

Discrimimant 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)
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")
```

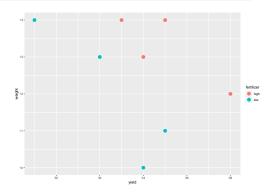
- ggrepel allows labelling points on a plot so they don't overwrite each other.
- ggbiplot uses plyr rather than dplyr, which has functions by similar names.

#### 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))
```

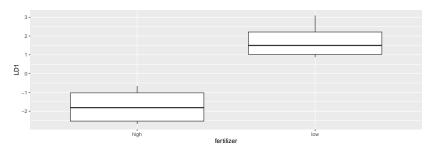
```
fertilizer yield weight
                            LD1
       low
             34
                    10
                       3.0931414
       low
             29
                    14 1.9210963
       low 35
3
                    11 1.0751090
4
       low
            32
                    13 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_boxplor
```



#### 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
     34
            13
                     high high
8
     35
            14
                     high
                           high
```

## Count up correct and incorrect classification

low 0

- ► 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)
```

```
fertilizer yield weight class posterior.high posterior.low
        low
               34
                      10
                          low
                                      0.0000
                                                   1.0000
2
               29
                      14 low
                                      0.0012
                                                   0.9988
        low
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
               38
       high
                      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(combo ~ v + smk + w, data = peanuts.combo)
peanuts.1
Call:
lda(combo ~ y + smk + w, data = peanuts.combo)
Prior probabilities of groups:
               5_2 6_1 6_2
     5_1
                                           8_1
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:
                     LD2
          I.D1
  0.4027356 0.02967881 0.18839237
smk 0.1727459 -0.06794271 -0.09386294
  -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)
peanuts.2 <- cbind(peanuts.combo, p)
with(peanuts.2, table(obs = combo, pred = class))</pre>
```

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

Actually classified very well. Only one 6\_2 classified as a 5\_1, rest all correct.

#### Posterior probabilities

6

0.00

0.00

0.00

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

		• • • • • •	,			
	combo	claga	nostorior E 1	nostorior E 2	postorior 6 1	negtorior 6 2
			-	posterior.5_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
	poste	rior.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		

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

```
LD1 LD2 LD3
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
```

Obs. 5 and 6 have most positive LD1: large y, small w.

12 200.0 67.2 -2.266028 -2.83002474 0.36705787

Obs. 4 has most positive LD2: small w.

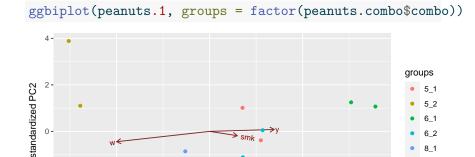
## Plot LD1 vs. LD2, labelling by combo

```
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-
```

x.LD1

### "Bi-plot" from ggbiplot

-2-



standardized PC1

8\_2

## 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.

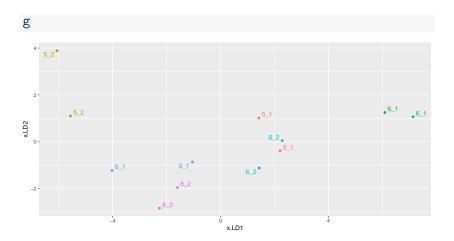
#### Misclassifications

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 0
6_2 1 0 0 1 0 0
8_1 0 1 0 0 0 2
```

Some more misclassification this time.

## Repeat of LD plot



#### Posterior probabilities

0.000

```
peanuts.3 %>%
  mutate(across(starts_with("posterior"), \(p) round(p, 3))) %>%
```

	select(combo, class, starts_with("posterior"))						
	combo	clace	nosterior 5 1	posterior.5_2	nosterior 6 1	nosterior 6	
1	5_1		-	0.00	0.000	0.83	
2	5_1	6_2	0.200	0.00	0.000	0.79	
3	5_2	8_1	0.000	0.18	0.000	0.00	
4	5_2	5_2	0.000	1.00	0.000	0.00	
5	6_1	6_1	0.194	0.00	0.669	0.13	
_							

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
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

0.000

11	0_2	0_2	0.001	0.00	0.000
12	8_2	8_2	0.000	0.00	0.000
I	osteri	ior.8_1 j	posterior.8_2		
1		0.000	0.000		
2		0.000	0.000		
3		0.820	0.000		
4		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	${\tt reading}$	${\tt dance}$	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	${\tt bellydancer}$	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
politician
               5.0 4.8 5.2 5.0
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:
  LD1
        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

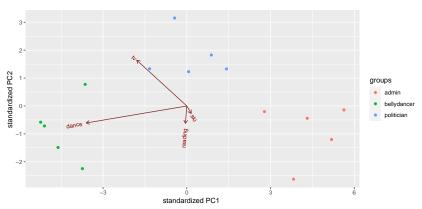
Everyone correctly classified.

# Plotting LDs

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

# **Biplot**



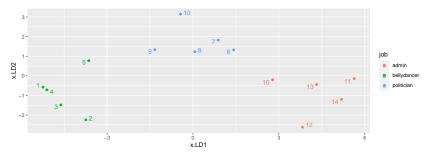


## Comments on plot

- 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"))

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 0.000 10 politician politician 0.000 0.000 11 admin admin 1.000 0.000 12 admin admin 1.000 0.000 13 admin admin 1.000 0.000 14 admin admin 1.000 0.000 15 admin admin 1.000 0.000 16 admin admin 0.982 0.000 17 posterior.politician 0.000 2 0.000 3 0.000 4 0.000 5 0.003		job	class	posterior.admin	posterior.bellydancer	
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 admin admin 1.000 0.000 14 admin admin 1.000 0.000 15 admin admin 1.000 0.000 16 admin admin 0.982 0.000 17 posterior.politician 0.000 18 admin admin 0.982 0.000 19 posterior.politician 0.000	1	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 admin admin 1.000 0.000 14 admin admin 1.000 0.000 15 admin admin 1.000 0.000 16 admin admin 0.982 0.000 17 posterior.politician 0.000 18 admin admin 0.982 0.000 19 posterior.politician 0.000	2	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         0.000           10         politician politician         0.000         0.000           11         admin admin damin         1.000         0.000           12         admin admin damin         1.000         0.000           14         admin admin damin         1.000         0.000           15         admin admin admin 0.982         0.000           2         0.000         0.000           3         0.000         0.000           4         0.000         0.000           5         0.003         0.003	3	bellydancer	${\tt bellydancer}$	0.000	1.000	
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 admin admin 1.000 0.000 14 admin admin 1.000 0.000 15 admin admin 0.982 0.000 16 posterior.politician 0.000 2 0.000 2 0.000 3 0.000 4 0.000 5 0.003	4	bellydancer	${\tt bellydancer}$	0.000	1.000	
7 politician politician 0.000 0.000 8 politician politician 0.000 0.000 9 politician politician 0.000 0.000 10 politician politician 0.000 0.000 11 admin admin 1.000 0.000 12 admin admin 1.000 0.000 13 admin admin 1.000 0.000 14 admin admin 1.000 0.000 15 admin admin 0.982 0.000 posterior.politician 1 0.000 2 0.000 3 0.000 4 0.000 5 0.003	5	bellydancer	${\tt bellydancer}$	0.000	0.997	
8	6	politician	politician	0.003	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 admin admin 1.000 0.000 14 admin admin 1.000 0.000 15 admin admin 0.982 0.000 posterior.politician 1 0.000 2 0.000 3 0.000 4 0.000 5 0.003	7	politician	politician	0.000	0.000	
10 politician politician	8	politician	politician	0.000	0.000	
11 admin admin 1.000 0.000 12 admin admin 1.000 0.000 13 admin admin 1.000 0.000 14 admin admin 1.000 0.000 15 admin admin 0.982 0.000 posterior.politician 1 0.000 2 0.000 3 0.000 4 0.000 5 0.003	9	politician	politician	0.000	0.002	
12 admin admin 1.000 0.000 13 admin admin 1.000 0.000 14 admin admin 1.000 0.000 15 admin admin 0.982 0.000 posterior.politician 1 0.000 2 0.000 3 0.000 4 0.000 5 0.003	10	politician	politician	0.000	0.000	
13 admin admin 1.000 0.000 14 admin admin 1.000 0.000 15 admin admin 0.982 0.000 posterior.politician 1 0.000 2 0.000 3 0.000 4 0.000 5 0.003	11	admin	admin	1.000	0.000	
14 admin admin 1.000 0.000 15 admin admin 0.982 0.000 posterior.politician 1 0.000 2 0.000 3 0.000 4 0.000 5 0.003	12	admin	admin	1.000	0.000	
15 admin admin 0.982 0.000 posterior.politician 1 0.000 2 0.000 3 0.000 4 0.000 5 0.003	13	admin	admin	1.000	0.000	
posterior.politician 1	14	admin	admin	1.000	0.000	
1 0.000 2 0.000 3 0.000 4 0.000 5 0.003	15	admin	admin	0.982	0.000	
2 0.000 3 0.000 4 0.000 5 0.003		posterior.politician				
3 0.000 4 0.000 5 0.003	1		0.000			
4 0.000 5 0.003	2	2 0.000				
5 0.003	3		0.000			
	4		0.000			
	5		0.003			
6 0.997	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		

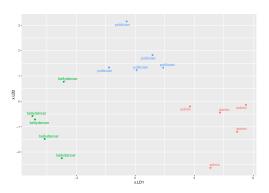
## Comments

- ▶ 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>
                   16
                                31
 1 Corn
                          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
                   12
                                 15
12 Soybeans
                          13
                                       42 y
13 Soybeans
                   22
                          32
                                31
                                       43 y
14 Cotton
                   31
                          32
                                33
                                       34 t
                          24
                                 26
                                       28 t
15 Cotton
                   29
                          32
                                 28
16 Cotton
                   34
                                       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.

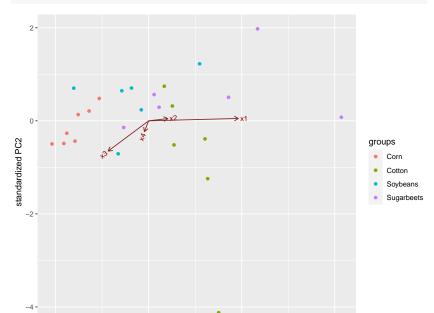
## Plotting the LDs

```
ggplot(crops.2, aes(x = x.LD1, y = x.LD2, colour = crop))
  geom_point()
                                                             crop
×.LD2
 -2.
                                                               Sugarbeets
                             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			
13		0.047			

4 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.