Package ‘corrplot’

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Description Provides a visual exploratory tool on correlation matrix that supports automatic variable reordering to help detect hidden patterns among variables.

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### corrplot-package

**Visualization of a correlation matrix**

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**Description**

The corrplot package is a graphical display of a correlation matrix, confidence interval or general matrix. It also contains some algorithms to do matrix reordering. In addition, corrplot is good at details, including choosing color, text labels, color labels, layout, etc.

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**References**


**See Also**

The `plotcorr` function in the ellipse package and `corrgram` function in the corrgram package has some similarities.
Get sequential colors

Description
Get sequential colors from palette theme name and n. The color palettes are from RColorBrewer. Sequential colors are suitable for visualizing a non-negative or non-positive matrix (e.g. matrix in [0, 20], or [-100, -10], or [100, 500]).

Usage
COL1(
  sequential = c("Oranges", "Purples", "Reds", "Blues", "Greens", "Greys", "OrRd",
               "YlOrRd", "YlOrBr", "YlGn"),
  n = 200
)

Arguments
  sequential  Sequential color Palettes
  n           the number of colors (>= 1) to be in the palette.

Value
A character vector containing color names

See Also
Function colorRampPalette, package RColorBrewer

Examples
## diverging colors
par(mar = c(0, 0, 0, 0) + 0.1)
plot(0, xlim = c(-0.1, 1), ylim = c(0, 1), type = 'n')

col = c('RdBu', 'BrBG', 'PiYG', 'PRGn', 'PuOr', 'RdYlBu')

for(i in 1:length(col)) {
  colorlegend(COLZ(col[i]), -10:10/10, align = 'l', cex = 0.8, xlim = c(0, 1),
             ylim = c(i/length(col)-0.1, i/length(col)), vertical = FALSE)
  text(-0.01, i/length(col)-0.02, col[i], adj = 0.5, pos = 2, cex = 0.8)
}

## sequential colors
par(mar = c(0, 0, 0, 0) + 0.1)
plot(0, xlim = c(-0.1, 1), ylim = c(0, 1), type = 'n')
col = c('Oranges', 'Purples', 'Reds', 'Blues', 'Greens', 'Greys', 'OrRd', 'YlOrRd', 'YlOrBr', 'YlGn')

for(i in 1:length(col)) {
  colorlegend(COL1(col[i]), 0:10, align = 'l', cex = 0.8, xlim = c(0, 1),
              ylim = c(i/length(col)-0.1, i/length(col)), vertical = FALSE)
  text(-0.01, i/length(col)-0.02, col[i], adj = 0.5, pos = 2)
}

## other examples to show colorlegend function
par(mar = rep(0, 4))
plot(0, xlim = c(0, 6), ylim = c(-0.5, 1.2), type = 'n')
colorlegend(rainbow(100), 0:9)
colorlegend(heat.colors(100), LETTERS[1:12], xlim = c(1, 2))
colorlegend(terrain.colors(100), 0:9, ratio.colbar = 0.6,
            lim.segment = c(0, 0.6), xlim = c(2, 3), align = 'l')
colorlegend(topo.colors(100), 0:9, lim.segment = c(0, 0.6),
            xlim = c(3, 4), align = 'l', offset = 0)
colorlegend(cm.colors(100), 1:5, xlim = c(4, 5))
colorlegend(sample(rainbow(12)), labels = LETTERS[1:12],
            at = seq(0.05, 0.95, len = 12), xlim = c(5, 6), align = 'r')
colorlegend(colbar = grey(1:100 / 100), 1:10, col = 'red', align = 'l',
            xlim = c(0, 6), ylim = c(0, 0.1), vertical = FALSE)
colorlegend(sample(rainbow(12)),
            labels = LETTERS[1:12], at = seq(0.05, 0.95, len = 12),
            x1im = c(0, 6), ylim = c(1.1, 1.2), vertical = FALSE)

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**COL2**  
*Get diverging colors*

**Description**

Get diverging colors from palette theme name and n. The color palettes are from RColorBrewer, but with the middle color changing to '#FFFFFF' (white), thus we can visualize element 0 with white color. Diverging colors are suitable for visualize a matrix which elements are partly positive and partly negative (e.g. correlation matrix in [-1, 1], or [-20, 100]).

**Usage**

COL2(diverging = c("RdBu", "BrBG", "PiYG", "PRGn", "PuOr", "RdYlBu"), n = 200)
Arguments

diverging      Diverging color Palettes
n               the number of colors (>= 1) to be in the palette.

Value

A character vector containing color names

See Also

Function `colorRampPalette`, package RColorBrewer

Examples

```r
## diverging colors
par(mar = c(0, 0, 0, 0) + 0.1)
plot(0, xlim = c(-0.1, 1), ylim = c(0, 1), type = 'n')

col = c('RdBu', 'BrBG', 'PiYG', 'PRGn', 'PuOr', 'RdYlBu')

for(i in 1:length(col)) {
  colorlegend(COL2(col[i]), -10:10/10, align = 'l', cex = 0.8, xlim = c(0, 1),
             ylim = c(i/length(col)-0.1, i/length(col)), vertical = FALSE)
  text(-0.01, i/length(col)-0.02, col[i], adj = 0.5, pos = 2, cex = 0.8)
}

## sequential colors
par(mar = c(0, 0, 0, 0) + 0.1)
plot(0, xlim = c(-0.1, 1), ylim = c(0, 1), type = 'n')

col = c('Oranges', 'Purples', 'Reds', 'Blues', 'Greens', 'Greys', 'OrRd',
        'YlOrRd', 'YlOrBr', 'YlGn')

for(i in 1:length(col)) {
  colorlegend(COL1(col[i]), 0:10, align = 'l', cex = 0.8, xlim = c(0, 1),
             ylim = c(i/length(col)-0.1, i/length(col)), vertical = FALSE)
  text(-0.01, i/length(col)-0.02, col[i], adj = 0.5, pos = 2)
}

## other examples to show colorlegend function
par(mar = rep(0, 4))
plot(0, xlim = c(0, 6), ylim = c(-0.5, 1.2), type = 'n')

colorlegend(rainbow(100), 0:9)

colorlegend(heat.colors(100), LETTERS[1:12], xlim = c(1, 2))
```
colorlegend(terrain.colors(100), 0:9, ratio.colbar = 0.6,
           lim.segment = c(0, 0.6), xlim = c(2, 3), align = 'l')

colorlegend(topo.colors(100), 0:9, lim.segment = c(0, 0.6),
           xlim = c(3, 4), align = 'l', offset = 0)

colorlegend(cm.colors(100), 1:5, xlim = c(4, 5))

colorlegend(sample(rainbow(12)), labels = LETTERS[1:12],
           at = seq(0.05, 0.95, len = 12), xlim = c(5, 6), align = 'r')

colorlegend(colbar = grey(1:100 / 100), 1:10, col = 'red', align = 'l',
           xlim = c(0, 6), ylim = c(-0.5, -0.1), vertical = FALSE)

colorlegend(sample(rainbow(12)),
           labels = LETTERS[1:12], at = seq(0.05, 0.95, len = 12),
           xlim = c(0, 6), ylim = c(1.1, 1.2), vertical = FALSE)

colorlegend

Draw color legend.

Description

Draw color legend.

Usage

  colorlegend(
    colbar,
    labels,
    at = NULL,
    xlim = c(0, 1),
    ylim = c(0, 1),
    vertical = TRUE,
    ratio.colbar = 0.4,
    lim.segment = "auto",
    align = c("c", "l", "r"),
    addlabels = TRUE,
    ...
  )

Arguments

  colbar    Vector, color of colbar.
  labels    Vector, numeric or character to be written.
  at        Numeric vector (quantile), the position to put labels. See examples for details.
  xlim      See in plot
colorlegend

ylim See in plot
vertical Logical, whether the colorlegend is vertical or horizon.
ratio.colbar The width ratio of colorbar to the total colorlegend (including colorbar, segments and labels).
lim.segment Vector (quantile) of length 2, the elements should be in [0,1], giving segments coordinates ranges. If the value is NULL or 'auto', then the ranges are derived automatically.
align Character, alignment type of labels, 'l' means left, 'c' means center and 'r' right. Only valid when vertical is TRUE.
addlabels Logical, whether add text label or not.
... Additional arguments, passed to plot

Author(s)
Taiyun Wei

Examples

## diverging colors
par(mar = c(0, 0, 0, 0) + 0.1)
plot(0, xlim = c(-0.1, 1), ylim = c(0, 1), type = 'n')

col = c('RdBu', 'BrBG', 'PiYG', 'PRGn', 'PuOr', 'RdYlBu')

for(i in 1:length(col)) {
  colorlegend(COL2(col[i]), -10:10/10, align = 'l', cex = 0.8, xlim = c(0, 1),
             ylim = c(i/length(col)-0.1, i/length(col)), vertical = FALSE)
  text(-0.01, i/length(col)-0.02, col[i], adj = 0.5, pos = 2, cex = 0.8)
}

## sequential colors
par(mar = c(0, 0, 0, 0) + 0.1)
plot(0, xlim = c(-0.1, 1), ylim = c(0, 1), type = 'n')

col = c('Oranges', 'Purples', 'Reds', 'Blues', 'Greens', 'Greys', 'OrRd',
       'YlOrRd', 'YlOrBr', 'YlGn')

for(i in 1:length(col)) {
  colorlegend(COL1(col[i]), 0:10, align = 'l', cex = 0.8, xlim = c(0, 1),
             ylim = c(i/length(col)-0.1, i/length(col)), vertical = FALSE)
  text(-0.01, i/length(col)-0.02, col[i], adj = 0.5, pos = 2)
}

## other examples to show colorlegend function
par(mar = rep(0, 4))
plot(0, xlim = c(0, 6), ylim = c(-0.5, 1.2), type = 'n')
cor.mtest

Significance test which produces p-values and confidence intervals for each pair of input features.

Description

Significance test which produces p-values and confidence intervals for each pair of input features.

Usage

cor.mtest(mat, ...)

Arguments

mat Input matrix of size NxF, with N rows that represent samples and F columns that represent features.

... Additional arguments passed to function cor.test, e.g. conf.level = 0.95.

Value

Return a list containing:

p Square matrix of size FxF with p-values as cells

lowCI Square matrix of size FxF, each cell represents the lower part of a confidence interval

uppCI Square matrix of size FxF, each cell represents the upper part of a confidence interval
See Also

Function cor.test

corrMatOrder

Reorder a correlation matrix.

Description

Draw rectangle(s) around the chart of correlation matrix based on the number of each cluster's members.

Usage

corrMatOrder(
corr,  
order = c("AOE", "FPC", "hclust", "alphabet"),  
hclust.method = c("complete", "ward", "ward.D", "ward.D2", "single", "average",  
"mcquitty", "median", "centroid")
)

Arguments

corr Correlation matrix to reorder.

order Character, the ordering method for the correlation matrix.

• 'AOE' for the angular order of the eigenvectors. It is calculated from the order of the angles, $a_i$:

$$a_i = \arctan(e_{i2}/e_{i1}), \text{ if } e_{i1} > 0$$

$$a_i = \arctan(e_{i2}/e_{i1}) + \pi, \text{ otherwise.}$$

where $e_1$ and $e_2$ are the largest two eigenvalues of matrix corr. See Michael Friendly (2002) for details.

• 'FPC' for the first principal component order.

• 'hclust' for hierarchical clustering order.

• 'alphabet' for alphabetical order.

hclust.method Character, the agglomeration method to be used when order is hclust. This should be one of 'ward', 'ward.D', 'ward.D2', 'single', 'complete', 'average', 'mcquitty', 'median' or 'centroid'.

Value

Returns a single permutation vector.

Author(s)

Taiyun Wei
See Also

Package seriation offers more methods to reorder matrices, such as ARSA, BBURCG, BB-WRCG, MDS, TSP, Chen and so forth.

Examples

```r
M = cor(mtcars)

(order.AOE = corrMatOrder(M, order = 'AOE'))
(order.FPC = corrMatOrder(M, order = 'FPC'))
(order.hc = corrMatOrder(M, order = 'hclust'))
(order.hc2 = corrMatOrder(M, order = 'hclust', hclust.method = 'ward.D'))

M.AOE = M[order.AOE, order.AOE]
M.FPC = M[order.FPC, order.FPC]
M.hc = M[order.hc, order.hc]
M.hc2 = M[order.hc2, order.hc2]
```

```r
par(ask = TRUE)
corrplot(M)
corrplot(M.AOE)
corrplot(M.FPC)
corrplot(M.hc)
corrplot(M.hc)
corrRect.hclust(corr = M.hc, k = 2)
corrplot(M.hc)
corrRect.hclust(corr = M.hc, k = 3)
corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 2, method = 'ward.D')
```

---

corrplot

A visualization of a correlation matrix.

Description

A graphical display of a correlation matrix, confidence interval. The details are paid great attention to. It can also visualize a general matrix by setting `is.corr = FALSE`.

Usage

```r
corrplot(
  corr,
  method = c("circle", "square", "ellipse", "number", "shade", "color", "pie"),
  type = c("full", "lower", "upper"),
```
corplot

col = NULL,
col.lim = NULL,
bg = "white",
title = "",
is.corr = TRUE,
add = FALSE,
diag = TRUE,
outline = FALSE,
mar = c(0, 0, 0, 0),
addgrid.col = NULL,
addCoef.col = NULL,
addCoefasPercent = FALSE,
order = c("original", "AOE", "FPC", "hclust", "alphabet"),
hclust.method = c("complete", "ward", "ward.D", "ward.D2", "single", "average",
                  "mcquitty", "median", "centroid"),
addrect = NULL,
rect.col = "black",
rect.lwd = 2,
tl.pos = NULL,
tl.cex = 1,
tl.col = "red",
tl.offset = 0.4,
tl.srt = 90,
cl.pos = NULL,
cl.length = NULL,
cl.cex = 0.8,
cl.ratio = 0.15,
cl.align.text = "c",
cl.offset = 0.5,
number.cex = 1,
number.font = 2,
number.digits = NULL,
addshade = c("negative", "positive", "all"),
shade.lwd = 1,
shade.col = "white",
p.mat = NULL,
sig.level = 0.05,
insig = c("pch", "p-value", "blank", "n", "label_sig"),
pch = 4,
pch.col = "black",
pch.cex = 3,
plotCI = c("n", "square", "circle", "rect"),
lowCI.mat = NULL,
uppCI.mat = NULL,
na.label = "?",
na.label.col = "black",
win.asp = 1,
...
Arguments

- **corr**: The correlation matrix to visualize, must be square if `order` is not 'original'. For general matrix, please using `is.corr = FALSE` to convert.

- **method**: Character, the visualization method of correlation matrix to be used. Currently, it supports seven methods, named 'circle' (default), 'square', 'ellipse', 'number', 'pie', 'shade' and 'color'. See examples for details.

  The areas of circles or squares show the absolute value of corresponding correlation coefficients. Method 'pie' and 'shade' came from Michael Friendly’s job (with some adjustment about the shade added on), and 'ellipse' came from D.J. Murdoch and E.D. Chow’s job, see in section References.

- **type**: Character, 'full' (default), 'upper' or 'lower', display full matrix, lower triangular or upper triangular matrix.

- **col**: Vector, the colors of glyphs. They are distributed uniformly in `col.lim` interval.

  If `is.corr` is `TRUE`, the default value will be `COL2('RdBu', 200)`. If `is.corr` is `FALSE` and `corr` is a non-negative or non-positive matrix, the default value will be `COL1('YlOrBr', 200)`; otherwise (elements are partly positive and partly negative), the default value will be `COL2('RdBu', 200)`.

- **col.lim**: The limits `(x1, x2)` interval for assigning color by `col`. If `NULL`, `col.lim` will be `c(-1, 1)` when `is.corr` is `TRUE`, `col.lim` will be `c(min(corr), max(corr))` when `is.corr` is `FALSE`.

  NOTICE: if you set `col.lim` when `is.corr` is `TRUE`, the assigning colors are still distributed uniformly in `[-1, 1]`, it only affect the display on color-legend.

- **bg**: The background color.

- **title**: Character, title of the graph.

- **is.corr**: Logical, whether the input matrix is a correlation matrix or not. We can visualize the non-correlation matrix by setting `is.corr = FALSE`.

- **add**: Logical, if `TRUE`, the graph is added to an existing plot, otherwise a new plot will be created.

- **diag**: Logical, whether display the correlation coefficients on the principal diagonal.

- **outline**: Logical or character, whether plot outline of circles, square and ellipse, or the color of these glyphs. For pie, this represents the color of the circle outlining the pie. If `outline` is `TRUE`, the default value is 'black'.

- **mar**: See `par`.

- **addgrid.col**: The color of the grid. If `NA`, don’t add grid. If `NULL` the default value is chosen. The default value depends on `method`, if `method` is `color` or `shade`, the color of the grid is `NA`, that is, not draw grid; otherwise 'grey'.

- **addCoef.col**: Color of coefficients added on the graph. If `NULL` (default), add no coefficients.

- **addCoefasPercent**: Logic, whether translate coefficients into percentage style for spacesaving.

- **order**: Character, the ordering method of the correlation matrix.

  - 'original' for original order (default).
• 'AOE' for the angular order of the eigenvectors.
• 'FPC' for the first principal component order.
• 'hclust' for the hierarchical clustering order.
• 'alphabet' for alphabetical order.

See function `corrMatOrder` for details.

`hclust.method` Character, the agglomeration method to be used when `order` is `hclust`. This should be one of 'ward', 'ward.D', 'ward.D2', 'single', 'complete', 'average', 'mcquitty', 'median' or 'centroid'.

`addrect` Integer, the number of rectangles draws on the graph according to the hierarchical cluster, only valid when `order` is `hclust`. If NULL (default), then add no rectangles.

`rect.col` Color for rectangle border(s), only valid when `addrect` is equal or greater than 1.

`rect.lwd` Numeric, line width for borders for rectangle border(s), only valid when `addrect` is equal or greater than 1.

`tl.pos` Character or logical, position of text labels. If character, it must be one of 'lt', 'ld', 'td', 'd' or 'n'. 'lt'(default if `type=='full') means left and top, 'ld'(default if `type=='lower') means left and diagonal, 'td'(default if `type='upper') means top and diagonal(near), 'l' means left, 'd' means diagonal, 'n' means don't add text-label.

`tl.cex` Numeric, for the size of text label (variable names).

`tl.col` The color of text label.

`tl.offset` Numeric, for text label, see `text`.

`tl.srt` Numeric, for text label string rotation in degrees, see `text`.

`cl.pos` Character or logical, position of color-legend; If character, it must be one of 'r' (default if `type=='upper' or 'full'), 'b' (default if `type='lower') or 'n', 'n' means don't draw color-legend.

`cl.length` Integer, the number of number-text in color-legend, passed to `colorlegend`. If NULL, `cl.length` is `length(col) + 1` when `length(col) <= 20`; `cl.length` is 11 when `length(col) > 20`

`cl.cex` Numeric, cex of number-label in color-legend, passed to `colorlegend`.

`cl.ratio` Numeric, to justify the width of color-legend, 0.1-0.2 is suggested.

`cl.align.text` Character, 'l', 'c' (default) or 'r', for number-label in color-legend, 'l' means left, 'c' means center, and 'r' means right.

`cl.offset` Numeric, for number-label in color-legend, see `text`.

`number.cex` The cex parameter to send to the call to `text` when writing the correlation coefficients into the plot.

`number.font` the font parameter to send to the call to `text` when writing the correlation coefficients into the plot.

`number.digits` indicating the number of decimal digits to be added into the plot. Non-negative integer or NULL, default NULL.
addshade Character for shade style, 'negative', 'positive' or 'all', only valid when method is 'shade'. If 'all', all correlation coefficients' glyph will be shaded; if 'positive', only the positive will be shaded; if 'negative', only the negative will be shaded. Note: the angle of shade line is different, 45 degrees for positive and 135 degrees for negative.

shade.lwd Numeric, the line width of shade.

shade.col The color of shade line.

p.mat Matrix of p-value, if NULL, parameter sig.level, insig, pch, pch.col, pch.cex are invalid.

sig.level Significant level, if the p-value in p.mat is bigger than sig.level, then the corresponding correlation coefficient is regarded as insignificant. If insig is 'label_sig', this may be an increasing vector of significance levels, in which case pch will be used once for the highest p-value interval and multiple times (e.g. "*", "**", "***") for each lower p-value interval.

insig Character, specialized insignificant correlation coefficients, 'pch' (default), 'p-value', 'blank', 'n', or 'label_sig'. If 'blank', wipe away the corresponding glyphs; if 'p-value', add p-values the corresponding glyphs; if 'pch', add characters (see pch for details) on corresponding glyphs; if 'n', don't take any measures; if 'label_sig', mark significant correlations with pch (see sig.level).

pch Add character on the glyphs of insignificant correlation coefficients (only valid when insig is 'pch'). See par.

pch.col The color of pch (only valid when insig is 'pch').

pch.cex The cex of pch (only valid when insig is 'pch').

plotCI Character, method of plotting confidence interval. If 'n', don't plot confidence interval. If 'rect', plot rectangles whose upper side means upper bound and lower side means lower bound, respectively. If 'circle', first plot a circle with the bigger absolute bound, and then plot the smaller. Warning: if the two bounds are the same sign, the smaller circle will be wiped away, thus forming a ring. Method 'square' is similar to 'circle'.

lowCI.mat Matrix of the lower bound of confidence interval.

uppCI.mat Matrix of the upper bound of confidence interval.

na.label Label to be used for rendering NA cells. Default is '?'. If 'square', then the cell is rendered as a square with the na.label.col color.

na.label.col Color used for rendering NA cells. Default is 'black'.

win.asp Aspect ration for the whole plot. Value other than 1 is currently compatible only with methods 'circle' and 'square'.

... Additional arguments passing to function text for drawing text label.

Details
corrplot function offers flexible ways to visualize correlation matrix, lower and upper bound of confidence interval matrix.
Value

(Invisibly) returns a list(corr, corrTrans, arg). corr is a reordered correlation matrix for plotting. corrPos is a data frame with xName, yName, x, y, corr and p.value(if p.mat is not NULL) column, which x and y are the position on the correlation matrix plot. arg is a list of some corrplot() input parameters’ value. Now type is in.

Note

Cairo and cairoDevice packages is strongly recommended to produce high-quality PNG, JPEG, TIFF bitmap files, especially for that method circle, ellipse.

Row- and column names of the input matrix are used as labels rendered in the corrplot. Plotmath expressions will be used if the name is prefixed by one of the following characters: :, = or $. For example ‘:alpha + beta’.

Author(s)

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References


See Also

Function plotcorr in the ellipse package and corrgram in the corrgram package have some similarities.

Package seriation offered more methods to reorder matrices, such as ARSA, BBURCG, BB-WRCG, MDS, TSP, Chen and so forth.

Examples

data(mtcars)
M = cor(mtcars)
set.seed(0)

## different color series
## COL2: Get diverging colors
## c('RdBu', 'BrBG', 'PiYG', 'PRGn', 'PuOr', 'RdYlBu')
## COL1: Get sequential colors
## c('Oranges', 'Purples', 'Reds', 'Blues', 'Greens', 'Greys', 'OrRd', 'YlOrRd', 'YlOrBr', 'YlGn')

wb = c('white', 'black')
par(ask = TRUE)

## different color scale and methods to display corr-matrix
corrplot(M, method = 'number', col = 'black', cl.pos = 'n')
corrplot(M, method = 'number')
corrplot(M)
corrplot(M, order = 'AOE')
corrplot(M, order = 'AOE', addCoef.col = 'grey')
corrplot(M, order = 'AOE', cl.length = 21, addCoef.col = 'grey')
corrplot(M, order = 'AOE', col = COL2(n=10), addCoef.col = 'grey')
corrplot(M, order = 'AOE', col = COL2('PuOr', 20), cl.length = 21, addCoef.col = 'grey')
corrplot(M, order = 'AOE', col = COL2('PuOr', 10), addCoef.col = 'grey')
corrplot(M, order = 'AOE', col = COL2('RdYlBu', 100))
corrplot(M, order = 'AOE', col = COL2('RdYlBu', 10))

corrplot(M, method = 'color', col = COL2(n=20), cl.length = 21, order = 'AOE',
          addCoef.col = 'grey')
corrplot(M, method = 'square', col = COL2(n=200), order = 'AOE')
corrplot(M, method = 'ellipse', col = COL2(n=200), order = 'AOE')
corrplot(M, method = 'shade', col = COL2(n=20), order = 'AOE')
corrplot(M, method = 'pie', order = 'AOE')

## col = wb
corrplot(M, col = wb, order = 'AOE', outline = TRUE, cl.pos = 'n')

## like Chinese wiqi, suit for either on screen or white-black print.
corrplot(M, col = wb, bg = 'gold2', order = 'AOE', cl.pos = 'n')

## mixed methods: It's more efficient if using function 'corrplot.mixed'
## circle + ellipse
corrplot(M, order = 'AOE', type = 'upper', tl.pos = 'd')
corrplot(M, add = TRUE, type = 'lower', method = 'ellipse', order = 'AOE',
          diag = FALSE, tl.pos = 'n', cl.pos = 'n')

## circle + square
corrplot(M, order = 'AOE', type = 'upper', tl.pos = 'd')
corrplot(M, add = TRUE, type = 'lower', method = 'square', order = 'AOE',
          diag = FALSE, tl.pos = 'n', cl.pos = 'n')

## circle + colorful number
corrplot(M, order = 'AOE', type = 'upper', tl.pos = 'd')
corrplot(M, add = TRUE, type = 'lower', method = 'number', order = 'AOE',
          diag = FALSE, tl.pos = 'n', cl.pos = 'n')

## circle + black number
corrplot(M, order = 'AOE', type = 'upper', tl.pos = 'tp')
corplot(M, add = TRUE, type = 'lower', method = 'number', order = 'AOE',
    col = 'black', diag = FALSE, tl.pos = 'n', cl.pos = 'n')

## order is hclust and draw rectangles
corplot(M, order = 'hclust')
corplot(M, order = 'hclust', addrect = 2)
corplot(M, order = 'hclust', addrect = 3, rect.col = 'red')
corplot(M, order = 'hclust', addrect = 4, rect.col = 'blue')
corplot(M, order = 'hclust', hclust.method = 'ward.D2', addrect = 4)

## visualize a matrix in [0, 1]
corplot(abs(M), order = 'AOE', col.lim = c(0, 1))
corplot(abs(M), order = 'AOE', is.corr = FALSE, col.lim = c(0, 1))

# when is.corr=TRUE, col.lim only affect the color legend
# If you change it, the color is still assigned on [-1, 1]
corplot(M/2)
corplot(M/2, col.lim = c(-0.5, 0.5))

# when is.corr=FALSE, col.lim is also used to assign colors
# if the matrix have both positive and negative values
# the matrix transformation keep every values positive and negative
corplot(M*2, is.corr = FALSE, col.lim = c(-2, 2))
corplot(M*2, is.corr = FALSE, col.lim = c(-2, 2) * 2)
corplot(M*2, is.corr = FALSE, col.lim = c(-2, 2) * 4)

## 0.5~0.6
corplot(abs(M)/10+0.5, col = COL1('Greens', 10))
corplot(abs(M)/10+0.5, is.corr = FALSE, col.lim = c(0.5, 0.6), col = COL1('YlGn', 10))

## visualize a matrix in [-100, 100]
ran = round(matrix(runif(225, -100, 100), 15))
corplot(ran, is.corr = FALSE)
corplot(ran, is.corr = FALSE, col.lim = c(-100, 100))

## visualize a matrix in [100, 300]
ran2 = ran + 200

# bad color, not suitable for a matrix in [100, 300]
corplot(ran2, is.corr = FALSE, col.lim = c(100, 300), col = COL2(, 100))

# good color
corplot(ran2, is.corr = FALSE, col.lim = c(100, 300), col = COL1(, 100))

## text-labels and plot type
corplot(M, order = 'AOE', tl.srt = 45)
corplot(M, order = 'AOE', tl.srt = 60)
corplot(M, order = 'AOE', tl.pos = 'd', cl.pos = 'n')
corplot(M, order = 'AOE', diag = FALSE, tl.pos = 'd')
```r
corrplot(M, order = 'AOE', type = 'upper')
corrplot(M, order = 'AOE', type = 'upper', diag = FALSE)
corrplot(M, order = 'AOE', type = 'lower', cl.pos = 'b')
corrplot(M, order = 'AOE', type = 'lower', cl.pos = 'b', diag = FALSE)

### color-legend
corrplot(M, order = 'AOE', cl.ratio = 0.2, cl.align = 'l')
corrplot(M, order = 'AOE', cl.ratio = 0.2, cl.align = 'c')
corrplot(M, order = 'AOE', cl.ratio = 0.2, cl.align = 'r')
corrplot(M, order = 'AOE', cl.pos = 'b')
corrplot(M, order = 'AOE', cl.pos = 'b', tl.pos = 'd')
corrplot(M, order = 'AOE', cl.pos = 'n')

## deal with missing Values
M2 = M
diag(M2) = NA
corrplot(M2)
corrplot(M2, na.label = 'o')
corrplot(M2, na.label = 'NA')

## the input matrix is not square
corrplot(M[1:8, ])
corrplot(M[, 1:8])

testRes = cor.mtest(mtcars, conf.level = 0.95)

## specialized the insignificant value according to the significant level
corrplot(M, p.mat = testRes$p, sig.level = 0.05, order = 'hclust', addrect = 2)

## leave blank on no significant coefficient
corrplot(M, p.mat = testRes$p, method = 'circle', type = 'lower', insig = 'blank',
         addCoef.col = 'black', number.cex = 0.8, order = 'AOE', diag = FALSE)

## add p-values on no significant coefficients
corrplot(M, p.mat = testRes$p, insig = 'p-value')

## add all p-values
corrplot(M, p.mat = testRes$p, insig = 'p-value', sig.level = -1)

## add significant level stars
corrplot(M, p.mat = testRes$p, method = 'color', diag = FALSE, type = 'upper',
        sig.level = c(0.001, 0.01, 0.05), pch.cex = 0.9,
        insig = 'labelSig', pch.col = 'grey20', order = 'AOE')

## add significant level stars and cluster rectangles
corrplot(M, p.mat = testRes$p, tl.pos = 'd', order = 'hclust', addrect = 2,
        insig = 'labelSig', sig.level = c(0.001, 0.01, 0.05),
        pch.cex = 0.9, pch.col = 'grey20')
```
# Visualize confidence interval
```r
corrplot(M, lowCI = testRes$lowCI, uppCI = testRes$uppCI, order = 'hclust', tl.pos = 'd', rect.col = 'navy', plotC = 'rect', cl.pos = 'n')
```

# Visualize confidence interval and cross the significant coefficients
```r
corrplot(M, p.mat = testRes$p, lowCI = testRes$lowCI, uppCI = testRes$uppCI, addrect = 3, rect.col = 'navy', plotC = 'rect', cl.pos = 'n')
```

res1 = cor.mtest(mtcars, conf.level = 0.95)
res2 = cor.mtest(mtcars, conf.level = 0.99)

## plot confidence interval(0.95), 'circle' method
```r
corrplot(M, low = res1$lowCI, upp = res1$uppCI, plotCI = 'circle', addg = 'grey20', cl.pos = 'n')
corrplot(M, p.mat = res1$p, low = res1$lowCI, upp = res1$uppCI, plotCI = 'circle', addg = 'grey20', cl.pos = 'n')
corrplot(M, low = res1$lowCI, upp = res1$uppCI, col = c('white', 'black'), bg = 'gold2', order = 'AOE', plotCI = 'circle', cl.pos = 'n', pch.col = 'red')
corrplot(M, p.mat = res1$p, low = res1$lowCI, upp = res1$uppCI, col = c('white', 'black'), bg = 'gold2', order = 'AOE', plotCI = 'circle', cl.pos = 'n', pch.col = 'red')
```

## plot confidence interval(0.95), 'square' method
```r
corrplot(M, low = res1$lowCI, upp = res1$uppCI, col = c('white', 'black'), bg = 'gold2', order = 'AOE', plotCI = 'square', addg = NULL, cl.pos = 'n')
corrplot(M, p.mat = res1$p, low = res1$lowCI, upp = res1$uppCI, col = c('white', 'black'), bg = 'gold2', order = 'AOE', pch.col = 'red', plotCI = 'square', addg = NULL, cl.pos = 'n')
```

## plot confidence interval0.95, 0.95, 0.99, 'rect' method
```r
corrplot(M, low = res1$lowCI, upp = res1$uppCI, order = 'hclust', rect.col = 'navy', plotCI = 'rect', cl.pos = 'n')
corrplot(M, p.mat = res1$p, low = res1$lowCI, upp = res1$uppCI, order = 'hclust', pch.col = 'red', sig.level = 0.05, addrect = 3, rect.col = 'navy', plotCI = 'rect', cl.pos = 'n')
corrplot(M, p.mat = res2$p, low = res2$lowCI, upp = res2$uppCI, order = 'hclust', pch.col = 'red', sig.level = 0.01, addrect = 3, rect.col = 'navy', plotCI = 'rect', cl.pos = 'n')
```

## an animation of changing confidence interval in different significance level
```r
## begin.aninaton
par(ask = FALSE)
for (i in seq(0.1, 0, -0.005)) {
    tmp = cor.mtest(mtcars, conf.level = 1 - i)
corrplot(M, p.mat = tmp$p, low = tmp$lowCI, upp = tmp$uppCI, order = 'hclust', pch.col = 'red', sig.level = i, plotCI = 'rect', cl.pos = 'n', mar = c(0, 0, 1, 0),
```
Title: Using mixed methods to visualize a correlation matrix.

**Description**

Using mixed methods to visualize a correlation matrix.

**Usage**

```r
corrplot.mixed(
  corr,
  lower = "number",
  upper = "circle",
  tl.pos = c("d", "lt", "n"),
  diag = c("n", "l", "u"),
  bg = "white",
  addgrid.col = "grey",
  lower.col = NULL,
  upper.col = NULL,
  plotCI = c("n", "square", "circle", "rect"),
  mar = c(0, 0, 0, 0),
  ...
)
```

**Arguments**

- `corr`: Matrix, the correlation matrix to visualize.
- `lower`: Character, the visualization method for the lower triangular correlation matrix.
- `upper`: Character, the visualization method for the upper triangular correlation matrix.
- `tl.pos`: Character, 'lt', 'd' or 'n', giving position of text labels, 'lt' means left and top, 'd' means diagonal. If 'n', add no textlabel.
- `diag`: Character, for specifying the glyph on the principal diagonal. It is one of 'n' (default, draw nothing), 'l' (draw the glyphs of lower triangular) or 'u' (draw the glyphs of upper triangular).
- `bg`: The background color.
- `addgrid.col`: See the `addgrid.col` parameter in the function `corrplot`
- `lower.col`: Passed as `col` parameter to the lower matrix.
- `upper.col`: Passed as `col` parameter to the upper matrix.
- `plotCI`: See the `plotCI` parameter in the function `corrplot`
- `mar`: See `par`.
- `...`: Additional arguments for `corrplot`'s wrappers
Author(s)
Taiyun Wei

Examples

```r
M = cor(mtcars)
ord = corrMatOrder(M, order = 'AOE')
M2 = M[ord, ord]
corrplot.mixed(M2)
corrplot.mixed(M2, lower = 'ellipse', upper = 'circle')
corrplot.mixed(M2, lower = 'square', upper = 'circle')
corrplot.mixed(M2, lower = 'shade', upper = 'circle')
corrplot.mixed(M2, tl.pos = 'lt')
corrplot.mixed(M2, tl.pos = 'lt', diag = 'u')
corrplot.mixed(M2, tl.pos = 'lt', diag = 'l')
corrplot.mixed(M2, tl.pos = 'n')
```

corrRect

*Draw rectangle(s) on the correlation matrix graph.*

Description

Draw rectangle(s) after the correlation matrix plotted. SUGGESTION: It's more convenient to draw rectangle(s) by using pipe operator `|>` since R 4.1.0.

Usage

```r
corrRect(
  corrRes = NULL,
  index = NULL,
  name = NULL,
  namesMat = NULL,
  col = "black",
  lwd = 2,
  ...
)
```

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>corrRes</td>
<td>List of the <code>corrplot()</code> returns.</td>
</tr>
<tr>
<td>index</td>
<td>Vector, variable index of diag rect <code>c(Rect1from, Rect2from, Rect3from, ..., RectNto)</code> on the correlation matrix graph. It works when the colnames are the same as rownames, or both of them is NULL. It needs <code>corrRes</code> inputted.</td>
</tr>
<tr>
<td>name</td>
<td>Vector, variable name of diag rect <code>c(Rect1from, Rect2from, Rect3from, ..., RectNto)</code> on the correlation matrix graph. Often works when the colnames are the same as rownames. It needs <code>corrRes</code> inputted.</td>
</tr>
</tbody>
</table>
namesMat 4-length character vector or 4-columns character matrix, represents the names of xleft, ybottom, xright, ytop correspondingly. It needs corrRes inputted.
col Color of rectangles.
lwd Line width of rectangles.
... Additional arguments passing to function rect().

Details
corrRect needs one of index, name and namesMat inputted. While corrRect.hclust can get the members in each cluster based on hierarchical clustering (hclust).

Value
(Invisibly) returns input parameter corrRes, usually list(corr, corrTrans, arg).

Author(s)
Taiyun Wei

Examples

data(mtcars)
M = cor(mtcars)

r = rbind(c('gear', 'wt', 'qsec', 'carb'),
          c('wt', 'gear', 'carb', 'qsec'))
corrplot(M, order = 'AOE') -> p
corrRect(p, namesMat = r)

# same as using pipe operator `|>
if(getRversion() >= '4.1.0') {
  corrplot(M, order = 'AOE') |> corrRect(namesMat = r)
}

r = c('gear', 'carb', 'qsec', 'wt')
corrplot(M, order = 'AOE', type='lower') -> p
corrRect(p, namesMat = r)

# same as using pipe operator `|>
if(getRversion() >= '4.1.0') {
  corrplot(M, order = 'AOE', type='lower') |>
    corrRect(namesMat = r)
}

corrplot(M, order = 'hclust', type = 'upper') -> p
corrRect(p, index = c(1, 6, 11))

# same as using pipe operator
if(getRversion() >= '4.1.0') {

corrRect.hclust

Draw rectangles on the correlation matrix graph.

**Description**

Draw rectangles on the correlation matrix graph based on hierarchical cluster (hclust).
Usage

corrRect.hclust(
  corr,
  k = 2,
  col = "black",
  lwd = 2,
  method = c("complete", "ward", "ward.D", "ward.D2", "single", "average", "mcquitty", "median", "centroid")
)

Arguments

corr  Correlation matrix for function corrRect.hclust. It use 1-corr as dist in hierarchical clustering (hclust).
k     Integer, the number of rectangles drawn on the graph according to the hierarchical cluster, for function corrRect.hclust.
col   Color of rectangles.
lwd   Line width of rectangles.
method Character, the agglomeration method to be used for hierarchical clustering (hclust). This should be (an unambiguous abbreviation of) one of 'ward', 'ward.D', 'ward.D2', 'single', 'complete', 'average', 'mcquitty', 'median' or 'centroid'.

Author(s)

Taiyun Wei

Examples

data(mtcars)
M = cor(mtcars)
corrplot(M, order = 'FPC') -> p
corrRect(p, index = c(1, 6, 11))

if(getRversion() >= '4.1.0') {
  corrplot(M, order = 'FPC') |> corrRect(index = c(1, 6, 11))
}

(order.hc = corrMatOrder(M, order = 'hclust'))
(order.hc2 = corrMatOrder(M, order = 'hclust', hclust.method = 'ward.D2'))
M.hc   = M[order.hc, order.hc]
M.hc2  = M[order.hc2, order.hc2]
par(ask = TRUE)

# same as: corrplot(M, order = 'hclust', addrect = 2)
corrplot(M.hc)
corrRect.hclust(corr = M.hc, k = 2)
# same as: corrplot(M, order = 'hclust', addrect = 3)
corrplot(M.hc)
corrRect.hclust(corr = M.hc, k = 3)

# same as: corrplot(M, order = 'hclust', hclust.method = 'ward.D2', addrect = 2)
corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 2, method = 'ward.D2')

# same as: corrplot(M, order = 'hclust', hclust.method = 'ward.D2', addrect = 3)
corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 3, method = 'ward.D2')

# same as: corrplot(M, order = 'hclust', hclust.method = 'ward.D2', addrect = 4)
corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 4, method = 'ward.D2')
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