Tips!

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1 Tips: Centering an array

It' very easy to center a data set using high level templated expressions and statistical functors.

Listing 1: Example

Listing 1: Output

```
min(A) = -4.66112 -3.1092 -2.76891
     -4.65294 -5.47609
\max(A) = 4.17889 5.89107 5.08115
6.39462 5.17813
max(A.abs()) =4.66112 5.89107
     5.08115 6.39462 5.47609
mean(A) =0.963606 1.26585 1.26198
     1.05056 0.723175
Centering...
min(A) = -5.62472 - 4.37505 - 4.0309
     -5.7035 -6.19926
\max(A) = 3.21529 \ 4.62522 \ 3.81916
5.34406 4.45495
max(A.abs()) =5.62472 4.62522
     4.0309 5.7035 6.19926
mean(A) =2.57572e-16 -3.93019e-16
     2.13163e-16 -3.4639e-16
     -1.15463<u>e</u>-16
```

the expression

```
Const::Vector < Real > (100) mean (A)
```

represents the matrix multiplication of a column vector of 1 with 100 rows and of row vector with the mean of each column of A.

Note:

For each column of the array A we can get the maximal value in absolute value using max(A.abs()). It is possible to use functors mixed with unary or binary operators.

2 Tips: Compute the mean for each column of an array

You can easily get the mean of a whole vector or a matrix containing missing values using the expression

```
CArray<Real> A(100, 20);
Law::Normal law(1,2);
A.rand(law);
Real m = A.meanSafe();
```

In some cases you may want to get the mean for each column of an array with missing values. You can get it in a @c PointX vector using either the code

```
PointX m;
m = meanByCol(A.safe()); // mean(A.safe()); is shorter
```

or the code

```
Array2DPoint < Real > m;
m.move(Stat::mean(A.safe()));
```

The method A.safe() will replace any missing (or NaN) values by zero. In some cases it's not sufficient, Suppose you know your data are all positive and you want to compute the log-mean of your data. In this case, you will rather use

```
m = Stat::mean(A.safe(1.).log());
```

and all missing (or NaN) values will be replaced by one.

Notes

You can also compute the variance. If you want to compute the mean of each row, you will have to use the functor Stat::meanByRow. In this latter case, you get a VectorX as result.

3 Tips: Compute the mean and the variance of multidimensionnal data

You can easily compute the mean and the variance matrix of multidimensional data. Assume we are handling this kind of data

```
// values (b,g,r,ir)
typedef CArrayVector<double, 4> Spectrum;
```

repeated in space and time. The data are stored in an array

```
// array of values
typedef CArray<Spectrum > ArraySpectrum;
ArraySpectrum datait;
```

and we want to compute at each time the (multidimensional) mean of this data set. This can be used using the following code:

```
// array of mean values
typedef CArrayPoint<Spectrum> PointSpectrum;
PointSpectrum mut(datait.cols());
for (int t= datait.beginCols(); t< datait.endCols(); ++t)
{
    mut[t] = 0.;
    for (int i=datait_.beginRows(); i< datait_.endRows(); ++i)
    {       mut[t] += datait_(i,t);}
      mut[t]/= data.sizeRows();
}</pre>
```

The variance matrix (using numerical correction) can be computed using the following code:

```
// covariances values (b,g,r,ir)
typedef CArraySquare <double, 4> CovSpectrum;
// array of mean values
typedef CArrayPoint <CovSpectrum > PointCov;
PointSpectrum sigmat(datait.cols());
for (int t = datait.beginCols(); t < datait.endCols(); ++t)
{
    CovSpectrum var; var = 0.0;
    Spectrum sum = 0.0;
    for (int i = datait_.beginRows(); i < datait_.endRows(); ++i)
    {
        Spectrum dev;
        sum += (dev = datait(i,t) - mut[t]);
        var += devdev.transpose();
    }
    sigmat[t] = (var - ((sumsum.transpose())/datait.sizeCols()) )/datait.sizeCols();
}</pre>
```

STK++ handles transparently the multidimensional nature of the data.