Package ‘Correlplot’

March 7, 2023

Type Package

Title A Collection of Functions for Graphing Correlation Matrices

Version 1.0.8

Date 2023-03-06

Author Jan Graffelman [aut, cre],
Jan De Leeuw [aut]

Maintainer Jan Graffelman <jan.graffelman@upc.edu>

Depends R (>= 3.3.0), calibrate

Imports corrplot, xtable, MASS, lsei

Description Routines for the graphical representation of correlation matrices by means of correlograms, MDS maps and biplots obtained by PCA, PFA or WALS (weighted alternating least squares); See Graffelman & De Leeuw (2023) <doi:10.1080/00031305.2023.2186952>.

License GPL (>= 2)

URL https://www.r-project.org, http://www-eio.upc.es/~jan/

Suggests knitr, rmarkdown

VignetteBuilder knitr

NeedsCompilation no

Repository CRAN

Date/Publication 2023-03-06 23:50:11 UTC

R topics documented:

`aircraft` *Characteristics of aircraft*

Description

Four variables registered for 21 types of aircraft.

Usage

```
data("aircraft")
```

Format

A data frame with 21 observations on the following 4 variables.

`SPR` specific power

`RGF` flight range factor

`PLF` payload

`SLF` sustained load factor

Source

Gower and Hand, Table 2.1

References

Gower, J.C. and Hand, D.J. (1996) *Biplots*, Chapman & Hall, London

Examples

```
data(aircraft)
str(aircraft)
```

---

aircraftR — *Correlations between characteristics of aircraft*

Description

Correlations between SPR (specific power), RGF (flight range factor), PLF (payload) and SLF (sustained load factor) for 21 types of aircraft.

Usage

```
data(aircraftR)
```

Format

a matrix containing the correlations

Source

Gower and Hand, Table 2.1

References

Gower, J.C. and Hand, D.J. (1996) *Biplots*, Chapman & Hall, London

`angleToR` *Convert angles to correlations.*

Description

Function `angleToR` converts a vector of angles (in radians) to an estimate of the correlation matrix, given an interpretation function.

Usage

```
angleToR(x, ifun = "cos")
```

Arguments

`x`	a vector of angles (in radians)
`ifun`	the interpretation function ("cos" or "lincos")

Value

A correlation matrix

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

References

Graffelman, J. (2012) Linear-angle correlation plots: new graphs for revealing correlation structure. Journal of Computational and Graphical Statistics. 22(1): 92-106.

See Also

`cos`,`lincos`

Examples

```
angles <- c(0,pi/3)
R <- angleToR(angles)
print(R)
```

`artificialR` *Correlations for 10 generated variables*

Description

A 10 by 10 artificial correlation matrix

Usage

```
data(artificialR)
```

Format

A matrix of correlations

Source

Trosset (2005), Table 1.

References

Trosset, M.W. (2005) Visualizing correlation. *Journal of Computational and Graphical Statistics*, 14(1), pp. 1–19.

`athletesR` *Correlation matrix of characteristics of Australian athletes*

Description

Correlation matrix of 12 characteristics of Austration athletes (Sex, Height, Weight, Lean Body Mass, RCC, WCC, Hc, Hg, Ferr, BMI, SSF, Bfat)

Usage

```
data(athletesR)
```

Format

A matrix of correlations

Source

Weisberg (2005), file ais.txt

References

Weisberg, S. (2005) *Applied Linear Regression*. Third edition, John Wiley & Sons, New Jersey.

banknotes *Swiss banknote data*

Description

The Swiss banknote data consist of six measures taken on 200 banknotes, of which 100 are counterfeits, and 100 are normal.

Usage

```
data("banknotes")
```

Format

A data frame with 200 observations on the following 7 variables.

`Length` Banknote length

`Left` Left width

`Right` Right width

`Bottom` Bottom margin

`Top` Top margin

`Diagonal` Length of the diagonal of the image

`Counterfeit` 0 = normal, 1 = counterfeit

References

Weisberg, S. (2005) Applied Linear Regression. Third edition. John Wiley & Sons, New Jersey.

Examples

```
data(banknotes)
```

berkeleyR *Correlation matrix for boys of the Berkeley Guidance Study*

Description

Correlation matrix for sex, height and weight at age 2, 9 and 18 and somatotype

Usage

```
data(berkeleyR)
```

Format

A matrix of correlations

Source

Weisberg (2005), file BGSBoys.txt

References

Weisberg, S. (2005) *Applied Linear Regression*. Third edition, John Wiley & Sons, New Jersey.

`cathedralsR` *Correlation matrix for height and length*

Description

Correlation between nave height and total length

Usage

```
data(cathedralsR)
```

Format

A matrix of correlations

Source

Weisberg (2005), file cathedral.txt

References

Weisberg, S. (2005) *Applied Linear Regression*. Third edition, John Wiley & Sons, New Jersey.

correlogram *Plot a correlogram*

Description

correlogram plots a correlogram for a correlation matrix.

Usage

```
correlogram(R,labs=colnames(R),ifun="cos",cex=1,main="",ntrials=50,
            xlim=c(-1.2,1.2),ylim=c(-1.2,1.2),pos=NULL,...)
```

Arguments

R	a correlation matrix.
labs	a vector of labels for the variables.
ifun	the interpretation function ("cos" or "lincos")
cex	character expansion factor for the variable labels
main	a title for the correlogram
ntrials	number of starting points for the optimization routine
xlim	limits for the x axis (e.g. c(-1.2,1.2))
ylim	limits for the y axis (e.g. c(-1.2,1.2))
pos	if specified, overrules the calculated label positions for the variables.
...	additional arguments for the plot function.

Details

correlogram makes a correlogram on the basis of a set of angles. All angles are given w.r.t the positive x-axis. Variables are represented by unit vectors emanating from the origin.

Value

A vector of angles

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

References

Trosset, M.W. (2005) Visualizing correlation. Journal of Computational and Graphical Statistics 14(1), pp. 1–19

See Also

fit_angles,nlminb

Examples

```
X <- matrix(rnorm(90),ncol=3)
R <- cor(X)
angles <- correlogram(R)
```

---

countriesR — *Correlations between educational and demographic variables*

Description

Correlations between infant mortality, educational and demographic variables (infd, phys, dens, agds, lit, hied, gnp)

Usage

```
data(countriesR)
```

Format

A matrix of correlations

Source

Chatterjee and Hadi (1988)

References

Chatterjee, S. and Hadi, A.S. (1988), *Sensitivity Analysis in Regression*. Wiley, New York.

FitRwithPCAandWALS — *Calculate a low-rank approximation to the correlation matrix with four methods*

Description

Function `FitRwithPCAandWALS` uses principal component analysis (PCA) and weighted alternating least squares (WALS) to calculate different low-rank approximations to the correlation matrix.

Usage

```
FitRwithPCAandWALS(R, nd = 2, itmaxout = 10000, itmaxin = 10000, eps = 1e-08)
```

Arguments

`R`	The correlation matrix
`nd`	The dimensionality of the low-rank solution (2 by default)
`itmaxout`	Maximum number of iterations for the outer loop of the algorithm
`itmaxin`	Maximum number of iterations for the inner loop of the algorithm
`eps`	Numerical criterion for convergence of the outer loop

Details

Four methods are run succesively: standard PCA; PCA with an additive adjustment; WALS avoiding the fit of the diagonal; WALS avoiding the fit of the diagonal and with an additive adjustment.

Value

A list object with fields:

`Rhat.pca`	Low-rank approximation obtained by PCA
`Rhat.pca.adj`	Low-rank approximation obtained by PCA with adjustment
`Rhat.wals`	Low-rank approximation obtained by WALS without fitting the diagonal
`Rhat.wals.adj`	Low-rank approximation obtained by WALS without fitting the diagonal and with adjustment

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

References

Graffelman, J. and De Leeuw, J. (2023) Improved approximation and visualization of the correlation matrix. The American Statistician pp. 1–20. Available online as latest article doi:10.1080/00031305.2023.2186952

See Also

`wAddPCA`

Examples

```
data(HeartAttack)
X <- HeartAttack[,1:7]
X[,7] <- log(X[,7])
colnames(X)[7] <- "logPR"
R <- cor(X)
## Not run:
out <- FitRwithPCAandWALS(R)

## End(Not run)
```

`fit_angles` *Fit angles to a correlation matrix*

Description

`fit_angles` finds a set of optimal angles for representing a particular correlation matrix by angles between vectors

Usage

```
fit_angles(R, ifun = "cos", ntrials = 10, verbose = FALSE)
```

Arguments

`R`	a correlation matrix.
`ifun`	an angle interpretation function (cosine, by default).
`ntrials`	number of trials for optimization routine `nlminb`
`verbose`	be silent (FALSE), or produce more output (TRUE)

Value

a vector of angles (in radians)

Author(s)

anonymous

References

Trosset, M.W. (2005) Visualizing correlation. Journal of Computational and Graphical Statistics 14(1), pp. 1–19

See Also

`nlminb`

Examples

```
X <- matrix(rnorm(90),ncol=3)
R <- cor(X)
angles <- fit_angles(R)
print(angles)
```

fysiologyR *Correlations between thirtheen fysiological variables*

Description

Correlations of 13 fysiological variables (sys, dia, p.p., pul, cort, u.v., tot/100, adr/100, nor/100, adr/tot, tot/hr, adr/hr, nor/hr) obtained from 48 medical students

Usage

```
data(fysiologyR)
```

Format

A matrix of correlations

Source

Hills (1969), Table 1.

References

Hills, M (1969) On looking at large correlation matices *Biometrika* 56(2): pp. 249.

gobletsR *Correlations between size measurements of archeological goblets*

Description

Correlations between 6 size measurements of archeological goblets

Usage

```
data(gobletsR)
```

Format

A matrix of correlations

Source

Manly (1989)

References

Manly, B.F.J. (1989) *Multivariate statistical methods: a primer*. Chapman and Hall, London.

`HeartAttack` *Myocardial infarction or Heart attack data*

Description

Data set consisting of 101 observations of patients who suffered a heart attack.

Usage

```
data("HeartAttack")
```

Format

A data frame with 101 observations on the following 8 variables.

`Pulse` Pulse

`CI` Cardiac index

`SI` Systolic index

`DBP` Diastolic blood pressure

`PA` Pulmonary artery pressure

`VP` Ventricular pressure

`PR` Pulmonary resistance

`Status` Deceased or survived

Source

Table 18.1, (Saporta 1990, pp. 452–454)

References

Saporta, G. (1990) Probabilit\'es analyse des donn\'ees et statistique. Paris,\'Editions technip

Examples

```
data(HeartAttack)
str(HeartAttack)
```

`ipSymLS` *Function for obtaining a weighted least squares low-rank approximation of a symmetric matrix*

Description

Function `ipSymLS` implements an alternating least squares algorithm that uses both decomposition and block relaxation to find the optimal positive semidefinite approxation of given rank p to a known symmetric matrix of order n.

Usage

```
ipSymLS(target, w = matrix(1, dim(target)[1], dim(target)[2]), ndim = 2,
        init = FALSE, itmax = 100, eps = 1e-06, verbose = FALSE)
```

Arguments

`target`	Symmetric matrix to be approximated
`w`	Matrix of weights
`ndim`	Number of dimensions extracted (2 by default)
`init`	Initial value for the solution (optional; if supplied should be a matrix of dimensions `nrow(target)` by `ndim`)
`itmax`	Maximum number of iterations
`eps`	Tolerance criterion for convergence
`verbose`	Show the iteration history (`verbose=TRUE`) or not (`verbose=FALSE`)

Value

A matrix with the coordinates for the variables

Author(s)

deleeuw@stat.ucla.edu

References

De Leeuw, J. (2006) A decomposition method for weighted least squares low-rank approximation of symmetric matrices. Department of Statistics, UCLA. Retrieved from https://escholarship.org/uc/item/1wh197mh

Graffelman, J. and De Leeuw, J. (2023) Improved approximation and visualization of the correlation matrix. The American Statistician pp. 1–20. Available online as latest article doi:10.1080/00031305.2023.2186952

Examples

```
data(banknotes)
R <- cor(banknotes)
W <- matrix(1,nrow(R),nrow(R))
diag(W) <- 0
Fp.als <- ipSymLS(R,w=W,verbose=TRUE,eps=1e-15)
Rhat.als <- Fp.als%*%t(Fp.als)
```

Keller — *Program* Keller *calculates a rank p approximation to a correlation matrix according to Keller's method.*

Description

Keller's method is based on iterated eigenvalue decompositions that are used to adjust the diagonal of the correlation matrix.

Usage

```
Keller(R, eps = 1e-06, nd = 2, itmax = 10)
```

Arguments

R	A correlation matrix
eps	Numerical criterion for convergence (default eps=1e-06)
nd	Number of dimensions used in the spectral decomposition (default nd=2)
itmax	The maximum number of iterations

Value

A matrix containing the approximation to the correlation matrix-

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

References

Keller, J.B. (1962) Factorization of Matrices by Least-Squares. Biometrika, 49(1 and 2) pp. 239–242.

Graffelman, J. and De Leeuw, J. (2023) Improved approximation and visualization of the correlation matrix. The American Statistician pp. 1–20. Available online as latest article doi:10.1080/00031305.2023.2186952

See Also

ipSymLS

Examples

```
data(Kernels)
R <- cor(Kernels)
Rhat <- Keller(R)
```

Kernels *Wheat kernel data*

Description

Wheat kernel data set taken from the UCI Machine Learning Repository

Usage

```
data("Kernels")
```

Format

A data frame with 210 observations on the following 8 variables.

`area` Area of the kernel

`perimeter` Perimeter of the kernel

`compactness` Compactness (C = 4*pi*A/P^2)

`length` Length of the kernel

`width` Width of the kernel

`asymmetry` Asymmetry coefficient

`groove` Length of the groove of the kernel

`variety` Variety (1=Kama, 2=Rosa, 3=Canadian)

Source

https://archive.ics.uci.edu/ml/datasets/seeds

References

M. Charytanowicz, J. Niewczas, P. Kulczycki, P.A. Kowalski, S. Lukasik, S. Zak, A Complete Gradient Clustering Algorithm for Features Analysis of X-ray Images. in: Information Technologies in Biomedicine, Ewa Pietka, Jacek Kawa (eds.), Springer-Verlag, Berlin-Heidelberg, 2010, pp. 15-24.

Examples

```
data(Kernels)
```

`linangplot` *Linang plot*

Description

`linangplot` produces a plot of two variables, such that the correlation between the two variables is linear in the angle.

Usage

```
linangplot(x, y, tmx = NULL, tmy = NULL, ...)
```

Arguments

`x`	x variable
`y`	y variable
`tmx`	vector of tickmarks for the x variable
`tmy`	vector of tickmarks for the y variable
`...`	additional arguments for the plot routine

Value

`Xt`	coordinates of the points
`B`	axes for the plot
`r`	correlation coefficient
`angledegrees`	angle between axes in degrees
`angleradians`	angle between axes in radians
`r`	correlation coefficient

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

See Also

`plotcorrelogram`

Examples

```
x <- runif(10)
y <- rnorm(10)
linangplot(x,y)
```

`lincos` *Linearized cosine function*

Description

Function `lincos` linearizes the cosine function over the interval [0,2pi]. The function returns -2/pi*x + 1 over [0,pi] and 2/pi*x - 3 over [pi,2pi]

Usage

```
lincos(x)
```

Arguments

`x`	angle in radians

Value

a real number in [-1,1].

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

References

Graffelman, J. (2012) Linear-angle correlation plots: new graphs for revealing correlation structure. Journal of Computational and Graphical Statistics. 22(1): 92-106.

See Also

`cos`

Examples

```
angle <- pi
y <- lincos(angle)
print(y)
```

pco *Principal Coordinate Analysis*

Description

`pco` is a program for Principal Coordinate Analysis.

Usage

```
pco(Dis)
```

Arguments

`Dis`	A distance or dissimilarity matrix

Details

The program `pco` does a principal coordinates analysis of a dissimilarity (or distance) matrix (Dij) where the diagonal elements, Dii, are zero.

Note that when we dispose of a similarity matrix rather that a distance matrix, a transformation is needed before calling coorprincipal. For instance, if Sij is a similarity matrix, Dij might be obtained as Dij = 1 - Sij/diag(Sij)

Goodness of fit calculations need to be revised such as to deal (in different ways) with negative eigenvalues.

Value

`PC`	the principal coordinates
`Dl`	all eigenvalues of the solution
`Dk`	the positive eigenvalues of the solution
`B`	double centred matrix for the eigenvalue decomposition
`decom`	the goodness of fit table

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

See Also

`cmdscale`

Examples

```
citynames <- c("Aberystwyth","Brighton","Carlisle","Dover","Exeter","Glasgow","Hull",
"Inverness","Leeds","London","Newcastle", "Norwich")
A <-matrix(c(
0,244,218,284,197,312,215,469,166,212,253,270,
244,0,350,77,167,444,221,583,242,53,325,168,
218,350,0,369,347,94,150,251,116,298,57,284,
284,77,369,0,242,463,236,598,257,72,340,164,
197,167,347,242,0,441,279,598,269,170,359,277,
312,444,94,463,441,0,245,169,210,392,143,378,
215,221,150,236,279,245,0,380,55,168,117,143,
469,583,251,598,598,169,380,0,349,531,264,514,
166,242,116,257,269,210,55,349,0,190,91,173,
212,53,298,72,170,392,168,531,190,0,273,111,
253,325,57,340,359,143,117,264,91,273,0,256,
270,168,284,164,277,378,143,514,173,111,256,0),ncol=12)
rownames(A) <- citynames
colnames(A) <- citynames
out <- pco(A)
plot(out$PC[,2],-out$PC[,1],pch=19,asp=1)
textxy(out$PC[,2],-out$PC[,1],rownames(A))
```

PearsonLee *Heights of mothers and daughters*

Description

Heights of 1375 mothers and daughters (in cm) in the UK in 1893-1898.

Usage

```
data(PearsonLee)
```

Format

dataframe with Mheight and Dheight

Source

Weisberg, Chapter 1

References

Weisberg, S. (2005) *Applied Linear Regression*, John Wiley & Sons, New Jersey

pfa *Principal factor analysis*

Description

Program pfa performs (iterative) principal factor analysis, which is based on the computation of eigenvalues of the reduced correlation matrix.

Usage

```
pfa(X, option = "data", m = 2, initial.communality = "R2", crit = 0.001, verbose = FALSE)
```

Arguments

X	A data matrix or correlation matrix
option	Specifies the type of matrix supplied by argument X. Values for option are data, cor or cov. data is the default.
m	The number of factors to extract (2 by default)
initial.communality	Method for computing initial communalites. Possibilities are R2 or maxcor.
crit	The criterion for convergence. The default is 0.001. A smaller value will require more iterations before convergence is reached.
verbose	When set to TRUE, additional numerical output is shown.

Value

Res	Matrix of residuals
Psi	Diagonal matrix with specific variances
La	Matrix of loadings
Shat	Estimated correlation matrix
Fs	Factor scores

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

References

Mardia, K.V., Kent, J.T. and Bibby, J.M. (1979) Multivariate analysis.

Rencher, A.C. (1995) Methods of multivriate analysis.

Satorra, A. and Neudecker, H. (1998) Least-Squares Approximation of off-Diagonal Elements of a Variance Matrix in the Context of Factor Analysis. Econometric Theory 14(1) pp. 156–157.

See Also

princomp

Examples

```
   X <- matrix(rnorm(100),ncol=2)
   out.pfa <- pfa(X)
#  based on a correlation matrix
   R <- cor(X)
   out.pfa <- pfa(R,option="cor")
```

---

proteinR *Correlations between sources of protein*

Description

Correlations between sources of protein for a number of countries (Red meat, White meat, Eggs, Milk, Fish, Cereals, Starchy food, Nuts, Fruits and vegetables.

Usage

```
data(proteinR)
```

Format

A matrix of correlations

Source

Manly (1989)

References

Manly, B.F.J. (1989) *Multivariate statistical methods: a primer*. Chapman and Hall, London.

`proteinsR` *Correlations between sources of protein*

Description

Correlations between sources of protein for a number of countries (Red meat, White meat, Eggs, Milk, Fish, Cereals, Starchy food, Nuts, Fruits and vegetables.

Usage

```
data(proteinR)
```

Format

A matrix of correlations

Source

Manly (1989)

References

Manly, B.F.J. (1989) *Multivariate statistical methods: a primer*. Chapman and Hall, London.

`recordsR` *Correlations between national track records for men*

Description

Correlations between national track records for men (100m,200m,400m,800m,1500m,5000m,10.000m and Marathon

Usage

```
data(recordsR)
```

Format

A matrix of correlations

Source

Johnson and Wichern, Table 8.6

References

Johnson, R.A. and Wichern, D.W. (2002) *Applied Multivariate Statistical Analysis.* Fifth edition. New Jersey: Prentice Hall.

rmse *Calculate the root mean squared error*

Description

Program rmse calculates the RMSE for a matrix approximation.

Usage

```
rmse(R, Rhat, W = matrix(1,nrow=nrow(R),ncol=ncol(R)), omit.diagonal = TRUE,
     verbose = FALSE, per.variable = FALSE)
```

Arguments

R	The original matrix
Rhat	The approximating matrix
W	A matrix of weights
omit.diagonal	Use all elements (omit.diagonal=FALSE) or only below-diagonal elements (omit.diagonal=TRUE)
verbose	Print output (verbose=TRUE) or not (verbose=FALSE)
per.variable	Calculate the RMSE for the whole matrix (per.variable=FALSE) or for each variable seperately (per.variable=TRUE)

Details

By default, function rmse assumes a symmetric correlation matrix as input, and calculates the RMSE using all elements below the diagonal of the supplied matrix. If weights are supplied, the RMSE calculation excludes those observations that have zero weight.

Value

the calculated rmse

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

References

Graffelman, J. and De Leeuw, J. (2023) Improved approximation and visualization of the correlation matrix. The American Statistician pp. 1–20. Available online as latest article doi:10.1080/00031305.2023.2186952

Examples

```
data(banknotes)
X <- as.matrix(banknotes[,1:6])
R <- cor(X)
out.sd <- eigen(R)
V <- out.sd$vectors
Dl <- diag(out.sd$values)
V2 <- V[,1:2]
D2 <- Dl[1:2,1:2]
Rhat <- V2%*%D2%*%t(V2)
rmse(R,Rhat)
```

`rmsePCAandWALS` *Generate a table of root mean square error (RMSE) statistics for principal component analysis (PCA) and weighted alternating least squares (WALS).*

Description

Function `rmsePCAandWALS` creates table with the RMSE for each variable, for a low-rank approximation to the correlation matrix obtained by PCA or WALS.

Usage

```
rmsePCAandWALS(R, output, digits = 4, diagonals = c(FALSE,FALSE,TRUE,TRUE))
```

Arguments

`R`	The correlation matrix
`output`	A list object with four approximationst to the correlation matrix
`digits`	The number of digits used in the output
`diagonals`	Vector of four logicals for omitting the diagonal of the correlation matrix for RMSE calculations. Defaults to c(FALSE,FALSE,TRUE,TRUE), to include the diagonal for PCA and exclude it for WALS

Value

A matrix with one row per variable and four columns for RMSE statistics.

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

References

Graffelman, J. and De Leeuw, J. (2023) Improved approximation and visualization of the correlation matrix. The American Statistician pp. 1–20. Available online as latest article doi:10.1080/00031305.2023.2186952

See Also

FitRwithPCAandWALS

Examples

```
data(HeartAttack)
X <- HeartAttack[,1:7]
X[,7] <- log(X[,7])
colnames(X)[7] <- "logPR"
R <- cor(X)
## Not run:
out <- FitRwithPCAandWALS(R)
Results <- rmsePCAandWALS(R,out)

## End(Not run)
```

---

storksR *Correlations between three variables*

Description

Danish data from 1953-1977 giving the correlations between nesting storks, human birth rate and per capita electricity consumption.

Usage

```
data(storksR)
```

Format

A matrix of correlations

Source

Gabriel and Odoroff, Table 1.

References

Gabriel, K. R. and Odoroff, C. L. (1990) Biplots in biomedical research. *Statistics in Medicine* 9(5): pp. 469-485.

students — *Marks for 5 student exams*

Description

Matrix of marks for five exams, two with closed books and three with open books (Mechanics (C), Vectors (C), Algebra (O), Analysis (O) and Statistics (O)).

Usage

```
data(students)
```

Format

A data matrix

Source

Mardia et al., Table 1.2.1

References

Mardia, K.V., Kent, J.T. and Bibby, J.M. (1979) *Multivariate Analysis*, Academic Press London.

studentsR — *Correlations between marks for 5 exams*

Description

Correlation matrix of marks for five exams, two with closed books and three with open books (Mechanics (C), Vectors (C), Algebra (O), Analysis (O) and Statistics (O)).

Usage

```
data(studentsR)
```

Format

A matrix of correlations

Source

Mardia et al., Table 1.2.1

References

Mardia, K.V., Kent, J.T. and Bibby, J.M. (1979) *Multivariate Analysis*, Academic Press London.

tr — *Compute the trace of a matrix*

Description

`tr` computes the trace of a matrix.

Usage

```
tr(X)
```

Arguments

`X`	a (square) matrix

Value

the trace (a scalar)

Author(s)

Jan Graffelman (jan.graffelman@upc.edu)

Examples

```
X <- matrix(runif(25),ncol=5)
print(X)
print(tr(X))
```

wAddPCA — *Low-rank matrix approximation by weighted alternating least squares*

Description

Function `wAddPCA` calculates a weighted least squares approximation of low rank to a given matrix.

Usage

```
wAddPCA(x, w = matrix(1, nrow(x), ncol(x)), p = 2, add = "all", bnd = "opt",
        itmaxout = 1000, itmaxin = 1000, epsout = 1e-06, epsin = 1e-06,
verboseout = TRUE, verbosein = FALSE)
```

Arguments

`x`	The data matrix to be approximated
`w`	The weight matrix
`p`	The dimensionality of the low-rank solution (2 by default)
`add`	The additive adjustment to be employed. Can be "all" (default), "nul" (no adjustment), "one" (adjustment by a single scalar), "row" (adjustment by a row) or "col" (adjustment by a column).
`bnd`	Can be "opt" (default), "all", "row" or "col".
`itmaxout`	Maximum number of iterations for the outer loop of the algorithm
`itmaxin`	Maximum number of iterations for the inner loop of the algorithm
`epsout`	Numerical criterion for convergence of the outer loop
`epsin`	Numerical criterion for convergence of the inner loop
`verboseout`	Be verbose on the outer loop iterations
`verbosein`	Be verbose on the inner loop iterations

Value

A list object with fields:

`a`	The left matrix (A) of the factorization X = AB'
`b`	The right matrix (B) of the factorization X = AB'
`z`	The product AB'
`f`	The final value of the loss function
`u`	Vector for rows used to construct rank 1 weights
`v`	Vector for columns used to construct rank 1 weights
`p`	The vector with row adjustments
`q`	The vector with column adjustments
`itel`	Iterations needed for convergence
`delta`	The additive adjustment
`y`	The low-rank approximation to `x`

Author(s)

jan@deleeuwpdx.net

References

Graffelman, J. and De Leeuw, J. (2023) Improved approximation and visualization of the correlation matrix. The American Statistician pp. 1–20. Available online as latest article doi:10.1080/00031305.2023.2186952

https://jansweb.netlify

See Also

ipSymLS

Examples

```
data(HeartAttack)
X <- HeartAttack[,1:7]
X[,7] <- log(X[,7])
colnames(X)[7] <- "logPR"
R <- cor(X)
W <- matrix(1, 7, 7)
diag(W) <- 0
Wals.out <- wAddPCA(R, W, add = "nul", verboseout = FALSE)
Rhat <- Wals.out$y
```

Index