

Finding sets of 'weights' which max
overall corr. b/t two sets!!

Various ways to do it though, not just one way

$\text{simto } \lambda_1$ the first set of weights pulls some out
 $\text{simto } \lambda_2$ the second set of weights, indep to first, pulls more out

SAS

9:38 THURSDAY, APRIL 21, 2018

CANONICAL CORRELATION ANALYSIS

				EIGENVALUES OF INV(E) * H = CANRSQ / (1 - CANRSQ)			
CANONICAL CORRELATION	ADJUSTED CANONICAL CORRELATION	APPROX STANDARD ERROR	SQUARED CANONICAL CORRELATION	EIGENVALUE	DIFFERENCE	PROPORTION	CUMULATIVE
1 0.995375		0.001318	0.990772	107.3682	64.0465	0.6055	0.6055
2 0.988654		0.003223	0.977438	43.3217	30.8684	0.2443	0.8498
3 0.962117	0.933493	0.010619	0.925669	12.4533	6.9648	0.0702	0.9201
4 0.919718	0.858032	0.022017	0.845882	5.4885	2.3126	0.0310	0.9510
5 0.872086	0.764177	0.034209	0.760534	3.1760	0.5815	0.0179	0.9689
6 0.849584		0.039744	0.721792	2.5944	1.0662	0.0146	0.9836
7 0.777479	0.651678	0.056504	0.604473	1.5283	0.6452	0.0086	0.9922
8 0.684797	0.510505	0.075865	0.468947	0.8831	0.3816	0.0050	0.9972
9 0.577912	0.367541	0.095145	0.333982	0.5015		0.0028	1.0000

TESTS OF H0: THE CANONICAL CORRELATION IN THE CURRENT ROW AND ALL THAT FOLLOW ARE ZERO

	LIKELIHOOD RATIO	APPROX F	NUM DF	DEN DF	PR > F
1	0.00000002	2.2980	288	100.133	0.0001
2	0.00000241	1.6336	248	94.418	0.0032
3	0.00010677	1.1697	210	87.369	0.2020
4	0.00143637	0.9247	174	78.9758	0.6676
5	0.00931994	0.7804	140	69.2336	0.8905
6	0.03891964	0.6813	108	58.1454	0.9567
7	0.13989416	0.5455	78	45.725	0.9908
8	0.35369082	0.4361	50	32	0.9959
9	0.66601804	0.3552	24	17	0.9899