Do It Yourself!

S. Lê

1. Run HMFA first, to have a feeling of how it works

Please, note that in this example, the structure on the variables doesn't make any sense.

```
library(SensoMineR)
## Le chargement a nécessité le package : FactoMineR
?HMFA
data(wine)
dim(wine)
## [1] 21 31
hierar \leftarrow list(c(2,5,3,10,9,2), c(4,2))
hierar
## [[1]]
## [1] 2 5 3 10 9 2
## [[2]]
## [1] 4 2
res.hmfa <- HMFA(wine, H = hierar, type=c("n",rep("s",5)),graph=FALSE)
names(res.hmfa)
## [1] "eig"
                    "group"
                                 "ind"
                                               "partial"
                                                            "quanti.var"
## [6] "quali.var" "call"
res.hmfa$eig
##
            eigenvalue percentage of variance cumulative percentage of variance
## comp 1 1.850020562
                                  41.85452103
                                                                        41.85452
                                  19.25038601
                                                                        61.10491
## comp 2
           0.850890396
           0.407053504
                                   9.20910274
                                                                        70.31401
## comp 3
           0.327584774
                                   7.41121698
                                                                        77.72523
## comp 4
## comp 5
           0.211693454
                                   4.78931333
                                                                        82.51454
## comp 6
           0.184243479
                                   4.16829019
                                                                        86.68283
## comp 7 0.151762324
                                   3.43344259
                                                                        90.11627
## comp 8 0.092312127
                                  2.08845238
                                                                        92.20473
```

```
## comp 9 0.085169030
                                   1.92684829
                                                                         94.13157
## comp 10 0.070400479
                                   1.59272733
                                                                         95.72430
## comp 11 0.049700818
                                   1.12442206
                                                                         96.84872
## comp 12 0.038018106
                                   0.86011455
                                                                         97.70884
## comp 13 0.028136547
                                   0.63655600
                                                                         98.34539
                                                                         98.84237
## comp 14 0.021966790
                                   0.49697257
## comp 15 0.018103389
                                   0.40956771
                                                                         99.25193
## comp 16 0.010366410
                                   0.23452773
                                                                         99.48646
## comp 17 0.008498444
                                   0.19226722
                                                                         99.67873
## comp 18 0.005681544
                                   0.12853820
                                                                         99.80727
## comp 19 0.004329531
                                   0.09795050
                                                                         99.90522
## comp 20 0.004189505
                                   0.09478257
                                                                        100.00000
```

res.hmfa\$ind\$coord

```
##
             Dim.1
                       Dim.2
                                  Dim.3
                                              Dim.4
                                                          Dim.5
        0.115589635 -0.3839978 -0.63247146 -0.89712973
                                                    0.196409100
## 1CHA -1.073384013 -0.8748015 -0.71491035 -1.06137438
                                                    0.119528809
## 1FON -0.514932834 -0.8435529 -0.80089351 0.43090044 -0.158675600
## 1VAU -3.312082471 0.1086326 1.12896933 0.19090306
                                                    0.426946486
## 1DAM
       ## 2BOU
       0.900713023 -0.3683414 -0.29699797
                                        0.73410583 -0.144255380
## 1BOI
       1.210405669 -0.2746202 -0.09748263 0.98165504 0.011017133
## 3EL
        0.490101883
## DOM1 -0.072338901 -0.4220109 0.30194184 -0.03644779
                                                    0.796175745
## 1TUR -0.801117197 -0.0893716 0.69905376 -0.50327664 -0.902505845
## 4EL
        0.574079195 \quad 0.3282879 \quad 0.65002992 \ -0.37930835 \ -0.736464625
## PER1
       0.666829046 0.5689914 0.55925116 -0.50415500 -0.658246992
## 2DAM 1.608893769 -0.2569175 0.03101310 -0.37739160 -0.103462228
        1.516979460 -0.1533753 -0.16734776 -0.20632349 -0.190260417
## 1ING 0.746530209 -0.4027172 -0.63274012 0.30378792 0.175696283
       0.650360906 -0.7940512 -0.04433944 0.86124867 -0.290717306
## 2BEA 0.909112855 -0.3959351 0.93416390 0.26700017
                                                    0.970153829
## 1ROC -0.193470297 -0.3921543 1.19642392 -0.26464525
                                                    0.246037835
## 2ING -3.441970035 -1.0447129 -0.62878261 0.57610991 -0.433744213
## T1
       -0.731136637 2.5119064 -0.16403392 0.46926827 -0.166978738
## T2
       -0.582171124 2.5741573 -0.63225169 0.11631811 0.346321799
```

2. Perform your MFAs, at the finest grain, i.e. at the first level of the hierarchy

First, run the separate analyses.

```
res.g1 <- MCA(wine[,1:2],graph = F)
res.g2 <- PCA(wine[,3:7],graph = F)
res.g3 <- PCA(wine[,8:10],graph = F)
res.g4 <- PCA(wine[,11:20],graph = F)</pre>
```

Then, get the dimensionality of the data sets.

```
dim(res.g1$eig)
```

```
## [1] 5 3
```

```
dim(res.g2$eig)

## [1] 5 3

dim(res.g3$eig)

## [1] 3 3

dim(res.g4$eig)
```

[1] 10 3

Save the results with the proper number of dimensions.

```
res.g1 <- MCA(wine[,1:2],graph = F)
res.g2 <- PCA(wine[,3:7],graph = F)
res.g3 <- PCA(wine[,8:10],graph = F)
res.g4 <- PCA(wine[,11:20],graph = F,ncp=10)</pre>
```

Build a vector of weights (first level of the hierarchy, first node)

```
w.L1.1 <- c(1/rep(res.g1$eig[1,1],5),1/rep(res.g2$eig[1,1],5),
1/rep(res.g3$eig[1,1],3),1/rep(res.g4$eig[1,1],10))
```

From the original 4 blocks of data to the 4 blocks of coordinates...

```
L1.1 <- cbind(res.g1$ind$coord,res.g2$ind$coord,res.g3$ind$coord,res.g4$ind$coord)
```

Run your first MFA with a PCA program.

```
res.pca.w.L1.1 <- PCA(L1.1,scale.unit = F,col.w = w.L1.1,graph = F,ncp = 20)
res.pca.w.L1.1$ind$coord[,1:5]</pre>
```

```
##
            Dim.1
                      Dim.2
                                 Dim.3
                                              Dim.4
                                                         Dim.5
## 2EL
        0.3297217 -0.3578156 -0.47475980 -1.772718606 0.20494894
## 1CHA -1.9921118 -0.5669002 -0.67531935 -2.132658250 -0.18856738
## 1FON -1.6244165 -0.6163498 -1.49970567 0.566496746 -0.13722855
## 1VAU -3.8392802 0.8580030 1.52406233 0.503972805 0.60386976
## 1DAM 2.8777837 -0.4384994 0.14794681 0.026945728 -0.10629942
## 2BOU 0.6591295 -1.1234093 -0.89904777 0.909888684 -0.29839212
## 1B0I 1.4442031 -1.0612182 -0.68301031 1.204860213 -0.01914242
       ## DOM1 -0.6582326 -0.4270815 0.48455047 0.248117782 1.69897162
## 1TUR -1.0690730 0.2301602 1.49245782 -0.194288316 -1.50392162
        0.4768726 \quad 0.4852073 \quad 1.23008094 \quad -0.078196117 \quad -1.20411213
## 4EL
        1.1591611 0.6625783 1.17334777 -0.298600619 -1.05161409
## PER1
## 2DAM 1.8503275 -0.7224950 0.13474072 -0.680443110 -0.28833529
## 1POY 1.5443544 -0.4589019 0.02493772 -0.316373161 -0.36560125
## 1ING 0.5498577 -1.0520191 -1.23586229 0.007324811 0.23526535
```

```
## 1BEN 0.1880902 -1.2609589 -0.57777633 1.358947942 -0.36773244

## 2BEA 1.4100775 -1.5077947 1.23996264 0.235908680 1.58499095

## 1ROC -0.8738803 -0.3378355 2.01267085 0.251176289 0.63357323

## 2ING -3.9973507 -0.5605301 -1.17647506 0.799222995 -0.63818454

## T1 1.1623182 3.5408746 -0.32016898 1.079161117 0.02639492

## T2 0.5911084 3.8568076 -1.07104113 0.133183514 0.62066955
```

res.pca.w.L1.1\$eig

```
##
           eigenvalue percentage of variance cumulative percentage of variance
## comp 1 2.953254141 33.312935920
                                                                     33.31294
## comp 2 1.873149351
                                21.129270057
                                                                     54.44221
## comp 3 1.082348860
                               12.208979140
                                                                     66.65119
## comp 4 0.881901164
                                9.947913573
                                                                     76.59910
## comp 5 0.604481735
                                6.818600886
                                                                     83.41770
## comp 6 0.392231431
                                4.424400984
                                                                     87.84210
## comp 7 0.332176653
                                3.746978431
                                                                     91.58908
## comp 8 0.231162135
                                2.607526828
                                                                     94.19661
## comp 9 0.161102662
                               1.817250536
                                                                     96.01386
## comp 10 0.100884078
                               1.137980227
                                                                     97.15184
                               0.939573542
                                                                     98.09141
## comp 11 0.083294954
                               0.792450153
## comp 12 0.070252190
                                                                     98.88386
## comp 13 0.033660364
                               0.379691514
                                                                     99.26355
                               0.242318287
## comp 14 0.021481970
                                                                     99.50587
## comp 15 0.019210626
                               0.216697354
                                                                     99.72257
## comp 16 0.012241490
                                0.138084960
                                                                     99.86065
## comp 17 0.008559353
                               0.096550162
                                                                     99.95720
## comp 18 0.001801935
                               0.020325971
                                                                     99.97753
## comp 19 0.001585659
                                0.017886359
                                                                     99.99541
## comp 20 0.000406479
                                0.004585115
                                                                    100.00000
```

Compare with MFA

```
res.mfa.L1.1 <- MFA(wine[,1:20],group = c(2,5,3,10),type = c("n","s","s","s"),graph = F) res.mfa.L1.1$ind$coord
```

```
Dim.2
                                  Dim.3
                                               Dim.4
        0.3297217 -0.3578156 -0.47475980 1.772718606 0.20494894
## 1CHA -1.9921118 -0.5669002 -0.67531935 2.132658250 -0.18856738
## 1FON -1.6244165 -0.6163498 -1.49970567 -0.566496746 -0.13722855
## 1VAU -3.8392802 0.8580030 1.52406233 -0.503972805 0.60386976
## 1DAM 2.8777837 -0.4384994 0.14794681 -0.026945728 -0.10629942
## 2BOU 0.6591295 -1.1234093 -0.89904777 -0.909888684 -0.29839212
## 1B0I 1.4442031 -1.0612182 -0.68301031 -1.204860213 -0.01914242
## 3EL -0.1886607 0.8581779 -0.85159139 1.851929127 0.56044692
## DOM1 -0.6582326 -0.4270815 0.48455047 -0.248117782 1.69897162
## 1TUR -1.0690730 0.2301602 1.49245782 0.194288316 -1.50392162
## 4EL
       0.4768726 0.4852073 1.23008094 0.078196117 -1.20411213
## PER1 1.1591611 0.6625783 1.17334777 0.298600619 -1.05161409
## 2DAM 1.8503275 -0.7224950 0.13474072 0.680443110 -0.28833529
## 1POY 1.5443544 -0.4589019 0.02493772 0.316373161 -0.36560125
## 1ING 0.5498577 -1.0520191 -1.23586229 -0.007324811 0.23526535
## 1BEN 0.1880902 -1.2609589 -0.57777633 -1.358947942 -0.36773244
```

```
## 2BEA 1.4100775 -1.5077947 1.23996264 -0.235908680 1.58499095

## 1ROC -0.8738803 -0.3378355 2.01267085 -0.251176289 0.63357323

## 2ING -3.9973507 -0.5605301 -1.17647506 -0.799222995 -0.63818454

## T1 1.1623182 3.5408746 -0.32016898 -1.079161117 0.02639492

## T2 0.5911084 3.8568076 -1.07104113 -0.133183514 0.62066955
```

res.mfa.L1.1\$eig

```
##
            eigenvalue percentage of variance cumulative percentage of variance
  comp 1
           2.953254141
                                  33.312935920
                                                                          33.31294
           1.873149351
                                  21.129270057
                                                                          54.44221
   comp 2
   comp 3
           1.082348860
                                  12.208979140
                                                                          66.65119
##
                                                                          76.59910
   comp 4
           0.881901164
                                   9.947913573
  comp 5
           0.604481735
                                   6.818600886
                                                                          83.41770
   comp 6
           0.392231431
                                   4.424400984
                                                                          87.84210
##
  comp 7
           0.332176653
                                   3.746978431
                                                                          91.58908
   comp 8
           0.231162135
                                   2.607526828
                                                                          94.19661
##
  comp 9
           0.161102662
                                   1.817250536
                                                                          96.01386
   comp 10 0.100884078
                                   1.137980227
                                                                          97.15184
  comp 11 0.083294954
                                   0.939573542
                                                                          98.09141
## comp 12 0.070252190
                                   0.792450153
                                                                          98.88386
## comp 13 0.033660364
                                   0.379691514
                                                                          99.26355
## comp 14 0.021481970
                                   0.242318287
                                                                          99.50587
## comp 15 0.019210626
                                   0.216697354
                                                                          99.72257
   comp 16 0.012241490
                                   0.138084960
                                                                          99.86065
## comp 17 0.008559353
                                   0.096550162
                                                                          99.95720
## comp 18 0.001801935
                                   0.020325971
                                                                          99.97753
## comp 19 0.001585659
                                   0.017886359
                                                                          99.99541
## comp 20 0.000406479
                                   0.004585115
                                                                         100.00000
```

Now, your turn. Do the same thing for the second node (still, at the first level of the hierarchy, the finest one).

You have just performed two MFAs: one with 4 blocks, one with 2 blocks.

3. MFA at the second (last) level of the hierarchy: my first HMFA

As explained in the lecture, an HMFA is nothing else but a sequence of MFAs: run an MFA (based on PCAs) on the two matrices of coordinates obtained from the MFAs on the first 4 blocks, and on the 2 remaining blocks. Don't forget to build a vector of weights for your PCA. Compare the results with the **HMFA()** function.

Good luck.