

OpenPR Manual

OpenPR Manual

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Part I. OpenPR Manual

Name

aggloms — Agglomerative Mean-Shift Clustering

```
[cluster_centers, cluster_id] = aggloms(Data, sigma, ite_num)
```

Parameters

Data

Data matrix. Each column vector is a data point.

sigma

Bandwidth of Gaussian kernel.

ite_num

Number of iterations.

cluster_centers

Cluster center matrix. Each column vector is a cluster center point.

cluster_id

Cluster index vector.

Description

Mean-Shift (MS) is a powerful non-parametric clustering method. Although good accuracy can be achieved, its computational cost is particularly expensive even on moderate data sets. This function uses an agglomerative MS clustering method called Agglo-MS, along with its mode-seeking ability and convergence property analysis, for the purpose of algorithm speedup. The method is built upon an iterative query set compression mechanism which is motivated by the quadratic bounding optimization nature of MS. The whole framework can be efficiently implemented in linear running time complexity.

Examples

```
//This is an example program to show the performance of our Agglomerative Mean-Shift Clustering method.

file = SCI+'/contrib/OpenPR-0.0.1/etc/data/data_aggloms';
load(file, 'Data', 'Label');

sigma = 0.4; // kernel bandwidth
ite_num = 60; // iteration times

[cluster_centers, cluster_id]=aggloms(Data', sigma, ite_num);

//----- draw clusters -----

cluster_count = size(cluster_centers,1);
for (i=1:cluster_count)
    my_color = rand(1,3);
    plot(Data(1,find(cluster_id==i)), Data(2,find(cluster_id==i)),'o','marker',my_color);
end
plot(cluster_centers(:,1), cluster_centers(:,2), 'gs','marker','o','markersize',10);
```

Author

Xiao-Tong Yuan <xtyuan@nlpr.ia.ac.cn>

Bibliography

Xiao-Tong Yuan, Bao-Gang Hu and Ran He, Agglomerative Mean-Shift Clustering via Query Set Compression, SDM 2009

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

kerneldensitycovering, sphereconstruction

Name

ahclustering — agglomerative hierarchical clustering

```
[centers, labels] = ahclustering(train_samples, cluster_num, dist_type)
```

Parameters

train_samples

data matrix of size dim*num; each column is a data point

cluster_num

number of desired clusters

dist_type

type of distance function with default value 'min'; it could be 'min', 'max', 'avg' or 'mean'

centers

centers of the formed clusters

labels

labels of each training sample belonging to the formed clusters

Description

The function implements the bottom-up agglomerative hierarchical clustering. The algorithm starts with every training sample being a singleton cluster, then it iteratively merges the nearest clusters until the desired number of clusters are formed. The distance between two clusters are measured by a distance function.

Examples

```
samples = rand(2,30);
cluster_num = 3;
dist_type = 'avg';
[centers, labels] = ahclustering(samples, cluster_num, dist_type);
//show figures
scf(0);
plot(samples(1,:), samples(2,:), 'b.', 'MarkerSize', 3);
scf(1);
clusters = unique(labels);
plot(samples(1,find(labels==clusters(1))),samples(2,find(labels==clusters(1))),
set(gca(),"auto_clear","off");
plot(samples(1,find(labels==clusters(2))),samples(2,find(labels==clusters(2))),
set(gca(),"auto_clear","off");
plot(samples(1,find(labels==clusters(3))),samples(2,find(labels==clusters(3))),
set(gca(),"auto_clear","off");
plot(centers(1,:), centers(2,:), 'r.', 'MarkerSize', 4);
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

[sohclustering](#)

Name

backward_selection — backward feature selection

```
[new_samples, feature_idx] = backward_selection(samples, labels, final_dim, fold)
```

Parameters

samples

dim*num data matrix; each column is a data point, each row is a feature

labels

a 1*num vector of labels for each data point

final_dim

the number of output dimension after feature selection

fold

number of folds for cross validation

new_samples

final_dim*num data matrix after feature selection

feature_idx

selected feature indices

Author

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

forward_selection, exhaustive_selection

Name

balanced_winnow — Balanced Winnow Algorithm (for two-category cases)

```
[a_plus, a_minus, test_labels] = balanced_winnow(train_samples, train_labels, p
```

Parameters

train_samples

training data matrix of size dim*num_tr; each column is a data point

train_labels

1*num_tr vector of labels for the training samples

param

parameters for the criterion, including the maximum number of iterations, the convergence rate and the promotion parameter: [item,eta,alpha]; The default value is [1000,0.01,2].

test_samples

test data matrix of size dim*num_te; each column is a data point

a_plus

positive weight vector

a_minus

negative weight vector

test_labels

predicted labels for the test samples

Description

The function finds positive weight vector and negative weight vector using balanced Winnow algorithm.

Authors

Jia WU <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

Name

buildcart — Create a classification and regression tree (CART).

```
cart = buildcart(train_samples, train_labels, impurity_type)
```

Parameters

train_samples

training-sample matrix of size dim*num; each column is a sample point

train_labels

class labels of the input training samples

impurity_type

impurity type for splitting; it can be Entropy, Gini, or Misclassification

cart

the trained classification and regression tree; it is a struct variable

Examples

```
train_samples=[0.15 0.09 0.29 0.38 0.52 0.57 0.73 0.47 0.1 0.08 0.23 0.7 0.62  
0.83 0.55 0.35 0.7 0.48 0.73 0.75 0.06 0.29 0.15 0.16 0.19 0.47  
train_labels=[1 1 1 1 1 1 1 1 0 0 0 0 0 0 0];  
impurity_type='Gini';  
cart=buildcart(train_samples,train_labels,impurity_type)
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

usecart

Name

combinations — find all the combinations of given number of indices

```
comb_mat = combinations(indices, number)
```

Parameters

indices

input indices and should be a vector

number

the required number of indices

comb_mat

all the combinations of the required number of indices; the size is comb_num*number, comb_num is the number of all possible combinations, and num is the required number of indices

Description

The function is to find all the combinations of a sequence given a number of elements.

Examples

```
comb_mat = combinations([1 4 6 2 9 8 3 5], 3)
```

Author

Jia Wu <jiauwu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

Name

competitive_learning — competitive learning clustering

```
[centers, labels, W] = competitive_learning(train_samples, c, eta, alpha, max_i
```

Parameters

train_samples
data matrix of size dim*num; each column is a data point

c
number of clusters

eta
learning rate with default value 0.01

alpha
decay coefficient of learning rate with default value 0.99

max_iter
maximal number of iterations with default value 1000

eps
threshold for change in weight vector with default value 1e-5

centers
cluster centers

labels
cluster indices for each training sample point

W
weight vectors

Description

The function implements competitive learning clustering. Cluster center adjustment is confined to the single cluster center most similar to the given training pattern.

Examples

```
samples = [rand(2,10), -1*rand(2,10)];  
c = 2;  
[centers, labels, W] = competitive_learning(samples, c);  
scf(1);  
plot(samples(1,:), samples(2,:), 'b.', 'MarkerSize', 3);  
scf(2);  
style = ['g.', 'c.', 'y.', 'k.', 'm.'];  
ul = unique(labels)  
for i = 1:length(ul),  
    plot(samples(1,find(labels==ul(i))), samples(2,find(labels==ul(i))), style(i))  
    set(gca(), "auto_clear", "off");  
end  
plot(centers(1,:), centers(2,:), 'r.', 'MarkerSize', 4);
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

kmeans_sci, fuzzy_kmeans, leader_follower

Name

confmatrix2ni_ce — Calculate normalized mutual information based on cross entropy definition.

```
[NI,A,Rej,P,R]=confmatrix2ni_ce(c)
```

Parameters

- c**
Confusion matrix in size of m by (m+1): row for exact labels, column for prediction labels, the (m+1)th column for rejection (or unknown) class. This matrix has to follow the constraints: $c_{ij} \geq 0$, and $C_i > 0$ (the i th class number).
- NI**
Normalized Information listed from NI_21 to NI_24. NI_i= inf standing for singularity result.
- A**
Accuracy.
- Rej**
Rejection.
- P**
Precision for a binary classifier.
- R**
Recall for a binary classifier.

Description

The function calculates Normalized Mutual Information from a given m by (m+1) confusion matrix for evaluating a classifier. All NIs are calculated base on cross entropy definition.

Examples

```
// Numerical examples in the reference (cirfirmed on all, but need change on
// Examples of binary classification, Table 4
M1=[90 0 0 ; 1 9 0];
M2=[89 1 0 ; 0 10 0];
M3=[90 0 0 ; 0 9 1];
M4=[89 0 1 ; 0 10 0];
M5=[57 38 0 ; 3 2 0];
M6=[89 1 0 ; 1 9 0];
// Examples of three-class classification, Table 7
M7 =[80 0 0 0; 0 15 0 0; 1 0 4 0 ];
M8 =[80 0 0 0; 0 15 0 0; 0 1 4 0 ];
M9 =[80 0 0 0; 0 15 0 0; 0 0 4 1 ];
M10=[80 0 0 0; 1 14 0 0; 0 0 5 0 ];
M11=[80 0 0 0; 0 14 1 0; 0 0 5 0 ];
M12=[80 0 0 0; 0 14 0 1; 0 0 5 0 ];
M13=[79 1 0 0; 0 15 0 0; 0 0 5 0 ];
M14=[79 0 1 0; 0 15 0 0; 0 0 5 0 ];
M15=[79 0 0 1; 0 15 0 0; 0 0 5 0 ];
c=M6;
format('v',6);
[NI,A,Rej,P,R]=confmatrix2ni_ce(c)
```


Authors

Baogang Hu <hubg@nlpr.ia.ac.cn>

Bibliography

Hu, B.-G., He, R., and Yuan, X.-T., Information-Theoretic Measures for Objective Evaluation of Classifiers, submitted to a journal (2009)

Hu, B.-G., Information Measure Toolbox for Classifier Evaluation on Open Source Software Scilab, submitted to OSSC-2009.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

confmatrix2ni_id, confmatrix2ni_mi

Name

confmatrix2ni_id — Calculate normalized mutual information based on information divergence definition.

```
[NI,A,Rej,P,R]=confmatrix2ni_id(c)
```

Parameters

- c**
Confusion matrix in size of m by (m+1): row for exact labels, column for prediction labels, the (m+1)th column for rejection (or unknown) class. This matrix has to follow the constraints: $c_{ij} \geq 0$, and $C_i > 0$ (the i th class number).
- NI**
Normalized Information listed from NI_10 to NI_20. NI_i= inf standing for singularity result.
- A**
Accuracy.
- Rej**
Rejection.
- P**
Precision for a binary classifier.
- R**
Recall for a binary classifier.

Description

The function calculates Normalized Mutual Information from a given m by (m+1) confusion matrix for evaluating a classifier. All NIs are calculated base on information divergence definition.

Examples

```
// Numerical examples in the reference (cirfirmed on all, but need change on
// Examples of binary classification, Table 4
M1=[90 0 0 ; 1 9 0];
M2=[89 1 0 ; 0 10 0];
M3=[90 0 0 ; 0 9 1];
M4=[89 0 1 ; 0 10 0];
M5=[57 38 0 ; 3 2 0];
M6=[89 1 0 ; 1 9 0];
// Examples of three-class classification, Table 7
M7 =[80 0 0 0; 0 15 0 0; 1 0 4 0 ];
M8 =[80 0 0 0; 0 15 0 0; 0 1 4 0 ];
M9 =[80 0 0 0; 0 15 0 0; 0 0 4 1 ];
M10=[80 0 0 0; 1 14 0 0; 0 0 5 0 ];
M11=[80 0 0 0; 0 14 1 0; 0 0 5 0 ];
M12=[80 0 0 0; 0 14 0 1; 0 0 5 0 ];
M13=[79 1 0 0; 0 15 0 0; 0 0 5 0 ];
M14=[79 0 1 0; 0 15 0 0; 0 0 5 0 ];
M15=[79 0 0 1; 0 15 0 0; 0 0 5 0 ];
c=M1;
format('v',7);
[NI,A,Rej,P,R]=confmatrix2ni_id(c)
```

Authors

Baogang Hu <hubg@nlpr.ia.ac.cn>

Bibliography

Hu, B.-G., He, R., and Yuan, X.-T., Information-Theoretic Measures for Objective Evaluation of Classifiers, submitted to a journal (2009)

Hu, B.-G., Information Measure Toolbox for Classifier Evaluation on Open Source Software Scilab, submitted to OSSC-2009.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

confmatrix2ni_ce, confmatrix2ni_mi

Name

confmatrix2ni_mi — Calculate normalized mutual information based on mutual information definition.

```
[NI,A,Rej,P,R]=confmatrix2ni_mi(c)
```

Parameters

- c**
Confusion matrix in size of m by (m+1): row for exact labels, column for prediction labels, the (m+1)th column for rejection (or unknown) class. This matrix has to follow the constraints: $c_{ij} \geq 0$, and $C_i > 0$ (the i th class number).
- NI**
Normalized Information listed from NI_1 to NI_9. NI_i= inf standing for singularity result.
- A**
Accuracy.
- Rej**
Rejection.
- P**
Precision for a binary classifier.
- R**
Recall for a binary classifier.

Description

The function calculates Normalized Mutual Information from a given m by (m+1) confusion matrix for evaluating a classifier. All NIs are calculated base on mutual information definition.

Examples

```
// Numerical examples in the reference (confirmed on all)
// Examples of binary classification, Table 4 in Ref 1
M1=[90 0 0 ; 1 9 0];
M2=[89 1 0 ; 0 10 0];
M3=[90 0 0 ; 0 9 1];
M4=[89 0 1 ; 0 10 0];
M5=[57 38 0 ; 3 2 0];
M6=[89 1 0 ; 1 9 0];
// Examples of three-class classification, Table 7 in Ref 1
M7 =[80 0 0 0; 0 15 0 0; 1 0 4 0 ];
M8 =[80 0 0 0; 0 15 0 0; 0 1 4 0 ];
M9 =[80 0 0 0; 0 15 0 0; 0 0 4 1 ];
M10=[80 0 0 0; 1 14 0 0; 0 0 5 0 ];
M11=[80 0 0 0; 0 14 1 0; 0 0 5 0 ];
M12=[80 0 0 0; 0 14 0 1; 0 0 5 0 ];
M13=[79 1 0 0; 0 15 0 0; 0 0 5 0 ];
M14=[79 0 1 0; 0 15 0 0; 0 0 5 0 ];
M15=[79 0 0 1; 0 15 0 0; 0 0 5 0 ];
c=M1;
format('v',6);
[NI,A,Rej,P,R]=confmatrix2ni_mi(c)
```

Authors

Baogang Hu <hubg@nlpr.ia.ac.cn>

Bibliography

Hu, B.-G., He, R., and Yuan, X.-T., Information-Theoretic Measures for Objective Evaluation of Classifiers, submitted to a journal (2009)

Hu, B.-G., Information Measure Toolbox for Classifier Evaluation on Open Source Software Scilab, submitted to OSSC-2009.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

confmatrix2ni_id, confmatrix2ni_ce

Name

createkernel — Kernel Function.

```
K = createkernel(x, y, param)
```

Parameters

x
dim*numx data matrix. Each column is a data point.

y
dim*numy data matrix. Each column is a data point.

param
A struct variable with the following fields:

- **typ**
Gaussian: $\exp(-|x-y|^2/2t^2)$
Polynomial: $(c*x'*y+r)^d$
Linear: $x'*y$
Sigmoid: $\tanh(c*x'*y+r)$
- **t** - kernel parameter
- **c** - kernel parameter
- **r** - kernel parameter
- **d** - kernel parameter

K
numx*numy kernel matrix.

Examples

```
x = rand(2,10);  
y = rand(2,15);  
param = struct('typ', 'Gaussian', 't', 1);  
K = createkernel(x, y, param);
```

Authors

Jia Wu <jiauwu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

Name

emparams — Create a struct variable containing parameter values for EM algorithm.

```
params = emparams(nclusters, cov_mat_type, start_step, iter, eps, probs, weights)
```

Parameters

nclusters

number of Gaussian distributions

cov_mat_type

type of covariance matrix. 0 - spherical, 1 - diagonal, 2 - generic

start_step

initial step EM starts from. 0 - Auto-step, 1 - E-step, 2 - M-step

iter/eps

termination criteria of the procedure. iter for iteration times; eps for difference of change

probs

initial probabilities ($P_{i,k}$); used(must be not NULL) only when EM starts from M-step

weights

initial weights for each distribution; used(if not NULL) only when EM starts from E-step

means

initial means of each distribution; used(must be not NULL) only when EM starts from E-step

covs

initial covariance matrix of each distribution; used(if not NULL) only when EM starts from E-step

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

emtrain, empredict

Name

empredict — Use trained parameter values of Gaussian mixtures by EM algorithm to predict the labels of the input data points.

```
[labels, probs] = empredict(test_samples, em_model)
```

Parameters

test_samples

n*dim data matrix. Each row is a data point.

em_model

The model trained by emtrain.

labels

The predicted labels of the input data.

probs

Probabilites of data point belonging to each class.

Examples

```
params = emparams(4, 0, 0, 10, 0.1);  
load('SCI/contrib/OpenPR-0.0.1/etc/data/data_em', 'train_samples');  
[em_model, labels] = emtrain(train_samples, params);  
dim = size(train_samples, 2);  
test_samples = rand(50, dim)+100*ones(50, dim);  
[labels, probs] = empredict(test_samples, em_model);
```

Authors

Jia Wu <jiawu83@gmail.com>

Bibliography

J. A. Bilmes. A Gentle Tutorial of the EM Algorithm and its Application to Parameter Estimation for Gaussian Mixture and Hidden Markov Models. Technical Report TR-97-021, International Computer Science Institute and Computer Science Division, University of California at Berkeley, April 1998.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

emparams, emtrain

Name

emtrain — Use EM algorithm to stimate Gaussian mixture parameters from the sample set.

```
[model, labels] = emtrain(samples, params)
```

Parameters

samples

num*dim data matrix. Each row is a sample point.

params

A struct variable containing parameter values for training. It has the following fields:

- nclusters
- cov_mat_type
- start_step
- iter
- eps
- probs
- weights
- means
- covs

Use function emparams to create this variable.

model

The trained model containing Gaussian mixture parameters for the sample set.

labels

Labels of the input samples calculated by the training.

Examples

```
params = emparams(4, 0, 0, 10, 0.1);  
load('SCI/contrib/OpenPR-0.0.1/etc/data/data_em', 'train_samples');  
[em_model, labels] = emtrain(train_samples, params);
```

Authors

Jia Wu <jiawu83@gmail.com>

Bibliography

J. A. Bilmes. A Gentle Tutorial of the EM Algorithm and its Application to Parameter Estimation for Gaussian Mixture and Hidden Markov Models. Technical Report TR-97-021, International Computer Science Institute and Computer Science Division, University of California at Berkeley, April 1998.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

emparams, empredict

Name

exhaustive_selection — exhaustive feature selection

```
[new_samples, feature_idx] = exhaustive_selection(samples, labels, final_dim, f
```

Parameters

samples

dim*num data matrix; each column is a data point, each row is a feature

labels

a 1*num vector of lables for each data point

final_dim

the number of output dimension after feature selection

fold

number of folds for cross validation

new_samples

final_dim*num data matrix after feature selection

feature_idx

selected feature indices

Author

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

forward_selection, backward_selection

Name

fda — Fisher's Linear Discriminant Analysis

```
[nx, w] = fda(x, c)
```

Parameters

- x**
Data matrix of size dim*num. Each column is a data point.
- c**
Class label vector of size 1*num or num*1.
- nx**
New data vector.
- w**
Weight vector.

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

Name

forward_selection — forward feature selection

```
[new_samples, feature_idx] = forward_selection(samples, labels, final_dim, fold
```

Parameters

samples

dim*num data matrix; each column is a data point, each row is a feature

labels

a 1*num vector of labels for each data point

final_dim

the number of output dimension after feature selection

fold

number of folds for cross validation

new_samples

final_dim*num data matrix after feature selection

feature_idx

selected feature indices

Author

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

backward_selection, exhaustive_selection

Name

fuzzy_kmeans — Fuzzy K-Means Algorithm

```
[labels, centroids] = fuzzy_kmeans(data, k, b)
```

Parameters

data

dim*num data matrix; each column is a data point.

k

number of nearest neighbors.

b

$b > 1$ is a free parameter chosen to adjust the “blending” of different clusters

labels

labels of the input data.

centroids

cluster centroids

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

kmeans_sci

Name

generalizedda — Generalized Discriminant Analysis(GDA)

```
norAlpha = generalizedda(x, c, ker)
```

Parameters

x
dim*num data matrix. Each column is a data point.

c
Class label vector of size 1*num or num*1.

ker
A struct variable for creating kernel matrix.

norAlpha
Alpha normalized vector.

Authors

Jia Wu <jiawu83@gmail.com>

Bibliography

G. Baudat, F. Anouar, "Generalized Discriminant Analysis Using a Kernel Approach", Neural Computation, 12:2385-2404, 2000.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

Name

hdr — hierarchical dimensionality reduction (hdr)

```
new_samples = hdr(train_samples, dimension)
```

Parameters

train_samples

data matrix of size dim*num; each column is a sample

dimension

required output dimension

new_samples

new data matrix of size dimension*num after dimensionality reduction

Description

The function merges similar features in terms of the correlation matrix of the features to reduce the input data dimensionality.

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

mds, pca2

Name

hmm_backward — backward algorithm for computing the probability of an observation sequence given a hidden markov model

```
[P, be] = hmm_backward(tran_prob, emit_prob, ob_seq, start_prob)
```

Parameters

tran_prob

transition probability matrix of size N*N

emit_prob

emission probability matrix of size N*M

ob_seq

observation sequence in numerics

start_prob

initial probability vector of size 1*N

P

probability of an observation sequence generated by the given model

be

probability of matrix of size T*N be(t,i) represents the probability of remainder partial observation sequence O(t+1)O(t+1)...O(T) given hidden state Si at time t

Examples

```
tran_prob = [1.  0.  0.  0.;
             0.2 0.3 0.1 0.4;
             0.2 0.5 0.2 0.1;
             0.8 0.1 0.  0.1];
emit_prob = [1.  0.  0.  0.  0. ;
            0.  0.3 0.4 0.1 0.2;
            0.  0.1 0.1 0.7 0.1;
            0.  0.5 0.2 0.1 0.2];
ob_seq = [2 4 3 1];
start_prob = [0.2 0.3 0.1 0.4];

[P, be] = hmm_backward(tran_prob, emit_prob, ob_seq, start_prob)
```

Authors

Jia Wu <jiawu83@gmail.com>

Bibliography

A tutorial on Hidden Markov Models and selected applications in speech recognition, L. Rabiner, 1989, Proc. IEEE 77(2):257--286.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

[hmm_forward](#), [hmm_viterbi](#), [hmm_baum](#)

Name

`hmm_baum` — Baum-Welch algorithm for estimating the parameters of a hidden markov model given an observation sequence

```
[tran_prob, emit_prob, start_prob] = hmm_baum(num_states, num_symbols, ob_seq)
```

Parameters

`num_states`
number of hidden states

`num_symbols`
number of visible states

`ob_seq`
observation sequence in numerics

`tran_prob`
transition probability matrix

`emit_prob`
emission probability matrix

`start_prob`
initial probability vector

Examples

```
num_states = 3;  
num_symbols = 2;  
ob_seq = [2 1 2 1 2 2 1 2 1 2 1 1 1 2 1 1 2 1 2 1 2 1 1 2 2 2 2 1 2 1 1 2 1 1 2  
[tran_prob, emit_prob, start_prob] = hmm_baum(num_states, num_symbols, ob_seq)
```

Authors

Jia Wu <jiawu83@gmail.com>

Bibliography

A tutorial on Hidden Markov Models and selected applications in speech recognition, L. Rabiner, 1989, Proc. IEEE 77(2):257--286.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

`hmm_forward`, `hmm_backward`, `hmm_viterbi`

Name

hmm_forward — forward algorithm for computing the probability of an observation sequence given a hidden markov model

```
[P, alpha] = hmm_forward(tran_prob, emit_prob, ob_seq, start_prob)
```

Parameters

tran_prob

transition probability matrix of size N*N

emit_prob

emission probability matrix of size N*M

ob_seq

observation sequence in numerics

start_prob

initial probability vector of size 1*N

P

probability of an observation sequence generated by the given model

alpha

probability matrix of size T*N alpha(t,i) represents the probability of partial observation sequence O(1)O(2)...O(t) and hidden state being Si at time t

Examples

```
tran_prob = [1.  0.  0.  0.;
             0.2 0.3 0.1 0.4;
             0.2 0.5 0.2 0.1;
             0.8 0.1 0.  0.1];
emit_prob = [1.  0.  0.  0.  0. ;
            0.  0.3 0.4 0.1 0.2;
            0.  0.1 0.1 0.7 0.1;
            0.  0.5 0.2 0.1 0.2];
ob_seq = [2 4 3 1];
start_prob = [0.2 0.3 0.1 0.4];

[P, alpha] = hmm_forward(tran_prob, emit_prob, ob_seq, start_prob)
```

Authors

Jia Wu <jiawu83@gmail.com>

Bibliography

A tutorial on Hidden Markov Models and selected applications in speech recognition, L. Rabiner, 1989, Proc. IEEE 77(2):257--286.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

[hmm_backward](#), [hmm_viterbi](#), [hmm_baum](#)

Name

`hmm_viterbi` — Viterbi algorithm for computing the optimal hidden state sequence given an observation sequence and the hidden markov model

```
state_seq = hmm_viterbi(tran_prob, emit_prob, ob_seq, start_prob)
```

Parameters

`tran_prob`

transition probability matrix of size $N \times N$

`emit_prob`

emission probability matrix of size $N \times M$

`ob_seq`

observation sequence in numerics

`start_prob`

initial probability vector of size $1 \times N$

`state_seq`

optimal hidden state sequence given the observation sequence *ob_seq*

Examples

```
tran_prob = [1.  0.  0.  0. ;
             0.2 0.3 0.1 0.4;
             0.2 0.5 0.2 0.1;
             0.8 0.1 0.  0.1];
emit_prob = [1.  0.  0.  0.  0. ;
             0.  0.3 0.4 0.1 0.2;
             0.  0.1 0.1 0.7 0.1;
             0.  0.5 0.2 0.1 0.2];
ob_seq = [2 4 3 1];
start_prob = [0.2 0.3 0.1 0.4];

state_seq = hmm_viterbi(tran_prob, emit_prob, ob_seq, start_prob)
```

Authors

Jia Wu <jiawu83@gmail.com>

Bibliography

A tutorial on Hidden Markov Models and selected applications in speech recognition, L. Rabiner, 1989, Proc. IEEE 77(2):257--286.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

`hmm_forward`, `hmm_backward`, `hmm_baum`

Name

ica — Independent Component Analysis

```
[source, W, Aw] = ica(mixture, K)
```

Parameters

mixture
Observed signals; each column is a data point.

K
Number of source components.

source
Source signals.

W
Weighted matrix.

Aw
Whitening matrix.

Description

The function *ica* seek those directions that show the independence of signals.

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

pca2, mlda

Name

kerneldensitycovering — Construct a set of hyperspheres to cover the entire query dataset.

```
[sph_cov, sph_cov_id] = kerneldensitycovering(Data_Query, Data_Ref, sigma)
```

Parameters

Data_Query

Query data matrix. Each column vector is a data point.

Data_Ref

Reference data matrix. Each column vector is a data point.

sigma

Bandwidth of Gaussian kernel.

sph_cov

Constructed hyperspheres that cover the query data set.

sph_cov_id

Vector of covering hypersphere index. Each data point receives one index.

Description

This function is used to construct a set of hyperspheres to cover the query dataset.

Author

Xiao-Tong Yuan <xytuan@nlpr.ia.ac.cn>

Bibliography

Xiao-Tong Yuan, Bao-Gang Hu and Ran He, Agglomerative Mean-Shift Clustering via Query Set Compression, SDM 2009

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

aggloms, sphereconstruction

Name

kfda — Kernel Fisher Discriminant Analysis

```
alpha = kfda(x, c, ker)
```

Parameters

- x**
Data matrix of size $\text{dim} \times \text{num}$. Each column is a data point.
- c**
Class label vector of size $1 \times \text{num}$ or $\text{num} \times 1$.
- ker**
Kernel, a struct variable.
- alpha**
The principal eigenvector.

Description

Note the function is used for two-class problems.

Authors

Jia Wu <jiawu83@gmail.com>

Bibliography

S. Mika, G. Ratsch, J. Weston, B. Scholkopf, and K.-R. Müller, “Fisher discriminant analysis with kernels,” in *Neural Networks for Signal Processing IX*, Y.-H. Hu, J. Larsen, E. Wilson, and S. Douglas, Eds. Piscataway, NJ: IEEE, 1999, pp. 41–48.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

Name

kmeans — K-Means clustering

```
IDX = kmeans(X, k)
```

Parameters

X

n-by-p data matrix of input samples. Rows of X correspond to a sample, columns correspond to variables.

k

Number of clusters to split the samples by.

IDX

n-by-1 vector containing cluster indices of each sample.

Description

The *kmeans* function implements the K-Means algorithm that finds centers of *k* clusters and groups the input samples around the clusters. *IDX(i)* contains the cluster index of the sample stored in the *i*-th row of *X*.

Examples

```
x = [rand(100, 2)+ones(100, 2);rand(100, 2)-ones(100, 2)];
idx = kmeans(x, 2);
plot(x(idx==1, 1), x(idx==1, 2), 'r.', 'MarkerSize', 5);
set(gca(), "auto_clear", "off")
plot(x(idx==2, 1), x(idx==2, 2), 'b.', 'MarkerSize', 5);
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

kmeans_sci, kmedoids

Name

kmeans_sci — K-Means clustering

```
[labels, centroids] = kmeans_sci(data, k, stop)
```

Parameters

data
dim*num data matrix; each column is a data point.

k
number of nearest neighbors.

stop
a scalar in (0, 1). Stop iterations if improved rate is less than this value.

labels
labels of the input data.

centroids
cluster centroids

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

kmeans, fuzzy_kmeans

Name

kmedoids — basic k-medoids clustering algorithm

```
[medoids, labels] = kmedoids(samples, knum)
```

Parameters

samples
dim*snum data matrix; each column is a data point

knum
number of the medoids

medoids
dim*knum matrix; each column is a cluster center

labels
1*snum vector assigning each data point to a cluster

Description

The function partitions the *samples* into *knum* groups and minimize the squared error. It chooses data-points as centers.

Examples

```
load((SCI+'/contrib/OpenPR-0.0.2/etc/data/data_kmedoids','motor');
c=4;
[medoids, labels]=kmedoids(motor,c);

set(gca(),"auto_clear","off");

col = ['r*','g+','bx','y.'];
cen = ['ro','go','bo','yo'];
for i=1:c,
    idx=find(labels==i);
    cluster=motor(:,idx);
    plot(cluster(1,:),cluster(2,:),col(i));
    plot(medoids(1,i),medoids(2,i),cen(i));
end
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

kmeans

Name

knearest — Use the K Nearest Neighbors algorithm to classify a new sample.

```
test_labels = knearest(train_labels, train_data, test_data, k[, is_regression])
```

Parameters

train_labels

A 1d vector (a row or a column) of integer or floating-point data type.

train_data

A m by n floating-point matrix of training instances with n features. Each row corresponds to a data sample, and each column a feature variable.

test_data

A M by n floating-point matrix of testing instances with n features. Each row corresponds to a data sample, and each column a feature variable.

k

An integer number of the nearest neighbors to be found.

is_regression

Flag for classification or regression - 0(default) for classification and 1 for regression.

test_labels

A 1d vector of integer(in case of classification) of floating-point data type. It contains as much elements as the row number of 'test_data'.

Description

The function uses the K-Nearest Neighbors algorithm to predict to response for a new sample. When classifying a new point, it looks up its K nearest points and then labels the new point according to which sets containing the majority of its K neighbors.

Author

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

svmtrain, svmpredict, nbayetrain, knearest_sci

Name

knearest_sci — K-Nearest Neighbors

```
test_labels = knearest_sci(train_data, train_labels, test_data, k)
```

Parameters

train_data

dim*num data matrix; each column is a data point.

train_labels

labels of each train_data.

test_data

dim*t_num data matrix; each column is a data point.

k

number of nearest neighbors

test_labels

labels of each test_data.

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

knearest

Name

kpca — Kernel Principal Component Analysis

```
[eig_vec, eig_val, new_patterns] = kpca(patterns, ker, dimension)
```

Parameters

patterns

Data matrix. Each column is a data point.

ker

Kernel, a struct variable.

dimension

Number of dimension for the new patterns.

eig_vec

Sorted eigenvector. Each column is an eigenvector. $\text{eig_vec}' * \text{eig_vec} = I$.

eig_val

The sorted eigenvalue.

new_patterns

New patterns.

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

createkernel

Name

lbg_vq — Linde-Buzo-Gray Vector Quantization Algorithm (LBG Design Algorithm)

```
[code_vec, labels, Q] = lbg_vq(training_vec, codevec_num)
```

Parameters

training_vec

k*M data matrix; each column is a data point

codevec_num

number of code vectors

code_vec

k*code_vec matrix; each column is a code vector

labels

1*M vector assigning each data point to a code vector

Q

Description

The function realizes vector quantization(VQ) proposed by Linde,Buzo,Gray in 1980, based on a training sequence.

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

Name

mlda — Multiple Linear Discriminant Analysis

```
w = mlda(x, c)
```

Parameters

- x**
Data matrix of size $\text{dim} \times \text{num}$. Each column is a data point
- c**
Class label vector of size $1 \times \text{num}$ or $\text{num} \times 1$.
- w**
Weight matrix of size $\text{dim} \times (\text{class_num} - 1)$.

Description

The function *lda* finds the linear combination of features to best separate two or more classes. The output *w* consists of the number of class-1 LDA components.

Examples

```
x = [(rand(2,5)-ones(2,5)), (rand(2,3)+ones(2,3)), (rand(2,2)-[1 1; 0 0])];  
c = [zeros(1,5), ones(1,3), 2*ones(1,2)];  
  
w = lda(x, c);  
new_x = w'*x;  
plot(x(1,:), x(2,:), 'r. ');  
set(gca(), "auto_clear", "off")  
plot(new_x(1,:), new_x(2,:), 'b. ');
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

pca2, wpca

Name

leader_follower — basic leader-follower clustering

```
[centers, labels] = leader_follower(train_samples, theta, eta)
```

Parameters

train_samples
data matrix of size dim*num; each column is a data point

theta
threshold distance

eta
rate of convergence with default value 0.1

centers
cluster centers

labels
the index of cluster assigned to each training sample

Description

The function implements the basic leader-follower clustering algorithm. It generates a new cluster center when an new data sample differs from the existing clusters more than the threshold distance *theta*.

Examples

```
samples = [rand(2,10), -1*rand(2,10)];  
theta = 1;  
[centers, labels] = leader_follower(samples, theta);  
scf(1);  
plot(samples(1,:), samples(2,:), 'b.', 'MarkerSize', 3);  
scf(2);  
style = ['g.', 'c.', 'y.', 'k.', 'm.'];  
ul = unique(labels)  
for i = 1:length(ul),  
    plot(samples(1,find(labels==ul(i))), samples(2,find(labels==ul(i))), style(i))  
    set(gca(), "auto_clear", "off");  
end  
plot(centers(1,:), centers(2,:), 'r.', 'MarkerSize', 4);
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

competitive_learning

Name

least_squares — use least-squares algorithm to classify

```
[test_labels, a] = least_squares(train_samples, train_labels, test_samples)
```

Parameters

train_samples

dim*num data matrix; each column is a data sample, each row is a feature

train_labels

1*num vector of labels for each data sample

test_samples

dim*test_num data matrix

test_labels

1*test_num vector of predicted labels for test_samples

a

weighted vector

Author

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

Name

lms — Least-Mean-Squared Rule(Widrow-Hoff) (for two-category cases)

```
[a, test_labels] = lms(train_samples, train_labels, param, test_samples)
```

Parameters

train_samples

training data matrix of size dim*num_tr; each column is a data point

train_labels

1*num_tr vector of labels for the training samples

param

parameters for the criterion, including the maximum number of iterations, the convergence criterion and the convergence rate: [item,theta,eta]; The default value is [1000,0.01,0.1]

test_samples

test data matrix of size dim*num_te; each column is a data point

a

weight vector

test_labels

predicted labels for the test samples

Description

The function finds a linear classifier using least mean squared rule.

Authors

Jia WU <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

Name

mds — multidimensional scaling (MDS)

```
new_samples = mds(train_samples, dimension, criterion, rate, eps, max_iter)
```

Parameters

train_samples

data matrix of size dim*num; each column is a sample

dimension

output dimension with default value 2

criterion

criterion function with default 'ee'; the criterion can be:

'ee' emphasize the largest errors

'ff' emphasize the largest fractional errors

'ef' emphasize the largest product of error and fractional error

rate

convergence rate with default value 0.1

eps

accuracy with default value 0.01

max_iter

maximal number of iteration with default value 1000

new_samples

new samples after multidimensional scaling

Description

The function represent the sample points in a lower-dimensional space such that distances between points in that space correspond to the dissimilarities between points in the original space. It now supports 3 criterion functions and finally finds an optimal representation which minimizes the criterion function.

Examples

```
train_samples = rand(4, 20);  
new = mds(train_samples);
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

pca2, hdr

Name

ml_gaussian — Maximum Likelihood Estimation for Gaussian Cases

```
[m, cov] = ml_gaussian(x, c)
```

Parameters

- x
Train samples of size dim*num. Each column is a sample.
- c
Class label vector of size 1*num or num*1.
- m
The estimate mean, one column for a class.
- cov
The estimate covariance matrix of each class.

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

Name

msclustering — Mean-Shift Clustering

```
[cluster_centers, sample_id] = msclustering(samples, h)
```

Parameters

samples
dim*num data matrix; each column is a data point

h
parameter for bandwidth

cluster_centers
cluster centers

sample_id
label for each sample to which cluster it belongs to

Description

Mean-Shift clustering algorithm is a nonparametric clustering technique which does not require the prior knowledge of the number of clusters, and does not constrain the shape of the clusters. It's a practical application of the mode finding procedure. This function *msclustering* realizes the mean-shift clustering algorithm with a flat kernel.

Examples

```
//create samples points
path=SCI+'/contrib/OpenPR-0.0.2/etc/data/data_msc';
load(path, 'samples');
h=0.75;
[cluster_centers, sample_id]=msclustering(samples,h);
//plot the samples and the cluster centers
set(gca(), 'auto_clear', 'off');
for i=1:size(cluster_centers,2),
    colors=rand(1,3);
    plot(samples(1,find(sample_id==i)),samples(2,find(sample_id==i)),'.','markersize',8,'markfor','i');
    plot(cluster_centers(1,i),cluster_centers(2,i),'o','markersize',8,'markfor','i');
end
```

Author

Jia Wu <jiawu83@gmail.com>

Bibliography

Fukunaga, K.; Hostetler, L.; , "The estimation of the gradient of a density function, with applications in pattern recognition," Information Theory, IEEE Transactions on , vol.21, no.1, pp. 32- 40, Jan 1975

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

agglomerations

Name

mseclustering — basic iterative minimum-squared-error clustering

```
[centers, labels] = mseclustering(train_samples, cluster_num)
```

Parameters

train_samples

data matrix of size dim*num; each column is a data point

cluster_num

number of desired clusters

centers

centers of the formed clusters

labels

labels of each training sample belonging to the formed clusters

Description

The function implements the basic iterative minimum-squared-error clustering algorithm. It iteratively searches for the desired number of clusters by minimizing the sum of squared error of the training samples with respect to the nearest cluster center. The initial cluster centers are selected from the training samples, and the initial partition is made according to nearest distance between sample data and cluster centers.

Examples

```
samples = rand(2,30);
cluster_num = 3;
[centers, labels] = mseclustering(samples, cluster_num);
scf(0);
plot(samples(1,:), samples(2,:), 'b.', 'MarkerSize', 3);
scf(1);
clusters = unique(labels);
plot(samples(1,find(labels==clusters(1))), samples(2,find(labels==clusters(1))),
set(gca(), "auto_clear", "off");
plot(samples(1,find(labels==clusters(2))), samples(2,find(labels==clusters(2))),
set(gca(), "auto_clear", "off");
plot(samples(1,find(labels==clusters(3))), samples(2,find(labels==clusters(3))),
set(gca(), "auto_clear", "off");
plot(centers(1,:), centers(2,:), 'r.', 'MarkerSize', 4);
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

sohclustering

Name

nbayespredict — Predict the responses for input samples.

```
test_labels = nbayespredict(test_data, model)
```

Parameters

test_data

Data samples, each row corresponding to a data sample and column a feature variable.

model

Normal Bayes model trained using *nbayetrain*.

test_labels

A 1d vector of the input data samples' labels(class).

Description

The function estimates the most probable classes for the input data samples using the pre-trained Normal Bayes model.

Authors

Jia Wu <jiawu83@gmail.com>

Bibliography

K. Fukunaga, "Introduction to Statistical Pattern Recognition. second ed.", New York: Academic Press, 1990.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

nbayetrain, knearest, svmtrain, svmpredict

Name

nbayestrain — Create a Normal Bayes model.

```
model = nbayestrain(train_data, train_labels[, var_idx[, sample_idx]])
```

Parameters

train_data

Data samples, each row corresponding to a data sample and column a feature variable.

train_labels

A 1d vector of the input data samples' labels(class), with the length of the number of input data samples.

var_idx

Matrix identifies variables of interest.

sample_idx

Matrix identifies samples of interest.

model

The trained Normal Bayes model.

Description

The function creates a Normal Bayes model. It assumes that feature vectors from each class are normally distributed(though not necessarily independently distributed), so the whole data distribution function is assumed to be a Guassian mixture, one component per class. Then it estimates mean vectors and covariance matrices for every class, using the training data.

Authors

Jia Wu <jiawu83@gmail.com>

Bibliography

K. Fukunaga, "Introduction to Statistical Pattern Recognition. second ed.", New York: Academic Press, 1990.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

nbayespredict, knearest, svmtrain, svmpredict

Name

parzen_classify — classification using simple parzen-window estimation

```
test_labels = parzen_classify(train_samples, train_labels, test_samples, h)
```

Parameters

train_samples
dim*num data matrix; each column is a data point

train_labels
1*num vector of labels of each training sample

test_samples
dim*numt data matrix; each column is a data point

h
window width

test_labels
1*numt vector of labels of each test sample

Description

Parzen window density estimation is a non-parametric way of estimating the probability density function. This function classifies the samples according to the maximal posterior probabilities.

Examples

```
train_samples=[rand(2,500),rand(2,500)+5.0,(-1)*rand(2,500)];  
train_labels=[ones(1,500),2*ones(1,500),3*ones(1,500)];  
test_samples=[(-1)*rand(2,10),rand(2,10),rand(2,10)+20];  
h=0.8;  
test_labels=parzen_classify(train_samples,train_labels,test_samples,h)
```

Author

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

pnn_train, pnn_classify, rce_train, rce_classify

Name

pca2 — Principal component analysis on data.

```
[new_patterns, m, eig_val, eig_vec] = pca2(patterns, dimension)
```

Parameters

patterns

Data matrix; each column corresponds to a data point.

dimension

Number of dimension for the new patterns.

m

Data centers.

eig_val

The sorted eigenvalues of covariance matrix.

eig_vec

The sorted eigenvectors of covariance matrix; each column corresponds to an eigenvector.

Description

The function *pca2* implements PCA analysis on input data matrix *patterns*, returning the data center vector (mean vector) *m*, eigenvalues of covariance matrix *eig_val*, eigenvectors of the covariance matrix *eig_vec*, and new data matrix *new_patterns* for the input *patterns*.

Examples

```
patterns=rand(2, 100);  
dimension=2;  
[new_patterns, m, eig_val, eig_vec]=pca2(patterns, dimension);
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

w pca, mlda, twodpca

Name

perceptron_batch — Batch Perceptron Criterion Function (for two-category cases)

```
[a, test_labels] = perceptron_batch(train_samples, train_labels, param, test_sa
```

Parameters

train_samples

training data matrix of size dim*num_tr; each column is a data point

train_labels

1*num_tr vector of labels for the training samples

param

parameters for the criterion, including the maximum number of iterations, the convergence criterion and the convergence rate: [item, theta, eta]. The default values are 1000, 0.01 and 0.01.

test_samples

test data matrix of size dim*num_te; each column is a data point

a

perceptron weights (weight vector)

test_labels

predicted labels for the test samples

Description

The function finds a linear perceptron classifier in batch mode. A large group of samples is used when computing each weight update.

Examples

```
load('SCI/contrib/OpenPR-0.0.2/etc/data/data_ldf','patterns','targets');  
train_samples=[patterns(:,1:7),patterns(:,11:17)];  
train_labels=[targets(:,1:7),targets(:,11:17)];  
param=[1000,0.01,0.01];  
test_samples=[patterns(:,8:10),patterns(:,18:20)];  
[a, test_labels]=perceptron_batch(train_samples,train_labels,param,test_samples
```

Authors

Jia WU <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

perceptron_fis, perceptron_vim, perceptron_bvi, balanced_winnow

Name

perceptron_bvi — Batch Variable Increment Perceptron Criterion Function (for two-category cases)

```
[a, test_labels] = perceptron_bvi(train_samples, train_labels, param, test_samples)
```

Parameters

train_samples

training data matrix of size dim*num_tr; each column is a data point

train_labels

1*num_tr vector of labels for the training samples

param

parameters for the criterion, including the maximum number of iterations and the convergence rate: [iterm,eta]. The default value is [1000,0.1].

test_samples

test data matrix of size dim*num_te; each column is a data point

a

perceptron weights (weight vector)

test_labels

predicted labels for the test samples

Description

The function finds a linear perceptron classifier in batch mode. The learning rate is variable.

Examples

```
load('SCI/contrib/OpenPR-0.0.2/etc/data/data_ldf','patterns','targets');
train_samples=[patterns(:,1:7),patterns(:,11:17)];
train_labels=[targets(:,1:7),targets(:,11:17)];
param=[1000,0.1];
test_samples=[patterns(:,8:10),patterns(:,18:20)];
[a, test_labels]=perceptron_bvi(train_samples,train_labels,param,test_samples)
```

Authors

Jia WU <jiauwu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

perceptron_fis, perceptron_vim, perceptron_batch, balanced_winnow

Name

perceptron_fis — Fixed-Increment Single-Sample Perceptron Criterion Function (for two-category cases)

```
[a, test_labels] = perceptron_fis(train_samples, train_labels, param, test_samples)
```

Parameters

train_samples

training data matrix of size dim*num_tr; each column is a data point

train_labels

1*num_tr vector of labels for the training samples

param

parameters for the criterion: the maximum number of iterations with default value 4000

test_samples

test data matrix of size dim*num_te; each column is a data point

a

perceptron weights (weight vector)

test_labels

predicted labels for the test samples

Description

The function finds a linear perceptron classifier. It updates the weight vector whenever a single sample is misclassified.

Examples

```
load('SCI/contrib/OpenPR-0.0.2/etc/data/data_ldf','patterns','targets');
train_samples=[patterns(:,1:7),patterns(:,11:17)];
train_labels=[targets(:,1:7),targets(:,11:17)];
param=4000;
test_samples=[patterns(:,8:10),patterns(:,18:20)];
[a, test_labels]=perceptron_fis(train_samples,train_labels,param,test_samples)
```

Authors

Jia WU <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

perceptron_batch, perceptron_vim, perceptron_bvi, balanced_winnow

Name

perceptron_vim — Variable-Increment Perceptron with Margin Criterion Function (for two-category cases)

```
[a, test_labels] = perceptron_vim(train_samples, train_labels, param, test_samp
```

Parameters

train_samples

training data matrix of size dim*num_tr; each column is a data point

train_labels

1*num_tr vector of labels for the training samples

param

parameters for the criterion, including the maximum number of iterations, the convergence rate and the margin: [item,eta,b]. The default value is [1000,0.1,0.1].

test_samples

test data matrix of size dim*num_te; each column is a data point

a

perceptron weights (weight vector)

test_labels

predicted labels for the test samples

Description

The function finds a linear perceptron classifier with a margin.

Examples

```
load('SCI/contrib/OpenPR-0.0.2/etc/data/data_ldf','patterns','targets');
train_samples=[patterns(:,1:7),patterns(:,11:17)];
train_labels=[targets(:,1:7),targets(:,11:17)];
param=[1000,0.1,0.1];
test_samples=[patterns(:,8:10),patterns(:,18:20)];
[a, test_labels]=perceptron_vim(train_samples,train_labels,param,test_samples)
```

Authors

Jia WU <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

perceptron_fis, perceptron_batch, perceptron_bvi, balanced_winnow

Name

plsiread — Read data from a file for training for the probabilistic latent semantic indexing approach.

```
[docnum wordnum matrix] = plsiread(filename, issparse)
```

Parameters

filename

Name of the file containing the training data.

issparse

Whether the data in the file uses a sparse way (i.e.: wordid:count). 1 if the file is in the sparse style; 0 if not.

docnum

Number of the documents.

wordnum

Number of the words.

matrix

The term-document matrix whose size is (docnum by wordnum).

Description

plsiread reads training data from a given file into a Scilab matrix. The outputs can be used as inputs of plsitrain.

Authors

Mingbo Wang <mbwang@nlpr.ia.ac.cn>

Jia Wu <jiawu83@gmail.com>

Bibliography

Thomas Hofmann, Probabilistic latent semantic indexing, Proceedings of the Twenty-Second Annual International SIGIR Conference on Research and Development in Information Retrieval(SIGIR-99), 1999

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

plsitrain

Name

plsitrain — probabilistic latent semantic indexing training

```
[pz pwz pdz foldnums]=plsitrain(docnum,wordnum,matrix,nz,beta,itenum,frate,eta,
```

Parameters

docnum

Number of the documents.

wordnum

Number of the words.

matrix

The term-document matrix.

Examples

```
[docnum wordnum matrix]=plsiread('data_plsi', 0);  
[pz pwz pdz foldnums]=plsitrain(docnum,wordnum,matrix,20,1,2,0.2,0.8,0)
```

Authors

Mingbo Wang <mbwang@nlpr.ia.ac.cn>

Jia Wu <jiawu83@gmail.com>

Bibliography

Thomas Hofmann, Probabilistic latent semantic indexing, Proceedings of the Twenty-Second Annual International SIGIR Conference on Research and Development in Information Retrieval(SIGIR-99), 1999

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

plsiread

Name

pnn_classify — classification using a Parzen probabilistic neural network

```
test_labels = pnn_classify(net, test_samples, sigma)
```

Parameters

net
a trained Parzen probabilistic neural network

test_samples
dim*numt data matrix; each column is a data point

sigma
window width of the transfer function(default 2)

test_labels
1*numt vector of labels of each test sample

Description

Probability neural network(PNN) is a hardware implementation of the Parzen windows approach. This function classifies the samples according to the maximal activation of the network.

Examples

```
train_samples = [100*rand(2,100), (-100)*rand(2,30)];  
train_labels = [ones(1,100), 2*ones(1,30)];  
net = pnn_train(train_samples, train_labels);  
  
test_samples = [100*rand(2,5), (-100)*rand(2,5)];  
test_labels = pnn_classify(net, test_samples)
```

Author

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

parzen_classify, pnn_train, rce_train, rce_classify

Name

pnn_train — create a Parzen probabilistic neural network

```
net = pnn_train(train_samples, train_labels)
```

Parameters

train_samples
dim*num data matrix; each column is a data point

train_labels
1*num vector of labels of each training sample

net
Parzen probabilistic neural network

Description

Probability neural network(PNN) is a hardware implementation of the Parzen windows approach. This function creates a Parzen probability neural network.

Examples

```
train_samples = [100*rand(2,100), (-100)*rand(2,30)];  
train_labels = [ones(1,100), 2*ones(1,30)];  
net = pnn_train(train_samples, train_labels)
```

Author

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

parzen_classify, pnn_classify, rce_train, rce_classify

Name

qdmatch — Find point matches between two images.

```
matchAB = qdmatch(imA, imB)
[matchBC, matchABC] = qdmatch(imB, imC, matchAB)
```

Parameters

imA

The input gray image.

imB

The input gray image.

imC

The input gray image.

matchAB

N by 5 matrix. It contains the point matches between imA and imB, and has the format of [y1 x1 y2 x2 zncc;]. N is the number of matches.

matchBC

N by 5 matrix. It contains the point matches between imB and imC except those already recorded in matchABC, and has the same format as matchAB. N is the number of matches.

matchABC

N by 6 matrix. It contains the point matches between imA, imB and imC, and has the format of [y1 x1 y2 x2 y3 x3;]. N is the number of matches.

Description

The function is used to find point matches between two images. It first uses SIFT matching algorithm to find sparse point matches between the two images, and then uses "quasi-dense propagation" algorithm to get "quasi-dense" point matches.

Authors

Zhenhui Xu <zhxu@nlpr.ia.ac.cn>

Jia Wu <jiawu83@gmail.com>

Bibliography

D. Lowe. Distinctive image features from scale-invariant keypoints. International Journal of Computer Vision, 2(60):91-110, 2004.

LHUILIER, M., and QUAN, L. 2005. A quasi-dense approach to surface reconstruction from uncalibrated images. IEEE Transactions on Pattern Analysis and Machine Intelligence 27, 3, 418–433.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

Name

randperm — Random permutation.

```
p = randperm(n)
```

Parameters

n

an integer

p

a random permutation of the integers 1:n

Description

The function returns a random permutaion of the integers 1:n.

Examples

```
randperm(5)  
ans =  
2. 5. 4. 1. 3.
```

Name

rce_classify — classification using a RCE(reduced coulomb energy) network

```
test_labels = rce_classify(net, test_samples)
```

Parameters

net

a trained reduced coulomb energy network

test_samples

dim*numt data matrix; each column is a data point

test_labels

1*numt vector of labels of each test sample

Description

Reduced coulomb energy of RCE network is one representative method of *potential functions*, which is the simplest method of some relaxation techniques. This function classifies the samples using a trained RCE network.

Author

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

parzen_classify, pnn_train, pnn_classify, rce_train

Name

rce_train — create a reduced coulomb energy or RCE network

```
net = rce_train(train_samples, train_labels, lambdam, epsilon)
```

Parameters

train_samples

dim*num data matrix; each column is a data point

train_labels

1*num vector of labels of each training sample

lambdam

maximal radius

epsilon

parameter used in $D(x, x')$ -epsilon with default value $1e-4$

net

a reduced coulomb energy network

Description

Reduced coulomb energy of RCE network is one representative method of *potential functions*, which is the simplest method of some relaxation techniques. This function is to create a RCE network.

Author

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

parzen_classify, pnn_train, pnn_classify, rce_classify

Name

readsparse — Read files in LIBSVM format.

```
[label_vector, instance_matrix] = readsparse(fname)
```

Parameters

fname

Data file name. The file must be in LIBSVM format which is:

```
label index1:value1 index2:value2 ...  
.  
.  
.
```

label_vector

An m by 1 vector (type must be double).

instance_matrix

An m by n matrix. It can be dense or sparse (type must be double).

Description

Read files in LIBSVM format. Two outputs are label_vector and instance_matrix, which can then be used as inputs of svmtrain or svmpredict.

Authors

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Bibliography

Chih-Chung Chang and Chih-Jen Lin, LIBSVM: a library for support vector machines, 2001. Software available at <http://www.csie.ntu.edu.tw/~cjlin/libsvm>.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

svmtrain, svmpredict

Name

relaxation_brm — Batch Relaxation with Margin Criterion Function (for two-category cases)

```
[a, test_labels] = relaxation_brm(train_samples, train_labels, param, test_samples)
```

Parameters

train_samples

training data matrix of size dim*num_tr; each column is a data point

train_labels

1*num_tr vector of labels for the training samples

param

parameters for the criterion, including the maximum number of iterations, the convergence rate and the margin: [item,eta,b]. The default value is [1000,0.1,0.1].

test_samples

test data matrix of size dim*num_te; each column is a data point

a

weights (weight vector)

test_labels

predicted labels for the test samples

Description

The function finds a linear classifier with a margin using relaxation rule in a batch mode.

Examples

```
load('SCI/contrib/OpenPR-0.0.2/etc/data/data_ldf','patterns','targets');
train_samples=[patterns(:,1:7),patterns(:,11:17)];
train_labels=[targets(:,1:7),targets(:,11:17)];
param=[1000,0.01,0.01];
test_samples=[patterns(:,8:10),patterns(:,18:20)];
[a, test_labels]=relaxation_brm(train_samples,train_labels,param,test_samples)
```

Authors

Jia WU <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

relaxation_srm

Name

relaxation_srm — Single-Sample Relaxation with Margin Criterion Function (for two-category cases)

```
[a, test_labels] = relaxation_srm(train_samples, train_labels, param, test_samp
```

Parameters

train_samples

training data matrix of size dim*num_tr; each column is a data point

train_labels

1*num_tr vector of labels for the training samples

param

parameters for the criterion, including the maximum number of iterations, the convergence rate and the margin: [item,eta,b]. The default value is [1000,0.1,0.1].

test_samples

test data matrix of size dim*num_te; each column is a data point

a

weights (weight vector)

test_labels

predicted labels for the test samples

Description

The function finds a linear classifier with a margin, using a single-sample relaxation rule with margin.

Examples

```
load('SCI/contrib/OpenPR-0.0.2/etc/data/data_ldf','patterns','targets');
train_samples=[patterns(:,1:7),patterns(:,11:17)];
train_labels=[targets(:,1:7),targets(:,11:17)];
param=[1000,0.01,0.01];
test_samples=[patterns(:,8:10),patterns(:,18:20)];
[a, test_labels]=relaxation_srm(train_samples,train_labels,param,test_samples)
```

Authors

Jia WU <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

relaxation_brm

Name

sohclustering — stepwise optimal hierarchical clustering

```
[centers, labels] = sohclustering(train_samples, cluster_num)
```

Parameters

train_samples

data matrix of size dim*num; each column is a data point

cluster_num

number of desired clusters

centers

centers of the formed clusters

labels

labels of each training sample belonging to the formed clusters

Description

The function implements the bottom-up stepwise optimal hierarchical clustering. The algorithm starts with every training sample being a singleton cluster, then it iteratively merges two clusters which change a certain criterion function the least, until the desired number of clusters are formed. In this routine a sum-of-squared-error criterion function is used.

Examples

```
samples = rand(2,30);
cluster_num = 3;
[centers, labels] = sohclustering(samples, cluster_num);
scf(0);
plot(samples(1,:), samples(2,:), 'b.', 'MarkerSize', 3);
scf(1);
clusters = unique(labels);
plot(samples(1,find(labels==clusters(1))), samples(2,find(labels==clusters(1))),
set(gca(), "auto_clear", "off");
plot(samples(1,find(labels==clusters(2))), samples(2,find(labels==clusters(2))),
set(gca(), "auto_clear", "off");
plot(samples(1,find(labels==clusters(3))), samples(2,find(labels==clusters(3))),
set(gca(), "auto_clear", "off");
plot(centers(1,:), centers(2,:), 'r.', 'MarkerSize', 4);
```

Authors

Jia Wu <jiawu83@gmail.com>

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>

See Also

ahclustering

Name

sphereconstruction — nstruct hypersphere from a given point by Mean-Shift.

```
[s_center, radius] = sphereconstruction(p_start, data, sigma)
```

Parameters

p_start

Given point from which hypersphere to be constructed.

data

Data matrix. Each column vector is a data point.

sigma

Bandwidth of Gaussian kernel.

s_center

Center of the constructed hypersphere.

radius

Radius of the cosntructed hypersphere.

Description

This function is used to construct a hypersphere from a given point by running one-iteration of Mean-Shift on the data set.

Author

Xiao-Tong Yuan <xyuan@nlpr.ia.ac.cn>

Bibliography

Xiao-Tong Yuan, Bao-Gang Hu and Ran He, Agglomerative Mean-Shift Clustering via Query Set Compression, SDM 2009

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

aggloms, kerneldensitycovering

Name

svmpredict — Predict class of the new input data according to a pre-trained model.

```
[predicted_label, accuracy, decision_values/prob_estimates]=svmpredict(testing_label_vector, testing_instance_matrix, model, libsvm_options, -b probability_estimates)
```

Parameters

testing_label_vector

An m by 1 vector of prediction labels. If labels of test data are unknown, simply use any random values. (type must be double)

testing_instance_matrix

An m by n matrix of m testing instances with n features. It can be dense or sparse. (type must be double)

model

The output of svmtrain.

libsvm_options

A character string of testing options.

-b probability_estimates

whether to predict probability estimates, 0 or 1 (default 0); for one-class SVM only 0 is supported

predicted_label

A vector of predicted labels.

accuracy

A vector including accuracy (for classification), mean squared error, and squared correlation coefficient (for regression).

decision_values/prob_estimates

A matrix containing decision values or probability estimates (if '-b 1' is specified). If k is the number of classes, for decision values, each row includes results of predicting k(k-1/2) binary-class SVMs. For probabilities, each row contains k values indicating the probability that the testing instance is in each class. The order of classes here is the same as 'Label' field in the model structure.

Description

Predict class of the new input data according to a pre-trained model.

Examples

```
Probability estimates (need '-b 1' for training and testing):

[label_vector, instance_vector] = readsparsedata('heart_scale');
model = svmtrain(label_vector, instance_vector, '-c 1 -g 0.07 -b 1');
[label_vector, instance_vector] = readsparsedata('heart_scale');
[predict_label, accuracy, prob_estimates] = svmpredict(label_vector, instance_vector, model, '-b 1');
```

Authors

Chih-Jen Lin cjlin@csie.ntu.edu.tw
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Chih-Yuan Yang
Chih-Huai Cheng
Rong-En Fan
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Jia Wu jiawu83@gmail.com

Bibliography

Chih-Chung Chang and Chih-Jen Lin, LIBSVM : a library for support vector machines, 2001. Software available at <http://www.csie.ntu.edu.tw/~cjlin/libsvm>.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

svmtrain, readspase

Name

svmtrain — Train data.

```
model=svmtrain(training_label_vector, training_instance_matrix [, libsvm_options])
```

Parameters

training_label_vector

An m by 1 vector of training labels (type must be double).

training_instance_matrix

An m by n matrix of m training instances with n features. It can be dense or sparse (type must be double).

libsvm_options

A character string of training options.

-s svm_type

set type of SVM (default 0)

```
0 - C-SVC
1 - nu-SVC
2 - one-class SVM
3 - epsilon SVR
4 - nu-SVR
```

-t kernel_type

set type of kernel function (default 2)

```
0 - linear - u'*v
1 - polynomial - gamma*u'*v + coef0)^degree
2 - radial basis function - exp(-gamma*|u-v|^2)
3 - sigmoid - tanh(gamma*u'*v + coef0)
4 - precomputed kernel (kernel values in training_set_file)
```

-d degree

set degree in kernel function (default 3)

-g gamma

set gamma in kernel function (default 1/k). The k means the number of attributes in the input data

-r coef0

set coef0 in kernel function (default 0)

-c cost

set the parameter C of C-SVC, epsilon-SVR, and nu-SVR (default 1)

-n nu

set the parameter nu of nu-SVC, one-class SVM, and nu-SVR (default 0.5)

-p epsilon

set the epsilon in loss function of epsilon-SVR (default 0.1)

-m cachesize

set cache memory size in MB (default 100)

-e epsilon

set tolerance of termination criterion (default 0.001)

- h shrinking
whether to use the shrinking heuristics, 0 or 1 (default 1)
- b probability_estimates
whether to train an SVC or SVR model for probability estimates, 0 or 1 (default 0)
- wi weight
set the parameter C of class i to weight*C in C-SVC (default 1)
- v n
n-fold cross validation mode. option -v randomly splits the data into n parts and calculates cross validation accuracy/mean squared error on them

model

The returned model structure for future prediction by 'svmtrain'. It is a structure organized as [Parameters, nr_class, totalSV, rho, Label, ProbA, ProbB, nSV, sv_coef, SVs].

Parameters

parameters

nr_class

number of classes; = 2 for regression/one-class svm

totalSV

total #SV

rho

-b of the decision function(s) $wx+b$

Label

label of each class; empty for regression/one-class SVM

ProbA

pairwise probability information; empty if -b 0 or in one-class SVM

ProbB

pairwise probability information; empty if -b 0 or in one-class SVM

nSV

number of SVs for each class; empty for regression/one-class SVM

sv_coef

coefficients for SVs in decision functions

SVs

support vectors

Description

Train data and generate a 'Modle' file which could be thought as a storage format for the internal data of SVM.

Examples

```
[label_vector, instance_vector] = readspase('heart_scale');  
modle = svmtrain(label_vector, instance_vector, '-c 1 -g 0.07')
```

Authors

Chih-Jen Lin <cjlin@csie.ntu.edu.tw>

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Bibliography

Chih-Chung Chang and Chih-Jen Lin, LIBSVM : a library for support vector machines, 2001. Software available at <http://www.csie.ntu.edu.tw/~cjlin/libsvm>.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

svmpredict, readspase

Name

twodpca — Two-Dimensional PCA

```
[Y, X] = twodpca(A, K)
```

Parameters

- A**
 $m \times n \times d$ hypermat; $m \times n$ is the size of the sample matrix; d is the number of the sample
- K**
number of projection axis X_k ; $K \leq n$
- Y**
 $m \times K \times d$ hypermat; $m \times K$ is the size of the feature matrix; each column is a projected feature vector $Y_k = A \times X_k$; d is the number of the sample
- X**
The set of projection axes; each column is a projection axis.

Description

Two-Dimensional principal component analysis (2DPCA) is to project an $m \times n$ sample matrix A_i onto an n -dimensional unitary column vector X_k by a linear transformation $Y_k = A_i X_k$, to get an m -dimensional feature vector Y_k . K principal component vectors of sample A_i can be get from $Y_k = A_i X_k$ $k=1, 2, \dots, K$. An $m \times K$ matrix $B = [Y_1, Y_2, \dots, Y_K]$ which is the feature matrix of A_i can be obtained.

Authors

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Bibliography

J. Yang, D. Zhang, A. Frangi, and J. Yang. Two-dimensional pca: A new approach to appearance-based face representation and recognition. IEEE Trans. on Pattern Analysis and Machine Intelligence, 26(1):131–137, 2004.

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

pca2

Name

usecart — Use a trained classification and regression tree to predict the labels of given samples.

```
labels = usecart(samples, indices, cart)
```

Parameters

`samples`

input sample matrix; each column is a sample point

`indices`

indices of selected samples

`cart`

the trained classification and regression tree by function `buildcart`

`labels`

predicted labels of the input samples

Examples

```
train_samples=[0.15 0.09 0.29 0.38 0.52 0.57 0.73 0.47 0.1 0.08 0.23 0.7 0.62  
               0.83 0.55 0.35 0.7 0.48 0.73 0.75 0.06 0.29 0.15 0.16 0.19 0.47  
train_labels=[1 1 1 1 1 1 1 1 0 0 0 0 0 0 0];  
impurity_type='Gini';  
cart=buildcart(train_samples,train_labels,impurity_type);  
  
samples=rand(2,10);  
indices=1:size(samples,2);  
labels = usecart(samples, indices, cart)
```

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See Also

`buildcart`

Name

whitening — Whitening transformation.

```
[new_mat, Aw] = whitening(mat)
```

Parameters

mat

Input matrix.

new_mat

New matrix after whitening transformation.

Aw

Whitening matrix.

Description

The function *whitening* converts the covariance matrix of the input *mat* into the identity matrix.

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Availability

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Name

wpca — Weighted Principal Component Analysis

```
[eig_vec, m_vec, eig_val] = wpca(Train_Patterns, weight)
```

Parameters

Train_Patterns

Data matrix. Each column vector is a data point.

weight

A column vector whose length is equal to number of data points.

eig_vec

Each column is an eigenvector. $\text{eig_vec}' * \text{eig_vec} = I$.

m_vec

Data center.

eig_val

The sorted eigvalue of WPCA algorithm.

Description

The function is used for weighted principal component analysis.

Examples

```
e.g.1: learn the principal component of a dataset
Train_Patterns = rand(2,100); //number of dimension is 2 number of data points is 100
weight = ones(100,1); //A column vector of weight
[eig_vec,m_vec,eig_val] = wpca(Train_Patterns,weight);

e.g.2: a graph example of principal component
rotation = [7 -cos(3.14/4);sin(3.14/4) 1];
Train_Patterns = rand(2,100);
Train_Patterns = rotation* Train_Patterns;
weight = ones(100,1) ; //equal weight
plot2d(Train_Patterns(1,:),Train_Patterns(2,:),style=-4); //plot the data
[eig_vec,m_vec,eig_val] = wpca(Train_Patterns,weight);
plot2d(m_vec(1),m_vec(2),style=-5); //plot the data center
//plot the first principal component
x=-1:0.1:7;
y=(eig_vec(2,1)/eig_vec(1,1))*(x-m_vec(1))+m_vec(2);
plot2d(x,y,style=2);
legends(["data";"data center";"eigen vector"],[-4,-5,2], with_box=
```

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Bibliography

C.M. Bishop. Pattern Recognition and Machine Learning. Information Science and Statistics, 2006

Availability

The latest version of OpenPR can be found at <http://www.openpr.org.cn>.

See Also

pca2, mlda