Modern Applyed Statistics(Chap 11)

```
library(MASS)
library(class)
library(fastICA)
library(cluster)
options(width=65, digits=5)

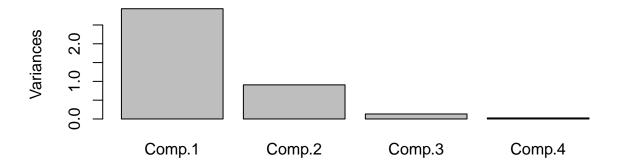
# install.packages("../package/xgobi_1.2-15.tar.gz", repos = NULL, type = "source")
# install.packages("../package/RGtk2_2.20.36.tar.gz", repos = NULL, type = "source")
# install.packages("../package/rggobi_2.1.22.tar.gz", repos = NULL, type = "source")
```

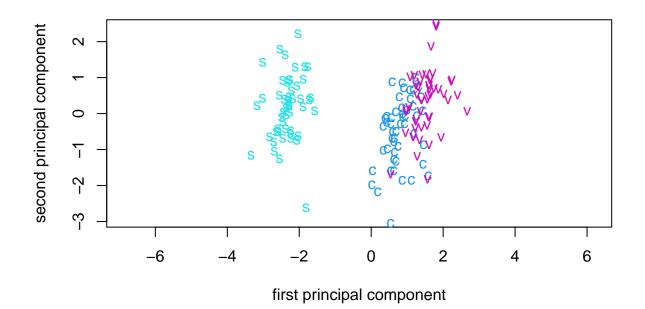
11.1 Visualization methods

1) Principal Component analysis

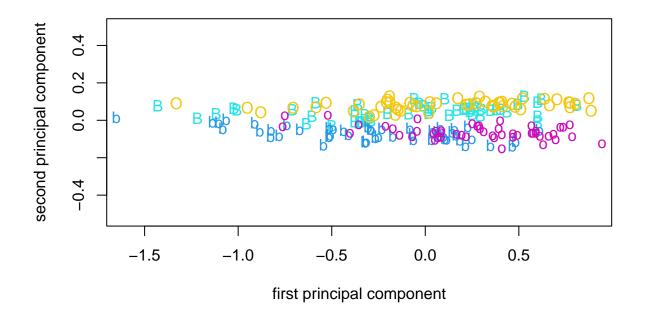
```
# Iris data
ir <- rbind(iris3[,,1], iris3[,,2], iris3[,,3])</pre>
ir.species <- factor(c(rep("s", 50), rep("c", 50), rep("v", 50)))
# Principal Component for the log-transformed iris data.
(ir.pca <- princomp(log(ir), cor = TRUE))</pre>
## Call:
## princomp(x = log(ir), cor = TRUE)
## Standard deviations:
## Comp.1 Comp.2 Comp.3 Comp.4
## 1.71246 0.95238 0.36470 0.16568
  4 variables and 150 observations.
summary(ir.pca)
## Importance of components:
##
                           Comp.1 Comp.2
                                            Comp.3
                                                       Comp.4
## Standard deviation
                          1.71246 0.95238 0.364703 0.1656840
## Proportion of Variance 0.73313 0.22676 0.033252 0.0068628
## Cumulative Proportion 0.73313 0.95989 0.993137 1.0000000
plot(ir.pca)
```

ir.pca





```
# Crabs data
lcrabs <- log(crabs[, 4:8])</pre>
crabs.grp \leftarrow factor(c("B", "b", "0", "o")[rep(1:4, each = 50)])
# Principal Component for the crabs data.
(lcrabs.pca <- princomp(lcrabs))</pre>
## Call:
## princomp(x = lcrabs)
## Standard deviations:
     Comp.1 Comp.2
                         Comp.3
                                   Comp.4
                                              Comp.5
## 0.5166405 0.0746536 0.0479144 0.0248040 0.0090522
## 5 variables and 200 observations.
loadings(lcrabs.pca)
##
## Loadings:
     Comp.1 Comp.2 Comp.3 Comp.4 Comp.5
## FL 0.452 0.157 0.438 0.752 0.114
## RW 0.387 -0.911
## CL 0.453 0.204 -0.371
                                 -0.784
## CW 0.440 -0.672
                                  0.591
## BD 0.497 0.315 0.458 -0.652 0.136
##
                  Comp.1 Comp.2 Comp.3 Comp.4 Comp.5
##
                                 1.0
                                         1.0
## SS loadings
                     1.0
                            1.0
                                                 1.0
## Proportion Var
                     0.2
                            0.2
                                  0.2
                                          0.2
                                                 0.2
## Cumulative Var
                    0.2
                            0.4
                                0.6
                                         0.8
                                                1.0
lcrabs.pc <- predict(lcrabs.pca)</pre>
dimnames(lcrabs.pc) <- list(NULL, paste("PC", 1:5, sep = ""))</pre>
# First two principal components for the crabs data.
eqscplot(lcrabs.pc[, 1:2], type = "n",
        xlab = "first principal component",
         ylab = "second principal component")
text(lcrabs.pc[, 1:2], labels = as.character(crabs.grp),
  col = 3 + as.integer(crabs.grp))
```



2) Exploratory projection pursuit

3) Distance methods

```
# Distance-based representations of the iris data
ir.scal <- cmdscale(dist(ir) , k = 2, eig = T)

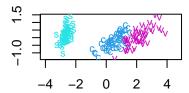
distp <- dist(ir); dist2 <- dist(ir.scal$points)
sum((distp - dist2)^2)/sum(distp^2) # calculating a measure of 'stress'</pre>
```

[1] 0.0017469

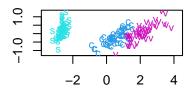
Metric scaling

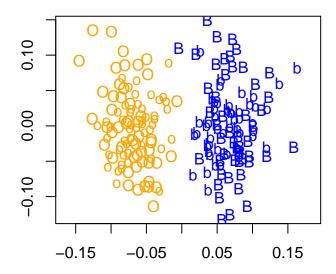
0: -2 0 2 4

Sammon mapping

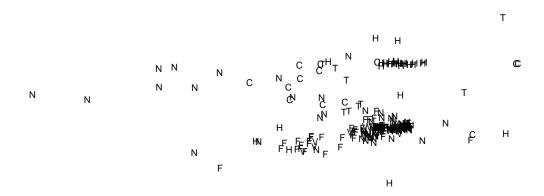


Kruskal's MDS





```
# Isotonic multidimensional scaling representation of the fgl data.
fgl.iso <- isoMDS(dist(as.matrix(fgl[-40, -10])))
eqscplot(fgl.iso$points, type = "n", xlab = "", ylab = "", axes = FALSE)
# either
# for(i in seq(along = levels(fgl$type))) {
# set <- fgl$type[-40] == levels(fgl$type)[i]
# points(fgl.iso$points[set,], pch = 18, cex = 0.6, col = 2 + i)}
# key(text = list(levels(fgl$type), col = 3:8))
# or
text(fgl.iso$points, labels = c("F", "N", "V", "C", "T", "H")[fgl$type[-40]], cex = 0.6)</pre>
```

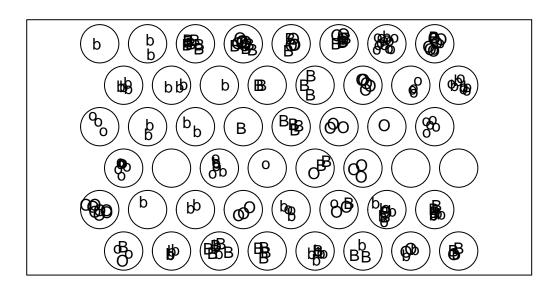


```
fgl.iso3 <- isoMDS(dist(as.matrix(fgl[-40, -10])), k = 3)
# S: brush(fgl.iso3$points)
fgl.col <- c("SkyBlue", "SlateBlue", "Orange", "Orchid", "Green", "HotPink")[fgl$type]
# xgobi(fgl.iso3$points, colors = fgl.col)</pre>
```

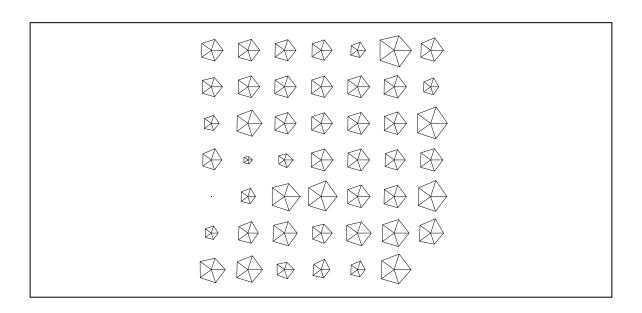
4) Self-organizing maps

```
# Batch SOM applied to the crabs dataset.
set.seed(0)
gr <- somgrid(topo = "hexagonal")
crabs.som <- batchSOM(lcrabs, gr, c(4, 4, 2, 2, 1, 1, 1, 0, 0))

# stars plot of the representatives
stars(crabs.som$codes, labels = NULL, frame.plot = T)</pre>
```

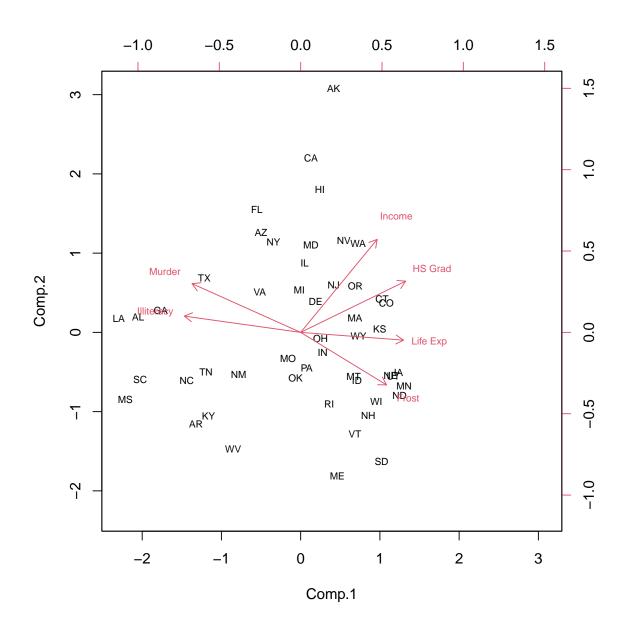


Traditional SOM applied to the crabs dataset.
crabs.som2 <- SOM(lcrabs, gr); stars(crabs.som2\$codes, frame.plot = T)</pre>



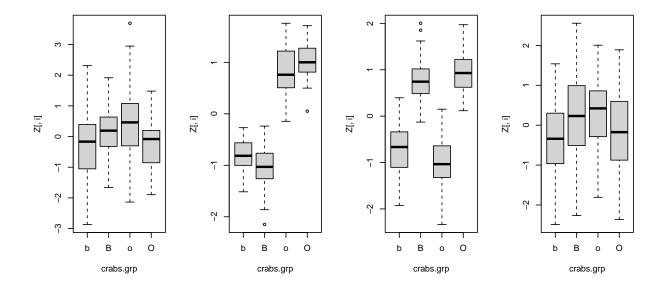
5) Biplots

```
# Principal component biplot of the part of the state.x77 data.
state <- state.x77[, 2:7]; row.names(state) <- state.abb
biplot(princomp(state, cor = TRUE), pc.biplot = TRUE, cex = 0.7, expand = 0.8)</pre>
```



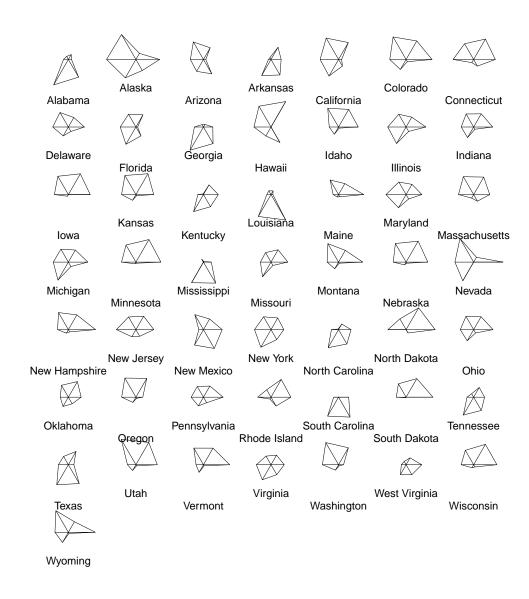
6) Independent component analysis

```
nICA <- 4
crabs.ica <- fastICA(crabs[, 4:8], nICA)
Z <- crabs.ica$S
par(mfrow = c(1, nICA))
for(i in 1:nICA) boxplot(Z[, i] ~ crabs.grp)</pre>
```



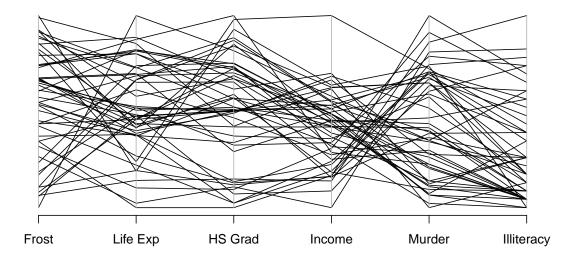
7) Glyph representations

stars plot of the state.x77 dataset. stars(state.x77[, c(7, 4, 6, 2, 5, 3)])

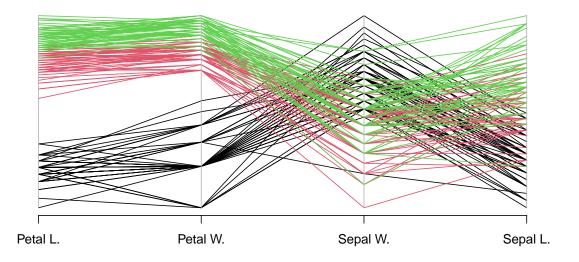


8) Parallel coordinate plots

```
# Parallel coordinates plots of the state.x77 dataset.
parcoord(state.x77[, c(7, 4, 6, 2, 5, 3)])
```

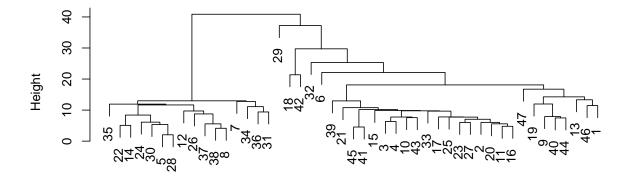


Parallel coordinates plots of the log-transformed iris data
parcoord(log(ir)[, c(3, 4, 2, 1)], col = 1 + (0:149)%/%50)



11.2 Cluster Analysis

```
# Dendograms for the socio-economic data on Swiss provinces by single-link clustering
swiss.x <- as.matrix(swiss[,-1])
h <- hclust(dist(swiss.x), method = "single")
plot(h, labels = h$order, main = "")</pre>
```

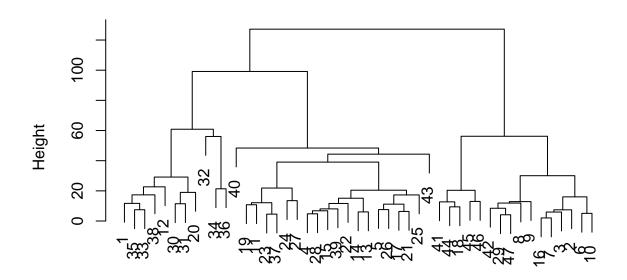


dist(swiss.x)
hclust (*, "single")

cutree(h, 3)

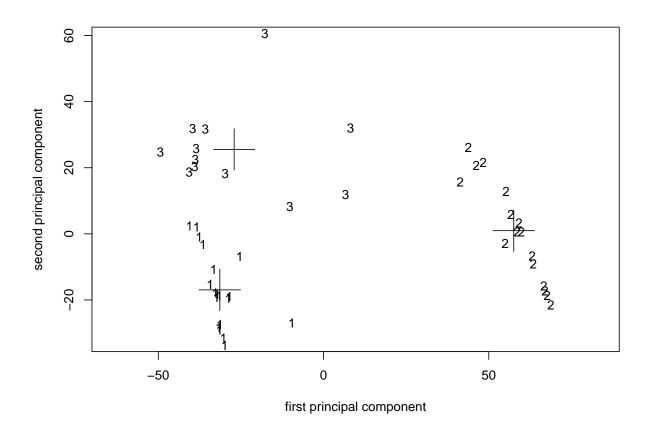
##	Courtelary	Delemont	Franches-Mnt	Moutier	Neuveville
##	1	2	2	1	1
##	Porrentruy	Broye	Glane	Gruyere	Sarine
##	2	2	2	2	2
##	Veveyse	Aigle	Aubonne	Avenches	Cossonay
##	2	1	1	1	1
##	Echallens	Grandson	Lausanne	La Vallee	Lavaux
##	1	1	1	1	1
##	Morges	Moudon	Nyone	Orbe	Oron
##	1	1	1	1	1
##	Payerne	Paysd'enhaut	Rolle	Vevey	Yverdon
##	1	1	1	1	1
##	Conthey	Entremont	Herens	Martigwy	Monthey
##	2	2	2	2	2
##	St Maurice	Sierre	Sion	Boudry	La Chauxdfnd
##	2	2	2	1	1
##	Le Locle	Neuchatel	Val de Ruz	ValdeTravers	V. De Geneve
##	1	1	1	1	3
##	Rive Droite	Rive Gauche			
##	1	1			

```
# Dendograms for the socio-economic data on Swiss provinces by divisive clustering
d <- diana(swiss.x, )
pltree(d, labels = d$order, main = "")</pre>
```



swiss.x diana (*, "NA")

```
# First two principal components for the swiss data
# and labeling by the groups assigned by K-means
h <- hclust(dist(swiss.x), method = "average")</pre>
initial <- tapply(swiss.x, list(rep(cutree(h, 3), ncol(swiss.x)), col(swiss.x)), mean)</pre>
dimnames(initial) <- list(NULL, dimnames(swiss.x)[[2]])</pre>
km <- kmeans(swiss.x, initial)</pre>
(swiss.pca <- princomp(swiss.x))</pre>
## Call:
## princomp(x = swiss.x)
## Standard deviations:
  Comp.1 Comp.2 Comp.3 Comp.4 Comp.5
## 42.8963 21.2019 7.5880 3.6879
##
##
   5 variables and 47 observations.
swiss.px <- predict(swiss.pca); swiss.px[,2] <- -swiss.px[,2]</pre>
dimnames(km$centers)[[2]] <- dimnames(swiss.x)[[2]]</pre>
swiss.centers <- predict(swiss.pca, km$centers); swiss.centers[,2] <- -swiss.centers[,2]</pre>
```



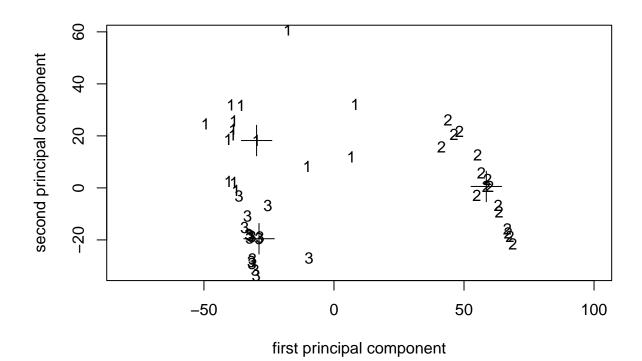
integer(0)

```
swiss.pam <- pam(swiss.px, 3)
summary(swiss.pam)</pre>
```

```
## Medoids:
         ID Comp.1
                       Comp.2 Comp.3 Comp.4
                                               Comp.5
                    18.20822 1.4268 1.3173
## Vevey 29 -29.754
                                               0.9530
## Glane 8 58.572
                      0.55358 2.2304 4.1756
## Rolle 28 -28.823 -19.54413 3.1523 -2.3862 -2.4685
   Clustering vector:
##
     Courtelary
                    Delemont Franches-Mnt
                                                Moutier
                                                          Neuveville
##
                                         2
##
                                                              Sarine
     Porrentruy
                       Broye
                                    Glane
                                                Gruyere
##
                                        2
                                                                   2
##
        Veveyse
                       Aigle
                                  Aubonne
                                               Avenches
                                                            Cossonay
```

```
##
                           3
                                        3
##
      Echallens
                    Grandson
                                             La Vallee
                                 Lausanne
                                                              Lavaux
##
             3
                                    1
                                                      1
                                                                   3
##
                      Moudon
                                    Nyone
                                                  Orbe
                                                                Oron
        Morges
##
                                                      3
##
        Payerne Paysd'enhaut
                                                             Yverdon
                                    Rolle
                                                  Vevey
##
                           3
                                        3
                                                                   3
                                                      1
##
        Conthey
                   Entremont
                                   Herens
                                              Martigwy
                                                             Monthey
##
              2
                                                      2
                                                                   2
##
                                     Sion
     St Maurice
                      Sierre
                                                 Boudry La Chauxdfnd
##
              2
                           2
                                        2
                                                      1
##
       Le Locle
                               Val de Ruz ValdeTravers V. De Geneve
                   Neuchatel
              1
                           1
                                        1
   Rive Droite
##
                Rive Gauche
##
              1
## Objective function:
   build swap
## 18.866 17.190
## Numerical information per cluster:
       size max_diss av_diss diameter separation
## [1,]
              50.339 23.160
                               72.976
               33.594 17.240
                                56.198
## [2,]
          16
                                           40.865
## [3.]
         16
               22.424 11.541
                                37.144
                                           10.159
##
## Isolated clusters:
## L-clusters: character(0)
## L*-clusters: character(0)
## Silhouette plot information:
##
                cluster neighbor sil_width
## La Chauxdfnd
                      1
                               3 0.450749
## Le Locle
                               3 0.443123
                      1
## Lausanne
                      1
                               3 0.432000
## Neuchatel
                      1
                               3 0.421224
## Courtelary
                      1
                               3 0.383092
## ValdeTravers
                               3 0.372514
## Vevey
                      1
                               3 0.371576
## La Vallee
                      1
                               3 0.370931
## V. De Geneve
                               3 0.345291
                      1
## Rive Gauche
                      1
                               2 0.202987
## Rive Droite
                      1
                               3 0.069220
## Moutier
                               3 0.051850
                      1
## Grandson
                               3 -0.087632
                      1
## Boudry
                               3 -0.159338
                      1
                               3 -0.238440
## Val de Ruz
                      1
                      2
                               1 0.800007
## Veveyse
                      2
## Glane
                               3 0.799660
                      2
## Monthey
                               3 0.799606
                      2
                               3 0.793382
## St Maurice
                      2
## Martigwy
                               3 0.786611
                      2
## Sion
                               1 0.781538
## Broye
                      2
                               3 0.777086
## Entremont
                      2
                               3 0.755605
```

```
## Gruvere
                            1 0.754639
                  2
## Sierre
                            3 0.746634
## Conthey
                  2
                            3 0.735009
## Herens
                  2
                            3 0.717159
                  2
                            1 0.642198
## Sarine
## Franches-Mnt 2
                           1 0.625301
                  2
## Delemont
                           1 0.614282
                2
3
                           1 0.555966
## Porrentruy
## Aubonne
                            1 0.738386
                  3
## Rolle
                           1 0.730207
                 3
## Avenches
                            1 0.717628
                  3
## Morges
                            1 0.715969
                  3
## Cossonay
                            1 0.712481
                  3
## Payerne
                           1 0.712087
## Aigle
                  3
                           1 0.706067
                  3
## Lavaux
                           1 0.701155
## Oron
                  3
                           1 0.692961
                  3
## Moudon
                          1 0.673348
## Paysd'enhaut 3
## Orbe 3
                          1 0.671930
                          1 0.653260
                  3
## Yverdon
                           1 0.572295
## Echallens
                  3
                           1 0.544783
## Nyone
                    3
                            1 0.471723
                   3
                            1 0.328130
## Neuveville
## Average silhouette width per cluster:
## [1] 0.22861 0.73029 0.64640
## Average silhouette width of total data set:
## [1] 0.54162
##
## 1081 dissimilarities, summarized :
##
     Min. 1st Qu. Median
                           Mean 3rd Qu.
                                         Max.
##
     2.05
          27.30
                   58.10
                          60.70 93.90 127.00
## Metric : euclidean
## Number of objects: 47
## Available components:
                   "id.med"
## [1] "medoids"
                               "clustering" "objective"
## [5] "isolation" "clusinfo"
                               "silinfo"
                                           "diss"
## [9] "call"
                   "data"
```



fanny(swiss.px, 3)

```
## Fuzzy Clustering object of class 'fanny' :
## m.ship.expon.
## objective
                 354.02
## tolerance
                   1e-15
## iterations
                      17
## converged
                       1
                     500
## maxit
## n
                      47
## Membership coefficients (in %, rounded):
##
                 [,1] [,2] [,3]
## Courtelary
                  72
                         8
                             20
## Delemont
                   19
                        64
                             17
## Franches-Mnt
                   19
                        64
                             17
## Moutier
                   49
                        16
                             35
## Neuveville
                   41
                        7
                             52
                        59
## Porrentruy
                   22
                             19
## Broye
                   7
                        85
                             7
## Glane
                    6
                        88
                              6
```

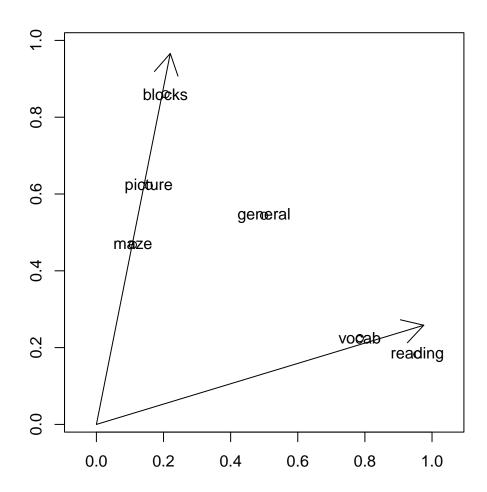
```
## Gruvere
                   11
                         79
                               10
## Sarine
                    18
                         67
                               15
                    7
## Veveyse
                         87
                               6
## Aigle
                              79
                   15
                          5
## Aubonne
                    15
                          6
                              79
## Avenches
                    15
                          5
                              81
## Cossonay
                    17
                          7
                              75
## Echallens
                   26
                         16
                              58
## Grandson
                   56
                          8
                               36
## Lausanne
                   73
                          8
                              19
## La Vallee
                   68
                              23
                              73
## Lavaux
                    18
                          8
## Morges
                    14
                          5
                              81
## Moudon
                    18
                          6
                              76
## Nyone
                   31
                          8
                              61
## Orbe
                    19
                          5
                              75
## Oron
                    19
                          9
                              72
## Payerne
                    15
                              80
## Paysd'enhaut
                   20
                          8
                              72
                              82
## Rolle
                    13
                          5
## Vevey
                    74
                          7
                              19
## Yverdon
                    25
                          6
                              69
                              11
## Conthey
                    11
                         78
## Entremont
                    9
                         81
                               10
## Herens
                    12
                         76
                              12
## Martigwy
                    7
                         86
                               7
## Monthey
                    7
                         86
                               7
## St Maurice
                    7
                         87
                               7
## Sierre
                    10
                         79
                              11
## Sion
                    8
                         84
                               8
                          7
## Boudry
                   54
                              39
## La Chauxdfnd
                   70
                          9
                               20
## Le Locle
                   78
                              16
## Neuchatel
                   66
                         11
                              23
## Val de Ruz
                    49
                          8
                              43
## ValdeTravers
                   73
                          7
                              20
## V. De Geneve
                    49
                         23
                              28
## Rive Droite
                   39
                         29
                              32
## Rive Gauche
                   43
                         29
                               27
## Fuzzyness coefficients:
  dunn coeff normalized
##
      0.57628
                  0.36442
## Closest hard clustering:
##
                      Delemont Franches-Mnt
                                                               Neuveville
     Courtelary
                                                    Moutier
##
                             2
               1
                                            2
                                                          1
##
                                       Glane
                                                                   Sarine
     Porrentruy
                         Broye
                                                    Gruyere
##
                             2
                                            2
                                                                         2
               2
                                                          2
##
                         Aigle
                                                  Avenches
        Veveyse
                                     Aubonne
                                                                 Cossonay
##
               2
                             3
                                            3
                                                          3
                                                                         3
##
      Echallens
                      Grandson
                                    Lausanne
                                                 La Vallee
                                                                   Lavaux
##
               3
                                                                         3
                             1
                                            1
##
                        Moudon
         Morges
                                       Nyone
                                                       Orbe
                                                                     Oron
##
               3
                             3
                                            3
                                                          3
                                                                         3
        Payerne Paysd'enhaut
##
                                       Rolle
                                                      Vevey
                                                                  Yverdon
```

```
3
##
                3 3
Entremont Herens
##
       Conthey
                                            Martigwy
                                                          Monthey
                                  2
##
            2
                         2
##
    St Maurice
                     Sierre
                                   Sion
                                              Boudry La Chauxdfnd
##
##
      Le Locle
                  Neuchatel
                             Val de Ruz ValdeTravers V. De Geneve
   Rive Droite Rive Gauche
##
##
             1
##
## Available components:
## [1] "membership" "coeff"
                                   "memb.exp"
                                                "clustering"
  [5] "k.crisp"
                     "objective"
                                   "convergence" "diss"
   [9] "call"
                     "silinfo"
                                   "data"
##
## From the on-line Errata:
##
##
     `The authors of mclust have chosen to re-use the name for a
     completely incompatible package. We can no longer recommend its
##
##
     use, and the code given in the first printing does not work in R's
##
    mclust-2.x.'
##
## And later mclust was given a restrictive licence, so this example
## has been removed. Finally in 2012 it was given an OpenSource licence.
```

11.3 Factor analysis

```
ability.FA <- factanal(covmat = ability.cov, factors = 1)</pre>
ability.FA
##
## Call:
## factanal(factors = 1, covmat = ability.cov)
## Uniquenesses:
## general picture blocks
                              maze reading
   0.535 0.853
                    0.748
                             0.910
                                     0.232
                                             0.280
##
## Loadings:
##
           Factor1
## general 0.682
## picture 0.384
## blocks 0.502
## maze
           0.300
## reading 0.877
## vocab
          0.849
##
##
                  Factor1
## SS loadings
                    2.443
## Proportion Var
                    0.407
##
## Test of the hypothesis that 1 factor is sufficient.
## The chi square statistic is 75.18 on 9 degrees of freedom.
## The p-value is 1.46e-12
(ability.FA <- update(ability.FA, factors = 2))</pre>
##
## factanal(factors = 2, covmat = ability.cov)
## Uniquenesses:
## general picture blocks
                              maze reading
                                             vocab
    0.455 0.589
##
                   0.218
                             0.769
                                     0.052
                                             0.334
##
## Loadings:
           Factor1 Factor2
## general 0.499
                  0.543
## picture 0.156
                  0.622
## blocks 0.206
                  0.860
## maze
           0.109
                  0.468
## reading 0.956
                  0.182
## vocab
          0.785
                  0.225
##
##
                  Factor1 Factor2
## SS loadings
                    1.858
                           1.724
```

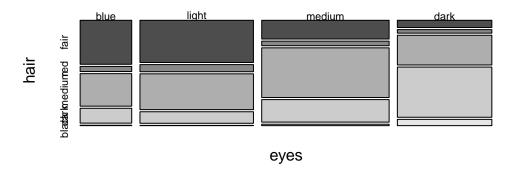
```
## Proportion Var
                   0.310
## Cumulative Var
                   0.310
                           0.597
## Test of the hypothesis that 2 factors are sufficient.
## The chi square statistic is 6.11 on 4 degrees of freedom.
## The p-value is 0.191
#summary(ability.FA)
round(loadings(ability.FA) %*% t(loadings(ability.FA)) +
       diag(ability.FA$uniq), 3)
          general picture blocks maze reading vocab
## general
          1.000 0.416 0.570 0.308 0.577 0.514
## picture
          0.416 1.000 0.567 0.308 0.262 0.262
## blocks
            0.570 0.567 1.000 0.425
                                        0.353 0.355
            ## maze
## reading 0.577
                    0.262 0.353 0.189 1.000 0.791
## vocab
           0.514  0.262  0.355  0.190  0.791  1.000
# Factor rotations
library(GPArotation)
L <- loadings(ability.FA)</pre>
print(oblirot <- oblimin(L))</pre>
## Oblique rotation method Oblimin Quartimin converged.
## Loadings:
##
          Factor1 Factor2
## general 0.3864 0.4745
## picture -0.0110 0.6459
## blocks -0.0263 0.8961
## maze
          -0.0180 0.4883
## reading 0.9901 -0.0371
## vocab
          0.7906 0.0526
##
## Rotating matrix:
         [,1]
                [,2]
## [1,] 1.091 -0.249
## [2,] -0.292 1.102
##
## Phi:
        [,1] [,2]
## [1,] 1.000 0.465
## [2,] 0.465 1.000
par(pty = "s")
eqscplot(L, xlim = c(0,1), ylim = c(0,1))
if(interactive()) identify(L[1:6,1], dimnames(L)[[1]])
naxes <- oblirot$Th</pre>
arrows(rep(0, 2), rep(0, 2), naxes[,1], naxes[,2])
text(L[1:6,1:2], dimnames(L)[[1]])
```



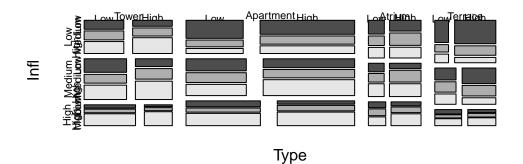
11.4 Discrete multivariate analysis

```
par(mfrow = c(2,1))
# Mosaic plots for Fisher's data on people from Caithness
caith <- as.matrix(caith)
names(dimnames(caith)) <- c("eyes", "hair")
mosaicplot(caith, color = TRUE)
# Mosaic plots for Copenhagen housing satisfaction data
House <- xtabs(Freq ~ Type + Infl + Cont + Sat, housing)
mosaicplot(House, color = TRUE)</pre>
```

caith



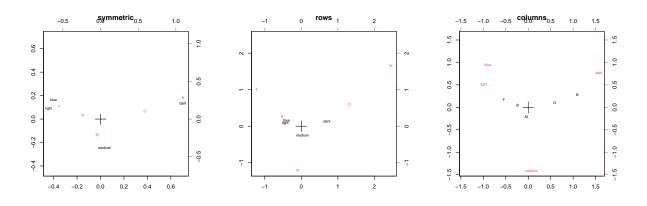
House



corresp(caith)

```
## First canonical correlation(s): 0.44637
##
##
   eyes scores:
        blue
                 light
                          {\tt medium}
                                      dark
## -0.896793 -0.987318 0.075306 1.574347
##
##
   hair scores:
        fair
                   red
                          medium
                                      dark
                                               black
## -1.218714 -0.522575 -0.094147 1.318885 2.451760
```

```
# Three variants of correspondence analysis plots from Fisher's data
caith2 <- caith
dimnames(caith2)[[2]] <- c("F", "R", "M", "D", "B")
par(mfcol = c(1, 3))
plot(corresp(caith2, nf = 2)); title("symmetric")
plot(corresp(caith2, nf = 2), type = "rows"); title("rows")
plot(corresp(caith2, nf = 2), type = "col"); title("columns")</pre>
```



```
# Multiple correspondence analysis plot of dataset f arms
farms.mca <- mca(farms, abbrev = TRUE) # Use levels as names
plot(farms.mca, cex = rep(0.7, 2))</pre>
```

