Discriminant Analysis

Discriminant analysis

- ► ANOVA and MANOVA: predict a (counted/measured) response from group membership.
- Discriminant analysis: predict group membership based on counted/measured variables.
- Covers same ground as logistic regression (and its variations), but emphasis on classifying observed data into correct groups.
- Does so by searching for linear combination of original variables that best separates data into groups (canonical variables).
- Assumption here that groups are known (for data we have). If trying to "best separate" data into unknown groups, see *cluster analysis*.

Packages

```
library(MASS, exclude = "select")
library(tidyverse)
library(ggrepel)
library(ggbiplot)
library(MVTests) # for Box M test
library(conflicted)
conflict prefer("arrange", "dplyr")
conflict prefer("summarize", "dplyr")
conflict prefer("select", "dplyr")
conflict prefer("filter", "dplyr")
conflict prefer("mutate", "dplyr")
```

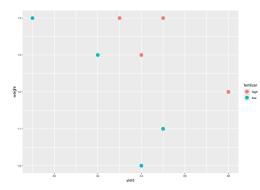
- ggrepel allows labelling points on a plot so they don't overwrite each other.
- ggbiplot uses plyr rather than dplyr, which has functions by similar names.

About select

- ▶ Both dplyr (in tidyverse) and MASS have a function called select, and they do different things.
- How do you know which select is going to get called?
- With library, the one loaded last is visible, and others are not.
- Thus we can access the select in dplyr but not the one in MASS. If we wanted that one, we'd have to say MASS::select.
- Better: load conflicted package. Any time you load two packages containing functions with same name, you get error and have to choose between them.

Example 1: seed yields and weights

Recall data from MANOVA: needed a multivariate analysis to find difference in seed yield and weight based on whether they were high or low fertilizer.



Basic discriminant analysis

```
hilo.1 <- lda(fertilizer ~ yield + weight, data = hilo)</pre>
```

- Uses 1da from package MASS.
- "Predicting" group membership from measured variables.

Output

```
hilo.1
Call:
lda(fertilizer ~ yield + weight, data = hilo)
Prior probabilities of groups:
high low
 0.5 0.5
Group means:
     yield weight
high 35.0 13.25
low 32.5 12.00
Coefficients of linear discriminants:
              I.D1
yield -0.7666761
weight -1.2513563
```

Things to take from output

- ▶ Group means: high-fertilizer plants have (slightly) higher mean yield and weight than low-fertilizer plants.
- → "Coefficients of linear discriminants": LD1, LD2,...are scores constructed from observed variables that best separate the groups.
- For any plant, get LD1 score by taking -0.76 times yield plus -1.25 times weight, add up, standardize.
- ▶ the LD1 coefficients are like slopes:
 - if yield higher, LD1 score for a plant lower
 - if weight higher, LD1 score for a plant lower
- High-fertilizer plants have higher yield and weight, thus low (negative) LD1 score. Low-fertilizer plants have low yield and weight, thus high (positive) LD1 score.
- ▶ One LD1 score for each observation. Plot with actual groups.

How many linear discriminants?

- ▶ Smaller of these:
 - Number of variables
 - Number of groups *minus* 1
- Seed yield and weight: 2 variables, 2 groups, $\min(2, 2-1) = 1$.

Getting LD scores

Feed output from LDA into predict:

```
p <- predict(hilo.1)
hilo.2 <- cbind(hilo, p)
hilo.2</pre>
```

```
fertilizer yield weight class posterior.high posterior.low
                                                                LD1
        low
               34
                     10
                          low
                                2.108619e-05
                                             9.999789e-01
                                                          3.0931414
2
        low
               29
                     14
                          low 1.245320e-03
                                             9.987547e-01 1.9210963
3
               35
                                2.315016e-02
                                             9.768498e-01
                                                          1.0751090
        low
                     11
                          low
4
        low
               32
                     13
                          low 4.579036e-02 9.542096e-01 0.8724245
5
             33
                         high 9.817958e-01
                                             1.820422e-02 -1.1456079
       high
                     14
6
       high
               38
                     12
                         high
                                9.998195e-01
                                             1.804941e-04 -2.4762756
7
       high
               34
                     13
                         high
                                9.089278e-01
                                             9.107216e-02 -0.6609276
8
               35
                     14
                         high
                                9.999109e-01
                                             8.914534e-05 -2.6789600
       high
```

LD1 scores in order

Most positive LD1 score is most obviously low fertilizer, most negative is most obviously high:

```
hilo.2 %>% select(fertilizer, yield, weight, LD1) %>%
    arrange(desc(LD1))
```

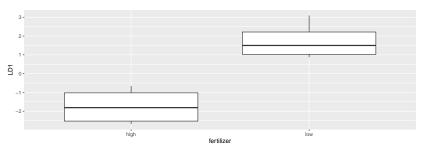
```
fertilizer yield weight
                            LD1
       low
             34
                    10 3.0931414
       low
             29
                    14 1.9210963
3
       low 35
                    11 1.0751090
4
       low 32
                    13 0.8724245
            34
      high
                    13 -0.6609276
5
             33
                    14 -1.1456079
      high
6
      high
             38
                    12 - 2.4762756
8
             35
                    14 -2.6789600
      high
```

High fertilizer have yield and weight high, negative LD1 scores.

Plotting LD1 scores

With one LD score, plot against (true) groups, eg. boxplot:

```
ggplot(hilo.2, aes(x = fertilizer, y = LD1)) + geom_boxplox
```



What else is in hilo.2?

- class: predicted fertilizer level (based on values of yield and weight).
- posterior: predicted probability of being low or high fertilizer given yield and weight.
- ▶ LD1: scores for (each) linear discriminant (here is only LD1) on each observation.

Predictions and predicted groups

...based on yield and weight:

```
hilo.2 %>% select(yield, weight, fertilizer, class)
```

```
yield weight fertilizer class
     34
            10
                      low
                            low
2
     29
            14
                      low
                           low
3
     35
            11
                      low
                           low
4
     32
            13
                      low
                           low
5
     33
            14
                     high high
6
     38
            12
                     high
                           high
            13
     34
                     high high
8
     35
            14
                     high
                           high
```

Count up correct and incorrect classificationot()

```
with(hilo.2, table(obs = fertilizer, pred = class))
```

```
pred
obs high low
high 4 0
low 0 4
```

- Each predicted fertilizer level is exactly same as observed one (perfect prediction).
- Table shows no errors: all values on top-left to bottom-right diagonal.

Posterior probabilities

show how clear-cut the classification decisions were:

```
hilo.2 %>%
  mutate(across(starts_with("posterior"), \(p) round(p, 4))) %>%
  select(-LD1)
```

| | ${\tt fertilizer}$ | yield | weight | ${\tt class}$ | ${\tt posterior.high}$ | posterior.low |
|---|--------------------|-------|--------|---------------|------------------------|---------------|
| 1 | low | 34 | 10 | low | 0.0000 | 1.0000 |
| 2 | low | 29 | 14 | low | 0.0012 | 0.9988 |
| 3 | low | 35 | 11 | low | 0.0232 | 0.9768 |
| 4 | low | 32 | 13 | low | 0.0458 | 0.9542 |
| 5 | high | 33 | 14 | high | 0.9818 | 0.0182 |
| 6 | high | 38 | 12 | high | 0.9998 | 0.0002 |
| 7 | high | 34 | 13 | high | 0.9089 | 0.0911 |
| 8 | high | 35 | 14 | high | 0.9999 | 0.0001 |

Only obs. 7 has any doubt: yield low for a high-fertilizer, but high weight makes up for it.

Example 2: the peanuts

```
my_url <- "http://ritsokiguess.site/datafiles/peanuts.txt"
peanuts <- read_delim(my_url, " ")
peanuts</pre>
```

```
# A tibble: 12 \times 6
    obs location variety
                               smk
  <dbl>
           <dbl>
                  <dbl> <dbl> <dbl> <dbl>
                             153. 51.4
                      5 195.
                      5 194. 168. 53.7
 3
               2
                      5 190, 140, 55,5
 4
      4
                      5 180. 121. 44.4
 5
      5
                      6 203 157. 49.8
 6
      6
                      6 196. 166 45.8
 7
                      6 203, 166, 60,4
8
      8
                      6 198, 162, 54,1
 9
      9
                      8 194. 164. 57.8
10
     10
                      8 187 165. 58.6
11
     11
                      8 202, 167,
                                    65
12
     12
                         200
                               174. 67.2
```

Recall: location and variety both significant in MANOVA. Make combo of them (over):

Location-variety combos

```
peanuts %>%
   unite(combo, c(variety, location)) -> peanuts.combo
peanuts.combo
```

```
# A tibble: 12 x 5
    obs combo
                   smk
               V
  <dbl> <chr> <dbl> <dbl> <dbl> <dbl>
     1 5 1 195. 153. 51.4
     2 5_1 194. 168. 53.7
3
     3 5 2 190. 140. 55.5
4
     4 5_2 180. 121. 44.4
5
     5 6 1 203 157. 49.8
6
     6 6 1 196. 166
                      45.8
     7 6_2 203. 166. 60.4
8
     8 6 2 198. 162. 54.1
9
     9 8_1
             194. 164. 57.8
10
     10 8_1 187 165. 58.6
11
     11 8 2 202. 167. 65
     12 8_2
             200 174. 67.2
12
```

Discriminant analysis

```
# peanuts.1 <- lda(str_c(location, variety, sep = "_") ~ y + smk + w, data = peanuts)</pre>
peanuts.1 <- lda(combo ~ v + smk + w, data = peanuts.combo)
peanuts.1
Call:
lda(combo ~ v + smk + w. data = peanuts.combo)
Prior probabilities of groups:
           5 2
                        6 1
                              62 81
0.1666667 0.1666667 0.1666667 0.1666667 0.1666667
Group means:
            smk
5_1 194.80 160.40 52.55
5_2 185.05 130.30 49.95
6 1 199.45 161.40 47.80
6_2 200.15 163.95 57.25
8_1 190.25 164.80 58.20
8_2 200.75 170.30 66.10
Coefficients of linear discriminants:
          I.D1
                     LD2
                                 LD3
v 0.4027356 0.02967881 0.18839237
smk 0.1727459 -0.06794271 -0.09386294
w -0.5792456 -0.16300221 0.07341123
Proportion of trace:
  LD1
         LD2
               LD3
0.8424 0.1317 0.0258
```

Comments

- Now 3 LDs (3 variables, 6 groups, min(3, 6-1) = 3).
- Relationship of LDs to original variables. Look for coeffs far from zero:

peanuts.1\$scaling

```
UD1 LD2 LD3
y 0.4027356 0.02967881 0.18839237
smk 0.1727459 -0.06794271 -0.09386294
w -0.5792456 -0.16300221 0.07341123
```

- ▶ high LD1 mainly high y or low w.
- ► high LD2 mainly low w.
- Proportion of trace values show relative importance of LDs: LD1 much more important than LD2; LD3 worthless.

The predictions and misclassification

```
p <- predict(peanuts.1)</pre>
peanuts.2 <- cbind(peanuts.combo, p)</pre>
peanuts.2
```

```
y smk w class posterior.5 1 posterior
  obs combo
        5 1 195.3 153.1 51.4 5 1 6.862288e-01 1.82578
1
2
        5 1 194.3 167.7 53.7 5 1 7.269338e-01
3
    3
       5 2 189.7 139.5 55.5 5 2 1.624097e-12
4
    4
       5 2 180.4 121.1 44.4 5 2 1.702156e-16
5
    5
        6 1 203.0 156.8 49.8
                              6_1 4.262552e-05
6
                            6_1 9.681355e-07
    6
        6 1 195.9 166.0 45.8
                             6_2 1.324922e-01
        6 2 202.7 166.1 60.4
                              5_1 5.286987e-01
8
    8
        6 2 197.6 161.8 54.1
9
```

posterior.6_2 posterior.8_1 posterior.8_2

8 1 193.5 164.5 57.8

10

11

12

10

11

7.555850 9.996353

1.00000 1.500083

1.071193 5.98906 2.037993 6.924748

5.773683

8_1 2.298649e-02

8 1 187.0 165.1 58.6 8 1 1.572134e-08 8 2 201.5 166.8 65.0 8 2 8.160707e-05

6.48149 8 2 200.0 173.8 67.2 8 2 1.509768e-06 1.557143

x.LD1

Posterior probabilities

0.00

0.00

```
peanuts.2 %>%
  mutate(across(starts_with("posterior"), \(p) round(p, 2))) %>%
  select(combo, class, starts_with("posterior"))
```

| | | | | | - | | | |
|-----------------------------|----|-------|-------|---------------|---------------|---------------|---------------|--|
| | | | | | | | | |
| | | combo | class | posterior.5_1 | posterior.5_2 | posterior.6_1 | posterior.6_2 | |
| | 1 | 5_1 | 5_1 | 0.69 | 0 | 0 | 0.31 | |
| | 2 | 5_1 | 5_1 | 0.73 | 0 | 0 | 0.27 | |
| | 3 | 5_2 | 5_2 | 0.00 | 1 | 0 | 0.00 | |
| | 4 | 5_2 | 5_2 | 0.00 | 1 | 0 | 0.00 | |
| | 5 | 6_1 | 6_1 | 0.00 | 0 | 1 | 0.00 | |
| | 6 | 6_1 | 6_1 | 0.00 | 0 | 1 | 0.00 | |
| | 7 | 6_2 | 6_2 | 0.13 | 0 | 0 | 0.87 | |
| | 8 | 6_2 | 5_1 | 0.53 | 0 | 0 | 0.47 | |
| | 9 | 8_1 | 8_1 | 0.02 | 0 | 0 | 0.02 | |
| | 10 | 8_1 | 8_1 | 0.00 | 0 | 0 | 0.00 | |
| | 11 | 8_2 | 8_2 | 0.00 | 0 | 0 | 0.00 | |
| | 12 | 8_2 | 8_2 | 0.00 | 0 | 0 | 0.00 | |
| posterior.8_1 posterior.8_2 | | | | | | | | |
| | 1 | | 0.0 | 0.0 | 00 | | | |
| | 2 | | 0.0 | 0.0 | 00 | | | |
| | 3 | | 0.0 | 0.0 | 00 | | | |
| | 4 | | 0.0 | 0.0 | 00 | | | |
| | 5 | | 0.0 | 0.0 | 00 | | | |
| | 6 | | 0.0 | 0.0 | 00 | | | |
| | | | | | | | | |

0.00

0.00

Discriminant scores, again

- How are discriminant scores related to original variables?
- Construct data frame with original data and discriminant scores side by side:

peanuts.1\$scaling

```
y 0.4027356 0.02967881 0.18839237
smk 0.1727459 -0.06794271 -0.09386294
w -0.5792456 -0.16300221 0.07341123
```

- ► LD1 positive if y large and/or w small.
- LD2 positive if w small.

Discriminant scores for data

```
peanuts.2 %>% select(y, w, starts_with("x"))
```

```
x.LD1 x.LD2
                                        x.LD3
  195.3 51.4 1.417354 1.01233393 0.26467918
  194.3 53.7 2.204444 -0.38421359 -1.12526629
 189.7 55.5 -5.562217 1.10184441 0.78720394
4 180.4 44.4 -6.056558 3.88530191 -0.05263163
5 203.0 49.8 6.084370 1.25027629 1.25054957
6 195.9 45.8 7.131192 1.06649258 -1.24422021
7 202.7 60.4 1.430084 -1.11831802 1.09926555
8 197.6 54.1 2.282572 0.04938762 0.07958437
9 193.5 57.8 -1.045438 -0.85884902 -0.67463274
10 187.0 58.6 -4.022969 -1.22292871 -1.89677191
11 201.5 65.0 -1.596806 -1.95130266 1.14518230
12 200.0 67.2 -2.266028 -2.83002474 0.36705787
```

- Obs. 5 and 6 have most positive LD1: large y, small w.
- Obs. 4 has most positive LD2: small w.

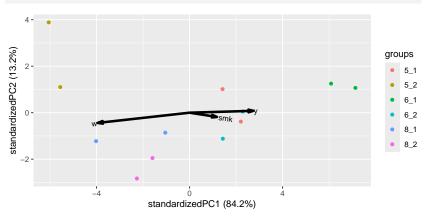
Plot LD1 vs. LD2, labelling by combo

```
g \leftarrow ggplot(peanuts.2, aes(x = x.LD1, y = x.LD2, colour = combo,
                       label = combo)) + geom_point() +
  geom text repel() + guides(colour = "none")
g
 2 -
       5_2
x.LD2
            8 1 °
 -2-
```

x.LD1

"Bi-plot" from ggbiplot





Installing ggbiplot

- ggbiplot not on CRAN, so usual install.packages will not work.
- ▶ Install package devtools first (once):

```
install.packages("devtools")
```

► Then install ggbiplot (once):

```
library(devtools)
install_github("vqv/ggbiplot")
```

Cross-validation

- ➤ So far, have predicted group membership from same data used to form the groups dishonest!
- ▶ Better: cross-validation: form groups from all observations except one, then predict group membership for that left-out observation.
- ▶ No longer cheating!
- Illustrate with peanuts data again.

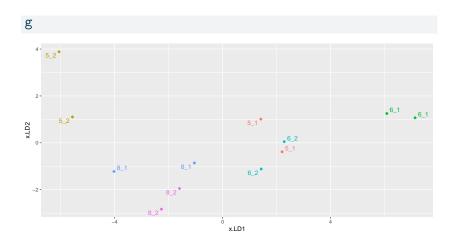
Misclassifications

Fitting and prediction all in one go:

```
pred
obs 5_1 5_2 6_1 6_2 8_1 8_2
5_1 0 0 0 2 0 0
5_2 0 1 0 0 1 0
6_1 0 0 2 0 0
6_2 1 0 0 1 0 0
8_1 0 1 0 0 0 2
8 2 0 0 0 0 2
```

Some more misclassification this time.

Repeat of LD plot



Posterior probabilities

```
peanuts.3 %>%
  mutate(across(starts_with("posterior"), \(p) round(p, 3))) %>%
  calact (combo class starts with ("nosterior"))
```

| serect(combo, class, starts_with(posterior // | | | | | | |
|--|-------|-------|---------------|---------------|---------------|---------------|
| | combo | class | posterior.5_1 | posterior.5_2 | posterior.6_1 | posterior.6_2 |
| 1 | 5_1 | 6_2 | 0.162 | 0.00 | 0.000 | 0.838 |
| 2 | 5_1 | 6_2 | 0.200 | 0.00 | 0.000 | 0.799 |
| 3 | 5_2 | 8_1 | 0.000 | 0.18 | 0.000 | 0.000 |
| 4 | 5_2 | 5_2 | 0.000 | 1.00 | 0.000 | 0.000 |
| 5 | 6_1 | 6_1 | 0.194 | 0.00 | 0.669 | 0.137 |
| c | 6 1 | C 1 | 0 000 | 0.00 | 1 000 | 0 000 |

| 4 | 5_2 | 5_2 | 0.000 | 1.00 | 0.000 | 0.000 |
|----|-----|-----|-------|------|-------|-------|
| 5 | 6_1 | 6_1 | 0.194 | 0.00 | 0.669 | 0.137 |
| 6 | 6_1 | 6_1 | 0.000 | 0.00 | 1.000 | 0.000 |
| 7 | 6_2 | 6_2 | 0.325 | 0.00 | 0.000 | 0.667 |
| 8 | 6_2 | 5_1 | 0.821 | 0.00 | 0.000 | 0.179 |
| 9 | 8_1 | 8_2 | 0.000 | 0.00 | 0.000 | 0.000 |
| 10 | 8_1 | 5_2 | 0.000 | 1.00 | 0.000 | 0.000 |
| 11 | 8_2 | 8_2 | 0.001 | 0.00 | 0.000 | 0.004 |
| 12 | 8_2 | 8_2 | 0.000 | 0.00 | 0.000 | 0.000 |
| | | | | | | |

0.000

posterior.8_1 posterior.8_2 0.000 0.000 0.000

0.000 0.820

0.000

0.000 0.000 0.000

Why more misclassification?

- ▶ When predicting group membership for one observation, only uses the *other one* in that group.
- So if two in a pair are far apart, or if two groups overlap, great potential for misclassification.
- Groups 5_1 and 6_2 overlap.
- ▶ 5_2 closest to 8_1s looks more like an 8_1 than a 5_2 (other one far away).
- ▶ 8_1s relatively far apart and close to other things, so one appears to be a 5_2 and the other an 8_2.

Example 3: professions and leisure activities

- ▶ 15 individuals from three different professions (politicians, administrators and belly dancers) each participate in four different leisure activities: reading, dancing, TV watching and skiing. After each activity they rate it on a 0–10 scale.
- ▶ How can we best use the scores on the activities to predict a person's profession?
- Or, what combination(s) of scores best separate data into profession groups?

The data

```
my_url <- "http://ritsokiguess.site/datafiles/profile.txt"
active <- read_delim(my_url, " ")
active</pre>
```

A tibble: 15 x 5

| | | | _ | | |
|----|---------------------|-------------|-------------|-------------|-------------|
| | job | reading | dance | tv | ski |
| | <chr></chr> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> | <dbl></dbl> |
| 1 | ${\tt bellydancer}$ | 7 | 10 | 6 | 5 |
| 2 | ${\tt bellydancer}$ | 8 | 9 | 5 | 7 |
| 3 | ${\tt bellydancer}$ | 5 | 10 | 5 | 8 |
| 4 | ${\tt bellydancer}$ | 6 | 10 | 6 | 8 |
| 5 | bellydancer | 7 | 8 | 7 | 9 |
| 6 | politician | 4 | 4 | 4 | 4 |
| 7 | politician | 6 | 4 | 5 | 3 |
| 8 | politician | 5 | 5 | 5 | 6 |
| 9 | politician | 6 | 6 | 6 | 7 |
| 10 | politician | 4 | 5 | 6 | 5 |
| 11 | admin | 3 | 1 | 1 | 2 |
| 12 | admin | 5 | 3 | 1 | 5 |
| 13 | admin | 4 | 2 | 2 | 5 |
| 14 | admin | 7 | 1 | 2 | 4 |
| 15 | admin | 6 | 3 | 3 | 3 |

Discriminant analysis

```
active.1 <- lda(job ~ reading + dance + tv + ski, data = active)
active 1
Call:
lda(job ~ reading + dance + tv + ski, data = active)
Prior probabilities of groups:
     admin bellydancer politician
 0.3333333 0.3333333 0.3333333
Group means:
           reading dance tv ski
               5.0 2.0 1.8 3.8
admin
bellydancer
           6.6 9.4 5.8 7.4
               5.0 4.8 5.2 5.0
politician
Coefficients of linear discriminants:
               LD1
                         LD2
reading -0.01297465 -0.4748081
dance -0.95212396 -0.4614976
tv -0.47417264 1.2446327
ski 0.04153684 -0.2033122
Proportion of trace:
  I.D1
        LD2
0.8917 0.1083
```

Comments

- Two discriminants, first fair bit more important than second.
- ▶ LD1 depends (negatively) most on dance, a bit on tv.
- LD2 depends mostly (negatively) on tv.

Misclassification

```
p <- predict(active.1)
active.2 <- cbind(active, p)
with(active.2, table(obs = job, pred = class))</pre>
```

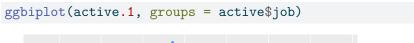
|] | pred | | |
|-------------|---------------|---------------------|------------|
| obs | ${\tt admin}$ | ${\tt bellydancer}$ | politician |
| admin | 5 | 0 | 0 |
| bellydancer | 0 | 5 | 0 |
| politician | 0 | 0 | 5 |

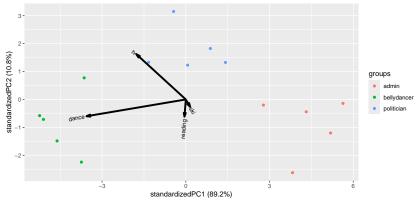
Everyone correctly classified.

Plotting LDs

```
g \leftarrow ggplot(active.2, aes(x = x.LD1, y = x.LD2, colour = job, la)
  geom_point() + geom_text_repel() + guides(colour = "none")
g
  2-
                bellydancer
      bellydancer
      bellydancer
                                                                     admin •
     bellydancer
               bellydancer
                                                                admin
                    -3
                                        x.LD1
```

Biplot



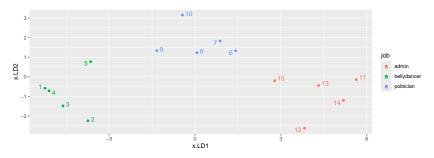


Comments on plot

- Groups well separated: bellydancers top left, administrators top right, politicians lower middle.
- Bellydancers most negative on LD1: like dancing most.
- Administrators most positive on LD1: like dancing least.
- ▶ Politicians most negative on LD2: like TV-watching most.

Plotting individual persons

Make label be identifier of person. Now need legend:



Posterior probabilities

active.2 %>% mutate(across(starts_with("posterior"), \((p) round(p, 3))) %>%
 select(job, class, starts_with("posterior"))

| | job | class | posterior.admin | posterior.bellydancer |
|----------------------|---------------|-------------|-----------------|-----------------------|
| 1 | bellydancer | bellydancer | 0.000 | 1.000 |
| 2 | bellydancer | bellydancer | 0.000 | 1.000 |
| 3 | bellydancer | bellydancer | 0.000 | 1.000 |
| 4 | bellydancer | bellydancer | 0.000 | 1.000 |
| 5 | bellydancer | bellydancer | 0.000 | 0.997 |
| 6 | politician | politician | 0.003 | 0.000 |
| 7 | politician | politician | 0.000 | 0.000 |
| 8 | politician | politician | 0.000 | 0.000 |
| 9 | politician | politician | 0.000 | 0.002 |
| 10 | politician | politician | 0.000 | 0.000 |
| 11 | admin | admin | 1.000 | 0.000 |
| 12 | admin | admin | 1.000 | 0.000 |
| 13 | 3 admin admin | | 1.000 | 0.000 |
| 14 | 4 admin admin | | 1.000 | 0.000 |
| 15 | 5 admin admin | | 0.982 | 0.000 |
| posterior.politician | | | | |
| 1 | | 0.000 | | |
| 2 | | 0.000 | | |
| 3 | | 0.000 | | |
| 4 | | 0.000 | | |
| 5 | | 0.003 | | |
| 6 | | 0.997 | | |
| _ | | | | |

Cross-validating the jobs-activities data

Recall: no need for predict:

```
p <- lda(job ~ reading + dance + tv + ski, data = active, 0
active.3 <- cbind(active, class = p$class, posterior = p$po
with(active.3, table(obs = job, pred = class))</pre>
```

|] | pred | | |
|-------------|---------------|-------------|------------|
| obs | ${\tt admin}$ | bellydancer | politician |
| admin | 5 | 0 | 0 |
| bellydancer | 0 | 4 | 1 |
| politician | 0 | 0 | 5 |

This time one of the bellydancers was classified as a politician.

and look at the posterior probabilities

```
active.3 %>%
mutate(across(starts_with("posterior"), \(p) round(p, 3))) %>%
select(job, class, starts_with("post"))
```

| | job | class | posterior.admin | posterior.bellydancer |
|---|--------------|-------------|-----------------|-----------------------|
| 1 | bellydancer | bellydancer | 0.000 | 1.000 |
| 2 | bellydancer | bellydancer | 0.000 | 1.000 |
| 3 | bellydancer | bellydancer | 0.000 | 1.000 |
| 4 | bellydancer | bellydancer | 0.000 | 1.000 |
| 5 | bellydancer | politician | 0.000 | 0.001 |
| 6 | politician | politician | 0.006 | 0.000 |
| 7 | politician | politician | 0.001 | 0.000 |
| 8 | politician | politician | 0.000 | 0.000 |
| 9 | politician | politician | 0.000 | 0.009 |
| 1 | O politician | politician | 0.000 | 0.000 |
| 1 | 1 admin | admin | 1.000 | 0.000 |
| 1 | 2 admin | admin | 1.000 | 0.000 |
| 1 | 3 admin | admin | 1.000 | 0.000 |
| 1 | 4 admin | admin | 1.000 | 0.000 |
| 1 | 5 admin | admin | 0.819 | 0.000 |
| | posterior.po | olitician | | |
| 1 | | 0.000 | | |
| 2 | | 0.000 | | |
| 3 | | 0.000 | | |
| 4 | | 0.000 | | |
| 5 | | 0.999 | | |

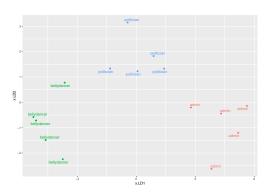
Comments

- ▶ Bellydancer was "definitely" a politician!
- One of the administrators might have been a politician too.

Why did things get misclassified?

Go back to plot of discriminant scores:

- one bellydancer much closer to the politicians,
- one administrator a bit closer to the politicians.



Example 4: remote-sensing data

- ▶ View 25 crops from air, measure 4 variables x1-x4.
- Go back and record what each crop was.
- Can we use the 4 variables to distinguish crops?

The data

```
my_url <- "http://ritsokiguess.site/datafiles/remote-sensing.txt"
crops <- read_table(my_url)
crops %>% print(n = 25)
```

```
# A tibble: 25 x 6
                   x1
                          x2
                                xЗ
                                       x4 cr
   crop
   <chr>>
               <dbl> <dbl> <dbl> <dbl> <chr>
                                31
 1 Corn
                   16
                          27
                                       33 r
 2 Corn
                   15
                                30
                                       30 r
                          23
 3 Corn
                   16
                          27
                                27
                                       26 r
 4 Corn
                   18
                          20
                                25
                                       23 r
 5 Corn
                   15
                          15
                                31
                                       32 r
 6 Corn
                   15
                          32
                                32
                                       15 r
 7 Corn
                   12
                          15
                                16
                                       73 r
 8 Soybeans
                   20
                          23
                                23
                                       25 y
                                25
 9 Soybeans
                   24
                          24
                                       32 y
                                23
10 Soybeans
                   21
                          25
                                       24 y
11 Soybeans
                   27
                          45
                                24
                                       12 y
                                15
12 Soybeans
                   12
                          13
                                       42 y
13 Soybeans
                   22
                          32
                                31
                                       43 y
14 Cotton
                   31
                          32
                                33
                                       34 t
                          24
                                26
                                       28 t
15 Cotton
                   29
                                28
16 Cotton
                   34
                          32
                                       45 t.
```

Discriminant analysis

0.8044 0.1832 0.0124

```
crops.1 \leftarrow lda(crop \sim x1 + x2 + x3 + x4, data = crops)
crops.1
Call:
lda(crop \sim x1 + x2 + x3 + x4, data = crops)
Prior probabilities of groups:
              Cotton Sovbeans Sugarbeets
     Corn
     0.28
                0.24
                           0.24
                                      0.24
Group means:
                x1
                         x2 x3
Corn
         15.28571 22.71429 27.42857 33.14286
Cotton 34.50000 32.66667 35.00000 39.16667
Sovbeans 21.00000 27.00000 23.50000 29.66667
Sugarbeets 31.00000 32.16667 20.00000 40.50000
Coefficients of linear discriminants:
                       LD2
          I.D1
                                     LD3
x1 0.14077479 0.007780184 -0.0312610362
x2 0.03006972 0.007318386 0.0085401510
x3 -0.06363974 -0.099520895 -0.0005309869
x4 -0.00677414 -0.035612707 0.0577718649
Proportion of trace:
   I.D1
         LD2
                LD3
```

Assessing

- ▶ 3 LDs (four variables, four groups).
- ▶ 1st two important.
- LD1 mostly x1 (minus)
- LD2 x3 (minus)

Predictions

Thus:

```
p <- predict(crops.1)
crops.2 <- cbind(crops, p)
with(crops.2, table(obs = crop, pred = class))</pre>
```

| | pred | | | |
|------------|------|----------------|----------|------------|
| obs | Corn | ${\tt Cotton}$ | Soybeans | Sugarbeets |
| Corn | 6 | 0 | 1 | 0 |
| Cotton | 0 | 4 | 2 | 0 |
| Soybeans | 2 | 0 | 3 | 1 |
| Sugarbeets | . 0 | 0 | 3 | 3 |

Not very good, eg. only half the Soybeans and Sugarbeets classified correctly.

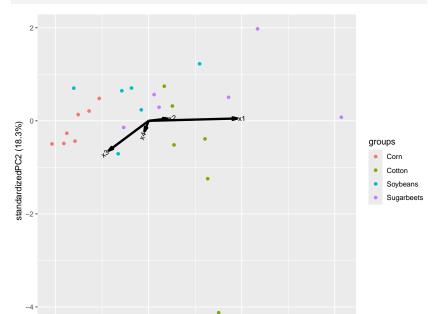
Plotting the LDs

```
ggplot(crops.2, aes(x = x.LD1, y = x.LD2, colour = crop))
  geom_point()
                                                         crop
×.LD2
 -2.
                           x.LD1
```

Corn (red) mostly left, cotton (green) sort of right, soybeans and sugarbeets (blue and purple) mixed up.

Biplot

ggbiplot(crops.1, groups = crops\$crop)



Comments

- Corn low on LD1 (left), hence low on x1
- Cotton tends to be high on LD1 (high x1)
- one cotton very low on LD2 (high x3?)
- Rather mixed up.

Posterior probs (some)

```
crops.2 %>% mutate(across(starts_with("posterior"), \(p) round(p, 3))) %>%
  filter(crop != class) %>%
  select(crop, class, starts_with("posterior"))
```

| | crop | class | posterior.Corn | posterior.Cotton | posterior.Soybeans | | |
|----|----------------------|------------|----------------|------------------|--------------------|--|--|
| 4 | Corn | Soybeans | 0.443 | 0.034 | 0.494 | | |
| 11 | Soybeans | Sugarbeets | 0.010 | 0.107 | 0.299 | | |
| 12 | Soybeans | Corn | 0.684 | 0.009 | 0.296 | | |
| 13 | Soybeans | Corn | 0.467 | 0.199 | 0.287 | | |
| 15 | Cotton | Soybeans | 0.056 | 0.241 | 0.379 | | |
| 17 | Cotton | Soybeans | 0.066 | 0.138 | 0.489 | | |
| 20 | Sugarbeets | Soybeans | 0.381 | 0.146 | 0.395 | | |
| 21 | Sugarbeets | Soybeans | 0.106 | 0.144 | 0.518 | | |
| 24 | Sugarbeets | Soybeans | 0.088 | 0.207 | 0.489 | | |
| | posterior.Sugarbeets | | | | | | |
| 4 | | 0.029 | | | | | |
| 11 | | 0.584 | | | | | |
| 12 | | 0.011 | | | | | |

```
11 0.029
11 0.584
12 0.011
13 0.047
15 0.324
17 0.306
20 0.078
21 0.232
24 0.216
```

Comments

- ▶ These were the misclassified ones, but the posterior probability of being correct was not usually too low.
- ▶ The correctly-classified ones are not very clear-cut either.

MANOVA

Began discriminant analysis as a followup to MANOVA. Do our variables significantly separate the crops?

```
response <- with(crops, cbind(x1, x2, x3, x4))
crops.manova <- manova(response ~ crop, data = crops)
summary(crops.manova)</pre>
```

Df Pillai approx F num Df den Df Pr(>F)

Box's M test

We should also run Box's M test to check for equal variance of each variable across crops:

```
summary(BoxM(response, crops$crop))
```

Box's M Test

Chi-Squared Value = 69.42634 , df = 30 and p-value: 5.79e-05

- ► The P-value for the M test is smaller even than our guideline of 0.001. So we should not take the MANOVA seriously.
- ▶ Apparently at least one of the crops differs (in means) from the others. So it is worth doing this analysis.
- ▶ We did this the wrong way around, though!

The right way around

- First, do a MANOVA to see whether any of the groups differ significantly on any of the variables.
- Check that the MANOVA is believable by using Box's M test.
- ► If the MANOVA is significant, do a discriminant analysis in the hopes of understanding how the groups are different.
- For remote-sensing data (without Clover):
 - ▶ LD1 a fair bit more important than LD2 (definitely ignore LD3).
 - ► LD1 depends mostly on x1, on which Cotton was high and Corn was low.
- ▶ Discriminant analysis in MANOVA plays the same kind of role that Tukey does in ANOVA.