)](#)

descriptive label of the matrix to be rotated

[colnames\(string\)](#)

descriptive name for columns of the matrix to be rotated

Optimization

[optimize_options](#)

control the optimization process; seldom used

<i>rotation_methods</i>	Description
* <u>varimax</u>	varimax (orthogonal only); the default
<u>vgpf</u>	varimax via the GPF algorithm (orthogonal only)
<u>quartimax</u>	quartimax (orthogonal only)
<u>equamax</u>	equamax (orthogonal only)
<u>parsimax</u>	parsimax (orthogonal only)
<u>entropy</u>	minimum entropy (orthogonal only)
<u>tandem1</u>	Comrey's tandem 1 principle (orthogonal only)
<u>tandem2</u>	Comrey's tandem 2 principle (orthogonal only)
* <u>promax</u> (#)	promax power # (implies oblique); default is <code>promax(3)</code>
<u>oblimin</u> (#)	oblimin with $\gamma = \#$; default is <code>oblimin(0)</code>
<u>cf</u> (#)	Crawford–Ferguson family with $\kappa = \#, 0 \leq \# \leq 1$
<u>bentler</u>	Bentler's invariant pattern simplicity
<u>oblimax</u>	oblimax
<u>quartimin</u>	quartimin
<u>target</u> (<i>Tg</i>)	rotate toward matrix <i>Tg</i>
<u>partial</u> (<i>Tg W</i>)	rotate toward matrix <i>Tg</i> , weighted by matrix <i>W</i>

* `varimax` and `promax` ignore all `optimize_options`.

Menu

Statistics > Multivariate analysis > Orthogonal and oblique rotations of a matrix

Description

`rotatemat` applies a linear transformation \mathbf{T} to the matrix *matrix_L*, which we will call \mathbf{A} , so that the result $c(\mathbf{A}(\mathbf{T}')^{-1})$ minimizes some criterion function $c()$ over all matrices \mathbf{T} in a class of feasible transformations. Two classes are supported: orthogonal (orthonormal) and oblique. Orthonormal rotations comprise all orthonormal matrices \mathbf{T} , such that $\mathbf{T}'\mathbf{T} = \mathbf{T}\mathbf{T}' = \mathbf{I}$; here $\mathbf{A}(\mathbf{T}')^{-1}$ simplifies to $\mathbf{A}\mathbf{T}$. Oblique rotations are characterized by $\text{diag}(\mathbf{T}'\mathbf{T}) = \mathbf{1}$. A wide variety of criteria $c()$ is available, representing different ways to measure the “simplicity” of a matrix. Most of these criteria can be applied with both orthogonal and oblique rotations.

If you are interested in rotation after `factor`, `factormat`, `pca`, or `pcamat`, see [\[MV\] factor postestimation](#), [\[MV\] pca postestimation](#), and the general [description](#) of `rotate` as a postestimation facility in [\[MV\] rotate](#).

This entry describes the computation engine for orthogonal and oblique transformations of Stata matrices. This command may be used directly on any Stata matrix.

Options

Main

`orthogonal` specifies that an orthogonal rotation be applied. This is the default.

See [Rotation criteria](#) below for details on the *rotation_methods* available with `orthogonal`.

`oblique` specifies that an oblique rotation be applied. This often yields more interpretable factors with a simpler structure than that obtained with an orthogonal rotation. In many applications (for example, after `factor` and `pca`), the factors before rotation are orthogonal (uncorrelated), whereas the oblique rotated factors are correlated.

See *Rotation criteria* below for details on the *rotation_methods* available with `oblique`.

`normalize` requests that the rotation be applied to the Kaiser normalization (Horst 1965) of the matrix \mathbf{A} so that the rowwise sums of squares equal 1.

Reporting

`format(%fmt)` specifies the display format for matrices. The default is `format(%9.5f)`.

`blanks(#)` specifies that small values of the rotated matrix—that is, those elements of $\mathbf{A}(\mathbf{T}')^{-1}$ that are less than `#` in absolute value—are displayed as spaces.

`nodisplay` suppresses all output except the log and trace.

`noloading` suppresses the display of the rotated loadings.

`norotation` suppresses the display of the optimal rotation matrix.

`matname(string)` is a rarely used output option; it specifies a descriptive label of the matrix to be rotated.

`colnames(string)` is a rarely used output option; it specifies a descriptive name to refer to the columns of the matrix to be rotated. For instance, `colnames(components)` specifies that the output label the columns as “components”. The default is “factors”.

Optimization

optimize_options control the iterative optimization process. These options are seldom used.

`iterate(#)` is a rarely used option; it specifies the maximum number of iterations. The default is `iterate(1000)`.

`log` specifies that an iteration log be displayed.

`trace` is a rarely used option; it specifies that the rotation be displayed at each iteration.

`tolerance(#)` is one of three criteria for declaring convergence and is rarely used. The `tolerance()` convergence criterion is satisfied when the relative change in the rotation matrix \mathbf{T} from one iteration to the next is less than or equal to `#`. The default is `tolerance(1e-6)`.

`gtolerance(#)` is one of three criteria for declaring convergence and is rarely used. The `gtolerance()` convergence criterion is satisfied when the Frobenius norm of the gradient of the criterion function `c()` projected on the manifold of orthogonal matrices or of normal matrices is less than or equal to `#`. The default is `gtolerance(1e-6)`.

`ltolerance(#)` is one of three criteria for declaring convergence and is rarely used. The `ltolerance()` convergence criterion is satisfied when the relative change in the minimization criterion `c()` from one iteration to the next is less than or equal to `#`. The default is `ltolerance(1e-6)`.

`protect(#)` requests that `#` optimizations with random starting values be performed and that the best of the solutions be reported. The output also indicates whether all starting values converged to the same solution. When specified with a large number, such as `protect(50)`, this provides reasonable assurance that the solution found is the global maximum and not just a local maximum. If `trace` is also specified, the rotation matrix and rotation criterion value of each optimization will be reported.

`maxstep(#)` is a rarely used option; it specifies the maximum number of step-size halvings. The default is `maxstep(20)`.

`init(matname)` is a rarely used option; it specifies the initial rotation matrix. *matname* should be square and regular (nonsingular) and have the same number of columns as the matrix *matrix_L* to be rotated. It should be orthogonal ($\mathbf{T}'\mathbf{T} = \mathbf{T}\mathbf{T}' = \mathbf{I}$) or normal ($\text{diag}(\mathbf{T}'\mathbf{T}) = \mathbf{1}$), depending on whether orthogonal or oblique rotations are performed. `init()` cannot be combined with `random`. If neither `init()` nor `random` is specified, the identity matrix is used as the initial rotation.

`random` is a rarely used option; it specifies that a random orthogonal or random normal matrix be used as the initial rotation matrix. `random` cannot be combined with `init()`. If neither `init()` nor `random` is specified, the identity matrix is used as the initial rotation.

Rotation criteria

In the descriptions below, the matrix to be rotated is denoted as \mathbf{A} , p denotes the number of rows of \mathbf{A} , and f denotes the number of columns of \mathbf{A} (factors or components). If \mathbf{A} is a loading matrix from `factor` or `pca`, p is the number of variables and f is the number of factors or components.

Criteria suitable only for orthogonal rotations

`varimax` and `vgrp` apply the orthogonal varimax rotation (Kaiser 1958). `varimax` maximizes the variance of the squared loadings within factors (columns of \mathbf{A}). It is equivalent to `cf(1/p)` and to `oblmin(1)`. `varimax`, the most popular rotation, is implemented with a dedicated fast algorithm and ignores all *optimize_options*. Specify `vgrp` to switch to the general GPF algorithm used for the other criteria.

`quartimax` uses the quartimax criterion (Harman 1976). `quartimax` maximizes the variance of the squared loadings within the variables (rows of \mathbf{A}). For orthogonal rotations, `quartimax` is equivalent to `cf(0)` and to `oblmax`.

`equamax` specifies the orthogonal equamax rotation. `equamax` maximizes a weighted sum of the `varimax` and `quartimax` criteria, reflecting a concern for simple structure within variables (rows of \mathbf{A}) as well as within factors (columns of \mathbf{A}). `equamax` is equivalent to `oblmin(p/2)` and `cf(#)`, where $\# = f/(2p)$.

`parsimax` specifies the orthogonal parsimax rotation. `parsimax` is equivalent to `cf(#)`, where $\# = (f - 1)/(p + f - 2)$.

`entropy` applies the minimum entropy rotation criterion (Jennrich 2004).

`tandem1` specifies that the first principle of Comrey's tandem be applied. According to Comrey (1967), this principle should be used to judge which "small" factors be dropped.

`tandem2` specifies that the second principle of Comrey's tandem be applied. According to Comrey (1967), `tandem2` should be used for "polishing".

Criteria suitable only for oblique rotations

`promax[(<#>)]` specifies the oblique promax rotation. The optional argument specifies the promax power. Not specifying the argument is equivalent to specifying `promax(3)`. Values less than 4 are recommended, but the choice is yours. Larger promax powers simplify the loadings (generate numbers closer to zero and one) but at the cost of additional correlation between factors. Choosing a value is a matter of trial and error, but most sources find values in excess of 4 undesirable in practice. The power must be greater than 1 but is not restricted to integers.

Promax rotation is an oblique rotation method that was developed before the “analytical methods” (based on criterion optimization) became computationally feasible. Promax rotation comprises an oblique Procrustean rotation of the original loadings \mathbf{A} toward the elementwise $\#$ -power of the orthogonal varimax rotation of \mathbf{A} .

Criteria suitable for orthogonal and oblique rotations

`oblmin($\#$)` specifies that the oblmin criterion with $\gamma = \#$ be used. When restricted to orthogonal transformations, the `oblmin()` family is equivalent to the orthomax criterion function. Special cases of `oblmin()` include

γ	Special case
0	quartimax / quartimin
1/2	biquartimax / biquartimin
1	varimax / covarimin
$p/2$	equamax

$p =$ number of rows of \mathbf{A} .

γ defaults to zero. [Jennrich \(1979\)](#) recommends $\gamma \leq 0$ for oblique rotations. For $\gamma > 0$, it is possible that optimal oblique rotations do not exist; the iterative procedure used to compute the solution will wander off to a degenerate solution.

`cf($\#$)` specifies that a criterion from the Crawford–Ferguson (1970) family be used with $\kappa = \#$. `cf(κ)` can be seen as $(1 - \kappa)cf_1(\mathbf{A}) + (\kappa)cf_2(\mathbf{A})$, where $cf_1(\mathbf{A})$ is a measure of row parsimony and $cf_2(\mathbf{A})$ is a measure of column parsimony. $cf_1(\mathbf{A})$ attains its greatest lower bound when no row of \mathbf{A} has more than one nonzero element, whereas $cf_2(\mathbf{A})$ reaches zero if no column of \mathbf{A} has more than one nonzero element.

For orthogonal rotations, the Crawford–Ferguson family is equivalent to the `oblmin()` family. For orthogonal rotations, special cases include the following:

κ	Special case
0	quartimax / quartimin
$1/p$	varimax / covarimin
$f/(2p)$	equamax
$(f - 1)/(p + f - 2)$	parsimax
1	factor parsimony

$p =$ number of rows of \mathbf{A} .
 $f =$ number of columns of \mathbf{A} .

`bentler` specifies that the “invariant pattern simplicity” criterion ([Bentler 1977](#)) be used.

`oblmax` specifies the oblmax criterion, which maximizes the number of high and low loadings. `oblmax` is equivalent to `quartimax` for orthogonal rotations.

`quartimin` specifies that the quartimin criterion be used. For orthogonal rotations, `quartimin` is equivalent to `quartimax`.

`target(Tg)` specifies that \mathbf{A} be rotated as near as possible to the conformable matrix Tg . Nearness is expressed by the Frobenius matrix norm.

`partial($Tg W$)` specifies that \mathbf{A} be rotated as near as possible to the conformable matrix Tg . Nearness is expressed by a weighted (by W) Frobenius matrix norm. W should be nonnegative and usually is zero–one valued, with ones identifying the target values to be reproduced as closely as possible by the factor loadings, whereas zeros identify loadings to remain unrestricted.

Remarks and examples

Remarks are presented under the following headings:

Introduction
Orthogonal rotations
Oblique rotations
Promax rotation

Introduction

For an introduction to rotation, see [Harman \(1976\)](#) and [Gorsuch \(1983\)](#).

All supported rotation criteria are invariant with respect to permutations of the columns and change of signs of the columns. `rotatemat` returns the solution with positive column sums and with columns sorted by the L2 norm; columns are ordered with respect to the L1 norm if the columns have the same L2 norm.

A factor analysis of 24 psychological tests on 145 seventh- and eighth-grade school children with four retained factors is used for illustration. Factors were extracted with maximum likelihood. The loadings are reported by [Harman \(1976\)](#). We enter the factor loadings as a Stata matrix with 24 rows and four columns. For more information, we add full descriptive labels as comments and short labels as row names.

```
. matrix input L = (
    601   019   388   221 \      Visual perception
    372  -025   252   132 \      Cubes
    413  -117   388   144 \      Paper form board
    487  -100   254   192 \      Flags
    691  -304  -279   035 \      General information
    690  -409  -200  -076 \      Paragraph comprehension
    677  -409  -292   084 \      Sentence completion
    674  -189  -099   122 \      Word classification
    697  -454  -212  -080 \      Word meaning
    476   534  -486   092 \      Addition
    558   332  -142  -090 \      Code
    472   508  -139   256 \      Counting dots
    602   244   028   295 \      Straight-curved capitals
    423   058   015  -415 \      Word recognition
    394   089   097  -362 \      Number recognition
    510   095   347  -249 \      Figure recognition
    466   197  -004  -381 \      Object-number
    515   312   152  -147 \      Number-figure
    443   089   109  -150 \      Figure-word
    614  -118   126  -038 \      Deduction
    589   227   057   123 \      Numerical puzzles
    608  -107   127  -038 \      Problem reasoning
    687  -044   138   098 \      Series completion
    651   177  -212  -017 )      Arithmetic problems

. matrix colnames L = F1 F2 F3 F4

. matrix rownames L = visual   cubes   board
                    flags    general  paragraph
                    sentence  wordclas wordmean
                    add      code     dots
                    capitals  wordrec  numbrec
                    figrec   obj-num  num-fig
                    fig-word  deduct  numpuzz
                    reason   series  arith

. matrix L = L/1000
```

Thus using `rotatemat`, we can study various rotations of `L` without access to the full data or the correlation matrix.

Orthogonal rotations

We can rotate the matrix `L` according to an extensive list of criteria, including orthogonal rotations.

► Example 1: Orthogonal varimax rotation

The default rotation, orthogonal varimax, is probably the most popular method:

```
. rotatemat L, format(%6.3f)
```

```
Rotation of L[24,4]
```

```
Criterion                varimax
Rotation class           orthogonal
Kaiser normalization    off
```

```
Rotated factors
```

	F1	F2	F3	F4
visual	0.247	0.151	0.679	0.128
cubes	0.171	0.060	0.425	0.078
board	0.206	-0.049	0.549	0.097
flags	0.295	0.068	0.504	0.050
general	0.765	0.214	0.117	0.067
paragraph	0.802	0.074	0.122	0.160
sentence	0.826	0.148	0.117	-0.008
wordclas	0.612	0.230	0.290	0.061
wordmean	0.840	0.049	0.112	0.152
add	0.166	0.846	-0.076	0.082
code	0.222	0.533	0.134	0.313
dots	0.048	0.705	0.257	0.025
capitals	0.240	0.500	0.450	0.020
wordrec	0.249	0.124	0.032	0.526
numbrec	0.178	0.109	0.106	0.499
figrec	0.158	0.076	0.401	0.510
obj-num	0.197	0.262	0.060	0.539
num-fig	0.096	0.352	0.311	0.422
fig-word	0.204	0.175	0.232	0.336
deduct	0.443	0.115	0.365	0.255
numpuzz	0.233	0.428	0.389	0.169
reason	0.432	0.120	0.363	0.256
series	0.440	0.228	0.472	0.184
arith	0.409	0.509	0.150	0.228

```
Orthogonal rotation
```

	F1	F2	F3	F4
F1	0.677	0.438	0.475	0.352
F2	-0.632	0.737	0.049	0.232
F3	-0.376	-0.458	0.760	0.268
F4	-0.011	0.234	0.441	-0.866

The varimax rotation \mathbf{T} of \mathbf{A} maximizes the (raw) varimax criterion over all orthogonal \mathbf{T} , which for $p \times f$ matrices is defined as (Harman 1976)

$$c_{\text{varimax}}(\mathbf{A}) = \frac{1}{p} \sum_{j=1}^f \left\{ \left(\sum_{i=1}^p A_{ij}^4 \right) - \frac{1}{p} \left(\sum_{i=1}^p A_{ij}^2 \right)^2 \right\}$$

The criterion $c_{\text{varimax}}(\mathbf{A})$ can be interpreted as the sum over the columns of the variances of the squares of the loadings A_{ij} . A column with large variance will typically consist of many small values and a few large values. Achieving such “simple” columnwise distributions is often helpful for interpretation.

□ Technical note

The raw varimax criterion as defined here has been criticized because it weights variables by the size of their loadings, that is, by their communalities. This is often not desirable. A common rotation strategy is to weight all rows equally by rescaling to the same rowwise sum of squared loadings. This is known as the Kaiser normalization. You may request this normalized solution with the `normalize` option. The default in `rotatemat` and in `rotate` (see [MV] `rotate`) is not to normalize.

□

Many other criteria for the rotation of matrices have been proposed and studied in the literature. Most of these criteria can be stated in terms of a “simplicity function”. For instance, quartimax rotation (Carroll 1953) seeks to achieve interpretation within rows—in a factor analytic setup, this means that variables should have a high loading on a few factors and a low loading on the other factors. The quartimax criterion is defined as (Harman 1976)

$$c_{\text{quartimax}}(\mathbf{A}) = \left(\frac{1}{pf} \sum_{i=1}^p \sum_{j=1}^f A_{ij}^4 \right) - \left(\frac{1}{pf} \sum_{i=1}^p \sum_{j=1}^f A_{ij}^2 \right)^2$$

▷ Example 2: Orthogonal quartimax rotation

We display the quartimax solution, use blanks to represent loadings with absolute values smaller than 0.3, and suppress the display of the rotation matrix.


```
. rotatemat L, quartimax format(%6.3f) norotation blanks(0.3)
Rotation of L[24,4]
Criterion                quartimax
Rotation class           orthogonal
Kaiser normalization    off
Criterion value          -1.032898
Number of iterations     35
```

Rotated factors (blanks represent abs(<.3)

	F1	F2	F3	F4
visual	0.374		0.630	
cubes			0.393	
board			0.513	
flags	0.379		0.450	
general	0.791			
paragraph	0.827			
sentence	0.838			
wordclas	0.669			
wordmean	0.860			
add		0.829		
code	0.316	0.521		
dots		0.701		
capitals	0.348	0.482	0.393	
wordrec	0.316			0.492
numbrec				0.469
figrec			0.382	0.470
obj-num				0.503
num-fig		0.357		0.383
fig-word				
deduct	0.528			
numpuzz	0.342	0.414	0.340	
reason	0.517			
series	0.543		0.395	
arith	0.490	0.478		

◀

Some of the criteria supported by `rotatemat` are defined as one-parameter families. The `oblmin(γ)` criterion and the Crawford and Ferguson `cf(κ)` criterion families contain the `varimax` and `quartimax` criteria as special cases; that is, they can be obtained by certain values of γ and κ , respectively. Intermediate parameter values provide compromises between `varimax`'s aim of column simplification and `quartimax`'s aim of row simplification. `Varimax` and `quartimax` are equivalent to `oblmin(1)` and `oblmin(0)`, respectively. A compromise, `oblmin(0.5)`, is also known as `biquartimax`.

▶ Example 3: Orthogonal biquartimax rotation

Because the `varimax` and `quartimax` solutions are so close for our matrix `L`, the `biquartimax` compromise will also be rather close.

```
. rotatemat L, oblmin(0.5) format(%6.3f) norotation
(output omitted)
```

◀

□ Technical note

You may have noticed a difference between the output of `rotatemat` in the default case or equivalently when we type

```
. rotatemat L, varimax
```

and in other cases. In the default case, no mention is made of the criterion value and the number of iterations. `rotatemat` uses a fast special algorithm for this most common case, whereas for other rotations it uses a general gradient projection algorithm (GPF) proposed by [Jennrich \(2001, 2002\)](#); see also [Bernards and Jennrich \(2005\)](#). The general algorithm is used to obtain the varimax rotation if you specify the option `vgpf` rather than `varimax`.

□

The rotations we have illustrated are orthogonal—the lengths of the rows and the angles between the rows are not affected by the rotations. We may verify—we do not show this in the manual to conserve paper—that after an orthogonal rotation of L

```
. matlist L*L'
```

and

```
. matlist r(AT)*r(AT)'
```

return the same 24 by 24 matrix, whereas

```
. matlist r(T)*r(T)'
```

and

```
. matlist r(T)'*r(T)
```

both return a 2×2 identity matrix. `rotatemat` returns in `r(AT)` the rotated matrix and in `r(T)` the rotation matrix.

Oblique rotations

`rotatemat` provides a second class of rotations: oblique rotations. These rotations maintain the norms of the rows of the matrix but not their inner products. In geometric terms, interpreting the rows of the matrix to be rotated as vectors, both the orthogonal and the oblique rotations maintain the lengths of the vectors. Under orthogonal transformations, the angles between the vectors are also left unchanged—these transformations comprise true reorientations in space and reflections. Oblique rotations do not conserve angles between vectors. If the vectors are orthogonal before rotations—as will be the case if we are rotating factor or component loading matrices—this will no longer be the case after the rotation. The “freedom” to select angles between the rows allows oblique rotations to generate simpler loading structures than the orthogonal rotations—sometimes much simpler. In a factor analytic setting, the disadvantage is, however, that the rotated factors are correlated.

`rotatemat` can obtain oblique rotations for most of the criteria that are available for orthogonal rotations; some of the criteria (such as the entropy criterion) are available only for the orthogonal case.

► Example 4: Oblique oblimin rotation

We illustrate with the psychological tests matrix L and apply the oblique oblimin criterion.

```
. rotatemat L, oblimin oblique format(%6.3f) blanks(0.3)
```

```
Rotation of L[24,4]
```

```
Criterion          oblimin(0)
Rotation class     oblique
Kaiser normalization off
Criterion value    .1957363
Number of iterations 78
```

```
Rotated factors (blanks represent abs(<.3))
```

	F1	F2	F3	F4
visual		0.686		
cubes		0.430		
board		0.564		
flags		0.507		
general	0.771			
paragraph	0.808			
sentence	0.865			
wordclas	0.560			
wordmean	0.857			
add			0.864	
code			0.460	0.305
dots			0.701	
capitals		0.437	0.442	
wordrec				0.571
numbrec				0.543
figrec		0.314		0.540
obj-num				0.584
num-fig				0.438
fig-word				0.341
deduct	0.325			
numpuzz		0.344	0.347	
reason	0.311			
series		0.417		
arith			0.428	

```
Oblique rotation
```

	F1	F2	F3	F4
F1	0.823	0.715	0.584	0.699
F2	-0.483	0.019	0.651	0.213
F3	-0.299	0.587	-0.435	0.207
F4	-0.006	0.379	0.213	-0.651

The option `oblique` requested an oblique rotation rather than the default orthogonal. You may verify that $r(AT)$ equals $L * \text{inv}(r(T)')$ within reasonable roundoff with

```
. matlist r(AT) - L * inv(r(T)')
(output omitted)
```

The correlation between the rotated dimensions is easily obtained.

```
. matlist r(T)' * r(T)
```

	F1	F2	F3	F4
F1	1			
F2	.4026978	1		
F3	.294928	.2555824	1	
F4	.4146879	.3784689	.3183115	1

◀

Promax rotation

rotatemat also offers promax rotation.

▶ Example 5: Oblique promax rotation

We use the matrix L to illustrate promax rotation.

```
. rotatemat L, promax blanks(0.3) format(%6.3f)
```

```
Rotation of L[24,4]
```

```
Criterion                promax(3)
Rotation class           oblique
Kaiser normalization    off
```

```
Rotated factors (blanks represent abs(<.3))
```

	F1	F2	F3	F4
visual		0.775		
cubes		0.487		
board		0.647		
flags		0.572		
general	0.786			
paragraph	0.825			
sentence	0.888			
wordclas	0.543			
wordmean	0.878			
add			0.921	
code			0.466	
dots			0.728	
capitals		0.468	0.441	
wordrec				0.606
numbrec				0.570
figrec		0.364		0.539
obj-num				0.610
num-fig				0.425
fig-word				0.337
deduct		0.323		
numpuzz		0.369	0.336	
reason		0.322		
series		0.462		
arith			0.436	

Oblique rotation

	F1	F2	F3	F4
F1	0.841	0.829	0.663	0.743
F2	-0.462	0.020	0.614	0.215
F3	-0.282	0.478	-0.386	0.159
F4	-0.012	0.290	0.184	-0.614

The correlation between the rotated dimensions can be obtained as

```
. matlist r(T)' * r(T)
```

	F1	F2	F3	F4
F1	1			
F2	.5491588	1		
F3	.3807942	.4302401	1	
F4	.4877064	.5178414	.4505817	1

◀

Stored results

rotatemat stores the following in `r()`:

Scalars

<code>r(f)</code>	criterion value
<code>r(iter)</code>	number of GPF iterations
<code>r(rc)</code>	return code
<code>r(nnconv)</code>	number of nonconvergent trials; <code>protect()</code> only

Macros

<code>r(cmd)</code>	rotatemat
<code>r(ctitle)</code>	descriptive label of rotation method
<code>r(ctitle12)</code>	version of <code>r(ctitle)</code> at most 12 characters long
<code>r(criterion)</code>	criterion name (e.g., oblimin)
<code>r(class)</code>	orthogonal or oblique
<code>r(normalization)</code>	kaiser or none
<code>r(carg)</code>	criterion argument

Matrices

<code>r(T)</code>	optimal transformation \mathbf{T}
<code>r(AT)</code>	optimal $\mathbf{AT} = \mathbf{A}(\mathbf{T}')^{-1}$
<code>r(fmin)</code>	minimums found; <code>protect()</code> only

Methods and formulas

rotatemat minimizes a scalar-valued criterion function $c(\mathbf{AT})$ with respect to the set of orthogonal matrices $\mathbf{T}'\mathbf{T} = \mathbf{I}$, or $c(\mathbf{A}(\mathbf{T}')^{-1})$ with respect to the normal matrix, $\text{diag}(\mathbf{T}'\mathbf{T}) = \mathbf{1}$. For orthonormal \mathbf{T} , $\mathbf{T} = (\mathbf{T}')^{-1}$.

The rotation criteria can be conveniently written in terms of scalar-valued functions; see [Bernaards and Jennrich \(2005\)](#). Define the inner product $\langle \mathbf{A}, \mathbf{B} \rangle = \text{trace}(\mathbf{A}'\mathbf{B})$. $|\mathbf{A}| = \sqrt{\langle \mathbf{A}, \mathbf{A} \rangle}$ is called the Frobenius norm of the matrix \mathbf{A} . Let $\mathbf{\Lambda}$ be a $p \times k$ matrix. Denote by \mathbf{X}^2 the direct product $\mathbf{X} \cdot \mathbf{X}$. See [Harman \(1976\)](#) for information on many of the rotation criteria and references to the authors originally proposing the criteria. Sometimes we list an alternative reference. Our notation is similar to that of [Bernaards and Jennrich \(2005\)](#).

`rotatemat` uses the iterative “gradient projection algorithm” (Jennrich 2001, 2002) for the optimization of the criterion over the permissible transformations. Different versions are provided for optimal orthogonal and oblique rotations; see [Bernards and Jennrich \(2005\)](#).

Varimax (orthogonal only)

Varimax is equivalent to [oblimin](#) with $\gamma = 1$ or to the [Crawford–Ferguson family](#) with $\kappa = 1/p$; see below.

Quartimax (orthogonal only)

$$c(\mathbf{\Lambda}) = \sum_i \sum_r \lambda_{ir}^4 = -\frac{1}{4} \langle \mathbf{\Lambda}^2, \mathbf{\Lambda}^2 \rangle$$

Equamax (orthogonal only)

Equamax is equivalent to [oblimin](#) with $\gamma = p/2$ or to the [Crawford–Ferguson family](#) with $\kappa = f/(2p)$; see below.

Parsimax (orthogonal only)

Parsimax is equivalent to the [Crawford–Ferguson family](#) with $\kappa = (f - 1)/(p + f - 2)$; see below.

Entropy (orthogonal only); see [Jennrich \(2004\)](#)

$$c(\mathbf{\Lambda}) = -\frac{1}{2} \langle \mathbf{\Lambda}^2, \log \mathbf{\Lambda}^2 \rangle$$

Tandem principal 1 (orthogonal only); see [Comrey \(1967\)](#)

$$c(\mathbf{\Lambda}) = - \langle \mathbf{\Lambda}^2, (\mathbf{\Lambda}\mathbf{\Lambda}')^2 \mathbf{\Lambda}^2 \rangle$$

Tandem principal 2 (orthogonal only); see [Comrey \(1967\)](#)

$$c(\mathbf{\Lambda}) = \langle \mathbf{\Lambda}^2, \{\mathbf{1}\mathbf{1}' - (\mathbf{\Lambda}\mathbf{\Lambda}')^2\} \mathbf{\Lambda}^2 \rangle$$

Promax (oblique only)

Promax does not fit in the maximizing-of-a-simplicity-criterion framework that is at the core of `rotatemat`. The promax method (Hendrickson and White 1964) was proposed before computing power became widely available. The promax rotation comprises three steps:

1. Perform an orthogonal rotation on \mathbf{A} ; `rotatemat` uses `varimax`.
2. Raise the elements of the rotated matrix to some power, preserving the signs of the elements. Typically, the power is taken from the range [2,4]. This operation is meant to distinguish more clearly between small and large values.
3. The matrix from step 2 is used as the target for an oblique Procrustean rotation from the original matrix \mathbf{A} . The method to compute this rotation in promax is different from the method in the `procrustes` command (see [MV] `procrustes`). The latter produces the real least-squares oblique rotation; promax uses an approximation.

Oblimin; see Jennrich (1979)

$$c(\mathbf{\Lambda}) = \frac{1}{4} \langle \mathbf{\Lambda}^2, \{\mathbf{I} - (\gamma/p)\mathbf{1}\mathbf{1}'\} \mathbf{\Lambda}^2 (\mathbf{1}\mathbf{1}' - \mathbf{I}) \rangle$$

Orthomax and oblimin are equivalent when restricted to orthogonal rotations. Special cases of `oblimin()` include the following:

γ	Special case
0	quartimin
1/2	biquartimin
$p/2$	equamax
1	varimax

Crawford and Ferguson (1970) family

$$c(\mathbf{\Lambda}) = \frac{1 - \kappa}{4} \langle \mathbf{\Lambda}^2, \mathbf{\Lambda}^2 (\mathbf{1}\mathbf{1}' - \mathbf{I}) \rangle + \frac{\kappa}{4} \langle \mathbf{\Lambda}^2, (\mathbf{1}\mathbf{1}' - \mathbf{I}) \mathbf{\Lambda}^2 \rangle$$

When restricted to orthogonal transformations, `cf()` and `oblimin()` are in fact equivalent. Special cases of `cf()` include the following:

κ	Special case
0	quartimax
1/p	varimax
$f/(2p)$	equamax
$(f - 1)/(p + f - 2)$	parsimax
1	factor parsimony

Bentler's invariant pattern simplicity; see Bentler (1977)

$$c(\mathbf{\Lambda}) = \log[\det\{(\mathbf{\Lambda}^2)' \mathbf{\Lambda}^2\}] - \log(\det[\text{diag}\{(\mathbf{\Lambda}^2)' \mathbf{\Lambda}^2\}])$$

Oblimax

$$c(\mathbf{\Lambda}) = -\log(\langle \mathbf{\Lambda}^2, \mathbf{\Lambda}^2 \rangle) + 2 \log(\langle \mathbf{\Lambda}, \mathbf{\Lambda} \rangle)$$

For orthogonal transformations, oblimax is equivalent to [quartimax](#); see above.

Quartimin

$$c(\mathbf{\Lambda}) = \sum_{r \neq s} \sum_i \lambda_{ir}^2 \lambda_{is}^2 = -\frac{1}{4} \langle \mathbf{\Lambda}^2, \mathbf{\Lambda}^2 (\mathbf{1}\mathbf{1}' - \mathbf{I}) \rangle$$

Target

$$c(\mathbf{\Lambda}) = \frac{1}{2} |\mathbf{\Lambda} - \mathbf{H}|^2$$

for given target matrix \mathbf{H} .

Partially specified target

$$c(\mathbf{\Lambda}) = |\mathbf{W} \cdot (\mathbf{\Lambda} - \mathbf{H})|^2$$

for given target matrix \mathbf{H} , nonnegative weighting matrix \mathbf{W} (usually zero–one valued) and with \cdot denoting the direct product.

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Also see

[MV] [rotate](#) — Orthogonal and oblique rotations after factor and pca

[MV] [procrustes](#) — Procrustes transformation