Package ‘RECA’

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Type Package
Title Relevant Component Analysis for Supervised Distance Metric Learning
Version 1.7
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Description Relevant Component Analysis (RCA) tries to find a linear transformation of the feature space such that the effect of irrelevant variability is reduced in the transformed space.
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BugReports https://github.com/nanxstats/RECA/issues
Suggests MASS
Encoding UTF-8
RoxygenNote 6.1.1
NeedsCompilation no
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Relevant Component Analysis

Description

rca performs relevant component analysis (RCA) for the given data. It takes a data set and a set of positive constraints as arguments and returns a linear transformation of the data space into better representation, alternatively, a Mahalanobis metric over the data space.

The new representation is known to be optimal in an information theoretic sense under a constraint of keeping equivalent data points close to each other.

Usage

rca(x, chunks, used = NULL)

Arguments

x
n * d matrix or data frame of original data.

chunks
a vector of size N describing the chunklets: -1 in the i-th place says that point i does not belong to any chunklet; integer j in place i says that point i belongs to chunklet j: The chunklets indexes should be 1:number-of-chunklets.

used
optional. When not given, RCA is done in the original dimension and B is full rank. When used is given, RCA is preceded by constraints based LDA which reduces the dimension to used. B in this case is of rank used.

Details

The three returned objects are just different forms of the same output. If one is interested in a Mahalanobis metric over the original data space, the first argument is all she/he needs. If a transformation into another space (where one can use the Euclidean metric) is preferred, the second returned argument is sufficient. Using $A$ and $B$ are equivalent in the following sense:

if $y_1 = A \ast x_1$, $y_2 = A \ast y_2$ then

$(x_2 - x_1)^T \ast B \ast (x_2 - x_1) = (y_2 - y_1)^T \ast (y_2 - y_1)$

Value

A list of the RCA results:

- $B$: The RCA suggested Mahalanobis matrix. Distances between data points $x_1, x_2$ should be computed by $(x_2 - x_1)^T \ast B \ast (x_2 - x_1)$

- RCA: The RCA suggested transformation of the data. The data should be transformed by $\text{RCA} \ast \text{data}$

- newX: The data after the RCA transformation. $\text{newX} = \text{data} \ast \text{RCA}$
Note

Note that any different sets of instances (chunklets), e.g. \{1, 3, 7\} and \{4, 6\}, might belong to the same class and might belong to different classes.

Author(s)

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References


Examples

```r
library("MASS") # generate synthetic multivariate normal data
set.seed(42)
k <- 100L # sample size of each class
n <- 3L # specify how many classes
N <- k * n # total sample size
x1 <- mvrnorm(k, mu = c(-16, 8), matrix(c(15, 1, 2, 10), ncol = 2))
x2 <- mvrnorm(k, mu = c(0, 0), matrix(c(15, 1, 2, 10), ncol = 2))
x3 <- mvrnorm(k, mu = c(16, -8), matrix(c(15, 1, 2, 10), ncol = 2))
x <- as.data.frame(rbind(x1, x2, x3)) # predictors
y <- gl(n, k) # response

# fully labeled data set with 3 classes
# need to use a line in Rd to classify
plot(x[, 1L], x[, 2L],
     bg = c("#E41A1C", "#377EB8", "#4DAF4A")[y],
     pch = rep(c(22, 21, 25), each = k))
abline(a = -10, b = 1, lty = 2)
abline(a = 12, b = 1, lty = 2)

# generate synthetic chunklets
chunks <- vector("list", 300)
for (i in 1:100) chunks[[i]] <- sample(1L:100L, 10L)
for (i in 101:200) chunks[[i]] <- sample(101L:200L, 10L)
for (i in 201:300) chunks[[i]] <- sample(201L:300L, 10L)

chks <- x[unlist(chunks), ]

# make "chunklet" vector to feed the chunks argument
chunksvec <- rep(-1L, nrow(x))
for (i in 1L:length(chunks)) {
    for (j in 1L:length(chunks[[i]])) {
        chunksvec[chunks[[i]]][j] <- i
    }
}
```
# relevant component analysis
rcs <- rca(x, chunksvec)

# learned transformation of the data
rcs$RCA

# learned Mahalanobis distance metric
rcs$B

# whitening transformation applied to the chunklets
chkTransformed <- as.matrix(chks) %*% rcs$RCA

# original data after applying RCA transformation
# easier to classify - using only horizontal lines
xnew <- rcs$newX
plot(xnew[, 1L], xnew[, 2L],
     bg = c("#E41A1C", "#377EB8", "#4DAF8C")[, gl(n, k)],
     pch = c(rep(22, k), rep(21, k), rep(25, k)))
abline(a = -15, b = 0, lty = 2)
abline(a = 16, b = 0, lty = 2)
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