

Package ‘Rnest’

December 4, 2025

Type Package

Title Next Eigenvalue Sufficiency Test

Version 1.3

Description Determine the number of dimensions to retain in exploratory factor analysis. The main function, `nest()`, returns the solution and the `plot(nest())` returns a plot.

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LazyData true

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achim	<i>A list of seven correlation matrices.</i>
-------	--

Description

A list of seven correlation matrices.

Usage

achim

Format

A list of correlation matrices.

Source

<https://github.com/quantmeth>

References

Achim, A. (personal communication).

achim24	<i>A correlation matrix composed of six factors.</i>
---------	--

Description

A correlation matrix composed of 18 items based on six factors. Four have more than three variables, three variables have crossloadings (items 6, 7 and 13), two are doublets factors (items 13-14, 15-16), and there is two unique variables (17 and 18). Loadings range between .40 and .80.

Usage

achim24

Format

A 18 by 18 correlation matrix.

Source

<https://github.com/quantmeth>

References

Achim, A. (2024, April 4). *Signal cancellation factor analysis*. PsyArXiv, 1–13. [doi:10.31234/osf.io/h7qwg](https://doi.org/10.31234/osf.io/h7qwg)

BartlettSphericity	<i>Bartlett Sphericity Test</i>
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Description

BartlettSphericity tests if variables are orthogonal.

Usage

BartlettSphericity(R, n)

Arguments

R	the correlation matrix.
n	the sample size.

Value

The χ^2 test of the correlation matrix R with sample size n.

Author(s)

André Achim (Matlab)

P.-O. Caron (R)

References

Bartlett, M. S. (1937). Properties of sufficiency and statistical tests. *Proceedings of the Royal Statistical Society, Series A*, 160, 268–282

Examples

```
BartlettSphericity(ex_4factors_corr, 42)
```

briggs_maccallum2003 *A list of three correlation matrices.*

Description

A list of three correlation matrices.

Usage

```
briggs_maccallum2003
```

Format

A a list of three correlation matrices.

Source

<https://github.com/quantmeth>

References

Briggs, N. E., & MacCallum, R. C. (2003). Recovery of weak common factors by Maximum likelihood and ordinary least squares estimation. *Multivariate Behavioral Research*, 38(1), 25–56. [doi:10.1207/S15327906MBR3801_2](https://doi.org/10.1207/S15327906MBR3801_2)

caron2016	<i>A list of six correlation matrices composed of nine variables with three factors and different levels of correlations between factors.</i>
-----------	---

Description

A list of six correlation matrices composed of nine variables with three factors and different levels of correlations between factors.

Usage

caron2016

Format

A list of six 9 x 9 correlation matrices.

Source

<https://github.com/quantmeth>

References

Caron, P.-O. (2016). A Monte Carlo examination of the broken-stick distribution to identify components to retain in principal component analysis. *Journal of Statistical Computation and Simulation*, 86(12), 2405-2410. doi:10.1080/00949655.2015.1112390

caron2019	<i>A list of 15 correlation matrices composed of nine variables with three factors and different levels of correlations between factors.</i>
-----------	--

Description

A list of 15 correlation matrices composed of nine variables with three factors and different levels of correlations between factors.

Usage

caron2019

Format

A list of 15 9 x 9 correlation matrices.

Source

<https://github.com/quantmeth>

References

Caron, P.-O. (2019). Minimum average partial correlation and parallel analysis : The influence of oblique structures. *Communications in Statistics - Simulation and Computation*, 48(7), 2110-2117. [doi:10.1080/03610918.2018.1433843](https://doi.org/10.1080/03610918.2018.1433843)

cormat	<i>A list containing 120 correlation matrices.</i>
--------	--

Description

A list containing 120 24×24 correlation matrices (R) built to represent different factor structures. Details are found in the 'cormat.l' data.

Usage

```
cormat
```

Format

A a list of 120 correlation matrices.

Source

<https://github.com/quantmeth>

References

Caron, P.-O. (2025). A comparison of the Next Eigenvalue Sufficiency Test to other stopping rules for the number of factors in factor analysis. *Educational and Psychological Measurement*. [doi:10.1177/00131644241308528](https://doi.org/10.1177/00131644241308528)

cormat.l	<i>A list containing 120 lists of correlation matrices and their underlying characteristics.</i>
----------	--

Description

A list containing 120 lists of 24×24 correlation matrices (R) built to represent different factor structures. Different levels of loadings (delta, .4, .5, .6, .7, .8), correlation between factors (corrfact, .0, .1, .2 .3), and. number of factors (nfactors, 1:8) are used. The list contained matrice (R), and their underlying characteristics (delta, corrfact, and nfactors).

Usage

```
cormat.l
```

Format

A list containing 120 matrices.

Source

<https://github.com/quantmeth>

References

See Caron, P.-O. (2025). A comparison of the Next Eigenvalue Sufficiency Test to other stopping rules for the number of factors in factor analysis. *Educational and Psychological Measurement*. doi:10.1177/00131644241308528

covFIML	<i>Full Information Maximum Likelihood (FIML) correlation or covariance matrix</i>
---------	--

Description

Full Information Maximum Likelihood (FIML) correlation or covariance matrix

Usage

```
covFIML(data, tol = 1e-6, maxiter = 1000, pvalue = FALSE)
```

```
corFIML(data, tol = 1e-6, maxiter = 1000, pvalue = FALSE)
```

Arguments

data	a data frame of rdata matrix.
tol	tolerance.
maxiter	maximum number of iterations.
pvalue	an argument to indicate if p -values are required.

Value

A list containing the means, th correlation or covariance matrix, and optionnaly the degree of freedom and the p -values.

Note

A not so efficient function. See ?cor_nest instead.

Examples

```
covFIML(airquality)
```

cov_nest	<i>Compute covariance or correlation matrix with treatments for clusters and missing values</i>
----------	---

Description

Compute covariance or correlation matrix with treatments for clusters and missing values

Usage

```
cor_nest(.data, ..., cluster = NULL, missing = "fiml", ordered = NULL, pvalue = FALSE)
```

```
cov_nest(.data, ..., cluster = NULL, missing = "fiml", ordered = NULL, pvalue = FALSE)
```

Arguments

.data	a data frame, a numeric matrix.
...	further arguments.
cluster	a variable name defining the clusters in a two-level dataset in the data frame.
missing	treatment to deal with missing values. Options are "listwise" or "pairwise". Default if "fiml".
ordered	a character vector identifying which variables have an ordered (ordinal) scale. If TRUE, all observed endogenous variables are treated as ordered (ordinal). If NULL, all observed endogenous variables are considered to be numeric.
pvalue	an argument to indicate if p -values are required.

Details

A quick adaptation of the lavaan package (Rosseel, 2012) to estimate a covariance or correlation matrix with missing values, hierarchical structures and ordinal scales.

Value

A list of class "covnest"

References

Rosseel, Y. (2012). lavaan: An R package for structural equation modeling. *Journal of Statistical Software*, 48(2), 1–36. <https://www.jstatsoft.org/v48/i02/>

Examples

```
cov_nest(airquality)
```

EKC*Empirical Kaiser Criterion (EKC)*

Description

Empirical Kaiser Criterion (EKC)

Usage

```
EKC(.data = NULL, n = NULL, nv = NULL, lowest.eig = 1, ...)
```

Arguments

<code>.data</code>	a data frame, a numeric matrix, covariance matrix or correlation matrix from which to determine the number of factors.
<code>n</code>	the number of cases (subjects, participants, or units) if a covariance matrix is supplied in <code>.data</code> .
<code>nv</code>	the number of variables if the critical values are required.
<code>lowest.eig</code>	minimal eigenvalues to retain. Default is Kaiser's suggestion of 1.
<code>...</code>	further argument for <code>cor_nest()</code> .

Value

The number of factors to retain or the critical eigenvalues.

Note

As Rnest version ≥ 1.2 , a correction to EKC was done which was reported by Marcel van Assen (personal communication, June 2025), which was found in Rnest and other packages as well. There was a confusion in the sample and critical eigenvalues in equation 2 (Braeken & van Assen, 2017, p. 454).

References

Braeken, J., & van Assen, M. A. L. M. (2017). An empirical Kaiser criterion. *Psychological Methods*, 22(3), 450–466. doi:[10.1037/met0000074](https://doi.org/10.1037/met0000074)

Examples

```
EKC(ex_4factors_corr, n = 42)
```

ex_2factors

A correlation matrix composed of 2 factors.

Description

A correlation matrix composed of 10 items based on 2 factors with 5 variables each and loadings equals to .80.

Usage

```
ex_2factors
```

Format

A 10 by 10 correlation matrix.

Source

<https://github.com/quantmeth>

References

Caron, P.-O. (2025). *Rnest: An R package for the Next Eigenvalue Sufficiency Test*. <https://github.com/quantmeth/Rnest>

ex_3factors_doub_unique

A correlation matrix composed of two factors, a doublet factor and a unique variable.

Description

A correlation matrix composed of 10 items based on two main factors among which there is two cross-loadings. There is also a doublet factors and an unique variable.

Usage

```
ex_3factors_doub_unique
```

Format

A 10 by 10 correlation matrix.

Source

<https://github.com/quantmeth>

References

Achim, A. (personal communication).

ex_4factors_corr	<i>A correlation matrix composed of 4 correlated factors.</i>
------------------	---

Description

A correlation matrix composed of 12 items based on 4 factors with 3 variables each. Loadings equals to .9, .9, and .3. Factors 1 and 2, and factors 3 and 4 are correlated at .7.

Usage

```
ex_4factors_corr
```

Format

A 12 by 12 correlation matrix.

Source

<https://github.com/quantmeth>

References

Achim, A (personal communication).

ex_mqr	<i>A correlation matrix from chapter 19 Explorer of Méthodes quantitatives avec R (MQR).</i>
--------	--

Description

A population correlation matrix composed of 6 items from a two factor stucture. Factor 1 is based on items 1 to 3 and 6, and Factor 2 is based on items 4 to 6.

Usage

```
ex_mqr
```

Format

A 6 by 6 correlation matrix.

Source

<https://github.com/quantmeth>

References

Caron, P.-O. (2024). *Méthodes quantitatives avec R*. <https://mqr.telug.ca>

fareg	<i>Regularized Factor Analysis</i>
-------	------------------------------------

Description

This function applies the regularized factoring method to extract an unrotated factor structure matrix.

Usage

```
fareg(R, numFactors = 1, facMethod = "rls")
```

Arguments

R	(Matrix) A correlation matrix to be analyzed.
numFactors	(Integer) The number of factors to extract. Default: numFactors = 1.
facMethod	(Character) "rls" for regularized least squares estimation or "rml" for regularized maximum likelihood estimation. Default: facMethod = "rls".

Value

The main output is the matrix of unrotated factor loadings.

- **loadings:** (Matrix) A matrix of unrotated factor loadings.
- **h2:** (Vector) A vector of estimated communality values.
- **L:** (Numeric) Value of the estimated penalty parameter.
- **Heywood** (Logical) TRUE if a Heywood case is detected (this should never happen).

Note

This function is from the fungible package of Niels Waller which has been archived december 19th 2025 (CRAN team, personal communication). The relevant function are fareg and rmsd. The documentation is from the original function.

Author(s)

Niels G. Waller (nwaller@umn.edu)

References

Jung, S. & Takane, Y. (2008). Regularized common factor analysis. *New trends in psychometrics*, 141-149. Waller, N. G. (2024). *fungible: Psychometric Functions from the Waller Lab*. University of Minnesota, Minneapolis, Minnesota. R package 2.4.4, <<https://CRAN.R-project.org/package=fungible>>.

Examples

```
# Conduct a regularized factor analysis
regOut <- fareg(R = ex_2factors,
               numFactors = 2,
               facMethod = "rls")
regOut$L
regOut$Heywood
```

genr8	<i>Simplify the the generation from a multivariate normal distributions.</i>
-------	--

Description

Speed up the use of MASS::mvrnorm.

Usage

```
genr8(n = 1, R = diag(10), mean = rep(0, ncol(R)), ...)
```

Arguments

n	the number of samples required.
R	a positive-definite symmetric matrix specifying the covariance matrix of the variables.
mean	an optimal vector giving the means of the variables. Default is 0.
...	arguments for MASS::mvrnorm(), such as tol, empirical, and EISPACK.

Value

A data frame of size n by ncol(R).

Examples

```
set.seed(19)
R <- caron2016$mat1
mydata <- genr8(n = nrow(R)+1, R = R, empirical = TRUE)
round(mydata, 2)
round(cov(mydata), 2)
```

Ledermann	<i>Ledermann bound.</i>
-----------	-------------------------

Description

Returns the maximum number of latent factors in a factor analysis model.

Usage

```
Ledermann(p)
```

Arguments

p The number of variables.

Value

The Ledermann bound.

Author(s)

André Achim (Matlab)

P.-O. Caron (R)

References

Ledermann, W. (1937). On the rank of reduced correlation matrices in multiple factor analysis. *Psychometrika*, 2, 85–93.

Examples

```
Ledermann(ncol(ex_4factors_corr))
```

loadings	<i>Print Loadings in NEST</i>
----------	-------------------------------

Description

Print Loadings in NEST

Usage

```
loadings(x, nfactors = x$nfactors, method = x$method, ...)
```

Arguments

<code>x</code>	an object of class "nest".
<code>nfactors</code>	the number of factors to retains.
<code>method</code>	a method used to compute loadings and uniquenesses.
<code>...</code>	further arguments to methods in "nest" or the <code>stats::loadings</code> function.

Value

A $p \times k$ matrix containing loadings where p is the number of variables and k is the number of factors (nfactors).

Note

See `stats::loadings` for the original documentation.

Examples

```
results <- nest(ex_2factors, n = 100)
loadings(results)
```

MAP

Minimum average partial correlation (MAP)

Description

Minimum average partial correlation (MAP)

Usage

```
MAP(.data, ...)
```

Arguments

<code>.data</code>	a data frame, a numeric matrix, covariance matrix or correlation matrix from which to determine the number of factors.
<code>...</code>	further argument for <code>cor_nest()</code> .

Value

The number of factors to retain.

References

Velicer, W. F. (1976). Determining the number of components from the matrix of partial correlations. *Psychometrika*, 41(3), 321-327. doi:10.1007/BF02293557

Examples

```
D <- genr8(n = 42, R = ex_4factors_corr)
MAP(D)
```

meek_bouchard	<i>A correlation matrix from Meek-Bouchard.</i>
---------------	---

Description

A sample correlation matrix composed of 44 items.

Usage

```
meek_bouchard
```

Format

A 44 by 44 correlation matrix.

Source

<https://github.com/quantmeth>

References

Meek-Bouchard, C. (personal communication).

nest	<i>Next Eigenvalue Sufficiency Test (NEST)</i>
------	--

Description

nest is used to identify the number of factors to retain in exploratory factor analysis.

Usage

```
nest(
  .data,
  ...,
  n = NULL,
  nreps = 1000,
  alpha = 0.05,
  max.fact = NULL,
  method = "ml",
  missing = "fiml",
  cluster = NULL,
  ordered = NULL
)
```

Arguments

<code>.data</code>	a data frame, a numeric matrix, covariance matrix or correlation matrix from which to determine the number of factors.
<code>...</code>	arguments for method that can be supplied. See details.
<code>n</code>	the number of cases (subjects, participants, or units) if a covariance matrix is supplied in <code>.data</code> .
<code>nreps</code>	the number of replications to derive the empirical probability distribution of each eigenvalue. Default is 1000.
<code>alpha</code>	a vector of type I error rates or $(1-\alpha)*100\%$ confidence intervals. Default is .05.
<code>max.fact</code>	an optional maximum number of factor to extract. Default is NULL, so the maximum number possible.
<code>method</code>	a method used to compute loadings and uniquenesses. Four methods are implemented in Rnest : maximum likelihood method = "ml" (default), minimum rank factor analysis method = "mrfa", and principal axis factoring method = "paf". See details for custom methods. The regularized common factor analysis method = "rcfa" is deprecated from version 1.3.
<code>missing</code>	how should missing data be removed. "fiml" uses full information maximum likelihood to compute the correlation matrix. Other options are "ml", "pairwise", "listwise". Default is "fiml".
<code>cluster</code>	a (single) variable name in the data frame defining the clusters in a two-level dataset.
<code>ordered</code>	a character vector to treat the variables as ordered (ordinal) variables. If TRUE, all observed endogenous variables are treated as ordered (ordinal).

Details

The Next Eigenvalues Sufficiency Test (NEST) is an extension of parallel analysis by adding a sequential hypothesis testing procedure for every $k = 0, \dots, \text{max.fact}$ factor until the hypothesis is not rejected.

At $k = 0$, NEST and parallel analysis are identical. Both use an identity matrix as the correlation matrix. Once the first hypothesis is rejected, NEST uses a correlation matrix based on the loadings and uniquenesses of the k^{th} factorial structure. NEST then resamples `nreps` times the k^{th} eigenvalue of this new correlation matrix. NEST stops when the k^{th} eigenvalues is below the $1 - \alpha*100$

There is four method already implemented in nest to estimate loadings and uniquenesses: maximum likelihood ("ml"; default), principal axis factoring ("paf"), regularized common factor analysis method = "rcfa", and minimum rank factor analysis ("mrfa"). These functions use as arguments: `covmat`, `n`, `factors`, and `...` (supplementary arguments passed by nest). They return loadings and uniquenesses. Any other user-defined functions can be used as long as it is programmed likewise.

The method = "paf" is the same as Achim's (2017) NESTip.

Value

`nest()` returns an object of class `nest`. The functions `summary` and `plot` are used to obtain and show a summary of the results.

An object of class `nest` is a list containing the following components:

- `nfactors` - The number of factors to retain (one by `alpha`).
- `cor` - The supplied correlation matrix.
- `n` - The number of cases (subjects, participants, or units).
- `values` - The eigenvalues of the supplied correlation matrix.
- `alpha` - The type I error rate.
- `method` - The method used to compute loadings and uniquenesses.
- `nreps` - The number of replications used.
- `prob` - Probabilities of each factor.
- `Eig` - A list of simulated eigenvalues.

Generic function

`plot.nest` Scree plot of the eigenvalues and the simulated confidence intervals for `alpha`.

`loadings` Extract loadings. It does not overwrite `stat::loadings`.

`summary.nest` Summary statistics for the number of factors.

Author(s)

P.-O. Caron

References

Achim, A. (2017). Testing the number of required dimensions in exploratory factor analysis. *The Quantitative Methods for Psychology*, 13(1), 64-74. [doi:10.20982/tqmp.13.1.p064](https://doi.org/10.20982/tqmp.13.1.p064)

Examples

```
nest(ex_2factors, n = 100)
nest(mtcars)
```

pa	<i>Parallel analysis</i>
----	--------------------------

Description

Parallel analysis

Usage

```
pa(  
  .data = NULL,  
  n = NULL,  
  nv = NULL,  
  nreps = 1000,  
  alpha = 0.05,  
  ...,  
  crit = NULL  
)
```

Arguments

.data	a data.frame.
n	the number of subjects.
nv	the number of variables.
nreps	the number of replications.
alpha	type I error rate.
...	other arguments.
crit	critical values to compare the eigenvalues to.

Value

nfactors (if data is supplied) and sampled eigenvalues

References

Horn, J. L. (1965). A rationale and test for the number of factors in factor analysis. *Psychometrika*, 30(2), 179–185. doi:10.1007/BF02289447

Examples

```
# To get the number of factors to retain  
# from a correlation matrix  
pa(ex_2factors, n = 42)  
  
# from a data set  
jd <- genr8(n = 404, R = ex_4factors_corr)
```

```

pa(jd)

# from a nest output
pa(nest(ex_2factors, n = 42))

# To get the 95th critical eigenvalues
pa(n = 10, nv = 2, nreps = 100)

```

plot.nest

Plot results of Next Eigenvalues Sufficiency Test (NEST)

Description

Scree plot of the eigenvalues and the $(1-\alpha)*100\%$ confidence intervals derived from the re-sampled eigenvalues supplied to nest.

Usage

```

## S3 method for class 'nest'
plot(x, pa = FALSE, ...)

```

Arguments

x	an object of class "nest".
pa	show results of Parallel Analysis.
...	further arguments for other methods, ignored for "nest".

Value

A ggplot output.

Note

This function is more interesting with many alpha values.

Examples

```

results <- nest(ex_2factors, n = 100, alpha = c(.01, .05, .01))
plot(results)
# Return the data used to produce the plot
df <- plot(results)$data

```

print.nest	<i>Print results of NEST</i>
------------	------------------------------

Description

Print the number of factors to retain according to confidence levels.

Usage

```
## S3 method for class 'nest'
print(x, ...)
```

Arguments

x	an object of class "nest".
...	further arguments for other methods, ignored for "nest".

Value

No return value, called for side effects.

Examples

```
results <- nest(ex_2factors, n = 100)
print(results)
```

remove_unique	<i>Remove unique variables</i>
---------------	--------------------------------

Description

Remove unique variables

Usage

```
remove_unique(.data, ..., alpha = 0.05)
```

Arguments

.data	a data frame, a numeric matrix, covariance matrix or correlation matrix from which to determine the number of factors.
...	further arguments for unique_variable() and cor_nest().
alpha	type I error rate.

Value

A list containing the unique variables and a data frame containing their probabilities and the .data with the unique variable removed.

Examples

```
remove_unique(ex_3factors_doub_unique, n = 420)
```

shem	<i>Split-Half Eigenvector Matching (SHEM)</i>
------	---

Description

shem estimates the number of principal components via Split-Half Eigenvector Matching (SHEM).

Usage

```
shem(.data, nIts = 30)
```

Arguments

.data	a data frame, a numeric matrix, covariance matrix or correlation matrix from which to determine the number of factors.
nIts	number of iterations.

Value

shem returns a list containing the number of components, nfactors, whether the additional step in case of zero true latent components was carried, zeroComponents, the eigenvalues and the eigenvectors of the solution.

References

Galdwin, T. E. (2023) Estimating the number of principal components via Split-Half Eigenvector Matching (SHEM). *MethodsX*, 11, 102286. doi:[10.1016/j.mex.2023.102286](https://doi.org/10.1016/j.mex.2023.102286)

Examples

```
jd <- genr8(n = 404, R = ex_4factors_corr)
shem(jd)
```

summary.nest	<i>Summary results of NEST</i>
--------------	--------------------------------

Description

summary method for class "nest".

Usage

```
## S3 method for class 'nest'
summary(object, ...)
```

Arguments

object	an object of class "nest".
...	further arguments for other methods, ignored for "nest".

Value

No returned value, called for side effects.

Examples

```
results <- nest(ex_2factors, n = 100)
summary(results)
```

tabachnick_fidell2019	<i>A covariance matrix composed of 11 variables.</i>
-----------------------	--

Description

A sample covariance matrix composed of 11 items based on two factors according to Tabachnick and Fidell (2019, see, 576-578). The first five variables are related to "Verbak IQ", the next five are related to "Performance IQ". The last variable CODING is unique. Loadings range between .39 and .76.

Usage

```
tabachnick_fidell2019
```

Format

A 11 by 11 covariance matrix.

Source

<https://github.com/quantmeth>

References

Tabachnick, B. G., & Fidell, L. S. (2019). *Using multivariate statistics*. Allyn and Bacon. p. 576-577.

TEST1	<i>A problematic correlation matrix from Paquin.</i>
-------	--

Description

A sample correlation matrix composed of 72 items with poorly defined factorial structure. NEST does not converge to a solution and reach very large number of factors. The associated sample size is 348. To investigate.

Usage

TEST1

Format

A correlation matrix in a data.frame.

Source

<https://github.com/quantmeth>

References

Paquin, S. (personal communication).

unique_variable	<i>Probability of unique variables</i>
-----------------	--

Description

Probability of unique variables

Usage

unique_variable(.data, n = NULL, ...)

Arguments

- | | |
|-------|--|
| .data | a data frame, a numeric matrix, covariance matrix or correlation matrix from which to determine the number of factors. |
| n | the number of cases (subjects, participants, or units) if a covariance matrix is supplied in .data. |
| ... | further arguments for cov_nest(). |

Value

A data frame containing the F-values and probabilities of the variable to be an unique variable.

Author(s)

P.-O. Caron (R) André Achim (Matlab)

Examples

```
exData <- genr8(n = 420, R = ex_3factors_doub_unique)
unique_variable(exData)
```

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