Package ‘yacca’

February 20, 2015

Type Package
Title Yet Another Canonical Correlation Analysis Package
Version 1.1
Date 2009-01-09
Depends R (>= 1.8.0), utils
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Description This package provides an alternative canonical correlation/redundancy analysis function, with associated print, plot, and summary methods. A method for generating helio plots is also included.
License GPL (>= 3)
LazyLoad yes
Repository CRAN
Date/Publication 2012-10-29 09:00:02
NeedsCompilation no

R topics documented:

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Yet Another Canonical Correlation Analysis Package

Description

This package provides an alternative canonical correlation/redundancy analysis function, with associated print, plot, and summary methods. A method for generating helio plots is also included.

Details

Package: yacca
Type: Package
Version: 1.0
Date: 2009-01-09
License: GPL (>= 3)
LazyLoad: yes

For details on using the package, see cca and helio.plot.

Author(s)

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References


Canonical Correlation Analysis

Description

Performs a canonical correlation (and canonical redundancy) analysis on two sets of variables.

Usage

```r
cca(x, y, xlab = colnames(x), ylab = colnames(y), xcenter = TRUE, ycenter = TRUE, xscale = FALSE, yscale = FALSE, standardize.scores = TRUE, use = "complete.obs", na.rm = TRUE)
```

### S3 method for class 'cca'
plot(x, ...)

```r
```
## Arguments

- **x**: for `cca`, a single vector or a matrix whose columns contain the x variables. Otherwise, a `cca` object.
- **y**: a single vector or a matrix whose columns contain the x variables.
- **xlab**: an optional vector of x labels.
- **ylab**: an optional vector of y labels.
- **xcenter**: boolean; demean the x variables?
- **ycenter**: boolean; demean the y variables?
- **xscale**: boolean; scale the x variables to unit variance?
- **yscale**: boolean; scale the y variables to unit variance?
- **standardize.scores**: boolean; rescale scores (and coefficients) to produce scores of unit variance?
- **use**: use argument to be passed to `var` when creating covariance matrices.
- **na.rm**: boolean; remove missing values during redundancy analysis?
- **object**: a `cca` object.
- **...**: additional arguments.

## Details

Canonical correlation analysis (CCA) is a form of linear subspace analysis, and involves the projection of two sets of vectors (here, the variable sets x and y) onto a joint subspace. The goal of (CCA) is to find a sequence of linear transformations of each variable set, such that the correlations between the transformed variables are maximized (under the proviso that each transformed variable must be orthogonal to those preceding it). These transformed variables – known as “canonical variates” (CVs) – can be thought of as expressing the common variation across the data sets, in a manner analogous to the role of principal components in within-set analysis (see, e.g., `princomp`). Since the rank of the joint subspace is equal to the minimum of the ranks of the two spaces spanned by the initial data vectors, it follows that the number of CVs will usually be equal to the minimum of the number of x and y variables (perhaps fewer, if the sets are not of full rank).

Formally, we may describe the CCA solution as follows. Given data matrices X and Y, let $\Sigma_{XX}$, $\Sigma_{XY}$, $\Sigma_{YX}$ and $\Sigma_{YY}$ be the respective sample covariance matrices for X versus itself, X versus Y, Y versus X, and Y versus itself. Now, for some $i$ less than or equal to the minimum rank of X and Y, let $u_i$ be the $i$th eigenvector of $\Sigma_{XX}^{-1} \Sigma_{XY} \Sigma_{YX}^{-1} \Sigma_{YY} \Sigma_{YX}$, with corresponding eigenvalue $\lambda_i$. Then the vector $u_i$ contains the coefficients projecting X onto the $i$th canonical variate; the corresponding scores are given by $X u_i$. Similarly, let $v_i$ be the $i$th eigenvector of $\Sigma_{YY}^{-1} \Sigma_{YX} \Sigma_{XX}^{-1} \Sigma_{XY}$. Then $v_i$ contains the coefficients projecting Y onto the $i$th canonical variate (with scores $Y v_i$). The eigenvalue in the second case will be the same as the first, and corresponds to the square of the $i$th
canonical correlation for the CCA solution – that is, the correlation between the $X$ and $Y$ scores on
the $i$th canonical variate. Since the canonical correlation structure is unaffected by rescaling of the
canonical variate scores, it is common to adjust the coefficients $u_i$ and $v_i$ to ensure that the resulting
scores have unit variance; this option is controlled here via the `standardize.scores` argument.

CCA output can be fairly complex. Quantities of particular interest include the correlations between
the original variables in each set and their respective canonical variates (structural correlations
or loadings), the coefficients which take the original variables into the CVs, and of course the
correlations between the CV scores in one set and their corresponding scores in the opposite set
(the canonical correlations). The canonical correlations provide a basic measure of concordance
between the transformed variables, but are surprisingly uninformative by themselves; canonical
redundancies (see below) are of more typical interest. Interpretation of CVs is usually performed
by inspection of loadings, which reveal the extent to which each CV is associated with particular
variables in each set. The squared loadings, in particular, convey the fraction of variance in each
original variable which is accounted for by a given CV (though not necessarily by the variables in
the opposite set!).

A common interest in the context of CCA is the extent to which the variance of one set of variables
can be accounted for by the other (in the usual least squares sense). While it is tempting to interpret
the squared canonical correlations in this manner, this is incorrect: the squared canonical correlations
convey the fraction of variance in the CV scores from one variable set which can be accounted
for by scores from the other, but say nothing about the extent to which the CVs themselves account
for variation in the original variables. The variance in one set explainable by the other is instead
expressed via the so-called redundancy index, which combines the squared canonical correlations
with the canonical adequacy (within-set variance accounted for) for each CV. The use of the re-
dundancy index in this way is sometimes called “(canonical) redundancy analysis”, although it is
simply an alternate means of presenting CCA results.

As the name of the technique implies, CCA is a symmetric procedure: the designation of one vari-
able set as $x$ and another as $y$ is arbitrary, and may be reversed without incident. (Note, however,
that the coefficients and redundancies are set-specific, and will also be reversed in this case.) CCA
with one $x$ or $y$ variable is equivalent to OLS regression (with the squared canonical correlation cor-
responding to the $R^2$), and CCA on one variable pair yields the familiar Pearson product-moment
correlation. Centering and scaling data prior to analysis is equivalent to working with correlation
matrices in the underlying analysis (with interpretation/effects analogous to the principal compo-
nents case).

Value

An object of class cca, whose elements are as follows:

- `corr`  Canonical correlations.
- `corrsq`  Squared canonical correlations (shared variance across canonical variates).
- `xcoef`  Coefficients for the $x$ variables on each canonical variate.
- `ycoef`  Coefficients for the $y$ variables on each canonical variate.
- `canvarx`  Canonical variate scores for the $x$ variables.
- `canvary`  Canonical variate scores for the $y$ variables.
- `xstructcorr`  Structural correlations (loadings) for $x$ variables on each canonical variate.
- `ystructcorr`  Structural correlations (loadings) for $y$ variables on each canonical variate.
<table>
<thead>
<tr>
<th>Variable</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>xstructcorrsq</td>
<td>Squared structural correlations for x variables on each canonical variate (i.e., fraction of x variance associated with each variate).</td>
</tr>
<tr>
<td>ystructcorrsq</td>
<td>Squared structural correlations for y variables on each canonical variate (i.e., fraction of y variance associated with each variate).</td>
</tr>
<tr>
<td>xcrosscorr</td>
<td>Canonical cross-loadings for x variables on the y scores for each canonical variate.</td>
</tr>
<tr>
<td>ycrosscorr</td>
<td>Canonical cross-loadings for y variables on the y scores for each canonical variate.</td>
</tr>
<tr>
<td>xcrosscorrsq</td>
<td>Squared canonical cross-loadings for x variables on the y scores for each canonical variate (i.e., the fraction of variance in each x variable attributable to y through the respective CVs).</td>
</tr>
<tr>
<td>ycrosscorrsq</td>
<td>Squared canonical cross-loadings for y variables on the x scores for each canonical variate (i.e., the fraction of variance in each y variable attributable to x through the respective CVs).</td>
</tr>
<tr>
<td>xcancom</td>
<td>Canonical communalities for x variables (for each x variable, fraction associated with all canonical variates).</td>
</tr>
<tr>
<td>ycancom</td>
<td>Canonical communalities for y variables (for each y variable, fraction associated with all canonical variates).</td>
</tr>
<tr>
<td>xcanvad</td>
<td>Canonical variate adequacies for x variables (for each canonical variate, fraction of total x variance for which it is associated).</td>
</tr>
<tr>
<td>ycanvad</td>
<td>Canonical variate adequacies for y variables (for each canonical variate, fraction of total y variance for which it is associated).</td>
</tr>
<tr>
<td>xvrd</td>
<td>Canonical redundancies for x variables (i.e., total fraction of x variance accounted for by y variables, through each canonical variate).</td>
</tr>
<tr>
<td>yvrd</td>
<td>Canonical redundancies for y variables (i.e., total fraction of y variance accounted for by x variables, through each canonical variate).</td>
</tr>
<tr>
<td>xrd</td>
<td>Total canonical redundancy for x variables (i.e., total fraction of x variance accounted for by y variables, through all canonical variates).</td>
</tr>
<tr>
<td>yrd</td>
<td>Total canonical redundancy for y variables (i.e., total fraction of y variance accounted for by x variables, through all canonical variates).</td>
</tr>
<tr>
<td>chisq</td>
<td>Sequential $\chi^2$ values for tests of each respective canonical variate using Bartlett’s omnibus statistic.</td>
</tr>
<tr>
<td>df</td>
<td>Degrees of freedom for Bartlett’s test.</td>
</tr>
<tr>
<td>xlab</td>
<td>Variable names for x.</td>
</tr>
<tr>
<td>ylab</td>
<td>Variable names for y.</td>
</tr>
</tbody>
</table>

**Author(s)**

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**References**

See Also

F.test.cca, cancer, princomp

Examples

# Example parallels the R builtin cancer example
data(LifeCycleSavings)
pop <- LifeCycleSavings[, 2:3]
oec <- LifeCycleSavings[, -(2:3)]
cca.fit <- cca(pop, oec)

# View the results
cca.fit
summary(cca.fit)
plot(cca.fit)

F.test.cca

F Test for Canonical Correlations Using Rao's Approximation

Description

Tests a series of canonical correlations (sequentially) against the null hypothesis that the tested
coefficient and all succeeding coefficients are zero.

Usage

F.test.cca(x, ...)

## S3 method for class 'F.test.cca'
print(x, ...)

Arguments

x  a cca object.
...
additional arguments.

Details

Several related tests have been proposed for the evaluation of canonical correlations (including
Bartlett’s Chi-squared test, which is computed by default within cca). This function employs Rao’s
statistic (related to Wilks’ Lambda) as the basis for an F test of each coefficient (and all others in
ascending sequence) against the hypothesis that the associated population correlations are zero.
Value

An object of class \texttt{f.test.cca}, whose elements are as follows:

- \texttt{corr}: Canonical correlations.
- \texttt{statistic}: Squared canonical correlations (shared variance across canonical variates).
- \texttt{parameter}: Coefficients for the \texttt{x} variables on each canonical variate.
- \texttt{p.value}: Coefficients for the \texttt{y} variables on each canonical variate.
- \texttt{method}: Canonical variate scores for the \texttt{x} variables.
- \texttt{data.name}: Canonical variate scores for the \texttt{y} variables.

Author(s)

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References


See Also

\texttt{cca}

Examples

\begin{verbatim}
#Example: perceived personal attributes versus professional performance
#for US Judges
data(USJudgeRatings)
personal <- USJudgeRatings[,c("INTG","DMNR","DILG","FAMI","PHYS")]
performance <- USJudgeRatings[,c("CFMG","DECI","PREP","ORAL","WRIT")]
cca.fit <- cca(personal, performance)

#Test the canonical correlations (see also summary(cca.fit))
F.test.cca(cca.fit)
\end{verbatim}

Description

Displays data using a circular layout; function is designed to be used with \texttt{cca} objects, but could perhaps be rigged for use in other circumstances.
Usage

helio.plot(c, cv = 1, xvlab = c$xlab, yvlab = c$ylab,
  x.name = "X Variables", y.name = "Y Variables", lab.cex = 1,
  wid.fact = 0.75, main = "Helio Plot",
  sub = paste("Canonical Variate", cv, sep = ""), zero.rad = 30,
  range.rad = 20, name.padding = 5, name.cex = 1.5,
  axis.circ = c(-1, 1), x.group = rep(0, dim(c$xstructcorr)[1]),
  y.group = rep(0, dim(c$ystructcorr)[1]), type = "correlation")

Arguments

c object to be plotted (generally output from cca.
cv the canonical variate to display.
xvlab X variable labels.
yvlab Y variable labels.
x.name name for the X variable set.
y.name name for the Y variable set.
lab.cex character expansion for plot labels.
wid.fact width multiplier for data bars.
main plot main title.
sub plot subtitle.
zero.rad radius for the zero-value reference circle.
range.rad difference between inner and outer plotting radius.
name.padding offset for variable names.
name.cex character expansion for variable names.
axis.circ location to draw axis circles.
x.group optional grouping vector for X variables.
y.group optional grouping vector for Y variables.
type one of "correlation" or "variance", depending on the type of data to be displayed.

Details

Helio plots display data in radial bars, with larger values pointing outward from a base reference circle and smaller (more negative) values pointing inward. Such plots are well-suited to the display of multivariate information with several groups of variables, as with canonical correlation analysis.

Value

None.

Author(s)

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See Also

cca

Examples

data(LifeCycleSavings)
pop <- LifeCycleSavings[, 2:3]
oec <- LifeCycleSavings[, -(2:3)]
cca.fit <- cca(pop, oec)

# Show loadings on first canonical variate
helio.plot(cca.fit, x.name="Population Variables",
           y.name="Economic Variables")

# Show variances on second canonical variate
helio.plot(cca.fit, cv=2, x.name="Population Variables",
           y.name="Economic Variables", type="variance")
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