Package ‘fspe’

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Type Package
Title Estimating the Number of Factors in EFA with Out-of-Sample Prediction Errors
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Estimating number of factors with out-of-sample prediction error

Description

Estimates the number of factors in Exploratory Factor Analysis (EFA) by approximating the out-of-sample prediction errors using a cross-validation scheme.

Usage

fspe(data, maxK, nfold = 10, rep = 1, method = "PE", pbar=TRUE)

Arguments

data A n x p matrix or data.frame.

maxK The largest number of factors considered. For example, if maxK = 8, the factors 1, 2, ..., 8 are considered.

nfold The number of folds in the cross-validation scheme. Defaults to nfold = 10.

rep The number of repetitions of the cross-validation scheme. The repetitions are aggregated by averaging the prediction errors for each number of factor and subsequently selecting the number of factors that minimizes this average. Defaults to rep = 1.

method If method = "PE", the factor estimation is based on the prediction error on the variables; If method = "Cov" the error is computed on the covariance matrix. Defaults to method = "PE" since it has performed better in simulations (see Haslbeck & van Bork, 2021 below.)

pbar If pbar = TRUE, a progress bar is shown.

Details

The function returns:

Value

nfactor An integer indicating the estimated number of factors.

nfactor A 4-dimensional (for the PE method: variables, candidate models, folds, repetitions) or a 3-dimensional (for the Cov method: candidate models, folds, repetitions) array containing all prediction errors.

Author(s)

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References

Examples

```r
data(holzinger19)

fspe_out <- fspe(holzinger19,
maxK = 10,
nfold = 10,
method = "PE")

fspe_out$nfactor # estimated factors = 4

# Plot OoS PE path
plot(fspe_out$PEs, xlab="No. Factors", ylab="OoS PE")
```

Description

19 ability measurements from the classic psychometrics data set of Holzinger and Swineford (1939). The original data set contains 24 variables, however, we excluded the last four to obtain an example data set for four factors (see Harman, 1967). We took this dataset from the R-package psychTools (Revelle & Revelle, 2020).

Usage

```r
data(holzinger19)
```

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