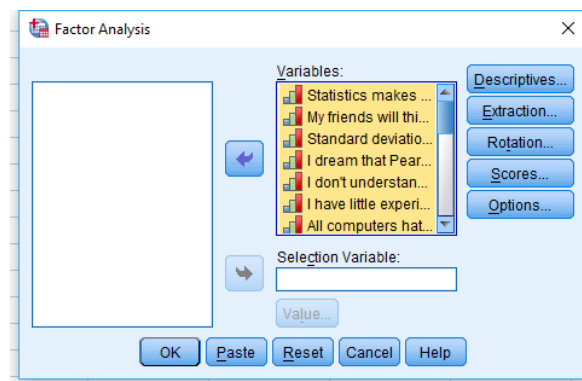
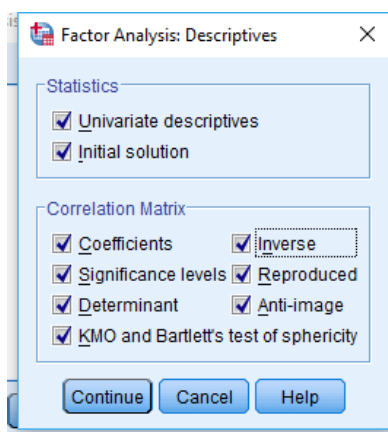


Quantitative Research Methods – Assignment #4 (Exploratory Factor Analysis and Reliability Analysis)

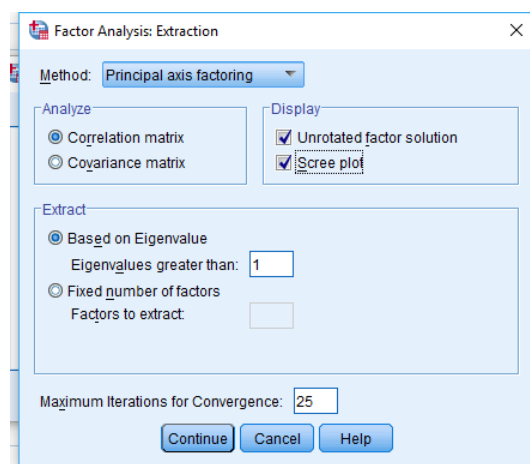
In order to run the EFA analysis, go to Analyze → Dimension Reduction → Factor. Then, parameterize SPSS as follows. Select all variables and move them into the Variables box:



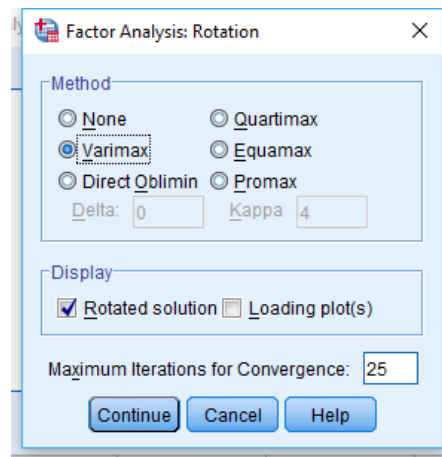
Select all options under the Descriptives button:



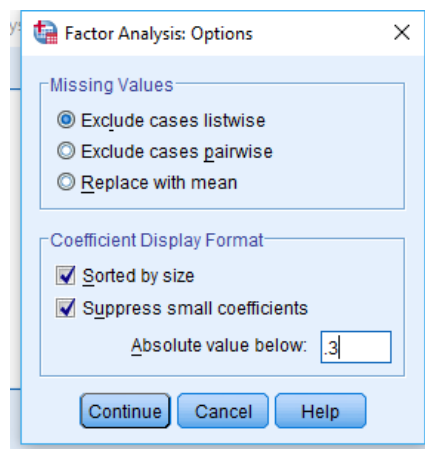
Under the Extraction button select Principal axis factoring as the extraction method, and check the Scree plot box:



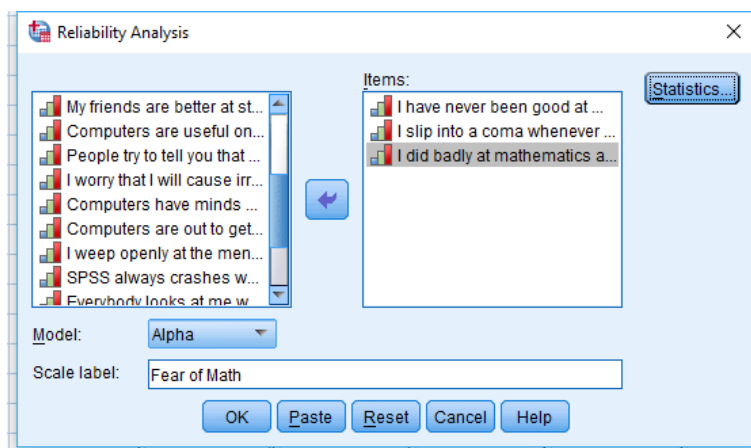
Under Rotation select either Varimax or Direct Oblimin, depending on which one you want to run (only one per run of each analysis):



Under Options check Sorted by Size (aids in the interpretation of the loadings) and change the value to .3 (.4 is also commonly used, but not higher than that; this will omit small loadings from showing in the final results):



For the Reliability analyses go to Analyze → Scale → Reliability Analysis. There, select the variables into the subscale you are analyzing and move them into the Items box. You can also give the scale a meaningful name ("Fear of Math"). Under Statistics check the box Scale if item deleted:



As usual, we start with some descriptive statistics about each of the variables (here you could also look into their distribution with histograms, boxplots, normality tests, etc. as well):

Descriptive Statistics

	Mean	Std. Deviation	Analysis N
Statistics makes me cry	2.37	.828	2571
My friends will think I am not smart for not being able to cope with SPSS	1.62	.851	2571
Standard deviations excite me	2.59	1.075	2571
I dream that Pearson is attacking me with correlation coefficients	2.79	.949	2571
I don't understand statistics	2.72	.965	2571
I have little experience of computers	2.23	1.122	2571
All computers hate me	2.92	1.102	2571
I have never been good at mathematics	2.24	.873	2571
My friends are better at statistics than me	2.85	1.263	2571
Computers are useful only for playing games	2.28	.877	2571
I did badly at mathematics at school	2.26	.881	2571
People try to tell you that SPSS makes statistics easier to understand but it doesn't	3.16	.916	2571
I worry that I will cause irreparable damage because of my incompetence with computers	2.45	.949	2571
Computers have minds of their own and deliberately go wrong whenever I use them	2.88	.999	2571
Computers are out to get me	2.77	1.009	2571
I weep openly at the mention of central tendency	2.88	.916	2571
I slip into a coma whenever I see an equation	2.47	.884	2571
SPSS always crashes when I try to use it	2.57	1.053	2571
Everybody looks at me when I use SPSS	2.29	1.101	2571
I can't sleep for thoughts of eigenvectors	3.62	1.036	2571
I wake up under my duvet thinking that I am trapped under a normal distribution	3.17	.985	2571
My friends are better at SPSS than I am	2.89	1.041	2571
If I'm good at statistics my friends will think I'm a nerd	3.43	1.044	2571

The Kaiser-Meyer-Olkin (KMO) is a measure of sampling adequacy. Specifically, it represents the ratio of the squared correlation between variables to the squared partial correlation between variables. The KMO statistic varies between 0 and 1. A value of 0 indicates that the sum of partial correlations is large relative to the sum of correlations, indicating diffusion in the pattern of correlations (hence, factor analysis is likely to be inappropriate). A value close to 1 indicates that patterns of correlations are relatively compact and so factor analysis should yield distinct and reliable factors. Bartlett's test tells us whether our correlation matrix is significantly different from an identity matrix (one where the diagonal is all 1s and all other off-diagonal elements are 0s). If it is significant then it means that the correlations between variables are (overall) significantly different from zero. As this test tends to be significant (which is what you want) in any reasonably large samples, it is not very informative (unless it is not significant, in which case there is something very wrong with your data).

KMO and Bartlett's Test

Kaiser-Meyer-Olkin Measure of Sampling Adequacy.		.930
Bartlett's Test of Sphericity	Approx. Chi-Square	19334.492
	df	253
	Sig.	.000

The KMO values for individual variables are produced in the diagonal of the anti-image correlation matrix. We want to check that the diagonal elements of the anti-image matrix are above the bare minimum of 0.5 (and preferably higher). If you find variables below 0.5 you should consider excluding them from the analysis (or run

[illegible]

a Determinant = .081

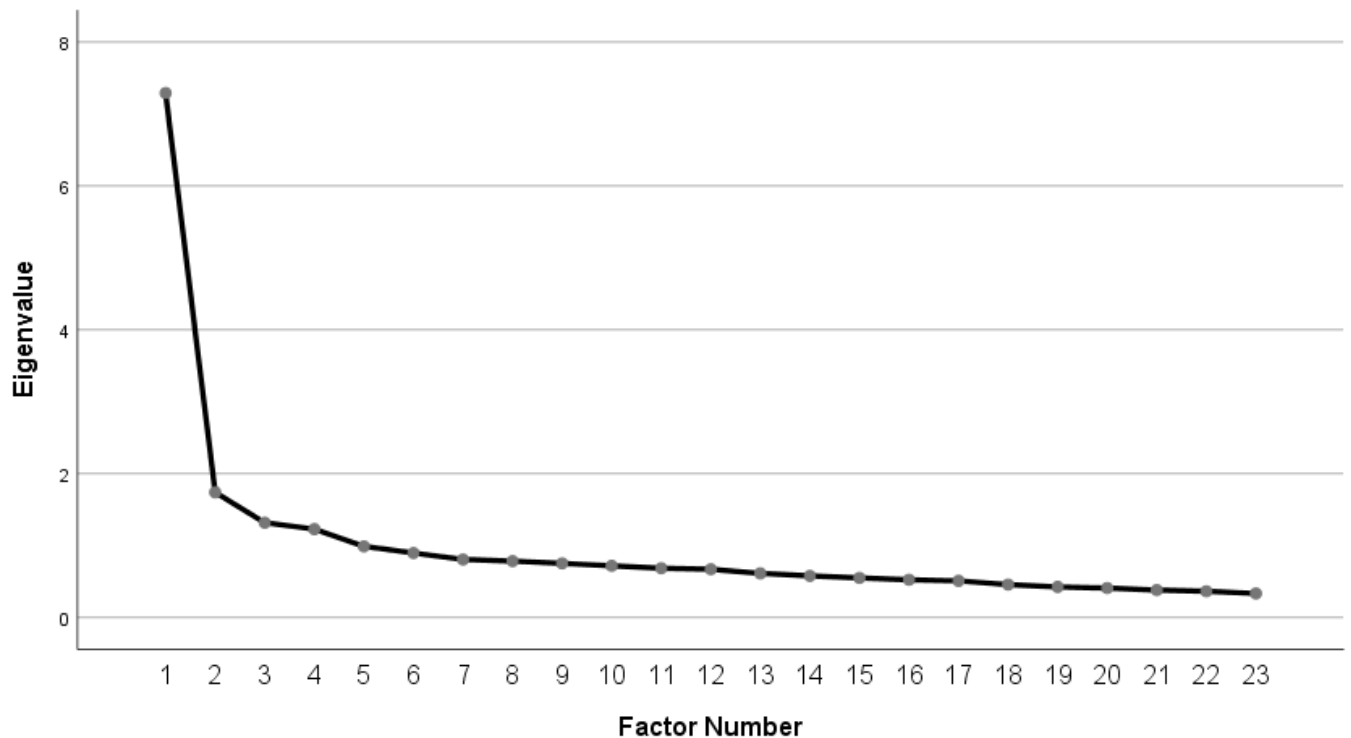
The decision of how many factors to extract is a critical one in this process. There are a number of possible criteria; the most common are eigenvalues > 1 (the SPSS default), eigenvalues $> .7$ (a more liberal, but also much less common, criterion), the expected number of factors (if any), factors encompassing at least 50% of the variance in the sample, usage of a scree plot and its inflexion point, and a combination of these. The relevant outputs here are the Total Variance Explained table and the scree plot.

Total Variance Explained

Factor	Initial Eigenvalues			Extraction Sums of Squared Loadings			Rotation Sums of Squared Loadings		
	Total	% of Variance	Cumulative %	Total	% of Variance	Cumulative %	Total	% of Variance	Cumulative %
1	7.290	31.696	31.696	6.744	29.323	29.323	3.033	13.188	13.188
2	1.739	7.560	39.256	1.128	4.902	34.225	2.855	12.415	25.603
3	1.317	5.725	44.981	.814	3.539	37.764	1.986	8.636	34.238
4	1.227	5.336	50.317	.624	2.713	40.477	1.435	6.239	40.477
5	.988	4.295	54.612						
6	.895	3.893	58.504						
7	.806	3.502	62.007						
8	.783	3.404	65.410						
9	.751	3.265	68.676						
10	.717	3.117	71.793						
11	.684	2.972	74.765						
12	.670	2.911	77.676						
13	.612	2.661	80.337						
14	.578	2.512	82.849						
15	.549	2.388	85.236						
16	.523	2.275	87.511						
17	.508	2.210	89.721						
18	.456	1.982	91.704						
19	.424	1.843	93.546						
20	.408	1.773	95.319						
21	.379	1.650	96.969						
22	.364	1.583	98.552						
23	.333	1.448	100.000						

Extraction Method: Principal Axis Factoring.

Scree Plot



The rotation employed so far is the *varimax* option (which is a type of orthogonal rotation, where the underlying factors are uncorrelated). This produces the following table of loadings (note that loadings less than .3 have been omitted, as specified in the SPSS options above).

Extraction Method: Principal Axis Factoring.
a. Reproduced communalities
b. Residuals are computed between observed and reproduced correlations. There are 12 (4.0%) nonredundant residuals with absolute values greater than 0.05

Rotated Factor Matrix^a

	Factor			
	1	2	3	4
I wake up under my duvet thinking that I am trapped under a normal distribution	.594			
I weep openly at the mention of central tendency	.543			
I dream that Pearson is attacking me with correlation coefficients	.527			
People try to tell you that SPSS makes statistics easier to understand but it doesn't	.510	.398		
Standard deviations excite me	-.505			.399
Statistics makes me cry	.504			
I can't sleep for thoughts of eigenvectors	.465			
I don't understand statistics	.436			
I have little experience of computers		.753		
SPSS always crashes when I try to use it	.366	.612		
I worry that I will cause irreparable damage because of my incompetence with computers		.564		
All computers hate me	.364	.559		
Computers have minds of their own and deliberately go wrong whenever I use them	.388	.485		
Computers are useful only for playing games		.380		
Computers are out to get me		.377		
I have never been good at mathematics			.759	
I did badly at mathematics at school			.688	
I slip into a coma whenever I see an equation			.641	
My friends are better at statistics than me				.559
My friends are better at SPSS than I am				.465
My friends will think I am not smart for not being able to cope with SPSS				.464
Everybody looks at me when I use SPSS				.375
If I'm good at statistics my friends will think I'm a nerd				.329

Extraction Method: Principal Axis Factoring.

Rotation Method: Varimax with Kaiser Normalization.

a. Rotation converged in 7 iterations.

Rerunning the data with the *direct oblimin* option (which is a type of non-orthogonal rotation, where the underlying factors are allowed to be correlated) leads to the following table of loadings.

Pattern Matrix^a

	Factor			
	1	2	3	4
I wake up under my duvet thinking that I am trapped under a normal distribution	.536			
I can't sleep for thoughts of eigenvectors	.470			
I weep openly at the mention of central tendency	.449			
I dream that Pearson is attacking me with correlation coefficients	.441			
Standard deviations excite me	-.435	.324		
Statistics makes me cry	.432			
People try to tell you that SPSS makes statistics easier to understand but it doesn't	.412		.358	
I don't understand statistics	.357			
My friends are better at statistics than me		.559		
My friends are better at SPSS than I am		.465		
My friends will think I am not smart for not being able to cope with SPSS		.453		
If I'm good at statistics my friends will think I'm a nerd		.345		
Everybody looks at me when I use SPSS		.336		
I have little experience of computers			.862	
SPSS always crashes when I try to use it			.635	
All computers hate me			.562	
I worry that I will cause irreparable damage because of my incompetence with computers			.558	
Computers have minds of their own and deliberately go wrong whenever I use them			.473	
Computers are useful only for playing games			.386	
Computers are out to get me			.318	
I have never been good at mathematics				-.851
I did badly at mathematics at school				-.734
I slip into a coma whenever I see an equation				-.675

Extraction Method: Principal Axis Factoring.

Rotation Method: Oblimin with Kaiser Normalization.

a. Rotation converged in 17 iterations.

Which of these options is chosen and reported and used to determine which items are grouped into each subscale, is to some extent a matter of personal preference, combined with theoretical reasons for why one approach or the other would be more desirable. In this case, the results are not drastically different. As a result, we will group these variables into four scales (note that item numbers refer to the original item ordering):

#1: "Fear of statistics": items 1, 3, 4, 5, 12, 16, 20, 21.

#2: "Peer evaluation": items 2, 9, 19, 22, 23.

#3: "Fear of computers": items 6, 7, 10, 13, 14, 15, 18.

#4: "Fear of mathematics": items 8, 11, 17.

For the reliability analyses, please note that item 3 ("Standard deviations excite me") has been reverse-coded so that its responses are in the same direction as all others in the scale (otherwise, the reliability analysis would be invalidated). The results of the analysis for each scale follows.

Fear of Statistics

Reliability Statistics

Cronbach's Alpha	Cronbach's Alpha Based on Standardized Items	N of Items
.821	.823	8

Item-Total Statistics

	Scale Mean if Item Deleted	Scale Variance if Item Deleted	Corrected Item-Total Correlation	Squared Multiple Correlation	Cronbach's Alpha if Item Deleted
Statistics makes me cry	21.76	21.442	.536	.343	.802
Standard deviations excite me	20.72	19.825	.549	.309	.800
I dream that Pearson is attacking me with correlation coefficients	21.35	20.410	.575	.355	.796
I don't understand statistics	21.41	20.942	.494	.272	.807
People try to tell you that SPSS makes statistics easier to understand but it doesn't	20.97	20.639	.572	.337	.796
I weep openly at the mention of central tendency	21.25	20.451	.597	.389	.793
I can't sleep for thoughts of eigenvectors	20.51	21.176	.419	.244	.818
I wake up under my duvet thinking that I am trapped under a normal distribution	20.96	19.939	.606	.399	.791

Peer Evaluation

Reliability Statistics

Cronbach's Alpha	Cronbach's Alpha Based on Standardized Items	N of Items
.570	.572	5

Item-Total Statistics

	Scale Mean if Item Deleted	Scale Variance if Item Deleted	Corrected Item-Total Correlation	Squared Multiple Correlation	Cronbach's Alpha if Item Deleted
My friends will think I am not smart for not being able to cope with SPSS	11.46	8.119	.339	.134	.515
My friends are better at statistics than me	10.24	6.395	.391	.167	.476
Everybody looks at me when I use SPSS	10.79	7.381	.316	.106	.522
My friends are better at SPSS than I am	10.20	7.282	.378	.144	.487
If I'm good at statistics my friends will think I'm a nerd	9.65	7.988	.239	.069	.563

Fear of Computers

Reliability Statistics

Cronbach's Alpha	Cronbach's Alpha Based on Standardized Items	N of Items
.823	.821	7

Item-Total Statistics

	Scale Mean if Item Deleted	Scale Variance if Item Deleted	Corrected Item-Total Correlation	Squared Multiple Correlation	Cronbach's Alpha if Item Deleted
I have little experience of computers	15.87	17.614	.619	.398	.791
All computers hate me	15.17	17.737	.619	.395	.790
Computers are useful only for playing games	15.81	20.736	.400	.167	.824
I worry that I will cause irreparable damage because of my incompetence with computers	15.64	18.809	.607	.384	.794
Computers have minds of their own and deliberately go wrong whenever I use them	15.22	18.719	.577	.350	.798
Computers are out to get me	15.33	19.322	.491	.250	.812
SPSS always crashes when I try to use it	15.52	17.832	.647	.447	.786

Fear of Mathematics

Reliability Statistics

Cronbach's Alpha	Cronbach's Alpha Based on Standardized Items	N of Items
.819	.819	3

Item-Total Statistics

	Scale Mean if Item Deleted	Scale Variance if Item Deleted	Corrected Item-Total Correlation	Squared Multiple Correlation	Cronbach's Alpha if Item Deleted
I have never been good at mathematics	4.72	2.470	.684	.470	.740
I did badly at mathematics at school	4.70	2.453	.682	.467	.742
I slip into a coma whenever I see an equation	4.49	2.504	.652	.425	.772

A principal axis factor analysis (FA) was conducted on the 23 items with oblique rotation (direct oblimin). The Kaiser-Meyer-Olkin measure verified the sampling adequacy for the analysis, $KMO = .93$ ('marvelous' according to Kaiser and Rice, 1974), and all KMO values for individual items were greater than .77, which is well above the acceptable limit of .50. An initial analysis was run to obtain eigenvalues for each factor in the data. Four factors had eigenvalues over Kaiser's

criterion of 1 and in combination explained 50.32% of the variance. The scree plot was ambiguous and showed inflexions that would justify retaining both two and four factors. We retained four factors because of the large sample size and the convergence of the scree plot and Kaiser's criterion on this value. The table above shows the factor loadings after rotation [note: this table is the main one that should always be reported in an EFA]. The items that cluster on the same factor suggest that factor 1 represents fear of statistics, factor 2 represents peer evaluation concerns, factor 3 a fear of computers and factor 4 a fear of math. The fear of computers, fear of statistics, and fear of math subscales all had high reliabilities, with all Cronbach's alphas = .82. However, the fear of negative peer evaluation subscale had relatively low reliability, Cronbach's alpha = .57.