

# Assignment 4 - Canonical Correlation Analysis

## **GROUP 03**

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*13 December 2019*

## **Canonical correlation analysis by utilizing suitable software**

Look at the data described in Exercise 10.16 of Johnson, Wichern. You may find it in the file P10-16.DAT. The data for 46 patients are summarized in a covariance matrix, which will be analyzed in R. Read through the description of the different R packages and functions so you may choose the most suitable one for the analysis. Supplement with own code where necessary.

The given matrix is the following:

V1	V2	V3	V4	V5
1106.000	396.700	108.400	0.787	26.230
396.700	2382.000	1143.000	-0.214	-23.960
108.400	1143.000	2136.000	2.189	-20.840
0.787	-0.214	2.189	0.016	0.216
26.230	-23.960	-20.840	0.216	70.560

Thus, separating the variance-covariance matrix it is obtained that

$$\Sigma_{11} =$$

V1	V2	V3
1106.0	396.7	108.4
396.7	2382.0	1143.0
108.4	1143.0	2136.0

$$\Sigma_{22} =$$

	V4	V5
4	0.016	0.216
5	0.216	70.560

$$\Sigma_{21} =$$

	V1	V2	V3
4	0.787	-0.214	2.189
5	26.230	-23.960	-20.840

$$\Sigma_{12} =$$

V4	V5
0.787	26.23
-0.214	-23.96
2.189	-20.84

It can be computed that

$$M = S_{11}^{-1/2} S_{12} S_{22}^{-1} S_{21} S_{11}^{-1/2} =$$

0.0468068	-0.0374259	0.0813854
-0.0374259	0.0306007	-0.0716743
0.0813854	-0.0716743	0.2059907

Its eigen-decomposition is given by

The first two eigenvalues  $\vec{\alpha}$ :

x
0.2676458
0.0157523

The first two eigenvectors  $\vec{e}$ :

0.3749438	0.7634104
-0.3220478	-0.4247428
0.8693114	-0.4866191

Also,

$$D = S_{22}^{-1/2} S_{21} S_{11}^{-1} S_{12} S_{22}^{-1/2} =$$

0.2671702	0.0109346
0.0109346	0.0162279

Its eigen-decomposition is given by

Eigenvalues  $\vec{\beta}$ :

x
0.2676458
0.0157523

Eigenvectors  $\vec{f}$ :

-0.9990556	0.0434508
-0.0434508	-0.9990556

It is defined that

$$\hat{\mathbf{a}}'_k = \hat{\mathbf{e}}'_k S_{11}^{-1/2}$$

$$\hat{\mathbf{b}}'_k = \hat{\mathbf{f}}'_k S_{22}^{-1/2}$$

Thus, based in results above:

$$\hat{\mathbf{a}} =$$

0.0131007	0.0247525
-0.0144383	-0.0093175
0.0233997	-0.0086672

$$\hat{\mathbf{b}} =$$

-8.0655751	0.3751678
0.0191591	-0.1200675

$M$  and  $D$  have the same eigenvalues, so the canonical correlations can be calculated from one of

$$[\hat{\rho}_1^*, \hat{\rho}_2^*] =$$

0.5173449	0.1255082
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For Hypothesis testing, using  $\alpha = 0.05, p = 3, q = 2$  we have that, the obtained critical value is given by

$$\chi_{(1-\alpha,pq)} = 12.59159$$

$$H_0 : \Sigma_{12} = 0$$

The test statistic:

$$-\left(n-1-\frac{1}{2}(p+q+1)\right)\ln\prod_{i=1}^2(1-\hat{\rho}_i^{*2})$$

For the obtained canonical correlations it is obtained that

$$test_1 = 13.74948$$

$$test_2 = 13.74948$$

It is seen that  $test_i > 12.59159$ . Thus  $H_0$  is rejected.

- a) Test at the 5% level if there is any association between the groups of variables.
- b) How many pairs of canonical variates are significant?
- c) Interpret the “significant” squared canonical correlations. Tip: Read section “Canonical Correlations as Generalizations of Other Correlation Coefficients”.
- d) Interpret the canonical variates by using the coefficients and suitable correlations.
- e) Are the “significant” canonical variates good summary measures of the respective data sets? Tip: Read section “Proportions of Explained Sample Variance”.
- f) Give your opinion on the success of this canonical correlation analysis.

## Appendix A - Code

```
RNGversion('3.5.1')
knitr::opts_chunk$set(echo = TRUE)
library(expm)
library(knitr)
library(CCP)
data <- read.table("./Data/P10-16.DAT")
#number of observations (patients)
n <- 46
#number of primary variables
p <- 3
#number of secondary variables
q <- 2
kable(data)
#separating the variance-covariance matrix
sigma11 <- as.matrix(data[1:3,1:3])
sigma22 <- as.matrix(data[4:5, 4:5])
sigma21 <- as.matrix(data[4:5, 1:3])
sigma12 <- as.matrix(data[1:3, 4:5])

M <- sqrtm(solve(sigma11)) %*% sigma12 %*% solve(sigma22) %*% sigma21 %*% sqrtm(solve(sigma11))
D <- sqrtm(solve(sigma22)) %*% sigma21 %*% solve(sigma11) %*% sigma12 %*% sqrtm(solve(sigma22))

kable(sigma11)
kable(sigma22)
kable(sigma21)
kable(sigma12)
kable(M)
mEigenDecom <- eigen(M)
mEigVect <- mEigenDecom$vectors[,1:2]
mEigVals <- mEigenDecom$values[1:2]
kable(mEigVals)
kable(mEigVect)
kable(D)
dEigenDecom <- eigen(D)
dEigVect <- dEigenDecom$vectors
dEigVals <- dEigenDecom$values
kable(dEigVals)
kable(dEigVect)
a <- t(mEigVect) %*% sqrtm(solve(sigma11))
a <- t(a)
b <- t(dEigVect) %*% sqrtm(solve(sigma22))
b <- t(b)
kable(a)
kable(b)
rho1 <- sqrt(mEigVals)
rho2 <- sqrt(dEigVals)
kable(t(rho1))
test1 <- -(n-1-(0.5*(p+q+1))) * log(prod(1-rho1^2))
#Hypothesis testing
alpha <- 0.05
#critical value
```

```
crit <- qchisq(p = (1-alpha), df = p*q)
#test statistic
test1 <- -(n-1-(0.5*(p+q+1))) * log(prod(1-rho1^2)) #13.74948
test2 <- -(n-1-(0.5*(p+q+1))) * log(prod(1-rho1[2]^2)) #13.74948 they are the same
```