Package 'mclust'

September 20, 2011

Version 3.4.10
Date 2011-05-29
Author Chris Fraley and Adrian Raftery
Title Model-Based Clustering / Normal Mixture Modeling
Description Model-based clustering and normal mixture modeling including Bayesian regularization
Depends R ($>= 2.2.0$), stats, utils
Suggests mix
License file LICENSE
Maintainer Chris Fraley <fraley@stat.washington.edu></fraley@stat.washington.edu>
<pre>URL http://www.stat.washington.edu/research/reports/2006/tr504.pdf</pre>
Repository CRAN
Date/Publication 2011-05-30 04:33:22
R topics documented:
adjustedRandIndex
bic
bicEMtrain
cdens
cdensE
chevron
classError
clPairs
coordProj
cross
cv1EMtrain

 decomp2sigma
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 ...
 <t

Defaults.Mclust	. 19
dens	. 20
densityMclust	. 22
diabetes	. 23
em	. 24
emControl	. 26
emE	. 27
estep	. 29
estepE	
10	. 32
ncE	. 34
nclass	. 36
nypvol	. 37
mputeData	. 38
mputePairs	. 39
map	. 40
mapClass	. 41
Mclust	. 42
mclust1Dplot	. 44
mclust2Dplot	. 46
mclustBIC	
mclustDA	
mclustDAtest	
nclustDAtest	
mclustModel	
mclustModelNames	
mclustOptions	
mclustVariance	
me	
meE	. 63
mstep	
mstepE	. 67
mvn	. 69
mvnX	. 70
nVarParams	. 72
partconv	. 73
partuniq	
blot.densityMclust	
blot.Mclust	
olot.mclustBIC	
olot.mclustDA	
plot.mclustDAtrain	
priorControl	
randProj	
sigma2decomp	
sim	
simE	
summary melustRIC	91

adjustedRandIndex 3

Index	100
	wreath
	unmap
	uncerPlot
	surfacePlot
	summary.mclustModel
	summary.mclustDAtrain
	summary.mclustDAtest

adjustedRandIndex

Adjusted Rand Index

Description

Computes the adjusted Rand index comparing two classifications.

Usage

```
adjustedRandIndex(x, y)
```

Arguments

x A numeric or character vector of class labels.

y A numeric or character vector of class labels. The length of y should be the same as that of x.

Value

The adjusted Rand index comparing the two partitions (a scalar). It has the value

References

L. Hubert and P. Arabie (1985) Comparing Partitions, Journal of the Classification 2:193-218.

See Also

```
classError, mapClass, table
```

```
a <- rep(1:3, 3)
a
b <- rep(c("A", "B", "C"), 3)
b
adjustedRandIndex(a, b)
a <- sample(1:3, 9, replace = TRUE)
a</pre>
```

4 bic

```
b <- sample(c("A", "B", "C"), 9, replace = TRUE)
b
adjustedRandIndex(a, b)

a <- rep(1:3, 4)
a
b <- rep(c("A", "B", "C", "D"), 3)
b
adjustedRandIndex(a, b)

irisHCvvv <- hc(modelName = "VVV", data = iris[,-5])
cl3 <- hclass(irisHCvvv, 3)
adjustedRandIndex(cl3,iris[,5])

irisBIC <- mclustBIC(iris[,-5])
adjustedRandIndex(summary(irisBIC,iris[,-5])$classification,iris[,5])
adjustedRandIndex(summary(irisBIC,iris[,-5],G=3)$classification,iris[,5])</pre>
```

bic

BIC for Parameterized Gaussian Mixture Models

Description

Computes the BIC (Bayesian Information Criterion) for parameterized mixture models given the loglikelihood, the dimension of the data, and number of mixture components in the model.

Usage

```
bic(modelName, loglik, n, d, G, noise=FALSE, equalPro=FALSE, ...)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
loglik	The loglikelihood for a data set with respect to the Gaussian mixture model specified in the modelName argument.
n	The number of observations in the data used to compute loglik.
d	The dimension of the data used to compute loglik.
G	The number of components in the Gaussian mixture model used to compute loglik.
noise	A logical variable indicating whether or not the model includes an optional Poisson noise component. The default is to assume no noise component.
equalPro	A logical variable indicating whether or not the components in the model are assumed to be present in equal proportion. The default is to assume unequal mixing proportions.
	Catches unused arguments in an indirect or list call via do.call.

bicEMtrain 5

Value

The BIC or Bayesian Information Criterion for the given input arguments.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611:631*.

C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
nVarParams, mclustBIC, do.call.
```

Examples

```
n <- nrow(iris)
d <- ncol(iris)-1
G <- 3
emEst <- me(modelName="VVI", data=iris[,-5], unmap(iris[,5]))
names(emEst)
args(bic)
bic(modelName="VVI", loglik=emEst$loglik, n=n, d=d, G=G)
## Not run: do.call("bic", emEst) ## alternative call</pre>
```

bicEMtrain

Select models in discriminant analysis using BIC

Description

Computes the BIC given a dataset and labels for selected models.

Usage

```
bicEMtrain(data, labels, modelNames=NULL)
```

Arguments

data A numeric vector or matrix of observations.

Labels for each element or row in the data.

modelNames Vector of model names that should be tested. The default is to select all available

model names.

6 cdens

Value

Returns a vector where each element is the BIC for the dataset and labels corresponding to each model.

References

C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

Author(s)

C. Fraley

See Also

cv1EMtrain

Examples

```
even <- seq(from=2, to=nrow(chickwts), by=2)
round(bicEMtrain(chickwts[even,1], labels=chickwts[even,2]), 1)</pre>
```

cdens

Component Density for Parameterized MVN Mixture Models

Description

Computes component densities for observations in MVN mixture models parameterized by eigenvalue decomposition.

Usage

```
cdens(modelName, data, logarithm = FALSE, parameters, warn = NULL, ...)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
logarithm	A logical value indicating whether or not the logarithm of the component densities should be returned. The default is to return the component densities, obtained from the log component densities by exponentiation.
parameters	The parameters of the model:

cdens 7

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

warn

A logical value indicating whether or not a warning should be issued when computations fail. The default is warn=FALSE.

.. Catches unused arguments in indirect or list calls via do.call.

Value

A numeric matrix whose [i,k]th entry is the density or log density of observation i in component k. The densities are not scaled by mixing proportions.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

Note

When one or more component densities are very large in magnitude, it may be possible to compute the logarithm of the component densities but not the component densities themselves due to overflow.

See Also

 $\verb|cdensE|, \dots, \verb|cdensVVV|, \verb|dens|, estep|, \verb|mclustModelNames|, \verb|mclustVariance|, \verb|mclustOptions|, do.call| \\$

8 cdensE

cdensE

Component Density for a Parameterized MVN Mixture Model

Description

Computes component densities for points in a parameterized MVN mixture model.

Usage

```
cdensE(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensV(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensEII(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensVII(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensEEI(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensVEI(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensEVI(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensVVI(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensEEE(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensEEV(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensVEV(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensVVV(data, logarithm = FALSE, parameters, warn = NULL, ...)
```

Arguments

data

A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.

logarithm

A logical value indicating whether or not the logarithm of the component densities should be returned. The default is to return the component densities, obtained from the log component densities by exponentiation.

parameters

The parameters of the model:

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

pro Mixing proportions for the components of the mixture. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.

warn

A logical value indicating whether or not a warning should be issued when computations fail. The default is warn=FALSE.

. . .

Catches unused arguments in indirect or list calls via do. call.

chevron 9

Value

A numeric matrix whose [i,j]th entry is the density of observation i in component j. The densities are not scaled by mixing proportions.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

Note

When one or more component densities are very large in magnitude, then it may be possible to compute the logarithm of the component densities but not the component densities themselves due to overflow.

See Also

```
cdens, dens, mclustBIC, mstep, mclustOptions, do.call
```

Examples

```
z2 <- unmap(hclass(hcVVV(faithful),2)) # initial value for 2 class case
model <- meVVV(data=faithful, z=z2)
cdensVVV(data=faithful, logarithm = TRUE, parameters = model$parameters)
z2 <- unmap(cross[,1])
model <- meEEV(data = cross[,-1], z = z2)
EEVdensities <- cdensEEV( data = cross[,-1], parameters = model$parameters)
cbind(cross[,-1],map(EEVdensities))</pre>
```

chevron

Simulated minefield data

Description

A set of simulated bivariate minefield data (1104 observations).

Usage

```
data(chevron)
```

10 classError

References

A. Dasgupta and A. E. Raftery (1998). Detecting features in spatial point processes with clutter via model-based clustering. *Journal of the American Statistical Association 93:294-302*.

C. Fraley and A.E. Raftery (1998). Computer Journal 41:578-588.

G. J. McLachlan and D. Peel (2000). Finite Mixture Models, Wiley, pages 110-112.

classError

Classification error.

Description

Error for a given classification relative to a known truth. Location of errors in a given classification relative to a known truth.

Usage

classError(classification, truth)

Arguments

classification A numeric or character vector of class labels.

truth A numeric or character vector of class labels. Must have the same length as

classification.

Details

If more than one mapping between classification and truth corresponds to the minimum number of classification errors, only one possible set of misclassified observations is returned.

Value

A list with the following two components:

misclassified The indexes of the misclassified data points in a minimum error mapping be-

tween the given classification and the given truth.

errorRate The errorRate corresponding to a minimum error mapping mapping between the

given classification and the given truth.

References

C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

mapClass, table

clPairs 11

Examples

```
a <- rep(1:3, 3)
a
b <- rep(c("A", "B", "C"), 3)
b
classError(a, b)

a <- sample(1:3, 9, replace = TRUE)
a
b <- sample(c("A", "B", "C"), 9, replace = TRUE)
b
classError(a, b)</pre>
```

clPairs

Pairwise Scatter Plots showing Classification

Description

Creates a scatter plot for each pair of variables in given data. Observations in different classes are represented by different symbols.

Usage

```
clPairs(data, classification, symbols, colors, labels=dimnames(data)[[2]], CEX=1, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
classification	A numeric or character vector representing a classification of observations (rows) of data.
symbols	Either an integer or character vector assigning a plotting symbol to each unique class in classification. Elements in symbols correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotSymbols.
colors	Either an integer or character vector assigning a color to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotColors.
labels	A vector of character strings for labeling the variables. The default is to use the column dimension names of data.
CEX	An argument specifying the size of the plotting symbols. The default value is 1.
	Additional arguments to be passed to the graphics device.

12 coordProj

Side Effects

Scatter plots for each combination of variables in data are created on the current graphics device. Observations of different classifications are labeled with different symbols.

References

C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
pairs, coordProj, mclustOptions
```

Examples

```
clPairs(iris[,-5], cl=iris[,5], symbols=as.character(1:3))
```

coordProj

Coordinate projections of multidimensional data modeled by an MVN mixture.

Description

Plots coordinate projections given multidimensional data and parameters of an MVN mixture model for the data.

Usage

Arguments

data	A numeric matri	x or data frame	e of observations.	Categorical	variables are not

allowed. If a matrix or data frame, rows correspond to observations and columns

correspond to variables.

dimens A vector of length 2 giving the integer dimensions of the desired coordinate

projections. The default is c(1,2), in which the first dimension is plotted against

the second.

parameters A named list giving the parameters of an MCLUST model, used to produce

superimposing ellipses on the plot. The relevant components are as follows:

coordProj 13

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

A matrix in which the [i,k]th entry gives the probability of observation i belonging to the kth class. Used to compute classification and uncertainty if those arguments aren't available.

classification A numeric or character vector representing a classification of observations (rows) of data. If present argument z will be ignored.

A numeric or character vector giving a known classification of each data point. If classification or z is also present, this is used for displaying classification errors.

A numeric vector of values in (0,1) giving the uncertainty of each data point. If present argument z will be ignored.

Choose from one of the following three options: "classification" (default), "errors", "uncertainty".

A vector of length 2 giving quantiles used in plotting uncertainty. The smallest symbols correspond to the smallest quantile (lowest uncertainty), medium-sized (open) symbols to points falling between the given quantiles, and large (filled) symbols to those in the largest quantile (highest uncertainty). The default is (0.75, 0.95).

Either an integer or character vector assigning a plotting symbol to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotSymbols.

Either an integer or character vector assigning a color to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotColors.

A logical variable indicating whether or not the two chosen dimensions should be plotted on the same scale, and thus preserve the shape of the distribution. Default: scale=FALSE

Arguments specifying bounds for the ordinate, abscissa of the plot. This may be useful for when comparing plots.

An argument specifying the size of the plotting symbols. The default value is 1.

An argument specifying the symbol to be used when a classification has not been specified for the data. The default value is a small dot ".".

A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.

Other graphics parameters.

Z

truth

uncertainty

what

quantiles

symbols

colors

scale

xlim, ylim

CEX

PCH

identify

. . .

14 cross

Side Effects

A plot showing a two-dimensional coordinate projection of the data, together with the location of the mixture components, classification, uncertainty, and/or classification errors.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
clPairs, randProj, mclust2Dplot, mclust0ptions
```

Examples

cross

Simulated Cross Data

Description

A 500 by 3 matrix in which the first column is the classification and the remaining columns are two data from a simulation of two crossed elliptical Gaussians.

Usage

```
data(cross)
```

cv1EMtrain 15

Examples

cv1EMtrain

Select discriminant models using cross validation

Description

Leave-one-out cross validation given a dataset and labels for selected models.

Usage

```
cv1EMtrain(data, labels, modelNames=NULL)
```

Arguments

data A numeric vector or matrix of observations.

labels Labels for each element or row in the dataset.

model Names Vector of model names that should be tested. The default is to select all available

model names.

Value

Returns a vector where each element is the the crossvalidated error rate for the dataset and labels corresponding to each model.

References

C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

Author(s)

C. Fraley

See Also

bicEMtrain

16 decomp2sigma

Examples

```
even <- seq(from=2, to=nrow(chickwts), by=2)
round(cv1EMtrain(chickwts[even,1], labels=chickwts[even,2]), 1)</pre>
```

decomp2sigma

Convert mixture component covariances to matrix form.

Description

Converts covariances from a parameterization by eigenvalue decomposition or cholesky factorization to representation as a 3-D array.

Usage

```
decomp2sigma(d, G, scale, shape, orientation, ...)
```

Arguments

d	The dimension of the data.
G	The number of components in the mixture model.
scale	Either a <i>G</i> -vector giving the scale of the covariance (the <i>d</i> th root of its determinant) for each component in the mixture model, or a single numeric value if the scale is the same for each component.
shape	Either a G by d matrix in which the k th column is the shape of the covariance matrix (normalized to have determinant 1) for the k th component, or a d -vector giving a common shape for all components.
orientation	Either a d by d by G array whose $[,,k]$ th entry is the orthonomal matrix whose columns are the eigenvectors of the covariance matrix of the k th component, or a d by d orthonormal matrix if the mixture components have a common orientation. The orientation component of decomp can be omitted in spherical and diagonal models, for which the principal components are parallel to the coordinate axes so that the orientation matrix is the identity.
	Catches unused arguments from an indirect or list call via do.call.

Value

A 3-D array whose [,,k]th component is the covariance matrix of the kth component in an MVN mixture model.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

defaultPrior 17

See Also

```
sigma2decomp
```

Examples

defaultPrior

Default conjugate prior for Gaussian mixtures.

Description

Default conjugate prior specification for Gaussian mixtures.

Usage

```
defaultPrior(data, G, modelName, ...)
```

Arguments

data

A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.

G

The number of mixture components.

modelName

A character string indicating the model:

"E": equal variance (univariate)
"V": variable variance (univariate)
"EII": spherical, equal volume
"VII": spherical, unequal volume

"EEI": diagonal, equal volume and shape
"VEI": diagonal, varying volume, equal shape
"EVI": diagonal, equal volume, varying shape
"VVI": diagonal, varying volume and shape

"EEE": ellipsoidal, equal volume, shape, and orientation "EEV": ellipsoidal, equal volume and equal shape

"VEV": ellipsoidal, equal shape

"VVV": ellipsoidal, varying volume, shape, and orientation

18 defaultPrior

... One or more of the following:

- dof The degrees of freedom for the prior on the variance. The default is d
 + 2, where d is the dimension of the data.
- scale The scale parameter for the prior on the variance. The default is var(data)/G^(2/d), where d is the domension of the data.
- shrinkage The shrinkage parameter for the prior on the mean. The default value is 0.01. If 0 or NA, no prior is assumed for the mean.
- mean The mean parameter for the prior. The default value is colMeans(data).

Details

defaultPrior is a function whose default is to output the default prior specification for EM within *MCLUST*. defaultPrior can be used to specify alternative prior parameters for a conjugate prior.

Value

A list giving the prior degrees of freedom, scale, shrinkage, and mean.

References

- C. Fraley and A. E. Raftery (2005, revised 2009). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.
- C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

See Also

```
mclustBIC, me, mstep, priorControl
```

Defaults.Mclust 19

```
# equivalent to previous example
irisBIC <- mclustBIC(iris[,-5], prior =</pre>
                     priorControl(functionName="defaultPrior", shrinkage=0))
summary(irisBIC, iris[,-5])
defaultPrior( iris[-5], G = 3, modelName = "VVV")
```

Defaults.Mclust

List of values controlling defaults for some MCLUST functions.

Description

A named list of values including an enumeration of models used as defaults in MCLUST functions.

Details

A function mclustOptions is supplied for assigning values to the .Mclust list.

Value

A list with the following components:

emModelNames

A vector of character strings associated with multivariate models for which EM estimation is available in MCLUST.

The current default is the following list:

"EII": spherical, equal volume

"VII": spherical, unequal volume

"EEI": diagonal, equal volume and shape

"VEI": diagonal, varying volume, equal shape

"EVI": diagonal, equal volume, varying shape

"VVI": diagonal, varying volume and shape

"EEE": ellipsoidal, equal volume, shape, and orientation

"EEV": ellipsoidal, equal volume and equal shape

"VEV": ellipsoidal, equal shape

"VVV": ellipsoidal, varying volume, shape, and orientation

hcModelNames

A vector of character strings associated with multivariate models for which

model-based hierarchical clustering is available in MCLUST.

The current default is the following list:

"EII": spherical, equal volume

"VII": spherical, unequal volume

"EEE": ellipsoidal, equal volume, shape, and orientation

"VVV": ellipsoidal, varying volume, shape, and orientation

bicPlotSymbols A vector whose entries correspond to graphics symbols for plotting the BIC values output from Mclust and mclustBIC. These are displayed in the legend

which appears at the lower right of the BIC plots.

20 dens

bicPlotColors

A vector whose entries correspond to colors for plotting the BIC curves from output from Mclust and mclustBIC. These are displayed in the legend which appears at the lower right of the BIC plots.

classPlotSymbols

A vector whose entries are either integers corresponding to graphics symbols or single characters for indicating classifications when plotting data. Classes are assigned symbols in the given order.

classPlotColors

A vector whose entries correspond to colors for indicating classifications when plotting data. Classes are assigned colors in the given order.

warn

A logical value indicating whether or not to issue certain warnings (usually involving singularity). Default: warn = TRUE.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611:631*.
- C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

mclustOptions, Mclust, mclustBIC

Examples

```
irisBIC <- Mclust(iris[,-5])
summary(irisBIC, iris[-5])
.Mclust
.Mclust <- mclustOptions(emModelNames = c("VII", "VVI", "VVV"))
.Mclust
irisBIC <- Mclust(iris[,-5])
summary(irisBIC, iris[-5])
.Mclust <- mclustOptions() # restore defaults
.Mclust</pre>
```

dens

Density for Parameterized MVN Mixtures

Description

Computes densities of observations in parameterized MVN mixtures.

dens 21

Usage

```
dens(modelName, data, logarithm = FALSE, parameters, warn=NULL, ...)
```

Arguments

modelName A character string indicating the model. The help file for mclustModelNames

describes the available models.

data A numeric vector, matrix, or data frame of observations. Categorical variables

are not allowed. If a matrix or data frame, rows correspond to observations and

columns correspond to variables.

logarithm A logical value indicating whether or not the logarithm of the component den-

sities should be returned. The default is to return the component densities, ob-

tained from the log component densities by exponentiation.

parameters The parameters of the model:

pro The vector of mixing proportions for the components of the mixture.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the

mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance

st depend on the model specification. See the ne

for details.

warn A logical value indicating whether or not a warning should be issued when com-

putations fail. The default is warn=FALSE.

... Catches unused arguments in indirect or list calls via do.call.

Value

A numeric vector whose *i*th component is the density of the *ith* observation in data in the MVN mixture specified by parameters.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

cdens, mclustOptions, do.call

22 densityMclust

Examples

densityMclust

Density Estimation via Model-Based Clustering

Description

Produces a density estimate for each data point using the optimal mixture model from Mclust.

Usage

```
densityMclust(x, ...)
```

Arguments

A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.

... Additional arguments for the Mclust function.

Details

If x is univariate, there is an associated plot method.

Value

An object of class densityMclust, which is the density of the input \$x\$ according to the optimal model from Mclust, accompanied by the following attributes:

modelName A character string denoting the model at which the optimal BIC occurs.

parameters The parameters of the Mclust model.

range The range of the input data (used as a default for plotting).

diabetes 23

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611:631*.

C. Fraley and A. E. Raftery (2006, revised in 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
Mclust, plot.densityMclust,
```

Examples

```
densityMclust(rivers)
## Not run:
plot(densityMclust(rivers))
plot(densityMclust(rivers), data = rivers, xlim = c(0,1500))
## End(Not run)
```

diabetes

Diabetes data

Description

Diabetes data from Reaven and Miller. Number of objects: 145; 3 variables. Three classes.

Usage

```
data(diabetes)
```

References

G.M. Reaven and R.G. Miller, Diabetologica 16:17-24 (1979).

24 em

em	EM algorithm starting with E-step for parameterized Gaussian mixture models.

Description

Implements the EM algorithm for parameterized Gaussian mixture models, starting with the expectation step.

Usage

```
em(modelName, data, parameters, prior = NULL, control = emControl(),
   warn = NULL, ...)
```

Arguments

modelName	A character string indicating the model.	The help file for mclustModelNames
	describes the available models.	

A numeric vector, matrix, or data frame of observations. Categorical variables

are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.

A names list giving the parameters of the model. The components are as follows: parameters

> pro Mixing proportions for the components of the mixture. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.

> mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.

> variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

> Vinv An estimate of the reciprocal hypervolume of the data region. If set to NULL or a negative value, the default is determined by applying function hypvol to the data. Used only when pro includes an additional mixing proportion for a noise component.

Specification of a conjugate prior on the means and variances. The default as-

sumes no prior.

A list of control parameters for EM. The defaults are set by the call emControl().

A logical value indicating whether or not a warning should be issued when com-

putations fail. The default is warn=FALSE.

Catches unused arguments in indirect or list calls via do. call.

data

prior

control

warn

em 25

Value

A list including the following components:

modelName

A character string identifying the model (same as the input argument).

7

A matrix whose [i,k]th entry is the conditional probability of the *i*th observation belonging to the *k*th component of the mixture.

parameters

pro A vector whose *k*th component is the mixing proportion for the *k*th component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

Vinv The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to the model.

loglik

The log likelihood for the data in the mixture model.

Attributes:

- "info" Information on the iteration.
- "WARNING" An appropriate warning if problems are encountered in the computations.

References

- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.

See Also

```
emE, ..., emVVV, estep, me, mstep, mclustOptions, do.call
```

```
msEst <- mstep(modelName = "EEE", data = iris[,-5],
          z = unmap(iris[,5]))
names(msEst)</pre>
```

26 emControl

```
em(modelName = msEst$modelName, data = iris[,-5],
    parameters = msEst$parameters)
## Not run:
do.call("em", c(list(data = iris[,-5]), msEst)) ## alternative call
## End(Not run)
```

emControl

Set control values for use with the EM algorithm.

Description

Supplies a list of values including tolerances for singularity and convergence assessment, for use functions inivoling EM within *MCLUST*.

Usage

```
emControl(eps, tol, itmax, equalPro)
```

Arguments

Δ	n	c	

A scalar tolerance associated with deciding when to terminate computations due to computational singularity in covariances. Smaller values of eps allow computations to proceed nearer to singularity. The default is the relative machine precision .Machine\$double.eps, which is approximately \\$2e-16\\$ on IEEE-compliant machines.

tol

A vector of length two giving relative convergence tolerances for the loglikelihood and for parameter convergence in the inner loop for models with iterative M-step ("VEI", "VEE", "VVE", "VEV"), respectively. The default is c(1.e-5,sqrt(.Machine\$double.eps)). If only one number is supplied, it is used as the tolerance for the outer iterations and the tolerance for the inner iterations is as in the default.

itmax

A vector of length two giving integer limits on the number of EM iterations and on the number of iterations in the inner loop for models with iterative M-step ("VEI", "VEE", "VVE", "VEV"), respectively. The default is c(Inf,Inf) allowing termination to be completely governed by tol. If only one number is supplied, it is used as the iteration limit for the outer iteration only.

equalPro

Logical variable indicating whether or not the mixing proportions are equal in the model. Default: equalPro = FALSE.

Details

emControl is provided for assigning values and defaults for EM within MCLUST.

Value

A named list in which the names are the names of the arguments and the values are the values supplied to the arguments.

emE 27

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
em, estep, me, mstep, mclustBIC
```

Examples

```
irisBIC<- mclustBIC(iris[,-5], control = emControl(tol = 1.e-6))
summary(irisBIC, iris[,-5])</pre>
```

emE

EM algorithm starting with E-step for a parameterized Gaussian mixture model.

Description

Implements the EM algorithm for a parameterized Gaussian mixture model, starting with the expectation step.

Usage

```
emE(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emV(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emEII(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emVII(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emEEI(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emVEI(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emEVI(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emVVI(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emEEE(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emVEV(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emVVV(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
```

Arguments

data A numeric vector, matrix, or data frame of observations. Categorical variables

are not allowed. If a matrix or data frame, rows correspond to observations and

columns correspond to variables.

parameters The parameters of the model:

28 emE

> **pro** Mixing proportions for the components of the mixture. There should one more mixing proportion than the number of Gaussian components if the mixture model includes a Poisson noise term.

> mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.

> variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

> **Vinv** An estimate of the reciprocal hypervolume of the data region. The default is determined by applying function hypvol to the data. Used only when pro includes an additional mixing proportion for a noise component.

The default assumes no prior, but this argument allows specification of a conjuprior

gate prior on the means and variances through the function priorControl.

A list of control parameters for EM. The defaults are set by the call emControl(). control

A logical value indicating whether or not a warning should be issued whenever warn

a singularity is encountered. The default is set in .Mclust\$warn.

Catches unused arguments in indirect or list calls via do. call.

Value

A list including the following components:

A character string identifying the model (same as the input argument).

A matrix whose [i,k]th entry is the conditional probability of the ith observa-

tion belonging to the kth component of the mixture.

pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

Vinv The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to the model.

loglik The log likelihood for the data in the mixture model.

• "info" Information on the iteration.

• "WARNING" An appropriate warning if problems are encountered in the computations.

modelName

parameters

Attributes:

estep 29

References

C. Fraley and A. E. Raftery (2006). MCLUST Version 3: An R Package for Normal Mixture Modeling and Model-Based Clustering, Technical Report, Department of Statistics, University of Washington.

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.

See Also

```
me, mstep, mclustOptions
```

Examples

```
msEst <- mstepEEE(data = iris[,-5], z = unmap(iris[,5]))
names(msEst)

emEEE(data = iris[,-5], parameters = msEst$parameters)</pre>
```

estep

E-step for parameterized Gaussian mixture models.

Description

Implements the expectation step of EM algorithm for parameterized Gaussian mixture models.

Usage

```
estep( modelName, data, parameters, warn = NULL, ...)
```

Arguments

modelName A character string indicating the model. The help file for mclustModelNames

describes the available models.

data A numeric vector, matrix, or data frame of observations. Categorical variables

are not allowed. If a matrix or data frame, rows correspond to observations and

columns correspond to variables.

parameters A names list giving the parameters of the model. The components are as follows:

pro Mixing proportions for the components of the mixture. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.

30 estep

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

Vinv An estimate of the reciprocal hypervolume of the data region. If set to NULL or a negative value, the default is determined by applying function hypvol to the data. Used only when pro includes an additional mixing proportion for a noise component.

warn

A logical value indicating whether or not a warning should be issued when computations fail. The default is warn=FALSE.

. . .

Catches unused arguments in indirect or list calls via do.call.

Value

A list including the following components:

modelName A character string identifying the model (same as the input argument).

z A matrix whose [i,k]th entry is the conditional probability of the *i*th observa-

tion belonging to the kth component of the mixture.

parameters The input parameters.

loglik The loglikelihood for the data in the mixture model.

Attribute

 "WARNING": An appropriate warning if problems are encountered in the computations.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
\verb"estepE", \dots, \verb"estepVVV", \verb"em", \verb"mstep", \verb"mclustOptions" \verb"mclustVariance"
```

estepE 31

mouel.	estepE	E-step in the EM algorithm for a parameterized Gaussian mixture model.
--------	--------	--

Description

Implements the expectation step in the EM algorithm for a parameterized Gaussian mixture model.

Usage

```
estepE(data, parameters, warn = NULL, ...)
estepV(data, parameters, warn = NULL, ...)
estepEII(data, parameters, warn = NULL, ...)
estepVII(data, parameters, warn = NULL, ...)
estepEEI(data, parameters, warn = NULL, ...)
estepVEI(data, parameters, warn = NULL, ...)
estepEVI(data, parameters, warn = NULL, ...)
estepVVI(data, parameters, warn = NULL, ...)
estepEEE(data, parameters, warn = NULL, ...)
estepEEV(data, parameters, warn = NULL, ...)
estepVEV(data, parameters, warn = NULL, ...)
estepVVV(data, parameters, warn = NULL, ...)
```

Arguments

data

A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.

parameters

The parameters of the model:

- An argument describing the variance (depends on the model):
 - **pro** Mixing proportions for the components of the mixture. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.
 - **mu** The mean for each component. If there is more than one component, this is a matrix whose columns are the means of the components.
 - variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
 - **Vinv** An estimate of the reciprocal hypervolume of the data region. If not supplied or set to a negative value, the default is determined by applying function hypvol to the data. Used only when pro includes an additional mixing proportion for a noise component.

warn

A logical value indicating whether or certain warnings should be issued. The default is set in .Mclust\$warn.

Catches unused arguments in indirect or list calls via do. call.

32

Value

A list including the following components:

modelName Character string identifying the model.

Z A matrix whose [i,k]th entry is the conditional probability of the *i*th observation belonging to the *k*th component of the mixture.

Darameters The input parameters.

The logliklihood for the data in the mixture model.

4ttribute "WARNING": An appropriate warning if problems are encountered in the computations.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
estep, em, mstep, do.call, mclustOptions, mclustVariance
```

Examples

```
msEst <- mstepEII(data = iris[,-5], z = unmap(iris[,5]))
names(msEst)
estepEII(data = iris[,-5], parameters = msEst$parameters)</pre>
```

hc

Model-based Hierarchical Clustering

Description

Agglomerative hierarchical clustering based on maximum likelihood criteria for Gaussian mixture models parameterized by eigenvalue decomposition.

Usage

```
hc(modelName, data, ...)
```

hc 33

Arguments

modelName A character string indicating the model. Possible models:

"E": equal variance (one-dimensional)

"V": spherical, variable variance (one-dimensional)

"EII": spherical, equal volume
"VII": spherical, unequal volume

"EEE": ellipsoidal, equal volume, shape, and orientation "VVV": ellipsoidal, varying volume, shape, and orientation

data A numeric vector, matrix, or data frame of observations. Categorical variables

are not allowed. If a matrix or data frame, rows correspond to observations and

columns correspond to variables.

... Arguments for the method-specific hc functions. See hcE.

Details

Most models have memory usage of the order of the square of the number groups in the initial partition for fast execution. Some models, such as equal variance or "EEE", do not admit a fast algorithm under the usual agglomerative hierarchical clustering paradigm. These use less memory but are much slower to execute.

Value

A numeric two-column matrix in which the *i*th row gives the minimum index for observations in each of the two clusters merged at the *i*th stage of agglomerative hierarchical clustering.

References

- J. D. Banfield and A. E. Raftery (1993). Model-based Gaussian and non-Gaussian Clustering. *Biometrics* 49:803-821.
- C. Fraley (1998). Algorithms for model-based Gaussian hierarchical clustering. *SIAM Journal on Scientific Computing* 20:270-281.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

Note

If modelName = "E" (univariate with equal variances) or modelName = "EII" (multivariate with equal spherical covariances), then the method is equivalent to Ward's method for hierarchical clustering.

See Also

hcE,..., hcVVV, hclass

34 hcE

Examples

```
hcTree <- hc(modelName = "VVV", data = iris[,-5])
cl <- hclass(hcTree,c(2,3))

## Not run:
par(pty = "s", mfrow = c(1,1))
clPairs(iris[,-5],cl=cl[,"2"])
clPairs(iris[,-5],cl=cl[,"3"])

par(mfrow = c(1,2))
dimens <- c(1,2)
coordProj(iris[,-5], dimens = dimens, classification=cl[,"2"])
coordProj(iris[,-5], dimens = dimens, classification=cl[,"3"])

## End(Not run)</pre>
```

hcE

Model-based Hierarchical Clustering

Description

Agglomerative hierarchical clustering based on maximum likelihood for a Gaussian mixture model parameterized by eigenvalue decomposition.

Usage

```
hcE(data, partition, minclus=1, ...)
hcV(data, partition, minclus = 1, alpha = 1, ...)
hcEII(data, partition, minclus = 1, ...)
hcVII(data, partition, minclus = 1, alpha = 1, ...)
hcEEE(data, partition, minclus = 1, ...)
hcVVV(data, partition, minclus = 1, alpha = 1, beta = 1, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
partition	A numeric or character vector representing a partition of observations (rows) of data. If provided, group merges will start with this partition. Otherwise, each observation is assumed to be in a cluster by itself at the start of agglomeration.
minclus	A number indicating the number of clusters at which to stop the agglomeration. The default is to stop when all observations have been merged into a single cluster.
alpha, beta	Additional tuning parameters needed for initialization in some models. For details, see Fraley 1998. The defaults provided are usually adequate.
	Catch unused arguments from a do.call call.

hcE 35

Details

Most models have memory usage of the order of the square of the number groups in the initial partition for fast execution. Some models, such as equal variance or "EEE", do not admit a fast algorithm under the usual agglomerative hierarchical clustering paradigm. These use less memory but are much slower to execute.

Value

A numeric two-column matrix in which the *i*th row gives the minimum index for observations in each of the two clusters merged at the *i*th stage of agglomerative hierarchical clustering.

References

- J. D. Banfield and A. E. Raftery (1993). Model-based Gaussian and non-Gaussian Clustering. *Biometrics* 49:803-821.
- C. Fraley (1998). Algorithms for model-based Gaussian hierarchical clustering. *SIAM Journal on Scientific Computing* 20:270-281.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
hc, hclass
```

```
hcTree <- hcEII(data = iris[,-5])
cl <- hclass(hcTree,c(2,3))

## Not run:
par(pty = "s", mfrow = c(1,1))
clPairs(iris[,-5],cl=cl[,"2"])
clPairs(iris[,-5],cl=cl[,"3"])

par(mfrow = c(1,2))
dimens <- c(1,2)
coordProj(iris[,-5], classification=cl[,"2"], dimens=dimens)
coordProj(iris[,-5], classification=cl[,"3"], dimens=dimens)

## End(Not run)</pre>
```

36 hclass

hclass

Classifications from Hierarchical Agglomeration

Description

Determines the classifications corresponding to different numbers of groups given merge pairs from hierarchical agglomeration.

Usage

```
hclass(hcPairs, G)
```

Arguments

hcPairs A numeric two-column matrix in which the *i*th row gives the minimum index for observations in each of the two clusters merged at the *i*th stage of agglomerative

hierarchical clustering.

G An integer or vector of integers giving the number of clusters for which the

corresponding classfications are wanted.

Value

A matrix with length(G) columns, each column corresponding to a classification. Columns are indexed by the character representation of the integers in G.

References

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
hc, hcE
```

```
hcTree <- hc(modelName="VVV", data = iris[,-5])
cl <- hclass(hcTree,c(2,3))

## Not run:
par(pty = "s", mfrow = c(1,1))
clPairs(iris[,-5],cl=cl[,"2"])
clPairs(iris[,-5],cl=cl[,"3"])

## End(Not run)</pre>
```

hypvol 37

hy	nν	o	1
y	\sim	$\mathbf{\circ}$	_

Aproximate Hypervolume for Multivariate Data

Description

Computes a simple approximation to the hypervolume of a multivariate data set.

Usage

```
hypvol(data, reciprocal=FALSE)
```

Arguments

data A numeric vector, matrix, or data frame of observations. Categorical variables

are not allowed. If a matrix or data frame, rows correspond to observations and

columns correspond to variables.

reciprocal A logical variable indicating whether or not the reciprocal hypervolume is de-

sired rather than the hypervolume itself. The default is to return the hypervol-

ume.

Value

Returns the minimum of the hypervolume computed from simple variable bounds and that computed from variable bounds of the principal component scores. Used for the default hypervolume parameter for the noise component when observations are designated as noise in Mclust and mclustBIC.

References

- A. Dasgupta and A. E. Raftery (1998). Detecting features in spatial point processes with clutter via model-based clustering. *Journal of the American Statistical Association 93:294-302*.
- C. Fraley and A.E. Raftery (1998). Computer Journal 41:578-588.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

See Also

mclustBIC

Examples

```
hypvol(iris[,-5])
```

38 imputeData

imputeData	Missing Data Imputation via the mix package	

Description

Imputes missing data using the mix package.

Usage

```
imputeData(x, categorical = NULL, seed = NULL)
```

Arguments

x A numeric vector, matrix, or data frame of observations containing missing values. Categorical variables are allowed. If a matrix or data frame, rows corre-

spond to observations and columns correspond to variables.

categorical A logical vectors whose *i*th entry is TRUE if the *i*th variable or column of x is to

be interpreted as categorical and FALSE otherwise. The default is to assume that

a variable is to be interpreted as categorical only if it is a factor.

seed A seed for the function rngseed that is used to initialize the random num-

ber generator in mix. By default, a seed is chosen uniformly in the interval

(.Machine\$integer.max/1024, .Machine\$integer.max).

Value

A dataset of the same dimensions as x with missing values filled in.

References

J. L. Schafer, Analysis of Imcomplete Multivariate Data, Chapman and Hall, 1997.

See Also

```
imputePairs
```

Examples

```
library(mix)
# impute the continuos variables in the stlouis data
stlimp <- imputeData( stlouis[,-(1:3)])
# plot imputed values
imputePairs( stlouis[,-(1:3)], stlimp)</pre>
```

imputePairs 39

imputePairs	Pairwise Scatter Plots showing Missing Data Imputations	

Description

Creates a scatter plot for each pair of variables in given data, allowing display of imputations for missing values in different colors and symbols than nonmissing values.

Usage

```
imputePairs(x, impx, symbols = c(16,1), colors = c("black", "red"), labels,
    panel = points, ..., lower.panel = panel, upper.panel = panel,
    diag.panel = NULL, text.panel = textPanel, label.pos = 0.5 +
    has.diag/3, cex.labels = NULL, font.labels = 1, row1attop = TRUE,
    gap = 1)
```

Arguments

х	A numeric vector, matrix, or data frame of observations containing missing values. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
impx	The dataset x with missing values imputed.
symbols	Either an integer or character vector assigning plotting symbols to the nonmissing data and impued values, respectively. The default is a closed circle for the nonmissing data and an open circle for the imputed values.
colors	Either an integer or character vector assigning colors to the nonmissing data and impued values, respectively. The default is black for the nonmissing data and red for the imputed values.
labels	As in function pairs.
panel	As in function pairs.
	As in function pairs.
lower.panel	As in function pairs.
upper.panel	As in function pairs.
diag.panel	As in function pairs.
text.panel	As in function pairs.
label.pos	As in function pairs.
cex.labels	As in function pairs.
font.labels	As in function pairs.
row1attop	As in function pairs.
gap	As in function pairs.

40 map

Side Effects

A pairs plot displaying the location of missing and nonmissing values.

References

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
pairs, imputeData
```

Examples

```
library(mix)
# impute the continuos variables in the stlouis data
stlimp <- imputeData( stlouis[,-(1:3)])
# plot imputed values
imputePairs( stlouis[,-(1:3)], stlimp)</pre>
```

map

Classification given Probabilities

Description

Converts a matrix in which each row sums to 1 into the nearest matrix of (0,1) indicator variables.

Usage

```
map(z, warn=TRUE, ...)
```

Arguments

Z	A matrix (for example a matrix of conditional probabilities in which each row sums to 1 as produced by the E-step of the EM algorithm).
warn	A logical variable indicating whether or not a warning should be issued when there are some columns of z for which no row attains a maximum.
• • •	Provided to allow lists with elements other than the arguments can be passed in indirect or list calls with do.call.

Value

A integer vector with one entry for each row of z, in which the i-th value is the column index at which the i-th row of z attains a maximum.

mapClass 41

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
unmap, estep, em, me
```

Examples

```
emEst <- me(modelName = "VVV", data = iris[,-5], z = unmap(iris[,5]))
map(emEst$z)</pre>
```

mapClass

Correspondence between classifications.

Description

Best correspondence between classes given two vectors viewed as alternative classifications of the same object.

Usage

```
mapClass(a, b)
```

Arguments

- a A numeric or character vector of class labels.
- b A numeric or character vector of class labels. Must have the same length as a.

Value

A list with two named elements, aTOb and bTOa which are themselves lists. The aTOb list has a component corresponding to each unique element of a, which gives the element or elements of b that result in the closest class correspondence.

The bT0a list has a component corresponding to each unique element of b, which gives the element or elements of a that result in the closest class correspondence.

See Also

```
mapClass, classError, table
```

42 Mclust

Examples

```
a <- rep(1:3, 3)
a
b <- rep(c("A", "B", "C"), 3)
b
mapClass(a, b)
a <- sample(1:3, 9, replace = TRUE)
a
b <- sample(c("A", "B", "C"), 9, replace = TRUE)
b
mapClass(a, b)</pre>
```

Mclust

Model-Based Clustering

Description

The optimal model according to BIC for EM initialized by hierarchical clustering for parameterized Gaussian mixture models.

Usage

initialization A list containing zero or more of the following components:

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
G	An integer vector specifying the numbers of mixture components (clusters) for which the BIC is to be calculated. The default is G=1:9.
modelNames	A vector of character strings indicating the models to be fitted in the EM phase of clustering. The help file for mclustModelNames describes the available models. The default is $c("E", "V")$ for univariate data and mclustOptions()\$emModelNames for multivariate data (n > d), the spherical and diagonal models $c("EII", "VII", "EEI", "EVI", "VEI", "VVI")$ for multivariate data (n <= d).
prior	The default assumes no prior, but this argument allows specification of a conjugate prior on the means and variances through the function priorControl.
control	A list of control parameters for EM. The defaults are set by the call emControl().

• hcPairs A matrix of merge pairs for hierarchical clustering such as produced by function hc. For multivariate data, the default is to compute a hierarchical clustering tree by applying function hc with modelName = "VVV" to the data or a subset as indicated by the subset argument. The hierarchical clustering results are to start EM. For univariate data, the default is to use quantiles to start EM.

Mclust 43

 subset A logical or numeric vector specifying a subset of the data to be used in the initial hierarchical clustering phase.

warn A logical value indicating whether or not certain warnings (usually related to

singularity) should be issued. The default is to suppress these warnings.

... Catches unused arguments in indirect or list calls via do. call.

Value

A list giving the optimal (according to BIC) parameters, conditional probabilities z, and loglikelihood, together with the associated classification and its uncertainty. The details of the output components are as follows:

modelName A character string denoting the model at which the optimal BIC occurs.

n The number of observations in the data.

d The dimension of the data.

G The optimal number of mixture components.

BIC All BIC values. bic Optimal BIC value.

loglik The loglikelihood corresponding to the optimal BIC.

parameters A list with the following components:

pro A vector whose *k*th component is the mixing proportion for the *k*th component of the mixture model. If missing, equal proportions are assumed.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

A matrix whose [i,k]th entry is the probability that observation i in the test data

belongs to the kth class.

classification map(z): The classification corresponding to z.

uncertainty The uncertainty associated with the classification.

Attributes: The input parameters other than the data.

References

z

- C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.
- C. Fraley and A. E. Raftery (2005, revised 2009). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.

44 mclust1Dplot

See Also

```
priorControl, emControl, mclustBIC, mclustModelNames, mclustOptions
```

Examples

```
irisMclust <- Mclust(iris[,-5])</pre>
## Not run:
plot(irisMclust)
## End(Not run)
```

mclust1Dplot

Plot one-dimensional data modeled by an MVN mixture.

Description

Plot one-dimensional data given parameters of an MVN mixture model for the data.

Usage

```
mclust1Dplot(data, parameters=NULL, z=NULL,
             classification=NULL, truth=NULL, uncertainty=NULL,
             what = c("classification", "density", "errors", "uncertainty"),
             symbols=NULL, ngrid=length(data), xlab = NULL, xlim=NULL, CEX=1,
             identify=FALSE, ...)
```

Arguments

data

A numeric vector of observations. Categorical variables are not allowed.

parameters

A named list giving the parameters of an MCLUST model, used to produce superimposing ellipses on the plot. The relevant components are as follows:

pro Mixing proportions for the components of the mixture. There should one more mixing proportion than the number of Gaussian components if the mixture model includes a Poisson noise term.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

z

A matrix in which the [i,k]th entry gives the probability of observation i belonging to the kth class. Used to compute classification and uncertainty if those arguments aren't available.

classification A numeric or character vector representing a classification of observations (rows) of data. If present argument z will be ignored.

mclust1Dplot 45

truth	A numeric or character vector giving a known classification of each data point. If classification or z is also present, this is used for displaying classification errors.
uncertainty	A numeric vector of values in $(0,1)$ giving the uncertainty of each data point. If present argument z will be ignored.
what	Choose from one of the following three options: "classification" (default), "density", "errors", "uncertainty".
symbols	Either an integer or character vector assigning a plotting symbol to each unique class classification. Elements in symbols correspond to classes in classification in order of appearance in the observations (the order used by the function unique). The default is to use a single plotting symbol I. Classes are delineated by showing them in separate lines above the whole of the data.
ngrid	Number of grid points to use for density computation over the interval spanned by the data. The default is the length of the data set.
xlab	An argument specifying a label for the horizontal axis.
xlim	An argument specifying bounds of the plot. This may be useful for when comparing plots.
CEX	An argument specifying the size of the plotting symbols. The default value is 1.
identify	A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.
	Other graphics parameters.

Side Effects

A plot showing location of the mixture components, classification, uncertainty, density and/or classification errors. Points in the different classes are shown in separated levels above the whole of the data.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
mclust2Dplot, clPairs, coordProj
```

Examples

```
n <- 250 ## create artificial data
set.seed(1)
y <- c(rnorm(n,-5), rnorm(n,0), rnorm(n,5))
yclass <- c(rep(1,n), rep(2,n), rep(3,n))</pre>
```

46 mclust2Dplot

mclust2Dplot

Plot two-dimensional data modelled by an MVN mixture.

Description

Plot two-dimensional data given parameters of an MVN mixture model for the data.

Usage

Arguments

data

A numeric matrix or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables. In this case the data are two dimensional, so there are two columns.

parameters

A named list giving the parameters of an *MCLUST* model, used to produce superimposing ellipses on the plot. The relevant components are as follows:

pro Mixing proportions for the components of the mixture. There should one more mixing proportion than the number of Gaussian components if the mixture model includes a Poisson noise term.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

mclust2Dplot 47

z	A matrix in which the $[i,k]$ th entry gives the probability of observation i belonging to the k th class. Used to compute classification and uncertainty if those arguments aren't available.
classification	A numeric or character vector representing a classification of observations (rows) of data. If present argument z will be ignored.
truth	A numeric or character vector giving a known classification of each data point. If classification or z is also present, this is used for displaying classification errors.
uncertainty	A numeric vector of values in $(0,1)$ giving the uncertainty of each data point. If present argument z will be ignored.
what	Choose from one of the following three options: "classification" (default), "errors", "uncertainty".
quantiles	A vector of length 2 giving quantiles used in plotting uncertainty. The smallest symbols correspond to the smallest quantile (lowest uncertainty), medium-sized (open) symbols to points falling between the given quantiles, and large (filled) symbols to those in the largest quantile (highest uncertainty). The default is $(0.75,0.95)$.
symbols	Either an integer or character vector assigning a plotting symbol to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotSymbols.
colors	Either an integer or character vector assigning a color to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotColors.
scale	A logical variable indicating whether or not the two chosen dimensions should be plotted on the same scale, and thus preserve the shape of the distribution. Default: scale=FALSE
xlim, ylim	An argument specifying bounds for the ordinate, abscissa of the plot. This may be useful for when comparing plots.
CEX	An argument specifying the size of the plotting symbols. The default value is 1.
PCH	An argument specifying the symbol to be used when a classification has not been specified for the data. The default value is a small dot ".".
identify	A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.
swapAxes	A logical variable indicating whether or not the axes should be swapped for the plot.
	Other graphics parameters.

Side Effects

A plot showing the data, together with the location of the mixture components, classification, uncertainty, and/or classification errors.

48 mclustBIC

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
surfacePlot, clPairs, coordProj, mclustOptions
```

Examples

mclustBIC

BIC for Model-Based Clustering

Description

BIC for EM initialized by model-based hierarchical clustering for parameterized Gaussian mixture models.

Usage

Arguments

G

data	A numeric vector, matrix, or data frame of observations. Categorical variables
	11. 1 10. 11. 11. 11. 11. 11. 11. 11. 11

are not allowed. If a matrix or data frame, rows correspond to observations and

columns correspond to variables.

An integer vector specifying the numbers of mixture components (clusters) for which the BIC is to be calculated. The default is G=1:9, unless the argument x is specified, in which case the default is taken from the values associated with x.

49 mclustBIC

modelNames

A vector of character strings indicating the models to be fitted in the EM phase of clustering. The help file for mclustModelNames describes the available models. The default is c("E", "V") for univariate data and mclustOptions()\$emModelNames for multivariate data (n > d), the spherical and diagonal models c("EII", "VII", "EEI", "EVI", "VEI", "VVI") for multivariate data (n \leq d), unless the argument x is specified, in which case the default is taken from the values associated with x.

prior

The default assumes no prior, but this argument allows specification of a conjugate prior on the means and variances through the function priorControl.

control

A list of control parameters for EM. The defaults are set by the call emControl().

initialization A list containing zero or more of the following components:

- hcPairs A matrix of merge pairs for hierarchical clustering such as produced by function hc. For multivariate data, the default is to compute a hierarchical clustering tree by applying function hc with modelName = "VVV" to the data or a subset as indicated by the subset argument. The hierarchical clustering results are to start EM. For univariate data, the default is to use quantiles to start EM.
- subset A logical or numeric vector specifying a subset of the data to be used in the initial hierarchical clustering phase.
- noise A logical or numeric vector indicating an initial guess as to which observations are noise in the data. If numeric the entries should correspond to row indexes of the data. If supplied, a noise term will be added to the model in the estimation.

Vinv

An estimate of the reciprocal hypervolume of the data region. The default is determined by applying function hypvol to the data. Used only if an initial guess as to which observations are noise is supplied.

warn

A logical value indicating whether or not certain warnings (usually related to singularity) should be issued when estimation fails. The default is to suppress these warnings.

х

An object of class "mclustBIC". If supplied, mclustBIC will use the settings in x to produce another object of class "mclustBIC", but with G and modelNames as specified in the arguments. Models that have already been computed in x are not recomputed. All arguments to mclustBIC except data, G and modelName are ignored and their values are set as specified in the attributes of x. Defaults for G and modelNames are taken from x.

Catches unused arguments in indirect or list calls via do. call.

Value

Bayesian Information Criterion for the specified mixture models numbers of clusters. Auxiliary information returned as attributes.

References

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

50 mclustDA

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611:631*.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.

See Also

priorControl, emControl, mclustModel, summary.mclustBIC, hc, me, mclustModelNames, mclustOptions

Examples

```
irisBIC <- mclustBIC(iris[,-5])</pre>
irisBIC
plot(irisBIC)
subset <- sample(1:nrow(iris), 100)</pre>
irisBIC <- mclustBIC(iris[,-5], initialization=list(subset =subset))</pre>
irisBIC
plot(irisBIC)
irisBIC1 <- mclustBIC(iris[,-5], G=seq(from=1,to=9,by=2),</pre>
                     modelNames=c("EII", "EEI", "EEE"))
irisBIC1
plot(irisBIC1)
irisBIC2 <- mclustBIC(iris[,-5], G=seq(from=2,to=8,by=2),</pre>
                        modelNames=c("VII", "VVI", "VVV"), x= irisBIC1)
irisBIC2
plot(irisBIC2)
nNoise <- 450
set.seed(0)
poissonNoise <- apply(apply( iris[,-5], 2, range), 2, function(x, n)</pre>
                        runif(n, min = x[1]-.1, max = x[2]+.1), n = nNoise)
set.seed(0)
noiseInit <- sample(c(TRUE,FALSE),size=nrow(iris)+nNoise,replace=TRUE,</pre>
                     prob=c(3,1))
irisNdata <- rbind(iris[,-5], poissonNoise)</pre>
irisNbic <- mclustBIC(data = irisNdata,</pre>
                       initialization = list(noise = noiseInit))
irisNbic
plot(irisNbic)
```

mclustDA

MclustDA discriminant analysis.

Description

MclustDA training and testing.

mclustDA 51

Usage

Arguments

train A list with two named components: data giving the data and labels giving the

class labels for the observations in the data.

test A list with two named components: data giving the data and labels giving the

class labels for the observations in the data. The labels are used only to compute the error rate in the print method and can be set to NULL if unknown. The

default is to test the training data.

pro Optional prior probabilities for each class in the training data.

G An integer vector specifying the numbers of mixture components (clusters) for

which the BIC is to be calculated. The default is G=1:9.

modelNames A vector of character strings indicating the models to be fitted in the EM phase of

clustering. The help file for mclustModelNames describes the available models. The default is c("E", "V") for univariate data and mclustOptions()\$emModelNames

for multivariate data.

prior The default assumes no prior, but this argument allows specification of a conju-

gate prior on the means and variances through the function priorControl.

control A list of control parameters for EM. The defaults are set by the call emControl().

initialization A list containing zero or more of the following components:

hcPairs A matrix of merge pairs for hierarchical clustering such as produced
by function hc. The default is to compute a hierarchical clustering tree
by applying function hc with modelName = "E" to univariate data and
modelName = "VVV" to multivariate data or a subset as indicated by the
subset argument. The hierarchical clustering results are used as starting
values for EM.

 subset A logical or numeric vector specifying a subset of the data to be used in the initial hierarchical clustering phase.

warn A logical value indicating whether or not certain warnings (usually related to

singularity) should be issued when estimation fails. The default is to suppress

these warnings.

verbose A logical variable telling whether or not to print an indication that the function

is in the training phase, which may take some time to complete.

... Catches unused arguments in indirect or list calls via do. call.

Details

mclustDA combines functions mclustDAtrain and mclustDAtest and their summaries. This is suitable when all test data are available in advance, so that the training model is only used once.

52 mclustDA

Value

A list with the following components:

test A list with the following components:

classification The classification of the test data for this instance of mclustDA. **uncertainty** The uncertainty of the classification (0 least certain, 1 most certain).

labels The test labels (if any) from the input.

training A list with the following components:

classification The classification of the training data for this instance of mclustDA.

z A matrix whose [i,k]th entry is the probability that observation i in the training data belongs to the kth class.

labels The training labels from the input.

summary A data frame summarizing the mclustDA results including the mixture models

and numbers of components for the training classes.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

plot.mclustDA, mclustDAtrain, mclustDAtest, classError

Examples

mclustDAtest 53

```
even \leftarrow odd + 1
crossMclustDA <- mclustDA( train=list(data=cross[odd,-1],</pre>
                                         labels=cross[odd,1]),
                        test= list(data=cross[even,-1],labels=cross[even,1]),
                        verbose = TRUE)
## Not run:
 plot(crossMclustDA, trainData = cross[odd,-1], testData = cross[even,-1])
## End(Not run)
odd \leftarrow seq(from = 1, to = nrow(iris), by = 2)
even \leftarrow odd + 1
irisMclustDA <- mclustDA(train=list(data=iris[odd,-5],labels=iris[odd,5]),</pre>
                        test= list(data=iris[even,-5],labels=iris[even,5]),
                        verbose = TRUE)
## Not run:
 plot(irisMclustDA, trainData = iris[odd,-5], testData = iris[even,-5])
## End(Not run)
```

mclustDAtest

MclustDA Testing

Description

Testing phase for MclustDA discriminant analysis.

Usage

```
mclustDAtest(data, models)
```

Arguments

data A numeric vector, matrix, or data frame of observations to be classified.

models A list of MCLUST-style models including parameters, usually the result of ap-

plying mclustDAtrain to some training data.

Details

Apply summary to the output to obtain the classification of the test data.

Value

A matrix in which the [i,j]th entry is the density for that test observation i in the model for class j.

54 mclustDAtrain

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
summary.mclustDAtest, classError, mclustDAtrain
```

Examples

```
odd <- seq(1, nrow(cross), by = 2)
train <- mclustDAtrain(cross[odd,-1], labels = cross[odd,1]) ## training step
summary(train)

even <- odd + 1
test <- mclustDAtest(cross[even,-1], train) ## compute model densities
clEven <- summary(test)$class ## classify training set
classError(clEven,cross[even,1])</pre>
```

mclustDAtrain

MclustDA Training

Description

Training phase for MclustDA discriminant analysis.

Usage

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
labels	A numeric or character vector assigning a class label to each observation.
G	An integer vector specifying the numbers of mixture components (clusters) for which the BIC is to be calculated. The default is G=1:9.
modelNames	A vector of character strings indicating the models to be fitted in the EM phase of clustering. The help file for mclustModelNames describes the available models. The default is c("E", "V") for univariate data and mclustOptions()\$emModelNames for multivariate data.

mclustDAtrain 55

prior The default assumes no prior, but this argument allows specification of a conjugate prior on the means and variances through the function priorControl.

control A list of control parameters for EM. The defaults are set by the call emControl().

initialization A list containing zero or more of the following components:

hcPairs A matrix of merge pairs for hierarchical clustering such as produced
by function hc. The default is to compute a hierarchical clustering tree
by applying function hc with modelName = "E" to univariate data and
modelName = "VVV" to multivariate data or a subset as indicated by the
subset argument. The hierarchical clustering results are used as starting
values for EM

• subset A logical or numeric vector specifying a subset of the data to be used in the initial hierarchical clustering phase.

A logical value indicating whether or not certain warnings (usually related to

singularity) should be issued when estimation fails. The default is to suppress

these warnings.

verbose A logical value indicating whether or not to print the models and numbers of

components for each class. Default: verbose=TRUE.

... Catches unused arguments in indirect or list calls via do.call.

Details

warn

Except for labels and verbose, the arguments are the same as those for mclustBIC.

Value

A list in which each element gives the parameters and other summary information for the model best fitting each class according to BIC. Attributes are the input parameters other than data, labels and verbose.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
summary.mclustDAtrain, mclustDAtest, mclustBIC
```

Examples

```
odd <- seq(1, nrow(cross), by = 2)
train <- mclustDAtrain(cross[odd,-1], labels = cross[odd,1]) ## training step
summary(train)
even <- odd + 1</pre>
```

56 mclustModel

```
test <- mclustDAtest(cross[even,-1], train) ## compute model densities
clEven <- summary(test)$class ## classify training set
classError(clEven,cross[even,1])</pre>
```

mciustmodei Best model based on Bio	mclustModel	Best model based on BIC
-------------------------------------	-------------	-------------------------

Description

Determines the best model from clustering via mclustBIC for a given set of model parameterizations and numbers of components.

Usage

```
mclustModel(data, BICvalues, G, modelNames, ...)
```

Arguments

8	
data	The matrix or vector of observations used to generate 'object'.
BICvalue	An "mclustBIC" object, which is the result of applying mclustBIC to data.
G	A vector of integers giving the numbers of mixture components (clusters) from which the best model according to BIC will be selected (as.character(G) must be a subset of the row names of BICvalues). The default is to select the best model for all numbers of mixture components used to obtain BICvalues.
modelNam	A vector of integers giving the model parameterizations from which the best model according to BIC will be selected (as.character(model) must be a subset of the column names of BICvalues). The default is to select the best model for parameterizations used to obtain BICvalues.
	Not used. For generic/method consistency.

Value

A list giving the optimal (according to BIC) parameters, conditional probabilities z, and loglikelihood, together with the associated classification and its uncertainty.

The details of the output components are as follows:

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
n	The number of observations in the data.
d	The dimension of the data.
G	The number of components in the Gaussian mixture model corresponding to the optimal BIC.
bic	The optimal BIC value.
loglik	The loglikelihood corresponding to the optimal BIC.
parameters	A list with the following components:

mclustModelNames 57

pro A vector whose *k*th component is the mixing proportion for the *k*th component of the mixture model. If missing, equal proportions are assumed.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

Vinv The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to the model.

A matrix whose [i,k]th entry is the probability that observation i in the test data belongs to the kth class.

References

Z

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

mclustBIC

Examples

```
irisBIC <- mclustBIC(iris[,-5])
mclustModel(iris[,-5], irisBIC)
mclustModel(iris[,-5], irisBIC, G = 1:6, modelNames = c("VII", "VVI", "VVV"))</pre>
```

mclustModelNames

MCLUST Model Names

Description

Model names used in the MCLUST package.

Value

A list including the following components:

univariateMixture

A vector with the following components:

"E": equal variance (one-dimensional)

"V": variable variance (one-dimensional)

58 mclustOptions

multivariateMixture

A vector with the following components:

"EII": spherical, equal volume

"VII": spherical, unequal volume

"EEI": diagonal, equal volume and shape

"VEI": diagonal, varying volume, equal shape

"EVI": diagonal, equal volume, varying shape

"VVI": diagonal, varying volume and shape

"EEE": ellipsoidal, equal volume, shape, and orientation

"EEV": ellipsoidal, equal volume and equal shape

"VEV": ellipsoidal, equal shape

"VVV": ellipsoidal, varying volume, shape, and orientation

singleComponent

A vector with the following components:

"X": one-dimensional

"XII": spherical "XXI": diagonal

"XXX": ellipsoidal

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

Mclust mclustBIC

Examples

mclustModelNames

mclustOptions

Set default values for use with MCLUST.

Description

Supplies a list of values an enumeration of models for use with MCLUST.

Usage

mclustOptions 59

Arguments

emModelNames A vector of 3-character strings that are associated with multivariate models for

which EM estimation is available in MCLUST.

The current default is all of the multivariate mixture models supported in MCLUST.

The help file for mclustModelNames describes the available models.

hcModelNames A vector of character strings associated with multivariate models for which

model-based hierarchical clustering is available in MCLUST.

The current default is the following list:

"EII": spherical, equal volume "VII": spherical, unequal volume

"EEE": ellipsoidal, equal volume, shape, and orientation "VVV": ellipsoidal, varying volume, shape, and orientation

bicPlotSymbols A vector whose entries are either integers corresponding to graphics symbols or

single characters for plotting BIC curves. The default is c(EII=17,VII=2,EEI=16,EVI=10,VEI=13,VVI=1,

EEE=15,EEV=12,VEV=7,VVV=0,E=17,V=2).

bicPlotColors A vector whose entries are either integers corresponding to colors to BIC curves.

c(EII="gray",VII="black",
EEI="orange",EVI="brown",VEI="red",VVI="magenta",
EEE="forestgreen",EEV="green",VEV="cyan",VVV="blue",

E="gray", V="black").

classPlotSymbols

A vector whose entries are either integers corresponding to graphics symbols or single characters for plotting for classifications. Classes are assigned symbols in

the given order. The default is c(17,0,10,4,11,18,6,7,3,16,2,12,8,15,1,9,14,13,5).

classPlotColors

A vector whose entries are either integers corresponding to graphics symbols or single characters for plotting for classifications. Classes are assigned symbols in the given order. The default is

"blue", "red", "green", "cyan", "magenta",
"forestgreen", "purple", "orange", "gray", "brown", "black")

warn A logical value allowing some types of warnings to be turned on or off globally.

Most of these warnings have to do with situations in which singularities are

encountered. The default is warn = TRUE.

Details

mclustOptions is provided for assigning values to the .Mclust list, which is used to supply default values to various functions in MCLUST.

Calls to mclustOptions do not in themselves affect the outcome of computations.

Value

A named list in which the names are the names of the arguments and the values are the values supplied to the arguments.

60 mclustVariance

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
.Mclust, emControl
```

Examples

```
irisBIC <- mclustBIC(iris[,-5])
summary(irisBIC, iris[,-5])

.Mclust
.Mclust <- mclustOptions(emModelNames = c("VII", "VVI", "VVV"))
.Mclust

irisBIC <- mclustBIC(iris[,-5])
summary(irisBIC, iris[,-5])
.Mclust <- mclustOptions() # restore default values
.Mclust</pre>
```

mclustVariance

Template for variance specification for parameterized Gaussian mixture models.

Description

Specification of variance parameters for the various types of Gaussian mixture models.

Details

- The variance component in the parameters list from the output to e.g. me ormstep or input to e.g. estep may contain one or more of the following arguments, depending on the model:
 - modelName A character string indicating the model.
 - **d** The dimension of the data.
 - **G** The number of components in the mixture model.
 - **sigmasq** for the one-dimensional models ("E", "V") and spherical models ("EII", "VII"). This is either a vector whose *k*th component is the variance for the *k*th component in the mixture model ("V" and "VII"), or a scalar giving the common variance for all components in the mixture model ("E" and "EII").
 - **Sigma** For the equal variance models "EII", "EEI", and "EEE". A *d* by *d* matrix giving the common covariance for all components of the mixture model.

me 61

cholSigma For the equal variance model "EEE". A *d* by *d* upper triangular matrix giving the Cholesky factor of the common covariance for all components of the mixture model.

- **sigma** For all multidimensional mixture models. A d by d by G matrix array whose [,,k]th entry is the covariance matrix for the kth component of the mixture model.
- **cholsigma** For the unconstrained covaraince mixture model "VVV". A *d* by *d* by *G* matrix array whose [,,k]th entry is the upper triangular Cholesky factor of the covariance matrix for the *k*th component of the mixture model.
- **scale** For diagonal models "EEI", "EVI", "VEI", "VVI" and constant-shape models "EEV" and "VEV". Either a *G*-vector giving the scale of the covariance (the *d*th root of its determinant) for each component in the mixture model, or a single numeric value if the scale is the same for each component.
- **shape** For diagonal models "EEI", "EVI", "VEI", "VVI" and constant-shape models "EEV" and "VEV". Either a *G* by *d* matrix in which the *k*th column is the shape of the covariance matrix (normalized to have determinant 1) for the *k*th component, or a *d*-vector giving a common shape for all components.
- **orientation** For the constant-shape models "EEV" and "VEV". Either a *d* by *d* by *G* array whose [,,k]th entry is the orthonomal matrix whose columns are the eigenvectors of the covariance matrix of the *k*th component, or a *d* by *d* orthonormal matrix if the mixture components have a common orientation. The orientation component is not needed in spherical and diagonal models, since the principal components are parallel to the coordinate axes so that the orientation matrix is the identity.

In all cases, the value -1 is used as a placeholder for unknown nonzero entries.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

me

EM algorithm starting with M-step for parameterized MVN mixture models.

Description

Implements the EM algorithm for MVN mixture models parameterized by eignevalue decomposition, starting with the maximization step.

Usage

```
me(modelName, data, z, prior = NULL, control = emControl(),
   Vinv = NULL, warn = NULL, ...)
```

62 me

Arguments

modelName A character string indicating the model. The help file for mclustModelNames

describes the available models.

data A numeric vector, matrix, or data frame of observations. Categorical variables

are not allowed. If a matrix or data frame, rows correspond to observations and

columns correspond to variables.

z A matrix whose [i,k]th entry is an initial estimate of the conditional probability

of the ith observation belonging to the *k*th component of the mixture.

prior Specification of a conjugate prior on the means and variances. See the help file

for priorControl for further information. The default assumes no prior.

control A list of control parameters for EM. The defaults are set by the call emControl().

Vinv If the model is to include a noise term, Vinv is an estimate of the reciprocal

hypervolume of the data region. If set to a negative value or 0, the model will include a noise term with the reciprocal hypervolume estimated by the function hypvol. The default is not to assume a noise term in the model through the

setting Vinv=NULL.

warn A logical value indicating whether or not certain warnings (usually related to

singularity) should be issued when the estimation fails. The default is set in

.Mclust\$warn.

. . . Catches unused arguments in indirect or list calls via do. call.

Value

A list including the following components:

modelName A character string identifying the model (same as the input argument).

z A matrix whose [i,k]th entry is the conditional probability of the *i*th observa-

tion belonging to the *k*th component of the mixture.

parameters **pro** A vector whose *k*th component is the mixing proportion for the *k*th component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian

components.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the

mixture model

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance

or details.

Vinv The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to

the model.

loglik The log likelihood for the data in the mixture model.

Attributes: • "info" Information on the iteration.

 "WARNING" An appropriate warning if problems are encountered in the computations. meE 63

References

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.

See Also

```
meE...., meVVV, em, mstep, estep, priorControl, mclustModelNames, mclustVariance, mclustOptions
```

Examples

```
me(modelName = "VVV", data = iris[,-5], z = unmap(iris[,5]))
```

meE

EM algorithm starting with M-step for a parameterized Gaussian mixture model.

Description

Implements the EM algorithm for a parameterized Gaussian mixture model, starting with the maximization step.

Usage

```
meE(data, z, prior=NULL, control=emControl(),
    Vinv=NULL, warn=NULL, ...)
meV(data, z, prior=NULL, control=emControl(),
    Vinv=NULL, warn=NULL, ...)
meEII(data, z, prior=NULL, control=emControl(),
      Vinv=NULL, warn=NULL, ...)
meVII(data, z, prior=NULL, control=emControl(),
      Vinv=NULL, warn=NULL, ...)
meEEI(data, z, prior=NULL, control=emControl(),
      Vinv=NULL, warn=NULL, ...)
meVEI(data, z, prior=NULL, control=emControl(),
     Vinv=NULL, warn=NULL, ...)
meEVI(data, z, prior=NULL, control=emControl(),
      Vinv=NULL, warn=NULL, ...)
meVVI(data, z, prior=NULL, control=emControl(),
      Vinv=NULL, warn=NULL, ...)
```

64 meE

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
Z	A matrix whose $[i,k]$ th entry is the conditional probability of the ith observation belonging to the k th component of the mixture.
prior	Specification of a conjugate prior on the means and variances. The default assumes no prior.
control	A list of control parameters for EM. The defaults are set by the call ${\tt emControl}$ ().
Vinv	An estimate of the reciprocal hypervolume of the data region, when the model is to include a noise term. Set to a negative value or zero if a noise term is desired, but an estimate is unavailable — in that case function hypvol will be used to obtain the estimate. The default is not to assume a noise term in the model through the setting Vinv=NULL.
warn	A logical value indicating whether or not certain warnings (usually related to singularity) should be issued when the estimation fails. The default is set in .Mclust\$warn.
	Catches unused arguments in indirect or list calls via do.call.

Value

Z

A list including the following components:

modelName A character string identifying the model (same as the input argument).

A matrix whose [i,k]th entry is the conditional probability of the *i*th observation belonging to the *k*th component of the mixture.

parameters **pro** A vector whose *k*th component is the mixing proportion for the *k*th component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

mstep 65

Vinv The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to the model.

loglik

The log likelihood for the data in the mixture model.

Attributes:

- "info" Information on the iteration.
- "WARNING" An appropriate warning if problems are encountered in the computations.

References

- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2002a). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.

See Also

```
em, me, estep, mclustOptions
```

Examples

```
meVVV(data = iris[,-5], z = unmap(iris[,5]))
```

mstep

M-step for parameterized Gaussian mixture models.

Description

Maximization step in the EM algorithm for parameterized Gaussian mixture models.

Usage

```
mstep(modelName, data, z, prior = NULL, warn = NULL, ...)
```

Arguments

modelName A character string indicating the model. The help file for mclustModelNames

describes the available models.

data A numeric vector, matrix, or data frame of observations. Categorical variables

are not allowed. If a matrix or data frame, rows correspond to observations and

columns correspond to variables.

66 mstep

Z A matrix whose [i,k]th entry is the conditional probability of the ith observation belonging to the *k*th component of the mixture. In analyses involving noise, this should not include the conditional probabilities for the noise component.

Specification of a conjugate prior on the means and variances. The default as-

sumes no prior.

warn A logical value indicating whether or not certain warnings (usually related to

singularity) should be issued when the estimation fails. The default is set in

.Mclust\$warn.

... Catches unused arguments in indirect or list calls via do. call.

Value

prior

A list including the following components:

modelName A character string identifying the model (same as the input argument).

parameters **pro** A vector whose *k*th component is the mixing proportion for the *k*th component of the mixture model. If the model includes a Poisson term for noise,

there should be one more mixing proportion than the number of Gaussian

components.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the

mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance

for details.

Attributes: "info" For those models with iterative M-steps ("VEI" and "VEV"), informa-

tion on the iteration.

"WARNING" An appropriate warning if problems are encountered in the compu-

tations.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

Note

This function computes the M-step only for MVN mixtures, so in analyses involving noise, the conditional probabilities input should exclude those for the noise component.

In contrast to me for the EM algorithm, computations in mstep are carried out unless failure due to overflow would occur. To impose stricter tolerances on a single mstep, use me with the *itmax* component of the control argument set to 1.

mstepE 67

See Also

```
mstepE, ..., mstepVVV, emControl, me, estep, mclustOptions.
```

Examples

```
mstep(modelName = "VII", data = iris[,-5], z = unmap(iris[,5]))
```

mstepE

M-step for a parameterized Gaussian mixture model.

Description

Maximization step in the EM algorithm for a parameterized Gaussian mixture model.

Usage

```
mstepE( data, z, prior=NULL, warn=NULL, ...)
mstepV( data, z, prior=NULL, warn=NULL, ...)
mstepEII( data, z, prior=NULL, warn=NULL, ...)
mstepVII( data, z, prior=NULL, warn=NULL, ...)
mstepEEI( data, z, prior=NULL, warn=NULL, ...)
mstepVEI( data, z, prior=NULL, warn=NULL, control=NULL, ...)
mstepEVI( data, z, prior=NULL, warn=NULL, ...)
mstepEVI( data, z, prior=NULL, warn=NULL, ...)
mstepEEE( data, z, prior=NULL, warn=NULL, ...)
mstepEEV( data, z, prior=NULL, warn=NULL, ...)
mstepVEV( data, z, prior=NULL, warn=NULL, control=NULL, ...)
mstepVVV( data, z, prior=NULL, warn=NULL, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
Z	A matrix whose [i,k]th entry is the conditional probability of the ith observation belonging to the <i>k</i> th component of the mixture. In analyses involving noise, this should not include the conditional probabilities for the noise component.
prior	Specification of a conjugate prior on the means and variances. The default assumes no prior.
warn	A logical value indicating whether or not certain warnings (usually related to singularity) should be issued when the estimation fails. The default is set in .Mclust\$warn.
control	Values controling termination for models "VEI" and "VEV" that have an iterative M-step. This should be a list with components named <i>itmax</i> and <i>tol</i> . These components can be of length 1 or 2; in the latter case, mstep will use

the second value, under the assumption that the first applies to an outer iteration

68 mstepE

(as in the function me). The default uses the default values from the function emControl, which sets no limit on the number of iterations, and a relative tolerance of sqrt(.Machine\$double.eps) on succesive iterates.

. . . Catches unused arguments in indirect or list calls via do. call.

Value

A list including the following components:

modelName A character string identifying the model (same as the input argument).

parameters **pro** A vector whose *k*th component is the mixing proportion for the *k*th component of the mixture model. If the model includes a Poisson term for noise,

there should be one more mixing proportion than the number of Gaussian components.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance

for details.

Attributes: "info" For those models with iterative M-steps ("VEI" and "VEV"), information on the iteration.

"WARNING" An appropriate warning if problems are encountered in the computations.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

Note

This function computes the M-step only for MVN mixtures, so in analyses involving noise, the conditional probabilities input should exclude those for the noise component.

In contrast to me for the EM algorithm, computations in mstep are carried out unless failure due to overflow would occur. To impose stricter tolerances on a single mstep, use me with the *itmax* component of the control argument set to 1.

See Also

mstep, me, estep, priorControl emControl

Examples

```
mstepVII(data = iris[,-5], z = unmap(iris[,5]))
```

mvn 69

Univariate or Multivariate Normal Fit

Description

Computes the mean, covariance, and loglikelihood from fitting a single Gaussian to given data (univariate or multivariate normal).

Usage

```
mvn( modelName, data, prior = NULL, warn = NULL, ...)
```

Arguments

modelName A character string representing a model name. This can be either "Spherical",

"Diagonal", or "Ellipsoidal" or else

"X" for one-dimensional data,
"XII" for a spherical Gaussian,
"XXI" for a diagonal Gaussian

"XXX" for a general ellipsoidal Gaussian

data A numeric vector, matrix, or data frame of observations. Categorical variables

are not allowed. If a matrix or data frame, rows correspond to observations and

columns correspond to variables.

prior Specification of a conjugate prior on the means and variances. The default as-

sumes no prior.

warn A logical value indicating whether or not a warning should be issued whenever

a singularity is encountered. The default is set in .Mclust\$warn.

... Catches unused arguments in indirect or list calls via do.call.

Value

A list including the following components:

modelName A character string identifying the model (same as the input argument).

parameters **mean** The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the

mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance

for details.

loglik The log likelihood for the data in the mixture model.

Attributes: • "WARNING" An appropriate warning if problems are encountered in the computations.

70 mvnX

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
mvnX, mvnXII, mvnXXI, mvnXXX, mclustModelNames
```

Examples

```
n <- 1000
set.seed(0)
x <- rnorm(n, mean = -1, sd = 2)
mvn(modelName = "X", x)
mu \leftarrow c(-1, 0, 1)
set.seed(0)
x \leftarrow sweep(matrix(rnorm(n*3), n, 3) %*% (2*diag(3)),
           MARGIN = 2, STATS = mu, FUN = "+")
mvn(modelName = "XII", x)
mvn(modelName = "Spherical", x)
set.seed(0)
x \leftarrow sweep(matrix(rnorm(n*3), n, 3) %*% diag(1:3),
           MARGIN = 2, STATS = mu, FUN = "+")
mvn(modelName = "XXI", x)
mvn(modelName = "Diagonal", x)
Sigma <- matrix(c(9,-4,1,-4,9,4,1,4,9), 3, 3)
set.seed(0)
x <- sweep(matrix(rnorm(n*3), n, 3) %*% chol(Sigma),</pre>
           MARGIN = 2, STATS = mu, FUN = "+")
mvn(modelName = "XXX", x)
mvn(modelName = "Ellipsoidal", x)
```

mvnX

Univariate or Multivariate Normal Fit

Description

Computes the mean, covariance, and loglikelihood from fitting a single Gaussian (univariate or multivariate normal).

mvnX 71

Usage

```
mvnX(data, prior = NULL, warn = NULL, ...)
mvnXII(data, prior = NULL, warn = NULL, ...)
mvnXXI(data, prior = NULL, warn = NULL, ...)
mvnXXX(data, prior = NULL, warn = NULL, ...)
```

Arguments

A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.

prior Specification of a conjugate prior on the means and variances. The default assumes no prior.

A logical value indicating whether or not a warning should be issued whenever a singularity is encountered. The default is set in .Mclust\$warn.

... Catches unused arguments in indirect or list calls via do.call.

Details

- mvnXII computes the best fitting Gaussian with the covariance restricted to be a multiple of the identity.
- mvnXXI computes the best fitting Gaussian with the covariance restricted to be diagonal.
- mvnXXX computes the best fitting Gaussian with ellipsoidal (unrestricted) covariance.

Value

A list including the following components:

modelName A character string identifying the model (same as the input argument).

parameters mean The mean for each component. If there is more than one component,

this is a matrix whose kth column is the mean of the kth component of the

mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance

for details.

loglik The log likelihood for the data in the mixture model.

Attributes: • "WARNING" An appropriate warning if problems are encountered in the computations.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3: An R Package for Normal Mixture Modeling and Model-Based Clustering, Technical Report, Department of Statistics, University of Washington.

72 nVarParams

See Also

mvn, mstepE

Examples

```
n <- 1000
set.seed(0)
x \leftarrow rnorm(n, mean = -1, sd = 2)
mvnX(x)
mu \leftarrow c(-1, 0, 1)
set.seed(0)
x <- sweep(matrix(rnorm(n*3), n, 3) %*% (2*diag(3)),</pre>
            MARGIN = 2, STATS = mu, FUN = "+")
mvnXII(x)
set.seed(0)
x \leftarrow sweep(matrix(rnorm(n*3), n, 3) %*% diag(1:3),
            MARGIN = 2, STATS = mu, FUN = "+")
mvnXXI(x)
Sigma <- matrix(c(9,-4,1,-4,9,4,1,4,9), 3, 3)
set.seed(0)
x <- sweep(matrix(rnorm(n*3), n, 3) %*% chol(Sigma),</pre>
            MARGIN = 2, STATS = mu, FUN = "+")
mvnXXX(x)
```

nVarParams

Number of Variance Parameters in Gaussian Mixture Models

Description

Gives the number of variance parameters for parameterizations of the Gaussian mixture model that are used in MCLUST.

Usage

```
nVarParams(modelName, d, G)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
d	The dimension of the data. Not used for models in which neither the shape nor the orientation varies.
G	The number of components in the Gaussian mixture model used to compute loglik.

partconv 73

Details

To get the total number of parameters in model, add G*d for the means and G-1 for the mixing proportions if they are unequal.

Value

The number of variance parameters in the corresponding Gaussian mixture model.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611:631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

bic

Examples

```
sapply(.Mclust$emModelNames, nVarParams, d=2, G=1)
```

partconv

Numeric Encoding of a Partitioning

Description

Converts a vector interpreted as a classification or partitioning into a numeric vector.

Usage

```
partconv(x, consec=TRUE)
```

Arguments

x A vector interpreted as a classification or partitioning.

consec Logical value indicating whether or not to consecutive class numbers should be

used.

Value

Numeric encoding of x. When consec = TRUE, the distinct values in x are numbered by the order in which they appear. When consec = FALSE, each distinct value in x is numbered by the index corresponding to its first appearance in x.

74 partuniq

See Also

```
partuniq
```

Examples

```
partconv(iris[,5])
set.seed(0)
cl <- sample(LETTERS[1:9], 25, replace=TRUE)
partconv(cl, consec=FALSE)
partconv(cl, consec=TRUE)</pre>
```

partuniq

Classifies Data According to Unique Observations

Description

Gives a one-to-one mapping from unique observations to rows of a data matrix.

Usage

```
partuniq(x)
```

Arguments

Х

Matrix of observations.

Value

A vector of length nrow(x) with integer entries. An observation k is assigned an integer i whenever observation i is the first row of x that is identical to observation k (note that i $\leq k$).

See Also

```
partconv
```

```
set.seed(0)
mat <- data.frame(lets = sample(LETTERS[1:2],9,TRUE), nums = sample(1:2,9,TRUE))
mat
ans <- partuniq(mat)
ans
partconv(ans,consec=TRUE)</pre>
```

plot.densityMclust 75

plot.densityMclust

Plot Univariate Mclust Density

Description

Plot method for univariate data associated with the densityMclust function.

Usage

```
## S3 method for class 'densityMclust'
plot(x, data = NULL, ...)
```

Arguments

x Output from densityMclust.

data Optional data points to be highlighted on the density curve.

... Graphics parameters for the plot function.

Details

For more flexibility in plotting, use mclust1Dplot,

Value

A density curve using the mixture model and range information from input x. If data is supplied, the positions of the corresponding data points will be shown on the horizontal axis.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

densityMclust, mclust1Dplot

```
## Not run:
plot(densityMclust(rivers))
plot(densityMclust(rivers), data = rivers, xlim = c(0,1500))
## End(Not run)
```

76 plot.Mclust

plot.Mclust	Plot Model-Based Clustering Results	
-------------	-------------------------------------	--

Description

Plot model-based clustering results: BIC, classification, uncertainty and (for univariate and bivariate data) density.

Usage

Arguments

x	Output from Mclust.
data	The data used to produce x.
what	Choose one or more of: "BIC", "classification", "uncertainty". If the data dimension is less than 3, "density" can also be chosen.
dimens	A vector of length 2 giving the integer dimensions of the desired coordinate projections for multivariate data. The default is c(1,2), in which the first dimension is plotted against the second.
xlab	Optional label for the horizontal axis of the BIC plot.
ylim	Optionnal limits for the vertical axis of the BIC plot.
legendArgs	Arguments to pass to the legend function. Set to NULL for no legend.
identify	A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.
	Other graphics parameters.

Details

For more flexibility in plotting, use mclust1Dplot, mclust2Dplot, surfacePlot, coordProj, or randProj.

Value

Model-based clustering plots: BIC values used for choosing the number of clusters. For data in more than two dimensions, a pairs plot of the showing the classification, a coordinate projections of the data showing location of the mixture components, classification, and uncertainty. For univariate and bivariate data, plots showing location of the mixture components, classification, uncertainty, and density.

plot.mclustBIC 77

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
Mclust, mclust1Dplot, mclust2Dplot, surfacePlot, coordProj, randProj
```

Examples

```
## Not run:
plot(Mclust(precip),precip)

plot(Mclust(faithful),faithful)

plot(Mclust(iris[,-5]),iris[,-5])
## End(Not run)
```

plot.mclustBIC

BIC Plot

Description

Plots the BIC from mclust modeling via function mclustBIC.

Usage

Arguments

X	Output from mclustBIC.

One or more numbers of components corresponding to models fit in x. The

default is to plot the BIC for all of the numbers of components fit.

modelNames One or more model names corresponding to models fit in x. The default is to

plot the BIC for all of the models fit.

78 plot.mclustBIC

symbols	Either an integer or character vector assigning a plotting symbol to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotSymbols.
colors	Either an integer or character vector assigning a color to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotColors.
xlab	Optional label for the horizontal axis of the BIC plot.
ylim	Optional limits for the vertical axis of the BIC plot.
legendArgs	Arguments to pass to the legend function. Set to NULL for no legend.
CEX	A scalar controling the size of the splot symbols.
	Other graphics parameters.

Value

A plot of the BIC values for the models specified in the modelNames argument.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
mclustBIC
```

```
## Not run:
plot(mclustBIC(precip), legendArgs = list(x = "bottomleft"))
plot(mclustBIC(faithful))
plot(mclustBIC(iris[,-5]))
## End(Not run)
```

plot.mclustDA 79

|--|

Description

Plots training and test data, known training data classification, mclustDA test data classification, and/or training errors.

Usage

```
## S3 method for class 'mclustDA'
plot(x, trainData, testData, ...)
```

Arguments

X	The object produced by applying mclustDA with trainingData and classification labels to testData.
trainData	The numeric vector, matrix, or data frame of training observations used to obtain x.
testData	A numeric vector, matrix, or data frame of training observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
	Further arguments to the lower level plotting functions.

Value

Plots of the following: training and test data, known training data classification, mclustDA test data classification, and (if test labels were supplied to mclustDA when x was created) test errors.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

mclustDA

80 plot.mclustDAtrain

Examples

```
n <- 250 ## create artificial data
set.seed(1)
triModal <- c(rnorm(n,-5), rnorm(n,0), rnorm(n,5))</pre>
triClass \leftarrow c(rep(1,n), rep(2,n), rep(3,n))
odd <- seq(from = 1, to = length(triModal), by = 2)
even \leftarrow odd + 1
triMclustDA <- mclustDA(train=list(data=triModal[odd],labels=triClass[odd]),</pre>
                    test= list(data=triModal[even],labels=triClass[even]),
                        verbose = TRUE)
names(triMclustDA)
## Not run:
 plot(triMclustDA, trainData = triModal[odd], testData = triModal[even])
## End(Not run)
odd \leftarrow seq(from = 1, to = nrow(cross), by = 2)
even <- odd + 1
crossMclustDA <- mclustDA( train=list(data=cross[odd,-1],</pre>
                                        labels=cross[odd,1]),
                        test= list(data=cross[even,-1],labels=cross[even,1]),
                        verbose = TRUE)
## Not run:
 plot(crossMclustDA, trainData = cross[odd,-1], testData = cross[even,-1])
## End(Not run)
odd \leftarrow seq(from = 1, to = nrow(iris), by = 2)
even \leftarrow odd + 1
irisMclustDA <- mclustDA(train=list(data=iris[odd,-5],labels=iris[odd,5]),</pre>
                        test= list(data=iris[even,-5],labels=iris[even,5]),
                        verbose = TRUE)
## Not run:
 plot(irisMclustDA, trainData = iris[odd,-5], testData = iris[even,-5])
## End(Not run)
```

plot.mclustDAtrain

Plot mclustDA training models.

Description

Plots representation of the models produced by mclustDAtrain. For multidimensional data, the plot is a coordinate projection and the ellipses shown correspond to the covariance matrices.

plot.mclustDAtrain 81

Usage

Arguments

guments		
х	An object produced by a call to mclustDAtrain.	
data	A numeric matrix or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.	
dimens	A vector of length 2 giving the integer dimensions of the desired coordinate projections. The default is c(1,2), in which the first dimension is plotted against the second.	
symbols	Either an integer or character vector assigning a plotting symbol to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotSymbols.	
colors	Either an integer or character vector assigning a color to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotColors.	
scale	A logical variable indicating whether or not the two chosen dimensions should be plotted on the same scale, and thus preserve the shape of the distribution. Default: scale=FALSE	
xlim, ylim	Arguments specifying bounds for the ordinate, abscissa of the plot. This may be useful for when comparing plots.	
CEX	An argument specifying the size of the plotting symbols. The default value is 1.	
	Other graphics parameters.	

Side Effects

A plot showing a two-dimensional coordinate projection of the data, together with the location of the mixture components, classification, uncertainty, and/or classification errors.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

 $\verb|coordProj|, \verb|mclust1Dplot|, \verb|mclust2Dplot|, \verb|mclust0ptions||$

82 priorControl

Examples

```
odd <- seq(from = 1, to = nrow(iris), by = 2)
irisTrain <- mclustDAtrain(data = iris[odd,-5], labels = iris[odd,5])
## Not run:
plot(irisTrain, iris[odd,-5])
## End(Not run)</pre>
```

priorControl

Conjugate Prior for Gaussian Mixtures.

Description

Specify a conjugate prior for Gaussian mixtures.

Usage

```
priorControl(functionName = "defaultPrior", ...)
```

Arguments

functionName

The name of the function specifying the conjugate prior. The default function is defaultPrior, which can be used a template for alternative specification.

. . .

Optional named arguments to the function specified in functionName together

with their values.

Details

priorControl is used to specify a conjugate prior for EM within MCLUST.

Value

A list with the function name as the first component. The remaining components (if any) consist of a list of arguments to the function with assigned values.

References

- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

randProj 83

See Also

```
mclustBIC, me, mstep, defaultPrior
```

Examples

```
# default prior
irisBIC <- mclustBIC(iris[,-5], prior = priorControl())
summary(irisBIC, iris[,-5])
# no prior on the mean; default prior on variance
irisBIC <- mclustBIC(iris[,-5], prior = priorControl(shrinkage = 0))
summary(irisBIC, iris[,-5])</pre>
```

randProj

Random projections of multidimensional data modeled by an MVN mixture.

Description

Plots random projections given multidimensional data and parameters of an MVN mixture model for the data.

Usage

Arguments

data

A numeric matrix or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.

seeds

A vector if integer seeds for random number generation. Elements should be in the range 0:1000. Each seed should produce a different projection.

parameters

A named list giving the parameters of an *MCLUST* model, used to produce superimposing ellipses on the plot. The relevant components are as follows:

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

84 randProj

z	A matrix in which the $[i,k]$ th entry gives the probability of observation i belonging to the k th class. Used to compute classification and uncertainty if those arguments aren't available.
classification	A numeric or character vector representing a classification of observations (rows) of data. If present argument z will be ignored.
truth	A numeric or character vector giving a known classification of each data point. If classification or z is also present, this is used for displaying classification errors.
uncertainty	A numeric vector of values in $(0,1)$ giving the uncertainty of each data point. If present argument z will be ignored.
what	Choose from one of the following three options: "classification" (default), "errors", "uncertainty".
quantiles	A vector of length 2 giving quantiles used in plotting uncertainty. The smallest symbols correspond to the smallest quantile (lowest uncertainty), medium-sized (open) symbols to points falling between the given quantiles, and large (filled) symbols to those in the largest quantile (highest uncertainty). The default is $(0.75,0.95)$.
symbols	Either an integer or character vector assigning a plotting symbol to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotSymbols.
colors	Either an integer or character vector assigning a color to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is .Mclust\$classPlotColors.
scale	A logical variable indicating whether or not the two chosen dimensions should be plotted on the same scale, and thus preserve the shape of the distribution. Default: scale=FALSE
xlim, ylim	Arguments specifying bounds for the ordinate, abscissa of the plot. This may be useful for when comparing plots.
CEX	An argument specifying the size of the plotting symbols. The default value is 1.
PCH	An argument specifying the symbol to be used when a classification has not been specified for the data. The default value is a small dot ".".
identify	A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.
	Other graphics parameters.

Side Effects

A plot showing a random two-dimensional projection of the data, together with the location of the mixture components, classification, uncertainty, and/or classification errors.

sigma2decomp 85

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3: An R Package for Normal Mixture Modeling and Model-Based Clustering, Technical Report, Department of Statistics, University of Washington.

See Also

clPairs, coordProj, mclust2Dplot, mclust0ptions

Examples

sigma2decomp

Convert mixture component covariances to decomposition form.

Description

Converts a set of covariance matrices from representation as a 3-D array to a parameterization by eigenvalue decomposition.

Usage

```
sigma2decomp(sigma, G=NULL, tol=NULL, ...)
```

Arguments

sigma	Either a 3-D array whose [,,k]th component is the covariance matrix for the kth component in an MVN mixture model, or a single covariance matrix in the case that all components have the same covariance.
G	The number of components in the mixture. When sigma is a 3-D array, the number of components can be inferred from its dimensions.
tol	Tolerance for determining whether or not the covariances have equal volume, shape, and or orientation. The default is the square root of the relative machine precision, sqrt(.Machine\$double.eps), which is about 1.e-8.
	Catches unused arguments from an indirect or list call via do.call.

86 sigma2decomp

Value

The covariance matrices for the mixture components in decomposition form, including the following components:

modelName A character string indicating the infered model. The help file for mclustModelNames

describes the available models.

d The dimension of the data.

G The number of components in the mixture model.

scale Either a G-vector giving the scale of the covariance (the dth root of its determi-

nant) for each component in the mixture model, or a single numeric value if the

scale is the same for each component.

shape Either a G by d matrix in which the kth column is the shape of the covariance

matrix (normalized to have determinant 1) for the kth component, or a d-vector

giving a common shape for all components.

orientation Either a d by d by G array whose [,,k]th entry is the orthonomal matrix whose

columns are the eigenvectors of the covariance matrix of the kth component, or a d by d orthonormal matrix if the mixture components have a common orientation. The orientation component of decomp can be omitted in spherical and diagonal models, for which the principal components are parallel to the coordi-

nate axes so that the orientation matrix is the identity.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

decomp2sigma

```
meEst <- meEEE(iris[,-5], unmap(iris[,5]))
names(meEst$parameters$variance)
meEst$parameters$variance$Sigma
sigma2decomp(meEst$parameters$variance$Sigma, G = length(unique(iris[,5])))</pre>
```

sim 87

sim

Simulate from Parameterized MVN Mixture Models

Description

Simulate data from parameterized MVN mixture models.

Usage

```
sim(modelName, parameters, n, seed = NULL, ...)
```

Arguments

modelName A character string indicating the model. The help file for mclustModelNames

describes the available models.

parameters A list with the following components:

pro A vector whose *k*th component is the mixing proportion for the *k*th component of the mixture model. If missing, equal proportions are assumed.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

n An integer specifying the number of data points to be simulated.

seed An optional integer argument to set.seed for reproducible random class as-

signment. By default the current seed will be used. Reproducibility can also be

achieved by calling set.seed before calling sim.

... Catches unused arguments in indirect or list calls via do.call.

Details

This function can be used with an indirect or list call using do.call, allowing the output of e.g. mstep, em, me, Mclust to be passed directly without the need to specify individual parameters as arguments.

Value

A matrix in which first column is the classification and the remaining columns are the n observations simulated from the specified MVN mixture model.

Attributes:

 "modelName" A character string indicating the variance model used for the simulation. 88 sim

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
simE, ..., simVVV, Mclust, mstep, do.call
```

```
irisBIC <- mclustBIC(iris[,-5])</pre>
irisModel <- mclustModel(iris[,-5], irisBIC)</pre>
names(irisModel)
irisSim <- sim(modelName = irisModel$modelName,</pre>
                parameters = irisModel$parameters,
                n = nrow(iris))
## Not run:
  do.call("sim", irisModel) # alternative call
## End(Not run)
par(pty = "s", mfrow = c(1,2))
dimnames(irisSim) <- list(NULL, c("dummy", (dimnames(iris)[[2]])[-5]))</pre>
dimens \leftarrow c(1,2)
lim1 <- apply(iris[,dimens],2,range)</pre>
lim2 <- apply(irisSim[,dimens+1],2,range)</pre>
lims <- apply(rbind(lim1,lim2),2,range)</pre>
xlim <- lims[,1]</pre>
ylim <- lims[,2]</pre>
coordProj(iris[,-5], parameters=irisModel$parameters,
           classification=map(irisModel$z),
           dimens=dimens, xlim=xlim, ylim=ylim)
coordProj(iris[,-5], parameters=irisModel$parameters,
           classification=map(irisModel$z), truth = irisSim[,-1],
           dimens=dimens, xlim=xlim, ylim=ylim)
irisModel3 <- mclustModel(iris[,-5], irisBIC, G=3)</pre>
irisSim3 <- sim(modelName = irisModel3$modelName,</pre>
                parameters = irisModel3$parameters, n = 500, seed = 1)
## Not run:
 irisModel3$n <- NULL
 irisSim3 <- do.call("sim",c(list(n=500,seed=1),irisModel3)) # alternative call</pre>
```

simE 89

```
## End(Not run)
clPairs(irisSim3[,-1], cl = irisSim3[,1])
```

simE

Simulate from a Parameterized MVN Mixture Model

Description

Simulate data from a parameterized MVN mixture model.

Usage

```
simE(parameters, n, seed = NULL, ...)
simV(parameters, n, seed = NULL, ...)
simEII(parameters, n, seed = NULL, ...)
simVII(parameters, n, seed = NULL, ...)
simEEI(parameters, n, seed = NULL, ...)
simVEI(parameters, n, seed = NULL, ...)
simEVI(parameters, n, seed = NULL, ...)
simVVI(parameters, n, seed = NULL, ...)
simEEE(parameters, n, seed = NULL, ...)
simEEV(parameters, n, seed = NULL, ...)
simVEV(parameters, n, seed = NULL, ...)
simVEV(parameters, n, seed = NULL, ...)
simVVV(parameters, n, seed = NULL, ...)
```

Arguments

parameters

A list with the following components:

pro A vector whose *k*th component is the mixing proportion for the *k*th component of the mixture model. If missing, equal proportions are assumed.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

n

An integer specifying the number of data points to be simulated.

seed

An optional integer argument to set.seed for reproducible random class assignment. By default the current seed will be used. Reproducibility can also be achieved by calling set.seed before calling sim.

. . .

Catches unused arguments in indirect or list calls via do. call.

Details

This function can be used with an indirect or list call using do.call, allowing the output of e.g. mstep, em me, Mclust, to be passed directly without the need to specify individual parameters as arguments.

90 simE

Value

A matrix in which first column is the classification and the remaining columns are the n observations simulated from the specified MVN mixture model.

Attributes:

 "modelName" A character string indicating the variance model used for the simulation.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
sim, Mclust, mstepE, do.call
```

```
d <- 2
G <- 2
scale <- 1
shape <- c(1, 9)
01 < - diag(2)
02 < - diag(2)[,c(2,1)]
0 <- array(cbind(01,02), c(2, 2, 2))</pre>
variance <- list(d= d, G = G, scale = scale, shape = shape, orientation = 0)</pre>
mu <- matrix(0, d, G) ## center at the origin
simdat <- simEEV( n = 200,
                   parameters = list(pro=c(1,1),mean=mu,variance=variance),
                   seed = NULL)
cl <- simdat[,1]</pre>
## Not run:
sigma <- array(apply(0, 3, function(x,y) crossprod(x*y),</pre>
                  y = sqrt(scale*shape)), c(2,2,2))
paramList <- list(mu = mu, sigma = sigma)</pre>
coordProj( simdat, paramList = paramList, classification = cl)
## End(Not run)
```

summary.mclustBIC 91

summary.mclustBIC	Summary Function for model-based clustering.	
summary.mclustB1C	Summary Function for model-based clustering.	

Description

Optimal model characteristics and classification for model-based clustering via mclustBIC.

Usage

```
## S3 method for class 'mclustBIC'
summary(object, data, G, modelNames, ...)
```

Arguments

٤	Suments	
	object	An "mclustBIC" object, which is the result of applying mclustBIC to data.
	data	The matrix or vector of observations used to generate 'object'.
	G	A vector of integers giving the numbers of mixture components (clusters) from which the best model according to BIC will be selected (as.character(G) must be a subset of the row names of object). The default is to select the best model for all numbers of mixture components used to obtain object.
	modelNames	A vector of integers giving the model parameterizations from which the best model according to BIC will be selected (as.character(model) must be a subset of the column names of object). The default is to select the best model for parameterizations used to obtain object.
		Not used. For generic/method consistency.

Value

A list giving the optimal (according to BIC) parameters, conditional probabilities z, and loglikelihood, together with the associated classification and its uncertainty.

The details of the output components are as follows:

modelName	A character string denoting the model corresponding to the optimal BIC.
n	The number of observations in the data.
d	The dimension of the data.
G	The number of mixture components in the model corresponding to the optimal BIC.
bic	The optimal BIC value.
loglik	The loglikelihood corresponding to the optimal BIC.
parameters	A list with the following components:

pro A vector whose *k*th component is the mixing proportion for the *k*th component of the mixture model. If missing, equal proportions are assumed.

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model.

variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.

A matrix whose [i,k]th entry is the probability that observation i in the data belongs to the kth class.

classification map(z): The classification corresponding to z.

uncertainty The uncertainty associated with the classification.

Attributes: • "bestBICvalues" Some of the best bic values for the analysis.

• "prior" The prior as specified in the input.

- "control" The control parameters for EM as specified in the input.
- "initialization" The parameters used to initial EM for computing the maximum likelihood values used to obtain the BIC.

References

z

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

mclustBIC mclustModel

Examples

```
irisBIC <- mclustBIC(iris[,-5])
summary(irisBIC, iris[,-5])
summary(irisBIC, iris[,-5], G = 1:6, modelNames = c("VII", "VVI", "VVV"))</pre>
```

summary.mclustDAtest Classification and posterior probability from mclustDAtest.

Description

Extract classifications and the corresponding posterior probabilities from mclustDAtest.

Usage

```
## S3 method for class 'mclustDAtest'
summary(object, pro=NULL, ...)
```

summary.mclustDAtrain 93

Arguments

object The output of mclustDAtest.

pro Optional prior probabilities for each class in the training data.

... Not used. For generic/method consistency.

Value

A list with the following two components:

classfication The classification from mclustDAtest.

z Matrix of posterior probabilities in which the [i,j]th entry is the probability of

observation i belonging to class j.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

classError, mclustDAtest

Examples

```
odd <- seq(1, nrow(cross), by = 2)
train <- mclustDAtrain(cross[odd,-1], labels = cross[odd,1]) ## training step
summary(train)

even <- odd + 1
test <- mclustDAtest(cross[even,-1], train) ## compute model densities
testSummary <- summary(test)
names(testSummary)
classError(testSummary$classification,cross[even,1])</pre>
```

Description

Extracts the models selected in mclustDAtrain and the corresponding classfications.

Usage

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

Arguments

object The output of mclustDAtrain.

Not used. For generic/method consistency.

Value

A list identifying the model selected by mclustDAtrain for each class of training data and the corresponding classification.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
mclustDAtrain
```

Examples

```
odd <- seq(1, nrow(cross), by = 2)
train <- mclustDAtrain(cross[odd,-1], labels = cross[odd,1])
summary(train)</pre>
```

summary.mclustModel

Summary Function for MCLUST Models

Description

Classification and uncertainty for a mixture models as output by mclustModel.

Usage

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

Arguments

object An "mclustModel" object.
... Not used. For generic/method consistency.

Value

A data frame giving the classification and uncertainty corresponding to the model.

surfacePlot 95

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.

C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

mclustModel

Examples

```
irisBIC <- mclustBIC(iris[,-5])
irisModel <- mclustModel(iris[,-5], irisBIC)
summary(irisModel)</pre>
```

surfacePlot

Density or uncertainty surface for bivariate mixtures.

Description

Plots a density or uncertainty surface given bivariate data and parameters of an MVN mixture model for the data.

Usage

Arguments

data

A matrix, or data frame of bivariate observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.

parameters

A named list giving the parameters of an *MCLUST* model, used to produce superimposing ellipses on the plot. The relevant components are as follows:

mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the *k*th component of the mixture model.

96 surfacePlot

	variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
type	Choose from one of the following three options: "contour" (default), "image", "persp" indicating the plot type.
what	Choose from one of the following options: "density" (default), "uncertainty" indicating what to plot.
transformation	Choose from one of the following three options: "none" (default), "log", "sqrt" indicating a transformation to be applied before plotting.
grid	The number of grid points (evenly spaced on each axis). The mixture density and uncertainty is computed at grid x grid points to produce the surface plot. Default: 50.
nlevels	The number of levels to use for a contour plot. Default: 20.
scale	A logical variable indicating whether or not the two dimensions should be plotted on the same scale, and thus preserve the shape of the distribution. The default is not to scale.
xlim, ylim	An argument specifying bounds for the ordinate, abscissa of the plot. This may be useful for when comparing plots.
identify	A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.
verbose	A logical variable telling whether or not to print an indication that the function is in the process of computing values at the grid points, which typically takes some time to complete.
swapAxes	A logical variable indicating whether or not the axes should be swapped for the plot.
	Other graphics parameters.

Value

An invisible list with components x, y, and z in which x and y are the values used to define the grid and z is the transformed density or uncertainty at the grid points.

Side Effects

A plots showing (a transformation of) the density or uncertainty for the given mixture model and data.

Details

For an image plot, a color scheme may need to be selected on the display device in order to view the plot.

uncerPlot 97

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley and A. E. Raftery (2006, revised 2010). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
mclust2Dplot
```

Examples

uncerPlot

Uncertainty Plot for Model-Based Clustering

Description

Displays the uncertainty in converting a conditional probablility from EM to a classification in model-based clustering.

Usage

```
uncerPlot(z, truth, ...)
```

Arguments

A matrix whose [i,k]th entry is the conditional probability of the ith observation belonging to the kth component of the mixture.
 A numeric or character vector giving the true classification of the data.

... Provided to allow lists with elements other than the arguments can be passed in indirect or list calls with do.call.

Details

When truth is provided and the number of classes is compatible with z, the function compareClass is used to to find best correspondence between classes in truth and z.

98 unmap

Value

A plot of the uncertainty profile of the data, with uncertainties in increasing order of magnitude. If truth is supplied and the number of classes is the same as the number of columns of z, the uncertainty of the misclassified data is marked by vertical lines on the plot.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association 97:611-631*.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
mclustBIC, em, me, mapClass
```

Examples

```
irisBIC <- mclustBIC(iris[,-5])
irisModel3 <- mclustModel(iris[,-5], irisBIC, G = 3)
uncerPlot(z = irisModel3$z)
uncerPlot(z = irisModel3$z, truth = iris[,5])</pre>
```

unmap

Indicator Variables given Classification

Description

Converts a classification into a matrix of indicator variables.

Usage

```
unmap(classification, groups=NULL, noise=NULL, ...)
```

Arguments

classification	A numeric or character vector. Typically the distinct entries of this vector would represent a classification of observations in a data set.
groups	A numeric or character vector indicating the groups from which classification is drawn. If not supplied, the default is to assumed to be the unique entries of classification.
noise	A single numeric or character value used to indicate the value of groups corresponding to noise.
	Catches unused arguments in indirect or list calls via do.call.

wreath 99

Value

An n by m matrix of (0,1) indicator variables, where n is the length of classification and m is the number of unique values or symbols in classification. Columns are labeled by the unique values in classification, and the [i,j]th entry is l if classification[i] is the jth unique value or symbol in sorted order classification. If a noise value of symbol is designated, the corresponding indicator variables are relocated to the last column of the matrix.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

See Also

```
map, estep, me
```

Examples

```
z <- unmap(iris[,5])
z[1:5, ]
emEst <- me(modelName = "VVV", data = iris[,-5], z = z)
emEst$z[1:5,]
map(emEst$z)</pre>
```

wreath

Data Simulated from a 14-Component Mixture

Description

A dataset consisting of 1000 observations drawn from a 14-component normal mixture in which the covariances of the components have the same size and shape but differin orientation.

Usage

```
data(wreath)
```

References

- C. Fraley, A. E. Raftery and R. Wehrens (2005). Incermental model-based clustering for large datasets with small clusters. *Journal of Computational and Graphical Statistics* 14:1:18.
- C. Fraley and A. E. Raftery (2006). MCLUST Version 3 for R: Normal Mixture Modeling and Model-Based Clustering, Technical Report no. 504, Department of Statistics, University of Washington.

Index

*Topic cluster	me, 61
adjustedRandIndex, 3	meE, 63
bic, 4	mstep, 65
bicEMtrain, 5	mstepE, 67
cdens, 6	mvn, 69
cdensE, 8	m∨nX, 70
classError, 10	nVarParams, 72
clPairs, 11	partconv, 73
coordProj, 12	partuniq,74
cv1EMtrain, 15	plot.densityMclust,75
decomp2sigma, 16	plot.Mclust, 76
defaultPrior, 17	plot.mclustBIC,77
Defaults.Mclust, 19	plot.mclustDA, 79
dens, 20	plot.mclustDAtrain, 80
densityMclust, 22	priorControl,82
em, 24	randProj,83
emControl, 26	sigma2decomp, 85
emE, 27	sim, 87
estep, 29	simE, <u>89</u>
estepE, 31	summary.mclustBIC,91
hc, 32	summary.mclustDAtest,92
hcE, 34	summary.mclustDAtrain, 93
hclass, 36	summary.mclustModel,94
hypvol, 37	surfacePlot, 95
imputeData, 38	uncerPlot, 97
imputePairs, 39	unmap, 98
map, 40	*Topic datasets
mapClass, 41	chevron, 9
Mclust, 42	cross, 14
mclust1Dplot, 44	diabetes, 23
mclust2Dplot, 46	wreath, 99
mclustBIC, 48	.Mclust, 60
mclustDA, 50	.Mclust (Defaults.Mclust), 19
mclustDAtest, 53	adjustedRandIndex, 3
mclustDAtrain, 54	aujus ceananumuex, s
mclustModel, 56	bic, 4, 73
mclustModelNames, 57	bicEMtrain, 5, 15
mclustOptions, 58	
mclustVariance, 60	cdens, 6, 9, 21

INDEX 101

cdensE, 7, 8	estepEII (estepE), 31
cdensEEE (cdensE), 8	estepEVI (estepE), 31
cdensEEI (cdensE), 8	estepV (estepE), 31
cdensEEV (cdensE), 8	estepVEI (estepE), 31
cdensEII (cdensE), 8	estepVEV (estepE), 31
cdensEVI (cdensE), 8	estepVII (estepE), 31
cdensV (cdensE), 8	estepVVI (estepE), 31
cdensVEI (cdensE), 8	${\sf estepVVV}, 30$
cdensVEV (cdensE), 8	estepVVV (estepE), 31
cdensVII (cdensE), 8	
cdensVVI (cdensE), 8	hc, 32, 35, 36, 50
cdensVVV, 7	hcE, 33, 34, 36
cdensVVV (cdensE), 8	hcEEE (hcE), 34
chevron, 9	hcEII (hcE), 34
classError, 3, 10, 41, 52, 54, 93	hclass, 33, 35, 36
clPairs, 11, 14, 45, 48, 85	hcV (hcE), 34
coordProj, 12, 12, 45, 48, 77, 81, 85	hcVII (hcE), 34
cross, 14	hcVVV, 33
cv1EMtrain, 6 , 15	hcVVV (hcE), 34
	hypvol, 37
decomp2sigma, 16, 86	
defaultPrior, 17, 83	imputeData, $38,40$
Defaults.Mclust, 19	imputePairs, $38,39$
dens, 7, 9, 20	
densityMclust, 22, 75	map, 40, 99
diabetes, 23	mapClass, 3, 10, 41, 41, 98
do.call, 5, 7, 9, 21, 25, 32, 88, 90	Mclust, 20, 23, 42, 58, 77, 88, 90
	mclust1Dplot, 44, 75, 77, 81
em, 24, 27, 30, 32, 41, 63, 65, 98	mclust2Dplot, 14, 45, 46, 77, 81, 85, 97
EMclust (mclustBIC), 48	mclustBIC, 5, 9, 18, 20, 27, 37, 44, 48, 55, 57
emControl, 26, 44, 50, 60, 67, 68	58, 78, 83, 92, 98
emE, 25, 27	mclustDA, 50, 79
emEEE (emE), 27	mclustDAtest, 52, 53, 55, 93
emEEI (emE), 27	mclustDAtrain, 52, 54, 54, 94
emEEV (emE), 27	mclustModel, 50, 56, 92, 95
emEII (emE), 27	mclustModelNames, 7, 44, 50, 57, 63, 70
emEVI (emE), 27	mclustOptions, 7, 9, 12, 14, 20, 21, 25, 29,
emV (emE), 27	30, 32, 44, 48, 50, 58, 63, 65, 67, 81
emVEI (emE), 27	85
emVEV (emE), 27	mclustVariance, 7, 30, 32, 60, 63
emVII (emE), 27	me, 18, 25, 27, 29, 41, 50, 61, 65, 67, 68, 83,
emVVI (emE), 27	98, 99
emVVV, 25	meE, 63, 63
emVVV (emE), 27	meEEE (meE), 63
estep, 7, 25, 27, 29, 32, 41, 63, 65, 67, 68, 99	meEEI (meE), 63
estepE, 30, 31	meEEV (meE), 63
estepEEE (estepE), 31	meEII (meE), 63
estepEEI (estepE), 31	meEVI (meE), 63
estepEEV (estepE), 31	meV (meE), 63

INDEX

meVEI (meE), 63	printSummaryMclustBICn	
meVEV (meE), 63	(summary.mclustBIC), 91	
meVII (meE), 63	priorControl, 18, 44, 50, 63, 68, 82	
meVVI (meE), 63		
meVVV, 63	randProj, <i>14</i> , <i>77</i> , <i>83</i>	
meVVV (meE), 63		
mstep, 9, 18, 25, 27, 29, 30, 32, 63, 65, 68, 83,	sigma2decomp, 17, 85	
88	sim, 87, 90	
mstepE, 67, 67, 72, 90	simE, 88, 89	
mstepEEE (mstepE), 67	simEEE (simE), 89	
mstepEEI (mstepE), 67	simEEI (simE), 89	
mstepEEV (mstepE), 67	simEEV (simE), 89	
mstepEII (mstepE), 67	simEII (simE), 89	
mstepEVI (mstepE), 67	simEVI (simE), 89	
mstepV (mstepE), 67	simV (simE), 89	
mstepVEI (mstepE), 67	simVEI (simE), 89	
mstepVEV (mstepE), 67	simVEV (simE), 89	
mstepVII (mstepE), 67	simVII (simE), 89	
mstepVVI (mstepE), 67	simVVI (simE), 89	
mstepVVV, 67	simVVV,88	
mstepVVV (mstepE), 67	simVVV (simE), 89	
mvn, 69, 72	summary.mclustBIC, 50, 91	
mvnX, 70, 70	summary.mclustDAtest, 54, 92	
mvnXII, 70	summary.mclustDAtrain, 55, 93	
mvnXII (mvnX), 70	summary.mclustModel, 94	
mvnXXI, 70	summaryMclustBIC (summary.mclustBIC), 91	
mvnXXI (mvnX), 70	<pre>summaryMclustBICn (summary.mclustBIC),</pre>	
mvnXXX, 70	91	
mvnXXX (mvnX), 70	surfacePlot, <i>48</i> , <i>77</i> , <i>95</i>	
	table, <i>3</i> , <i>10</i> , <i>41</i>	
nVarDanama 5 72	table, 3, 10, 41	
nVarParams, 5, 72	uncerPlot, 97	
. 12 40	unmap, 41, 98	
pairs, 12, 40	umap, 71,50	
partconv, 73, 74	wreath, 99	
partuniq, 74, 74		
plot.densityMclust, 23, 75		
plot.Mclust, 76		
plot.mclustBIC, 77		
plot.mclustDA, 52, 79		
plot.mclustDAtrain, 80		
print.Mclust (Mclust), 42		
print.mclustBIC (mclustBIC), 48		
print.mclustDA (mclustDA), 50		
print.mclustDAtrain(mclustDAtrain), 54		
print.summary.mclustBIC		
(summary.mclustBIC), 91		
printSummaryMclustBIC		
(summary.mclustBIC), 91		