

# The PTak Package

April 25, 2001

## R topics documented:

|                                  |    |
|----------------------------------|----|
| APSOLU3 . . . . .                | 1  |
| APSOLUk . . . . .                | 2  |
| CANDPARA . . . . .               | 4  |
| CONTRACTION . . . . .            | 5  |
| CauRuimet . . . . .              | 7  |
| FCAk . . . . .                   | 9  |
| FCAmet . . . . .                 | 11 |
| INITIA . . . . .                 | 12 |
| PCAn . . . . .                   | 13 |
| PROJOT . . . . .                 | 14 |
| PTA3 . . . . .                   | 16 |
| PTAk . . . . .                   | 17 |
| REBUILD . . . . .                | 20 |
| SINGVA . . . . .                 | 21 |
| SVDgen . . . . .                 | 22 |
| TENSELE . . . . .                | 25 |
| datasets . . . . .               | 26 |
| is.solutions.PTAK . . . . .      | 26 |
| plot.solutions.PTAK . . . . .    | 28 |
| preprocessings . . . . .         | 29 |
| summary.solutions.PTAK . . . . . | 31 |

---

|         |   |
|---------|---|
| APSOLU3 | <i>Associated 3-modes Principal Tensors of a 3-modes Principal Tensor</i> |
|---------|---|

---

## Description

Computes all the 2-modes solutions associated to the given Principal Tensor of the given tensor.

## Usage

```
APSOLU3((X,solu,pt3=NULL,nbPT2=1,
         smoothing=FALSE,smoo=list(NA),
         verbose=getOption("verbose"),file=NULL )
```

**Arguments**

|                        |   |
|------------------------|---|
| <code>X</code>         | a tensor (as an array) of order 3, if non-identity metrics are used <code>X</code> is a list with <code>data</code> as the array and <code>met</code> a list of metrics |
| <code>solu</code>      | a <code>solutions.PTAk</code> object see <code>is.solutions.PTAk</code>   |
| <code>pt3</code>       | a number identifying in <code>solu</code> the Principal Tensor to use or the last (if <code>NULL</code> )   |
| <code>nbPT2</code>     | integer, if 1 all solutions will be computed otherwise at maximum <code>nbPT2</code> solutions  |
| <code>smoothing</code> | see <code>SVDgen</code>   |
| <code>smoo</code>      | see <code>PTA3</code>   |
| <code>verbose</code>   | control printing  |
| <code>file</code>      | output printed at the prompt if <code>NULL</code> , or printed in the given 'file'  |

**Details**

For each component of the identified Principal Tensor given in `solu`, an SVD of the contracted product of `X` and the component is done. This gives all the associated Principal Tensors which updates `solu` supposed to contain Principal Tensors of `X`.

**Value**

an updated `solutions.PTAk` object

**Note**

Usually (i.e. as in `PTA3` and `PTAk`) the principal tensor used is the first Principal Tensor of `X` (and is the last updated in `solu`). If it is another Principal Tensor, the obtained associated solutions do not *stricto sensu* refer to the SVD-*k* modes decomposition (because the orthogonality is defined in the whole tensor space not necessarily on each component space) but are still meaningful.

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**References**

Leibovici D and Sabatier R (1998) *A Singular Value Decomposition of a k-ways array for a Principal Component Analysis of multi-way data, the PTA-k*. Linear Algebra and its Applications, 269:307-329

**See Also**

`PTA3`, `APSOLUk`

---

APSOLUk                      *Associated k-modes Principal Tensors of a k-modes Principal Tensor*

---

### Description

Computes all the  $(k-1)$ -modes associated solutions to the given Principal Tensor of the given tensor. Calls recursively PTAk.

### Usage

```
APSOLUk(X,solutions,nbPT,nbPT2=1,
        smoothing=FALSE,smoo=list(NA),
        minpct=0.01,ptk=NULL,
        verbose=getOption("verbose"),file=NULL,
        modesnam=NULL)
```

### Arguments

|                  |   |
|------------------|---|
| <b>X</b>         | a tensor (as an array) of order $k$ , if non-identity metrics are used X is a list with <code>data</code> as the array and <code>met</code> a list of metrics |
| <b>solutions</b> | a <code>solutions.PTAK</code> object  |
| <b>nbPT</b>      | a number or a vector of dimension $(k-2)$   |
| <b>nbPT2</b>     | integer, if 0 no 2-modes solutions will be computed, 1 means all, $>1$ otherwise  |
| <b>smoothing</b> | see <code>SVDgen</code>   |
| <b>smoo</b>      | see <code>PTA3</code>   |
| <b>minpct</b>    | numerical 0-100 to control of computation of future solutions at this level and below   |
| <b>ptk</b>       | a number identifying in solutions the Principal Tensor to use or the last (if <code>NULL</code> )   |
| <b>verbose</b>   | control printing  |
| <b>file</b>      | output printed at the prompt if <code>NULL</code> , or printed in the given 'file'  |
| <b>modesnam</b>  | character vector of the names of the modes, if <code>NULL</code> "mo 1" ... "mo k"  |

### Details

For each component of the identified Principal Tensor given in `solutions`, a PTA- $(k-1)$  modes of the contracted product of X and the component is done. This gives all the associated Principal Tensors which updates `solutions` supposed to contain a Principal Tensors of X at the first place. For full description of arguments see `PTAK`.

### Value

an updated `solutions.PTAK` object see `is.solutions.PTAK`

**Note**

Usually (*i.e.* as in `PTA3` and `PTAk`) the principal tensor used is the first Principal Tensor of `X` (and is the last updated in `solutions`). If it is another Principal Tensor, the obtained associated solutions do not *stricto sensu* refer to the SVD- $k$  modes decomposition (because the orthogonality is defined in the whole tensor space not necessarily on each component space) but are still meaningful. This function is usually called by `PTAk` but can be used on its own to carry on a `PTAk` analysis if `X` is the projected (of the original data) on the orthogonal of all the  $k$  modes Principal Tensor. In other words the `ptk` rank-one tensor in `solutions` should be the first best rank-one tensor approximating `X` for this decomposition analysis to be called PTA- $k$  modes.

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**References**

Leibovici D and Sabatier R (1998) *A Singular Value Decomposition of a  $k$ -ways array for a Principal Component Analysis of multi-way data, the PTA- $k$* . Linear Algebra and its Applications, 269:307-329.

**See Also**

`PTAk`

---

|          |  |
|----------|--|
| CANDPARA | <i>CANonical DECOMPosition analysis and PARAllel FActor analysis</i> |
|----------|--|

---

**Description**

Performs the identical models known as PARAFAC or CANDECOMP model.

**Usage**

```
CANDPARA(X,dim=3,test=1E-8,Maxiter=1000,
          smoothing=FALSE,smoo=list(NA),
          verbose=getOption("verbose"),file=NULL,
          modesnam=NULL,addedcomment="")
```

**Arguments**

|                        |   |
|------------------------|---|
| <code>X</code>         | a tensor (as an array) of order $k$ , if non-identity metrics are used <code>X</code> is a list with <code>data</code> as the array and <code>met</code> a list of metrics. |
| <code>dim</code>       | a number specifying the number of rank-one tensors  |
| <code>test</code>      | control of convergence  |
| <code>Maxiter</code>   | maximum number of iterations allowed for convergence  |
| <code>smoothing</code> | see <code>SVDgen</code>   |
| <code>smoo</code>      | see <code>PTA3</code>   |
| <code>verbose</code>   | control printing  |

`file` output printed at the prompt if NULL, or printed in the given 'file'  
`modesnam` character vector of the names of the modes, if NULL "mo 1" ... "mo k"  
`addedcomment` character string printed after the title of the analysis

## Details

Looking for the best rank-one tensor approximation (LS) the three methods described in the package are equivalent. If the number of tensors looked for is greater than one the methods differs: PTA-*k*modes will look for best approximation according to the *orthogonal rank* (*i.e.* the rank-one tensors are orthogonal), PCA-*k*modes will look for best approximation according to the *space ranks* (*i.e.* the ranks of all (simple) bilinear forms, that is the number of components in each space), PARAFAC/CANDECOMP will look for best approximation according to the *rank* (*i.e.* the rank-one tensors are not necessarily orthogonal). For sake of comparisons the PARAFAC/CANDECOMP method and the PCA-*n*modes are also in the package but complete functionality of the use these methods and more complete packages may be checked at the www site quoted below.

## Value

a `solutions.CANDPARA` (inherits from `solutions.PTAK`) object

## Note

The use of metrics (diagonal or not) and smoothing extends flexibility of analysis. This program runs slow! A PARAFAC orthogonal can be done with PTAK looking only for *k*-modes Principal Tensors *i.e.* with the options `nbPT=c(rep(0,k-2),dim)`, `nbPT2=0`. It is identical to look in any PTAK decomposition only for the *k*modes solution but obviously with unnecessary computations.

## Author(s)

Didier Leibovici <didier@fmrib.ox.ac.uk>

## References

- Caroll J.D and Chang J.J (1970) *Analysis of individual differences in multidimensional scaling via n-way generalization of 'Eckart-Young' decomposition*. Psychometrika 35,283-319.
- Harshman R.A (1970) *Foundations of the PARAFAC procedure: models and conditions for 'an explanatory' multi-mode factor analysis*. UCLA Working Papers in Phonetics, 16,1-84.
- Kroonenberg P (1983) *Three-mode Principal Component Analysis: Theory and Applications*. DSWO press. Leiden.(related references in <http://www.fsw.leidenuniv.nl/~kroonenb/>)
- Leibovici D and Sabatier R (1998) *A Singular Value Decomposition of a k-ways array for a Principal Component Analysis of multi-way data, the PTA-k*. Linear Algebra and its Applications, 269:307-329.

CONTRACTION

*Contraction of two tensors***Description**

Computes the contraction product of two tensors as a generalisation of matrix product.

**Usage**

```
CONTRACTION(X,z, Xwiz=NULL,zwiX=NULL,rezwiX=FALSE,usetensor=TRUE)
CONTRACTION.list((X,zlist,moins=1,zwiX=NULL,usetensor=TRUE,withapply=FALSE)
```

**Arguments**

|                  |   |
|------------------|---|
| <b>X</b>         | a tensor(as an array) of any order  |
| <b>z</b>         | another tensor (with at least one space in common)  |
| <b>zlist</b>     | a list of lists like a <code>solution.PTAK</code> at least with <code>v</code> for every list(here <code>v</code> can be any array)   |
| <b>Xwiz</b>      | <b>Xwiz</b> is to specify the entries of <b>X</b> to contract with entries of <b>z</b> specified by <b>zwiX</b> , if <b>Xwiz</b> <code>NULL</code> <code>dim(z)</code> [ <b>zwiX</b> ] matching <code>dim(X)</code> will do without ambiguity (taking all <code>z</code> dimensions if <b>zwiX</b> is <code>NULL</code> ). In <code>CONTRACTION.list</code> it is not set as one supposes the contractions in the list to operate follow the dimensions of <b>X</b> |
| <b>zwiX</b>      | idem as <b>Xwiz</b> . If both <b>Xwiz</b> and <b>zwiX</b> are <code>NULL</code> <b>zwiX</b> is replaced by full possibilities ( <code>1:length(dimz)</code> ) then <b>Xwiz</b> is looked for. In <code>CONTRACTION.list</code> it is the vector for dimensions in the <code>v</code> to contract with <b>X</b> . Only 1-way dimension for each <code>v</code> .   |
| <b>moins</b>     | the elements in <b>zlist</b> to skip (see also <code>TENSELE</code> )   |
| <b>rezwiX</b>    | logical if <code>TRUE</code> (and <b>zwiX</b> is <code>NULL</code> ) rematches the dimensions in for <b>zwiX</b> : useful only if the dimensions of <code>z</code> were not following the <b>Xwiz</b> order and are not equals.   |
| <b>usetensor</b> | if <code>TRUE</code> uses <code>tensor</code> (add-on package)  |
| <b>withapply</b> | if <code>TRUE</code> (only for vectors in <b>zlist</b> uses <code>apply</code> )  |

**Details**

Like two matrices *contract* according to the appropriate dimensions (columns matching rows) when one performs a matrix product, this operation does pretty much the same thing for tensors(array) and specified contraction dimensions given by **Xwiz** and **zwiX** which should match. The function is actually written like: transforms both tensors as matrices with the “matching tensor product” of their contraction dimensions in columns (for higher order tensor) and rows (the other one), performs the matrix product and rebuild the result as a tensor(array). Without using `tensor`, if **Xwiz** and/or **zwiX** are not specified the functions tries to match all `z` dimensions onto the dimensions of **X** where **X** is the higher order tensor (if it is not the case in the arguments the function swaps them).

**Value**

A tensor of dimension `c(dim(X)[-Xwiz],dim(z)[-zwiX])` if **X** has got a bigger order than **z**.

**Note**

This operation generalises the *matrix* product to the *contracted* product of any two tensors (arrays), and should theoretically perform the tensor product if no matching (no contraction) but has not been implemented. I recently put the option of using `tensor` which does exactly the same thing faster as well as it is from `C`. When using `tensor` if `Xwiz` or `zwiX` are `NULL` they are replaced by the full possibilities.

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**References**

Leibovici D and Sabatier R (1998) *A Singular Value Decomposition of a k-ways array for a Principal Component Analysis of multi-way data, the PTA-k*. Linear Algebra and its Applications, 269:307-329.

Schwartz L (1975) *Les Tenseurs*. Herman, Paris.

**See Also**

PTAk, APSOLUk

**Examples**

```
library(tensor)
z <- array(1:12,c(2,3,2))
X <- array(1:48,c(3,4,2,2))
Xcz <- CONTRACTION(X,z,Xwiz=c(1,3,4),zwiX=c(2,3,1))
dim(Xcz) # 4
Xcz1 <- CONTRACTION(X,z,Xwiz=c(3,4),zwiX=c(1,3))
dim(Xcz1) # 3,4,3
Xcz2 <- CONTRACTION(X,z,Xwiz=c(3,4),zwiX=c(3,1))
Xcz1[, , 1]
Xcz2[, , 1]
#####
sval0 <- list(list(v=c(1,2,3,4)),list(v=rep(1,3)),list(v=c(1,3)))
tew <- array(1:24,c(4,3,2))
CONTRACTION.list(tew,sval0,moins=1)
#this is equivalent to the following which may be too expensive for big datasets
CONTRACTION(tew,TENSELE(sval0,moins=1),Xwiz=c(2,3))
##
CONTRACTION.list(tew,sval0,moins=c(1,2)) #must be equal to
CONTRACTION(tew,sval0[[3]]$v,Xwiz=3)
```

**Description**

Gives a robust estimate of an unknown within group covariance, aiming either to look for dense groups or to sparse groups (outliers) according to *local variance and weighting function* choice.

**Usage**

```
CauRuimet(X,ker=1,m0=1,withingroup=TRUE,
          loc=substitute(apply(X,2,mean,trim=.1)),matrixmethod=TRUE)
```

**Arguments**

|                     |  |
|---------------------|--|
| <b>X</b>            | matrix   |
| <b>ker</b>          | either numerical or a function: if numerical the weighting function is $e^{(-ker t)}$ , otherwise $ker=function(t)\{return(expression)\}$ is a positive decreasing function. |
| <b>m0</b>           | is a graph of neighbourhood or another proximity matrix, the hadamard product of the proximities will be operated  |
| <b>withingroup</b>  | logical,if <b>TRUE</b> the aim is to give a robust estimate for dense groups, if <b>FALSE</b> the aim is to give a robust estimate for outliers                              |
| <b>loc</b>          | a vector of locations or a function using mean, median, to give an estimate of it  |
| <b>matrixmethod</b> | if <b>TRUE</b> (only with <b>withingroup</b> ) uses some matrix computation rather than double looping as suggests the formula below   |

**Details**

When **withingroup** is **TRUE**, local(defined by the weighting) variance formula is used, aiming at finding dense groups:

$$W_g = \frac{\sum_{i=1}^{n-1} \sum_{j=i+1}^n ker(d_{S^-}^2(X_i, X_j))(X_i - X_j)'(X_i - X_j)}{\sum_{i=1}^{n-1} \sum_{j=i+1}^n ker(d_{S^-}^2(X_i, X_j))}$$

where  $d_{S^-}^2(.,.)$  is the squared euclidian distance with  $S^-$  the inverse of a robust sample covariance (i.e. using **loc** instead of the mean) ; if **FALSE** weighted global variance is used:

$$W_o = \frac{\sum_{i=1}^n ker(d_{S^-}^2(X_i, \tilde{X}))(X_i - \tilde{X})'(X_i - \tilde{X})}{\sum_{i=1}^n ker(d_{S^-}^2(X_i, \tilde{X}))}$$

where  $\tilde{X}$  is the vector **loc**.

If **m0** is a graph of neighbourhood and **ker** is the function returning 1 (no proximity due to distance is used) the function will return (when **withingroup=TRUE**) the *local variance-covariance* matrix as define in Lebart(1969).

**Value**

a matrix

**Note**

As mentioned by Caussinus and Ruiz a good strategy to reveal dense groups with generalised PCA would be to reveal outliers first using the metric  $W_o^{-1}$  and remove them before using the metric  $W_g^{-1}$ .

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>



## References

Caussinus, H and Ruiz, A (1990) *Interesting Projections of Multidimensional Data by Means of Generalized Principal Components Analysis*. COMPSTAT90, Physica-Verlag, Heidelberg,121-126.

Faraj, A (1994) *Interpretation tools for Generalized Discriminant Analysis*.In: *New Approches in Classification and Data Analysis*, Springer-Verlag, 286-291, Heidelberg.

Lebart, L (1969) *Analyse statistique de la contiguit e*.Publication de l'Institut de Statistiques Universitaire de Paris, XVIII,81-112.

## See Also

SVDgen

## Examples

```
data(iris)
iris2 <- as.matrix(iris[,1:4])
dimnames(iris2)[[1]] <- iris[,5]

D2 <- CauRuimet(iris2,ker=6,withingroup=TRUE)
D2 <- Powmat(D2,(-1))
iris2 <- sweep(iris2,2, apply(iris2,2,mean))
res <- SVDgen(iris2,D2=D2,D1=1)
plot(res,nb1=1,nb2=2,cex=0.5)
summary(res,testvar=0)

# the same in a demo function
demo.SVD.CauRui(ker=4,withingroup=TRUE,openX11s=FALSE)
demo.SVD.CauRui(ker=0.15,withingroup=FALSE,openX11s=FALSE)
```

---

FCAk

*Generalisation of Correspondence Analysis for k-way tables*

---

## Description

Performs a particular PTAk data as a ratio Observed/Expected under complete independence with metrics as margins of the multiple contingency table (in frequencies).

## Usage

```
FCAk(X,nbPT=3,nbPT2=1,minpct=0.01,
      smoothing=FALSE,smoo=rep(list(
        function(u)ksmooth(1:length(u),u,kernel="normal",
          bandwidth=3,x.points=(1:length(u))$y),length(dim(X))),
      verbose=getOption("verbose"),file=NULL,
      modesnam=NULL,addedcomment="",chi2=TRUE,E=NULL)
```

**Arguments**

|                     |   |
|---------------------|---|
| <b>X</b>            | a multiple contingency table (array) of order $k$                                     |
| <b>nbPT</b>         | a number or a vector of dimension $(k-2)$   |
| <b>nbPT2</b>        | if 0 no 2-modes solutions will be computed, 1 =all, >1 otherwise                      |
| <b>minpct</b>       | numerical 0-100 to control of computation of future solutions at this level and below |
| <b>smoothing</b>    | see SVDgen  |
| <b>smoo</b>         | see SVDgen  |
| <b>verbose</b>      | control printing  |
| <b>file</b>         | output printed at the prompt if NULL, or printed in the given 'file'                  |
| <b>modesnam</b>     | character vector of the names of the modes, if NULL "mo 1" ... "mo k"                 |
| <b>addedcomment</b> | character string printed if <b>printt</b> after the title of the analysis             |
| <b>chi2</b>         | print the chi2 information when computing margins in FCAmet                           |
| <b>E</b>            | if not NULL is an array with the same dimensions as X                                 |

**Details**

Gives the SVD- $k$  modes decomposition of the  $1 + \chi^2/N$  of the multiple contingency table of full count  $N = \sum X_{-ijk...}$ , i.e. complete independence + lack of independence (including marginal independences) as shown for example in Lancaster(1951)(see reference in Leibovici(2000)). Noting  $P = X/N$ , a PTak of the  $(k+1)$ -uple is done, e.g. for a three way contingency table  $k = 3$  the 4-tuple data and metrics is:

$$((D_I^{-1} \otimes D_J^{-1} \otimes D_K^{-1})P, \quad D_I, \quad D_J, \quad D_K)$$

where the metrics are diagonals of the corresponding margins. For full description of arguments see PTak. If **E** is not NULL an FCAk-modes relatively to a model is done (see Escoufier(1985) and therein reference Escoufier(1984) for a 2-way derivation, e.g. for a three way contingency table  $k = 3$  the 4-tuple data and metrics is:

$$((D_I^{-1} \otimes D_J^{-1} \otimes D_K^{-1})(P - E), \quad D_I, \quad D_J, \quad D_K)$$

If **E** was the complete independence (product of the margins) then this would give an AFCk but without looking at the marginal dependencies (i.e. for a three way table no two-ways lack of independence are looked for).

**Value**

a `solutions.FCAk` (inherits `solutions.PTAK`) object

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**References**

- Escoufier Y (1985) *L'Analyse des correspondances : ses propriétés et ses extensions*. ISI 45th session Amsterdam.
- Leibovici D (1993) *Facteurs à Mesures Répétées et Analyses Factorielles : applications à un suivi épidémiologique*. Université de Montpellier II PhD Thesis in Mathématiques et Applications (Biostatistiques).
- Leibovici D (2000) *Multway Multidimensional Analysis for Pharmaco-EEG Studies*. (submitted) <http://www.fmrib.ox.ac.uk/~didier/cv/recentpub.html>

**See Also**

PTAk, FCAmet, summary.solutions.FCAk

**Examples**

```
# try the demo
demo.FCAk()
```

---

|        |  |
|--------|--|
| FCAmet | <i>Tool used in Generalisation of Correspondence Analysis for k-way tables</i> |
|--------|--|

---

**Description**

Computes the ratio Observed/Expected under complete independence with margins of the multiple contingency table (in frequencies) and gives `chi2` statistic of lack of complete independence.

**Usage**

```
FCAmet(X, chi2=FALSE, E=NULL)
```

**Arguments**

|                   |   |
|-------------------|---|
| <code>X</code>    | a multiple contingency table (array) of order $k$   |
| <code>chi2</code> | if <code>TRUE</code> prints the <code>chi2</code> statistic information                                       |
| <code>E</code>    | if not <code>NULL</code> represent a model which would be used for an <code>FCAk</code> relatively to a model |

**Value**

|                    |  |
|--------------------|--|
| a list with        |  |
| <code>data</code>  | an array $(X/\text{count}(-E))/\text{Indepen}$ where <code>Indepen</code> is the array obtained from the products of the margins |
| <code>met</code>   | a list wherein each entry is the vector of the corresponding margins i.e. <code>apply(X, i, sum)/count</code>                    |
| <code>count</code> | is the total sum <code>sum(X)</code> .   |

**Note**

The statistics and metrics do not depend on `E`. The statistic given measure only the lack of independence.

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**See Also**

FCAk

**Description**

Gives the first Tucker1 components of a given tensor.

**Usage**

```
INITIA(X,modesnam=NULL,method="Presvd",dim=1)
```

**Arguments**

|                       |   |
|-----------------------|---|
| <code>X</code>        | a tensor (as an array) of order $k$   |
| <code>modesnam</code> | a character vector of the names of the modes  |
| <code>method</code>   | uses either the inbuilt SVD <code>method="svd"</code> or a power algorithm giving only the first <code>method="Presvd"</code> or any other function given applying to the column space of a matrix and returning a list with <code>v</code> (in columns vectors as in <code>svd</code> ) and <code>d</code> . |
| <code>dim</code>      | default 1 in each space otherwise specify the number of dimensions e.g. <code>c(2,3...,2)</code> (with <code>"Presvd"</code> <code>dim</code> is obviously 1)   |

**Details**

Computes the first (or `dim`) right singular vector (or other summaries) for every representation of the tensor as a matrix with `dim(X)[i]` columns,  $i=1\dots k$ .

**Value**

a list (of length  $k$ ) of lists with arguments:

|                       |  |
|-----------------------|--|
| <code>v</code>        | the singular vectors in rows   |
| <code>modesnam</code> | a character object naming the mode, "m i" otherwise  |
| <code>n</code>        | labels of mode <code>i</code> entries as given in <code>dimnames</code> of the data, can be NULL |
| <code>d</code>        | the corresponding first singular values  |

**Note**

The collection these eigenvectors, is known as the Tucker1 solution or initialisation related to PCA-3modes or PCA- $n$ modes models. If a function is given it may include `dim` as argument.

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**References**

- Kroonenberg P.M (1983) *Three-mode Principal Component Analysis: Theory and Applications*. DSWO Press, Leiden.
- Leibovici D and Sabatier R (1998) *A Singular Value Decomposition of a  $k$ -ways array for a Principal Component Analysis of multi-way data, the PTA- $k$* . Linear Algebra and its Applications, 269:307-329.

**See Also**

SINGVA, PTak

PCAn

*Principal Component Analysis on n modes***Description**

Performs the Tucker  $n$  model using a space version of RPSVCC (SINGVA).

**Usage**

```
PCAn(X,dim=c(2,2,2,3),test=1E-12,Maxiter=400,
      smoothing=FALSE,smoo=list(NA),
      verbose=getOption("verbose"),file=NULL,
      modesnam=NULL,addedcomment="")
```

**Arguments**

|                     |  |
|---------------------|--|
| <b>X</b>            | a tensor (as an array) of order $k$ , if non-identity metrics are used <b>X</b> is a list with <b>data</b> as the array and <b>met</b> a list of metrics |
| <b>dim</b>          | a vector of numbers specifying the dimensions in each space  |
| <b>test</b>         | control of convergence   |
| <b>Maxiter</b>      | maximum number of iterations allowed for convergence   |
| <b>smoothing</b>    | see SVDgen   |
| <b>smoo</b>         | see PTA3   |
| <b>verbose</b>      | control printing   |
| <b>file</b>         | output printed at the prompt if NULL, or printed in the given 'file'   |
| <b>modesnam</b>     | character vector of the names of the modes, if NULL "mo 1" ... "mo k"  |
| <b>addedcomment</b> | character string printed after the title of the analysis   |

**Details**

Looking for the best rank-one tensor approximation (LS) the three methods described in the package are equivalent. If the number of tensors looked for is greater than one the methods differs: PTA- $k$ modes will look for best approximation according to the *orthogonal rank* (*i.e.* the rank-one tensors are orthogonal), PCA- $k$ modes will look for best approximation according to the *space ranks* (*i.e.* the rank of every bilinear form, that is the number of components in each space), PARAFAC/CANDECOMP will look for best approximation according to the *rank* (*i.e.* the rank-one tensors are not necessarily orthogonal). For the sake of comparisons the PARAFAC/CANDECOMP method and the PCA- $n$ modes are also in the package but complete functionality of the use these methods and more complete packages may be fetched at the [www](#) site quoted below.

**Value**

a `solutions.PCAn` (inherits `solutions.PTAK`) object

**Note**

The use of metrics (diagonal or not) and smoothing extend flexibility of analysis.

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**References**

- Caroll J.D and Chang J.J (1970) *Analysis of individual differences in multidimensional scaling via n-way generalization of "Eckart-Young" decomposition*. Psychometrika 35,283-319.
- Harshman R.A (1970) *Foundations of the PARAFAC procedure: models and conditions for "an explanatory" multi-mode factor analysis*. UCLA Working Papers in Phonetics, 16,1-84.
- Kroonenberg P (1983) *Three-mode Principal Component Analysis: Theory and Applications*. DSWO press. Leiden.(related references in <http://www.fsw.leidenuniv.nl/~kroonenb/>)
- Leibovici D and Sabatier R (1998) *A Singular Value Decomposition of a k-ways array for a Principal Component Analysis of multi-way data, the PTA-k*. Linear Algebra and its Applications, 269:307-329.

---

PROJOT

*Orthogonal Tensor projection*

---

**Description**

Orthogonal-tensoriel projection of a tensor according to a rank-1 tensor, or a to bigger structure defined by kronecker product of matrices.

**Usage**

```
PROJOT(X,solu,numo=1,bortho=TRUE,Ortho=TRUE,metrics=NULL)
```

**Arguments**

|                |  |
|----------------|--|
| <b>X</b>       | a tensor(as an array) of any order   |
| <b>solu</b>    | an object like a <code>solutions.PTAK</code> object with at least v  |
| <b>numo</b>    | a vector of numbers or a list of vectors (length the order of the tensor) identifying for each space the structure to project onto, if NULL for a specific space then no projection is done for this space |
| <b>bortho</b>  | list of logicals saying if the structures are othogonal or not.  |
| <b>Ortho</b>   | list of logicals telling the projectors on each space to be on the structure or on its orthogonal.   |
| <b>metrics</b> | NULL or list of metrics (either diagonal or not) for each entry of X   |

## Details

This function computes the *tensorial orthogonal projection* of  $X$  onto the *tensorial structure* defined by `solu` and `numo`. For each space (involved in the tensorial product where from  $X$  belongs), one defined the projector onto `solu[[i]][["v"]][numo,]` (or on its orthogonal if `Ortho[[i]]==TRUE`), then the result is the image of  $X$  by the tensorial product of the projectors, i.e.

$$(P_{S_1} \otimes P_{S_2} \otimes \dots \otimes P_{S_k})(X)$$

## Value

A tensor with dimensions as  $X$

## Note

For PTA- $k$ modes the projection used is only on rank-one tensors (Principal Tensors), *i.e.* `numo` is a number. The code here can be used for any structure (on each spaces) and constitutes the projector onto a tensorial structure, and can define the PTAIV- $k$ modes (PTAk on Instrumental Variables Leibovici(1993). (see other references for tensorial product of linear operators in Leibovici(2000) *e.g.* Dauxois et al.(1994))

## Author(s)

Didier Leibovici <didier@fmrib.ox.ac.uk>

## References

Leibovici D (1993) *Facteurs à Mesures Répétées et Analyses Factorielles : applications à un suivi épidémiologique*. Université de Montpellier II PhD Thesis in Mathématiques et Applications (Biostatistiques).

Leibovici D (2000) *Multiway Multidimensional Analysis for Pharmaco-EEG Studies*.(submitted) <http://www.fmrib.ox.ac.uk/~didier/cv/recentpub.html>

## See Also

PTAk

## Examples

```
don <- array(1:360,c(5,4,6,3))
don <- don + rnorm(360,10,2)

ones <- list(list(v=rep(1,5)),list(v=rep(1,4)),list(v=rep(1,6)),list(v=rep(1,3)))
donfc <- PROJOT(don,ones)

apply(donfc,c(2,3,4),mean)
apply(donfc,c(1),mean)

# implementation de PTAIVk with obvious settings
PTAIVk <- function(X,SStruct,...)
  {X <- PROJOT(X$data,SStruct,numo=SStruct[[1]]$numo,Ortho=SStruct[[1]]$Ortho,metrics=X$met)
  PTAk(X,...)
  }
```

PTA3

*Principal Tensor Analysis on 3 modes***Description**

Performs a truncated SVD-3modes analysis with or without specific metrics, penalised or not.

**Usage**

```
PTA3(X,nbPT=2,nbPT2=1,
      smoothing=FALSE,
      smoo=list(function(u)ksmooth(1:length(u),u,kernel="normal",
                                   bandwidth=4,x.points=(1:length(u)))$y,
                function(u)smooth.spline(u,df=3)$y,
                NA),
      minpct=0.1,verbose=getOption("verbose"),file=NULL,
      modesnam=NULL,addedcomment="")
```

**Arguments**

|                     |  |
|---------------------|--|
| <b>X</b>            | a tensor (as an array) of order 3, if non-identity metrics are used X is a list with <b>data</b> as the array and <b>met</b> a list of metrics |
| <b>nbPT</b>         | a number specifying the number of 3modes Principal Tensors requested   |
| <b>nbPT2</b>        | if 0 no 2-modes solutions will be computed, 1 =all, >1 otherwise   |
| <b>smoothing</b>    | logical to consider smoothing or not   |
| <b>smoo</b>         | a list of length 3 with lists of functions operating on vectors component for the appropriate dimension (see details)                          |
| <b>minpct</b>       | numerical 0-100 to control of computation of future solutions at this level and below  |
| <b>verbose</b>      | control printing   |
| <b>file</b>         | output printed at the prompt if NULL, or printed in the given 'file'   |
| <b>modesnam</b>     | character vector of the names of the modes, if NULL "mo 1" ... "mo k"  |
| <b>addedcomment</b> | character string printed after the title of the analysis   |

**Details**

According to the decomposition described in Leibovici(1993) and Leibovici and Sabatier(1998) the function gives a generalisation of the SVD (2 modes) to 3 modes. It is the same algorithm used for PTAk but simpler as the recursivity implied by the  $k$  modes analysis is reduced only to one level *i.e* for every 3-modes Principal Tensors, 3 SVD are performed for every contracted product with one the three components of the 3-modes Principal Tensors (see APSOLU3, PTAk). With the **smoothing** option **smoo** contain a list of (lists) of functions to apply on vectors of component (within the algorithm, see **SVDgen**). For a given dimension (1,2,or 3) a list of functions is given. If this list consists only of one function (no list needed) this function will be used at any level all the time : if one want to smooth only for



the first Principal Tensor, put `list(function,NA)`. Now you start to understand this list will have a maximum length of `nbPT` and the corresponding function will be used for the corresponding 3mode Principal Tensor. To smooth differently the associated solutions one have to put another level of nested lists otherwise the function given at the 3mode level will be used for all. These rules are te same for PTAk.

### Value

a `solutions.PTAk` object

### Note

The use of metrics (diagonal or not) allows flexibility of analysis like in 2 modes *e.g.* correspondence analysis, discriminant analysis, robust analysis. Smoothing option extends the analysis towards functional data analysis, and or outliers “protection” is theoretically valid for tensors belonging to a tensor product of separable Hilbert spaces (*e.g.* Sobolev spaces) (see references in PTAk, SVDgen).

### Author(s)

Didier Leibovici <didier@fmrib.ox.ac.uk>

### References

Leibovici D(1993) *Facteurs à Mesures Répétées et Analyses Factorielles : applications à un suivi épidémiologique*. Université de Montpellier II. PhD Thesis in Mathématiques et Applications (Biostatistiques).

Leibovici D and Sabatier R (1998) *A Singular Value Decomposition of a k-ways array for a Principal Component Analysis of multi-way data, the PTA-k*. Linear Algebra and its Applications, 269:307-329.

### See Also

SVDgen, FCAk, PTAk, `summary.solutions.PTAk`

### Examples

```
cat(" A little fun using iris3 and matching randomly 15 for each iris sample!","\n")
cat("  then performing a PTA-3modes.  If many draws are done, plots")
cat("  show the stability of the first and third Principal Tensors.","\n")
cat("iris3 is centered and reduced beforehand for each original variables.","\n")

demo.PTA3(bootn=10,show=5,openX11s=FALSE)
```

### Description

Performs a truncated SVD-*k*modes analysis with or without specific metrics, penalised or not.

## Usage

```
PTAk(X,nbPT=2,nbPT2=1,minpct=0.1,
      smoothing=FALSE,
      smoo=list(NA),
      verbose=getOption("verbose"),file=NULL,
      modesnam=NULL,addedcomment="")
```

## Arguments

|                           |   |
|---------------------------|---|
| <code>X</code>            | a tensor (as an array) of order $k$ , if non-identity metrics are used <code>X</code> is a list with <code>data</code> as the array and <code>met</code> a list of metrics  |
| <code>nbPT</code>         | integer vector of length $(k-2)$ specifying the maximum number of Principal Tensors requested for the $(3, \dots, k-1, k)$ modes levels (see details), if it is not a vector every levels would have the same given <code>nbPT</code> value |
| <code>nbPT2</code>        | if 0 no 2-modes solutions will be computed, 1 =all, >1 otherwise  |
| <code>minpct</code>       | numerical 0-100 to control of computation of future solutions at this level and below   |
| <code>smoothing</code>    | see PTA3, SVDgen  |
| <code>smoo</code>         | see PTA3  |
| <code>verbose</code>      | control printing  |
| <code>file</code>         | output printed at the prompt if NULL, or printed in the given 'file'  |
| <code>modesnam</code>     | character vector of the names of the modes, if NULL mo 1 ...mo k  |
| <code>addedcomment</code> | character string printed if <code>printt</code> after the title of the analysis   |

## Details

According to the decomposition described in Leibovici(1993) and Leibovici and Sabatier(1998) the function gives a generalisation of the SVD (2 modes) to  $k$  modes. The algorithm is recursive, calling APSOLUk which calls PTAk for  $(k-1)$ . `nbPT`, `nbPT2` and `minpct` control the number of Principal Tensors desired. For example `nbPT=c(2,4,3)` means a tensor of order 5 is analysed, the maximum number of 5-modes PT is set to 3, for *each of them* one sets a maximum of 4 associated 4-modes (for each of the five components), for *each of these later* a maximum of 2 associated 3-modes PT is asked (for each of the four components). Then `nbPT2` complete for 2-modes associated or not. Overall `minpct` controls to carry on the algorithm at any level and lower, *i.e.* stops if  $100(vs^2/ssx) < minpct$  (where  $vs$  is the singular value, and  $ssx$  is the total sum of squares of the tensor  $X$  or the "metric transformed"  $X$ ). Putting a 0 at a given level in `nbPT` obviously automatically puts 0 in `nbPT` at lower levels. Putting high values in `nbPT` allows control only on `minpct` helping to reach the full decomposition. All these controls allow to truncate the full decomposition in a level-controlled fashion. Notice the full decomposition always contains any possible choice of truncation, *i.e.* the solutions are not dependant on the truncation scheme (Generalised Eckart-Young Theorem).

## Value

a `solutions.PTAk` object

## Note

The use of metrics (diagonal or not) allows flexibility of analysis like in 2 modes *e.g.* correspondence analysis, discriminant analysis, robust analysis. Smoothing option extending the analysis towards functional data analysis is theoretically valid for Principal Tensors belonging to a tensor product of separable Hilbert spaces (*e.g.* Sobolev spaces) see Leibovici and El Maach (1997).

## Author(s)

Didier Leibovici <didier@fmrib.ox.ac.uk>

## References

Leibovici D(1993) *Facteurs à Mesures Répétées et Analyses Factorielles : applications à un suivi épidémiologique*. Université de Montpellier II. PhD Thesis in Mathématiques et Applications (Biostatistiques).

Leibovici D and El Maache H (1997) *Une décomposition en Valeurs Singulières d'un élément d'un produit Tensoriel de k espaces de Hilbert Séparables*. *Compte Rendus de l'Académie des Sciences* tome 325, série I, Statistiques (Statistics) & Probabilités (Probability Theory): 779-782.

Leibovici D and Sabatier R (1998) *A Singular Value Decomposition of a k-ways array for a Principal Component Analysis of multi-way data, the PTA-k*. *Linear Algebra and its Applications*, 269:307-329.

Leibovici D (2001) *A Penalised algorithm for SVD and Multiway functional methods*. (in preparation)

## See Also

REBUILD, FCAk, PTA3 summary.solutions.PTAk

## Examples

```
# don <- array((1:3)

don <- array(1:360,c(5,4,6,3))
don <- don + rnorm(360,1,2)

dimnames(don) <- list(paste("s",1:5,sep=""),paste("T",1:4,sep=""),
  paste("t",1:6,sep=""),c("young","normal","old"))
# hypothetic data on learning curve at different age and period of year

ones <-list(list(v=rep(1,5)),list(v=rep(1,4)),list(v=rep(1,6)),list(v=rep(1,3)))

don <- PROJOT(don,ones)
don.sol <- PTAk(don,nbPT=1,nbPT2=2,minpct=0.01,
  verbose=TRUE,
  modesnam=c("Subjects","Trimester","Time","Age"),
  addedcomment="centered on each mode")
summary(don.sol,testvar=2)
plot(don.sol,mod=c(1,2,3,4),nb1=1,nb2=NULL,
  xlab="Subjects/Trimester/Time/Age",main="Best rank-one approx" )
plot(don.sol,mod=c(1,2,3,4),nb1=4,nb2=NULL,
  xlab="Subjects/Trimester/Time/Age",main="Associated to Subject vs1111")
```

```
# try the demo
demo.PTAk()
```

---

REBUILD

*Build an approximation of the tensor of any order*


---

### Description

Gives the approximation of a previously analysed tensor using its given decomposition.

### Usage

```
REBUILD(solutions,nTens=1:2,testvar=1 ,redundancy=FALSE)
```

### Arguments

|                         |   |
|-------------------------|---|
| <code>solutions</code>  | a <code>solutions.PTAk</code> object  |
| <code>nTens</code>      | a vector of identifying positions (numbers given in <code>summary</code> ) for the choice of Principal Tensors to use                                     |
| <code>testvar</code>    | control within <code>nTens</code> used Principal Tensor with minimum percent of variability explained   |
| <code>redundancy</code> | logical to take into account (within <code>nTens</code> ) PT <i>tested</i> redundant during analysis (seealso <code>RESUM</code> ) if <code>TRUE</code> . |

### Details

The function rebuilds the Principal Tensors, *i.e.* rank-one tensors of order the order of the tensor analysed, and add them up to build an approximation of the tensor analysed (according to the method used see `method`). This constitutes a best Least Squares (ordinary or "weighted" if metrics are used) approximation of `datanam` for a given *orthogonal-rank*  $r$  (number of principal tensors used), if and only if the singular values used are the  $r$  highest.

### Value

A tensor with dimensions as `solutions[[k]][["datanam"]]`.

### Note

This function can be called for `PARAFAC/CANDECOMP` and `PCAn`. A specific rebuilt is implemented for this last one.

### Author(s)

Didier Leibovici <didier@fmrib.ox.ac.uk>

### See Also

`PTAk`

SINGVA

*Optimisation algorithm RPVSCC***Description**

Computes the best rank-one approximation using the RPVSCC algorithm.

**Usage**

```
SINGVA(X,test=1E-12,PTnam="vs111",Maxiter=1000,
        verbose=getOption("verbose"),file=NULL,
        smoothing=FALSE,smoo=list(NA),
        modesnam=NULL,
        Ini="Presvd",sym=NULL)
```

**Arguments**

|                  |  |
|------------------|--|
| <b>X</b>         | a tensor (as an array) of order $k$ , if non-identity metrics are used <b>X</b> is a list with <b>data</b> as the array and <b>met</b> a list of metrics |
| <b>test</b>      | numerical value to stop optimisation   |
| <b>PTnam</b>     | character giving the name of the $k$ -modes Principal Tensor   |
| <b>Maxiter</b>   | if <code>iter &gt; Maxiter</code> prompts to carry on or not, then do it every other 200 iterations  |
| <b>verbose</b>   | control printing   |
| <b>file</b>      | output printed at the prompt if NULL, or printed in the given 'file'   |
| <b>smoothing</b> | logical to use smooth functions or not (see <code>SVDgen</code> )  |
| <b>smoo</b>      | list of functions returning smoothed vectors (see <code>PTA3</code> )  |
| <b>modesnam</b>  | character vector of the names of the modes, if NULL "mo 1" ... "mo k"  |
| <b>Ini</b>       | method used for initialisation of the algorithm (see <code>INITIA</code> )   |
| <b>sym</b>       | description of the symmetry of the tensor <i>e.g.</i> <code>c(1,1,3,4,1)</code> means the second mode and the fifth are identical to the first           |

**Details**

The algorithm termed *RPVSCC* in Leibovici(1993) is implemented to compute the first Principal Tensor (rank-one tensor with its singular value) of the given tensor **X**. According to the decomposition described in Leibovici(1993) and Leibovici and Sabatier(1998), the function gives a generalisation to  $k$  modes of the *best rank-one approximation* issued from SVD with 2 modes. It is identical to the PCA- $k$ modes if only 1 dimension is asked in each space, and to PARAFAC/CANDECOMP if the rank of the approximation is fixed to 1. Then the methods differs, PTA- $k$ modes will look for best approximation according to the *orthogonal rank* (*i.e.* the rank-one tensors (of the decomposition) are orthogonal), PCA- $k$ modes will look for best approximation according to the *space ranks* (*i.e.* ranks of every bilinear form deducted from the original tensor, that is the number of components in each space), PARAFAC/CANDECOMP will look for best approximation according to the *rank* (*i.e.* the rank-one tensors are not necessarily orthogonal).

**Value**

a `solutions.PTAk` object (without `datanam` method)

**Note**

The algorithm was derived in generalising the *transition formulae* of SVD (Leibovici 1993), can also be understood as a generalisation of the *power method* (De Lathauwer et al. 2000). In this paper they also use a similar algorithm to build bases in each space, reminiscent of three-modes and  $n$ -modes PCA (Kroonenberg(1980)), *i.e.* defining what they called a rank-( $R_1, R_2, \dots, R_n$ ) approximation (called here *space ranks*, see `PCAn`). *RPVSCC* stands for *Recherche de la Première Valeur Singulière par Contraction Complète*.

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**References**

- Kroonenberg P (1983) *Three-mode Principal Component Analysis: Theory and Applications*. DSWO press. Leiden.(related references in <http://www.fsw.leidenuniv.nl/~kroonenb/>) Leibovici D (1993) *Facteurs à Mesures Répétées et Analyses Factorielles : applications à un suivi épidémiologique*. Université de Montpellier II. PhD Thesis in Mathématiques et Applications (Biostatistiques).
- Leibovici D and Sabatier R (1998) *A Singular Value Decomposition of a  $k$ -ways array for a Principal Component Analysis of multi-way data, the PTA- $k$* . Linear Algebra and its Applications, 269:307-329.
- De Lathauwer L, De Moor B and Vandewalle J (2000) *On the best rank-1 and rank-( $R_1, R_2, \dots, R_n$ ) approximation of higher-order tensors*. SIAM J. Matrix Anal. Appl. 21,4:1324-1342.

**See Also**

INITIA, `PTAk`, `PCAn`, `CANDPARA`

---

SVDgen

*SVD with metrics and smoothing approximation*

---

**Description**

Computes the generalised Singular Value Decomposition, *i.e.* with non-identity metrics. A smooth approximation can be asked to constraint the components (`u` and `v`) to be smooth.

**Usage**

```
SVDgen(Y,D2=1,D1=1,smoothing=FALSE,nomb=dim(Y)[2],
       smoo=list(function(u)ksmooth(1:length(u),u,kernel="normal",
                                   bandwidth=3,x.points=(1:length(u)))$y))
```

**Arguments**

|                        |  |
|------------------------|--|
| <code>Y</code>         | a matrix $n \times p$  |
| <code>D2</code>        | metric in $R^p$ either a vector ( $p \times 1$ ) or a matrix ( $p \times p$ )  |
| <code>D1</code>        | metric in $R^n$ either a vector ( $n \times 1$ ) or a matrix ( $n \times n$ )  |
| <code>smoothing</code> | logical if <code>TRUE</code> the smoothing methods in <code>smoo</code> are used.  |
| <code>smoo</code>      | list of lists of smoothing functions on a vector of the appropriate dimension; if on one dimension it is <code>NA</code> no smoothing will be done for this one; if the length of a list is one the function is used for all components. If only one list in the list it will be used for both dimensions. |

**Details**

The function computes the decomposition  $X = UL^{1/2}V'$  where  $U'D_1U = Id_p$  and  $V'D_2V = Id_p$  and the diagonal matrix  $L$  containing no zeros squared singular values. If `smoothing` a *constraint* on Least Squares solution is used, then the above decomposition becomes an approximation (unless  $X$  belongs to the space defined by the constraints). A *Power Method* algorithm to compute each principal tensor is used wherein Alternated Least Squares are always followed by a *smoothed version* of the updated vectors. If a Spline smoothing was used the algorithm would be equivalent to use the traditional *penalised least squares* at each iteration and could be called *Penalised Power Method* or Splined Alternated Least Squares Algorithm (SALSA is already an acronym used by Besse and Ferraty (1995) in where a similar idea is developed: but smoothing operates only on variables, and is *model based* as the Alternating operates on the whole approximation *i.e.* given the choice of the dimension reduction).

**Value**

a `solutions.PTAK` object

**Note**

SVDgen makes use of a non-identity version `svd` (inbuilt) or `svdksmooth` which outputs like the inbuilt `svd`. The smoothing option is also implemented in PTA-kmodes, FCA-kmodes, PCAn and CANDECOMP/PARAFAC. The use of metrics (diagonal or not) allows flexibility of analysis like *e.g.* correspondence analysis, discriminant analysis, robust analysis. Smoothing option extends the analysis towards functional data analysis, and or outliers protection. It is theoretically valid for Principal Tensors (here order 2) belonging to a tensor product of separable Hilbert spaces (*e.g.* Sobolev spaces) see Leibovici and El Maach (1997). The function offers the choice to change of smoothing (method or parameters) as the number of components grows as in Ramsay and Silverman (1997).

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**References**

Leibovici D and El Maache H (1997) *Une décomposition en Valeurs Singulières d'un élément d'un produit Tensoriel de k espaces de Hilbert Séparables*. *Compte Rendus de l'Académie des Sciences* tome 325, série I, Statistiques (Statistics) & Probabilités (Probability Theory): 779-782.

Besse P and Ferraty F (1995) *Curvilinear fixed effect model*. Computational Statistics, 10:339-351.

Leibovici D (2001) *Metric choices for fMRI Multiway Data Analysis*. (to be submitted)

Leibovici D (2001) *A Penalised algorithm for SVD and Multiway functional methods*. (to be submitted)

Ramsay J.O. and Silverman B.W. (1997) *Functional Data Analysis*. Springer Series in Statistics.

## See Also

PTAk,PCAn, CANDPARA

## Examples

```
library(modreg)
library(tensor)

# on smoothing

data(longley)
long <- as.matrix(longley[,1:7])

long.svd <- SVDgen(long,smoothing=FALSE)
summary.solutions.PTAk(long.svd,testvar=0)
# X11(width=4,height=4)
plot.solutions.PTAk(long.svd,scree=TRUE,RiskJack=0,type="b",lty=3)

long.svdo <- SVDgen(long,smoothing=TRUE,
smoo=list(function(u)ksmooth(1:length(u),
u,kernel="normal",bandwidth=3,x.points=(1:length(u)))$y,NA))
summary.solutions.PTAk(long.svdo,testvar=0)
# X11(width=4,height=4)
plot.solutions.PTAk(long.svdo,scree=TRUE,RiskJack=0,type="b",lty=3)
####
comtoplot <- function(com=1,solua=long.svd,solub=long.svdo,openX11s=FALSE,...)
{
  if(openX11s)X11(width=4,height=4)
  yla <- paste(solua[[2]]$vsnam[com],round((100*(solua[[2]]$d[com])^2)/
solua[[2]]$ssX[1],2),"",
round((100*(solub[[2]]$d[com])^2)/solua[[2]]$ssX[1],2))
  limi <- range(c(solua[[1]]$v[com,],solub[[1]]$v[com,]))
  plot(solua,nb1=com, mod=1,type="b",lty=3,lengthlabels=4,cex=0.4,
ylimit=limi,ylab=yla,col=2,...)
  par(new=TRUE)

  plot.solutions.PTAk(solub,nb1=com,mod=1,labels=F,type="b",lty=1,
lengthlabels=4,cex=0.6,ylimit=limi,xylab=FALSE,...)
  par(new=FALSE)
} ####
comtoplot(com=1)
# on using non-diagonal metrics

data(crimerate)
crimerate.mat <- sweep(crimerate,2,apply(crimerate,2,mean))
crimerate.mat <- sweep(crimerate.mat,2,sqrt(apply(crimerate.mat,2,var)),FUN="/")
```



```

metW <- Powmat(CauRuimet(crimerate.mat),(-1))
# inverse of the within "group" (to play a bit more you could set m0 relating
# the neighbourhood of states (see CauRuimet)

cri.svd <- SVDgen(crimerate.mat,D2=1,D1=1)
summary(cri.svd,testvar=0)
plot(cri.svd,scree=TRUE,RiskJack=0,type="b",lty=3)
cri.svdo <- SVDgen(crimerate.mat,D2=metW,D1=1)
summary(cri.svdo,testvar=0)
plot(cri.svdo,scree=TRUE,RiskJack=0,type="b",lty=3)
# X11(width=8,height=4)
par(mfrow=c(1,2))
plot(cri.svd,nb1=1,nb2=2,mod=1,lengthlabels=3)
plot(cri.svd,nb1=1,nb2=2,mod=2,lengthlabels=4,main="canonical")
# X11(width=8,height=4)
par(mfrow=c(1,2))
plot(cri.svdo,nb1=1,nb2=2,mod=1,lengthlabels=3)
plot(cri.svdo,nb1=1,nb2=2,mod=2,lengthlabels=4,
      main=expression(paste("metric ",Wg^{-1})))
# try the demo
demo.svdsmoo1()

```

## Description

Computes the Tensor Product of a list of vectors (or matrices) according to a given order.

## Usage

```
TENSELE(T,moins=NULL, asarray=TRUE,order=NULL,id=NULL)
```

## Arguments

|                |  |
|----------------|--|
| <b>T</b>       | a list like a <code>solutions.PTAK</code> object and minimally just contains <code>v</code>  |
| <b>moins</b>   | if not <code>NULL</code> , vector of indexes (in the list <code>T</code> ) to skip   |
| <b>asarray</b> | logical to specify the output form <code>TRUE</code> gives an array, <code>FALSE</code> gives a vector   |
| <b>order</b>   | if not <code>NULL</code> vector of length <code>length(T)</code> , <code>NULL</code> is equivalent to <code>length(T) : 1</code> as the function makes indexes in order run slowest to fastest |
| <b>id</b>      | when <code>T</code> is a list of matrices, can be either a vector of <code>length(T)</code> giving indexes of the vectors for each space (following order) or a list of vectors of indexes.    |

## Details

The tensor product of the vectors (or matrices) in the list `T` is computed, skipping or not the indexes in `moins`, the output tensor is either in tensor form or in vector form. The way the tensor product is done follows `order`.

**Value**

According to `asarray` the value is either an array, or a vector representing the tensor product of the vectors (not in moins), the dimension in `order[1]` running the slowest.

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**See Also**

REBUILD

---

|          |                                     |
|----------|-------------------------------------|
| datasets | <i>data used for demo in SVDgen</i> |
|----------|-------------------------------------|

---

**Description**

The `crimrate` dataset provides crime rates per 100,000 people in seven categories for each of the fifty states in 1977. The `timage12` dataset is an image from fMRI analysis, it is a *t*-statistic image over 12 subjects of the activation (verbal) parameter.

**Usage**

```
data(crimrate)
data(timage12)
```

**Format**

A matrix of 50 x 7 for the `crimrate` data.  
A matrix 91 x 109 for `timage12` data.

**Source**

`crimrate` comes from SAS. The image comes from FMRIB center, University of Oxford.

---

|                   |   |
|-------------------|---|
| is.solutions.PTAk | <i>Output object from a PTA-kmodes analysis and other methods implemented in this package</i> |
|-------------------|---|

---

**Description**

The object class `solutions.PTAk` is list of list. `solutions[[i]]` is a list with arguments the following arguments:

**Usage**

```
is.solutions.PTAk(solutions)
```

**Arguments**

|                        |   |
|------------------------|---|
| <code>v</code>         | a matrix <code>nb of solutions × dimension of the mode <i>i</i></code>  |
| <code>modesnam</code>  | a character object naming the mode, "m i" otherwise   |
| <code>n</code>         | labels of mode <i>i</i> entries as given in <code>dimnames</code> of the data   |
| -                      |   |
| <code>d</code>         | singular values   |
| <code>pct</code>       | local percent of sum of square for the above singular values $100d^2/ssX$   |
| <code>ssX</code>       | local sum of squares, i.e. for the tensor currently analysed (nested projections of <code>X</code> , <code>ssX[1]</code> is the total sum of squares) |
| <code>smoocheck</code> | boolean matrix with <i>k</i> rows and <code>length(vsnam)</code> columns to check if a smooth componnet was computed                                  |
| <code>vsnam</code>     | names of the singular values, see details   |
| <code>datanam</code>   | name of the tensor analysed   |
| <code>method</code>    | the <code>match.call</code> of the function which gave the resulting <code>solutions.PTAK</code> object.  |

**Details**

The object `solutions.PTAK` is output from `PTAK` is a list of length the order of the tensor used in the analysis. Each element of the list is a list with the above arguments (the last arguments starting from `d` are given only for the last member of the list ). For a given row number *t* the tensor product of the mode components `v[t,]` time the corresponding `d[t]` constitute a Principal Tensor of `datanam`. The corresponding name of the singular value follows the rule: *e.g.* `vs1111`, `vs2222` are *k*modes solutions (*4*-modes analysis); in a *3*-modes analysis `12 vs111 5 12` means an associated solution to the *k*modes solutions (`vs111`) according to the mode of dimension 12, the other dimensions 5 and 12 are given only when the `vs` results from a *2*modes analysis; associated of associated have a form like `9-15 vs1111 10 888` (from a *4*-modes analysis).

**Value**

The class object is a list of a lists with the specified arguments and right dimensions. The class object is used in `RESUM`, `summary`, `plot`, `REBUILD`, `APSOLU3` and `APSOLUk`.

**Note**

The function `SVDgen` output an object of class `solutions.PTAK`.

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**See Also**

`RESUM`

---

plot.solutions.PTAK *Plot for solutions.PTAK objects*

---

### Description

Gives either a screeplot of singular values or plot of superposed modes or not for one or two components.

### Usage

```
plot.PTAK(solution, labels=TRUE, mod=1, nb1=1, nb2=NULL, coefi=list(NULL, NULL),
          xylab=TRUE, ppch=(1:length(solution)), lengthlabels=2, ylimit=NULL,
          scree=FALSE, ordered=TRUE, nbvs=40, RiskJack=NULL, method="", ...)
RiskJack.plot(solution, nbvs=1:40, mod=NULL, max=NULL, rescaled=TRUE, ...)
```

### Arguments

|                           |  |
|---------------------------|--|
| <code>solution</code>     | a <code>solutions.PTAK</code> object   |
| <code>labels</code>       | logical if <code>TRUE</code> plots the labels given in <code>solution[[mod]]["n"]</code>   |
| <code>mod</code>          | vectors of the modes numbers to be plotted   |
| <code>nb1</code>          | number identifying the Principal Tensor to display on the vertical axe, can be checked using <code>summary.solutions.PTAK</code>   |
| <code>nb2</code>          | as <code>nb1</code> to be displayed on the horizontal axe, if <code>NULL</code> the horizontal axe will be used as <code>Index</code> (see <code>plot.default</code> )   |
| <code>coefi</code>        | coefficients to multiply components for rescaling or changing signs purposes; each element of the list correpond to <code>nb1</code> and <code>nb2</code> and are vectors of dimentions the tensor order   |
| <code>xylab</code>        | logical to display axes labels   |
| <code>ppch</code>         | a vector of length at least <code>length(mod)</code> used for <code>pch=</code>  |
| <code>lengthlabels</code> | a number or a vector of numbers of characters in labels to be used for display   |
| <code>ylimit</code>       | used in <code>ylim</code> as initialisation range (in order to compare different plots)  |
| <code>scree</code>        | logical to display s screeplot of squared singular values as percent of total variation  |
| <code>ordered</code>      | logical used when displaying the screeplot with sorted values ( <code>TRUE</code> ) or the order is given by output listing from <code>summary.PTAK</code>   |
| <code>nbvs</code>         | a maximum number of singular values to display on the screeplot or a vector of ranks   |
| <code>RiskJack</code>     | if not <code>NULL</code> is a integer, <code>scree</code> is <code>TRUE</code> and <code>ordered</code> is <code>TRUE</code> , plots on top of the scree plot a Risk plot with maximum dimension: <code>min(RiskJack+length(nbvs), length(solution[[k]][["d"]]))</code> . It is possible to use directly the function <code>RiskJack.plot</code> : the default maximum dimension (argument <code>max</code> ) is <code>length(solution[[k]][["d"]])</code> . |
| <code>method</code>       | default is "", a value "FCA" is to be used only if <code>solution</code> is after an FCA with <code>SVDgen</code>  |
| <code>...</code>          | plot arguments can be passed (except <code>xlim</code> , <code>ylim</code> , <code>ylob</code> , <code>pch</code> , <code>xaxt</code> for component plot, and <code>xlab</code> , <code>ylob</code> for screeplot)   |

## Details

Plot components of one or two Principal Tensors, modes are superposed if more than one is asked, or gives a screeplot. As it is using `plot.default` at some point some added features can be used in the ... part, especially `xlab=` may be useful when `nb2=NULL`. Plots are superposed as they correspond to the same Principal Tensor and so this gives insight to interpretation of it, but careful is recommended as only overall interpretation, once the Principal Tensor has been rebuilt mentally (*i.e.* product of signs ...) to work out oppositions or associations. The risk plot on top of a screeplot is an approximation of the Jacknife estimate of the MSE in the choice of number of dimensions (see Besse et al.(1997)).

## Note

This function is used all for `solutions.FCAk`, and `solutions.CANDPARA`, `solutions.PCAn`, notheless for this last object other interesting plots known as jointplots have not been implemented.

## Author(s)

Didier Leibovici <didier@fmrib.ox.ac.uk>

## References

Besse, P Cardot, H and Ferraty, F (1997) *Simultaneous non-parametric regressions of unbalanced longitudinal data*. Computational Statistics and Data Analysis, 24:255-270.

Leibovici D (2000) *Multiway Multidimensional Analysis for Pharmaco-EEG Studies*.(submitted) <http://www.fmrib.ox.ac.uk/~didier/cv/recentpub.html>

## See Also

PTAk, PTA3, FCAk,SVDgen

## Examples

`demo.PTA3()`

---

```
preprocessings
```

---

*Few useful functions for preprocessing arrays*

---

## Description

Choices of centering or detrending and scaling are important preprocessings for multiway analysis.

## Usage

```
Multcent(dat=X,bi=c(1,2),by=3,
         centre=mean,
         centrebyBA=c(TRUE,FALSE),scalebyBA=c(TRUE,FALSE))
IterMV(n=10,dat=X,Mm=c(1,3),Vm=c(2,3),
       fFUN=mean,usetren=FALSE,
       tren=function(x)smooth.spline(as.vector(x),df=5)$y,
       rsd=TRUE)
```

```

Detren(dat,Mm=c(1,3),rsd=TRUE,
      tren=function(x)smooth.spline(as.vector(x),df=5)$y )
Susan1D(y,x=NULL,sigmak=NULL,sigmat=NULL,
      ker=list(function(u)return(exp(-0.5*u**2))))

```

### Arguments

```

--          function Multcent
dat         array
bi          vector defining the "centering, bicentering or multi-centering" one wants
            to operate crossed with by
by          number or vector defining the entries used "with" in the other operations
centre      function used as FUN in applying "multi-centering"
centrebyBA  a boolean vector for "centering" with centre Before and After according
            to by
scalebyBA   idem as centrebyBA, for scaling operation
--          function IterMV
n           number of iterations between "centering" and scaling
dat         array
Mm          margins to performs Detren or fFUN on
Vm          margins to scale
fFUN        function to use as FUN if usetren is FALSE
usetren     logical, to use Detren
tren        function to use in Detren
rsd         logical passed into Detren (only) to detrend or not
---        function Detren
dat         array
Mm          as above
rsd         as above
tren        the function to use
---        function Susan1D
y           vector (length n)
x           vector of same length, if NULL it is 1:n
sigmak      parameter related to kernel bandwidth with y values (default is 1/2*range
sigmat      parameter related to kernel bandwidth with x values (default value is
            8*n^{-1/5}, with a minimum number of neighbours set as one apart)
ker         a list of two kernels list("t"=function "k"=function ) for each weight-
            ings (if only one given it is used for both)

```

## Details

`Multcent` performs in order "centering" by `by`; "multicentering" for every `bi` with `by`; then scale (standard deviation) to one by `by`.

`IterMV` performs an iterative "detrending" and scaling according to `te` margins defined (see Leibovici(2000) and references in it).

`Detren` detrends (or smooths if `rsd` is `FALSE`) the data according to `th` margins given.

`Susan1D` performs a non-linear kernel smoothing of `y` against `x` (both reordered in the function according to orders of `x`) with an usual kernel (`τ`) as for kernel regression and a kernel (`τ`) for the values of `y` (the product of the kernels constitutes the non-linear weightings). This function is adapted from SUSAN algorithm (see references).

## Author(s)

Didier Leibovici <didier@fmrib.ox.ac.uk>

## References

Smith S.M. and J.M. Brady (1997) *SUSAN - a new approach to low level image processing*. International Journal of Computer Vision, 23(1):45-78, May 1997.

---

summary.solutions.PTAk

*Summary of a PTA-k modes analysis*

---

## Description

Print a summary listing of the decomposition obtained.

## Usage

```
summary.solutions.PTAk(object,testvar=1,dontshow="*")
summary.solutions.FCAk(object,testvar=1,dontshow="*")
summary(object,testvar=1,dontshow="*")
```

## Arguments

|                       |  |
|-----------------------|--|
| <code>object</code>   | a <code>solutions.PTAk</code> object   |
| <code>testvar</code>  | control within <code>nTens</code> used Principal Tensor with minimum percent of variability explained  |
| <code>dontshow</code> | boolean criterion to remove Principal Tensors from the summary, or default is a character "*" equivalent to the criterion:<br><code>!substr(object[[length(object)]]["vsnam"],1,1)=="*"</code> |

## Details

The function prints a listing of the decomposition with historical order (instead of traditional singular value order). It is useful before any plots or reconstruction, a screeplot (using `plot.PTAk`) will be also useful. It is useful before any plots r reconstruction, a screeplot (using `plot.solutions.PTAk`) will be also useful. `summary.solutions.FCAk` is alike `summary.solutions.PTAk` but `testvar` operates on the variability of the lack of complete independence.

**Value**

prints on the prompt

**Note**

At the moment can be used for `solutions.PCAn`, `solutions.CANDPRA`, better summaries will be in the next release.

**Author(s)**

Didier Leibovici <didier@fmrib.ox.ac.uk>

**References**

Leibovici D (2000) *Multiway Multidimensional Analysis for Pharmaco-EEG Studies*.(submitted)  
<http://www.fmrib.ox.ac.uk/~didier/cv/recentpub.html>

**See Also**

`plot.solutions.PTAK`

**Examples**

```
data(crimerate)
crimerate.mat <- sweep(crimerate,2,apply(crimerate,2,mean))
crimerate.mat <- sweep(crimerate.mat,2,sqrt(apply(crimerate,2,var)),FUN="/")
cri.svd <- SVDgen(crimerate.mat)
summary(cri.svd,testvar=0)
plot(cri.svd,scree=TRUE)
par(new=TRUE)
RiskJack.plot(cri.svd,nbvs=1:7,mod=NULL,max=NULL,rescaled=TRUE,
              axes=FALSE,ann=FALSE)
par(new=FALSE)

# or equivalently

plot(cri.svd,scree=TRUE,type="b",lty=3,RiskJack=1) #set mod=NULL or c(1,2)
###
demo.FCA <- function(){
  data(crimerate)
  criafc <- FCAmet(crimerate,chi2=TRUE)
  cri.afc <- SVDgen(criafc$data,criafc$met[[2]],criafc$met[[1]])
  summary(cri.afc)
  plot(cri.afc,scree=TRUE)
  plot(cri.afc,scree=TRUE,type="b",lty=3,RiskJack=1,method="FCA")
}
```



# Index

- \*Topic **array algebra**
    - APSOLU3, 1
    - APSOLUK, 2
    - CANDPARA, 4
    - CONTRACTION, 5
    - FCAk, 9
    - INITIA, 12
    - is.solutions.PTAK, 26
    - PCAn, 13
    - PROJOT, 14
    - PTA3, 16
    - PTAk, 17
    - SINGVA, 21
    - summary.solutions.PTAK, 31
    - TENSELE, 25
  - \*Topic **classes**
    - is.solutions.PTAK, 26
  - \*Topic **datasets**
    - datasets, 26
  - \*Topic **hplot**
    - plot.solutions.PTAK, 28
  - \*Topic **list**
    - is.solutions.PTAK, 26
  - \*Topic **models**
    - FCAk, 9
    - FCAmet, 11
    - PCAn, 13
    - REBUILD, 20
  - \*Topic **multivariate**
    - APSOLU3, 1
    - APSOLUK, 2
    - CANDPARA, 4
    - CauRuimet, 7
    - FCAk, 9
    - FCAmet, 11
    - INITIA, 12
    - PCAn, 13
    - plot.solutions.PTAK, 28
    - preprocessings, 29
    - PROJOT, 14
    - PTA3, 16
    - PTAk, 17
    - REBUILD, 20
    - SINGVA, 21
    - summary.solutions.PTAK, 31
    - SVDgen, 22
  - \*Topic **robust**
    - CauRuimet, 7
  - \*Topic **smooth**
    - preprocessings, 29
    - SINGVA, 21
    - SVDgen, 22
- APSOLU3, 1, 16
- APSOLUK, 2, 2, 6
- CANDPARA, 4, 22, 24
- CauRuimet, 7
- CONTRACTION, 5
- crimerate (*datasets*), 26
- datasets, 26
- FCAk, 9, 11, 17, 19, 29
- FCAmet, 9, 10, 11
- INITIA, 12, 22
- is.solutions.PTAK, 1, 3, 26
- match.call, 27
- PCAn, 13, 22, 24
- plot.default, 28
- plot.solutions.PTAK, 28, 32
- preprocessings, 29
- PROJOT, 14
- PTA3, 1-4, 13, 16, 18, 19, 21, 29
- PTAk, 3, 6, 10, 13, 15, 16, 17, 17, 20, 22, 24, 29
- REBUILD, 19, 20, 26
- RiskJack.plot (*plot.solutions.PTAK*), 28
- SINGVA, 13, 21
- solutions.PTAK, 2, 4, 10, 13, 17, 18, 22
- solutions.PTAK (*is.solutions.PTAK*), 26

summary.solutions.FCAk, 10  
summary.solutions.FCAk  
    (*summary.solutions.PTAK*), 31  
summary.solutions.PTAK, 17, 19, 28, 31  
SVDgen, 1, 2, 4, 8, 9, 13, 16–18, 21, 22, 27,  
    29  
  
TENSELE, 6, 25  
timage12 (*datasets*), 26