

Robust Tools for Three-way Component Analysis of Compositional Data: The R package `rrcov3way`

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Abstract

The R package `rrcov3way` provides a set of tools for fitting the Tucker3 and PARAFAC models to multidimensional arrays by use of classical, robust and compositional estimating procedures. Two main functions are implemented, `Parafac` and `Tucker3`, which include alternative options to the standard least squares algorithm in order to properly calculate the models in case of data with outliers and/or characterized by a biased covariance structure. A comprehensive collection of three-way plots, diagnostics and data processing functions is also made available. A brief overview of multilinear tools, robustification procedures and compositional data analysis for three-way arrays is followed by a detailed presentation on the use and applicability of the implemented functions by means of real data examples included in the package.

Keywords: `Parafac`, `Tucker3`, compositional data, closed data, log-ratio, robustness, outlier.

1. Introduction

The most usual way to start exploring data on m objects in p continuous variables is by principal component analysis (PCA). This procedure summarizes the most important information in the data by representing the objects and the variables simultaneously by a limited number of optimally selected components. The optimality of these components is intended in the sense that they explain the maximal possible variance. The components remain optimal even after rotation, thus, it is possible to search for a structure which allows for easier interpretation. If these data are measured at k occasions (conditions, times, locations), generalizations of PCA, that can handle three-way data, are needed. The first such generalization that comes at hand is PARAFAC (parallel factor analysis), alternatively called CANDECOMP (canonical decomposition) (Harshman 1970; Carroll and Chang 1970). PARAFAC summarizes simultaneously the objects, variables and occasions in an optimally selected lower dimensional (with a limited number of components) representation. The solution provided by PARAFAC is

unique, i.e., it does not allow for rotation. Another popular trilinear decomposition method is the Tucker3 model which was suggested already in 1966 by [Tucker \(1966\)](#) for solving three-way problems in the field of psychometrics. The decomposition provided by the Tucker3 model results into a core array and three eigenvector matrices. In contrast to the PARAFAC model, the solution provided by Tucker3 is not unique. Any arbitrary nonsingular rotation of all components simultaneously will retain the model representation, producing a new solution.

While in the rest of this paper we will limit the discussion to three-way data, it is obvious that extension to higher orders is straightforward. With the nowadays advanced data capture methods in across a variety of applications, producing complex data structures, multiway methods with their ability to uncover the underlying structures, gained wide popularity. Originating in psychometrics these models are now applied in chemometrics, social networks, process control, econometrics. This resulted into a large number of publications, see [Acar and Yener \(2009\)](#) for a review. [Kroonenberg \(2016\)](#) provides a very personal view on the development and the recent status of multiway analysis.

To make the models readily available for practical use, a number of software tools were developed, particularly in MATLAB with the most comprehensive package being the **NWay** toolbox ([Andersson and Bro 2000](#)). A graphical interface to **NWay** is provided by **CuBatch** ([Gourvne et al. 2005](#)). The robust version of PARAFAC introduced by [Engelen and Hubert \(2011\)](#) is provided in the MATLAB toolbox for robust statistics **LIBRA** ([Verboven and Hubert 2010](#)). Currently several R packages are available at CRAN: **PTAk** of [Leibovici \(2000\)](#), **ThreeWay** of [Giordani et al. \(2014\)](#), **multiway** of [Helwig \(2016\)](#) and **rTensor** of [Li et al. \(2018\)](#). In this work another package for three-way modeling is presented, the package **rrcov3way**, which aims to introduce additional tools not yet available in R. Specifically its content responds to the need for flexible functions suited for appropriately dealing with problematic features such as the presence of outliers and/or of a compositional structure in the data. The standard Tucker3 and PARAFAC estimating procedure, alternating least squares (ALS), is extremely sensitive to the presence of anomalous observations, which may artificially inflate the variance and skew the model away from the real underlying solution. For these reasons robust alternatives to classical PARAFAC and Tucker3 models have been proposed. A robust version of Tucker3 based on the use of the minimum covariance determinant (MCD) estimator ([Rousseeuw and van Driessen 1999](#)) was introduced by [Pravdova et al. \(2001\)](#). Later on [Engelen and Hubert \(2011\)](#) extended this methodology to the PARAFAC model by also revealing and correcting some of its inefficiencies. These inefficiencies were corrected also for the robust version of Tucker3 model by [Todorov et al. \(2014\)](#) and at the same time a version for handling compositional data was proposed. The robust functions provided in **rrcov3way** for both Tucker3 and PARAFAC follow these two latter approaches.

Modeling compositional data also requires special tools. Compositions or CoDa (compositional data) are positive vectors that carry relative information and can be expressed as proportions of a whole. The elements of such vectors are bounded by an explicit or implicit sum constraint, which imposes a negative covariance bias and contradicts the typical assumptions of classical multivariate statistics. Geometrically, this constraint translates into compositions having one redundant dimension, therefore they are constricted in a subset of real space defined as simplex, characterized by a specific geometry called Aitchison geometry ([Egozcue and Pawlowsky-Glahn 2005](#); [Pawlowsky-Glahn and Egozcue 2016](#); [Egozcue et al.](#)

2003, 2011). Standard models are designed to work without any bias within a Euclidean framework (Pawlowsky-Glahn and Egozcue 2001; Billheimer *et al.* 2001) and would return distorted results on compositions. The preferred strategy for modeling CoDa is to project them onto Euclidean space by means of a transformation into log-ratio coordinates. Successively, classical analysis can be executed while results must be interpreted in compositional terms. When the row vectors of a three-way array are compositional in nature, i.e., observations are expressed as the proportion of a total recorded at several occasions, this approach must be followed before trilinear models can be fitted to the data. For this reason, compositional versions of the Tucker3 and PARAFAC models based on log-ratios were developed. For details see Gallo (2015, 2013); Engle *et al.* (2013). Recently, a robust version of the PARAFAC model for compositions was also developed in Di Palma *et al.* (2018). These compositional and robust-compositional variants of classical trilinear models are made available in the **rrcov3way** package.

In brief, the main purpose of this work is to illustrate the unique tools introduced in the R package **rrcov3way** for modeling three-way data and three-way compositions with or without outliers. This is achieved by demonstrating through real data examples the relevance and correct use of the standard, robust, compositional and compositional-robust procedures included in the package and of other functions provided for the proper treatment and representation of results. In detail, the paper is organized in the following manner. In Section 2 the innovative features of the **rrcov3way** package with respect to other existing packages in R and MATLAB are illustrated. In Section 3 the theoretical background is introduced by recalling some basic notions of standard trilinear models, robust procedures and compositional data analysis for three-way data. Section 4 presents a quick “getting started” example demonstrating main functions and necessary steps for a complete three-way data analysis. For this purpose the *OECD Electronics Industries Data* from Kroonenberg (2008) are used. As it is usual in developing R packages, **rrcov3way** contains many example data sets which can be used to illustrate different features of the considered methodology. Examples based on several of these data sets are presented in Section 6. Finally, Section 7 concludes with a discussion of the package features, its limitations and the possible further extensions.

2. Why do we need rrcov3way?

In the previous section the main R packages for the analysis of three-way arrays were recalled, namely **PTak**, **ThreeWay**, **multiway** and **rTensor**. They all implement general functions for carrying out standard models, but at the same, by focusing on specific modeling needs, they also provide different tools to the community. The **PTak** package aims to deal with the modeling of data characterized by a spatio-temporal context. It introduces the multidimensional method Principal Tensor Analysis on k-Modes, but it also provides standard PARAFAC and Tucker3 functions. There are, however, some limitations on the minimal number of components which can be extracted. This package also offers the advantage of providing procedures which support non-identity metrics and penalization. The **ThreeWay** package provides a more complete suite of functions for modeling three-way data. Here the emphasis is on the PARAFAC and Tucker3 models. The main functions are also available as interactive tools which guide the user step by step into the analysis, offering the possibility to choose constraints, pre-processing and post-processing alternatives. Other useful features include basic

plotting tools and the possibility to obtain bootstrap percentile intervals. The **multiway** package, on the other hand, concentrates on the generalization of component models to n -dimensional arrays, in addition it offers the option to impose non-negativity constraints and provides other functions such as *Individual Differences Scaling*, *Multiway Covariates Regression* and *Simultaneous Component Analysis*. Lastly, the **rTensor** package, offers a framework for handling and analyzing n -th order tensors by providing the S4 class **Tensor** and common tensor operations and decompositions, including the PARAFAC/CANDECOMP decomposition, Generalized Low Rank Approximations of Matrices, Multilinear Principal Component Analysis, Population Value Decomposition and all Tucker models. The t -product and the t -singular value decomposition are also implemented for three-mode cases.

It is clear that none of the existing R packages provides robust versions of standard decompositions for dealing with three-way data contaminated by outliers. Such tools are available only in MATLAB. Here the **LIBRA** package implements a robust PARAFAC model while the **CuBatch** interface allows for outliers identification analysis by providing an advanced version of the **NWay** toolbox, a compendium of all multi-way functions in the environment. In this perspective the first important contribution of the **rrcov3way** package is to integrate the classical functions for the decomposition of three-mode data with robust tools. Moreover it adds another advanced feature which none of the above packages provides: multi-way modeling of compositional data. Like other statistical tools, the PARAFAC and Tucker3 models cannot be applied directly to compositions due to the spurious correlations issue, therefore a specific methodology must be followed. The attention on compositional data analysis has increased in the past years and its usage has spread to various disciplines such as chemistry, geosciences, biology, agriculture, but also human and behavioral sciences. This increase in applicability is also due to the broadening of the concept of composition, which now also included implicit sum constraints and problems with both dimensional and relative aspects (Pawlowsky-Glahn *et al.* 2015b,a). Tailoring standard multilinear tools to this methodology can, thus, prove of great interest. For this reason an option to carry out a compositional version of model functions is included in the package. Specifically, the included `Parafac()` and `Tucker3()` functions present the option of carrying out four different types of analysis by means of two parameters, `robust=TRUE/FALSE` and `coda.transform="none"` (default) or `coda.transform="ilr"`:

1. Classical Analysis: the model is estimated on the original array entries (with or without standard preprocessing) using the alternating least square (ALS) algorithm (`robust=FALSE`, `coda.transform="none"`);
2. Robust Analysis: the original array is robustified and then the ALS algorithm is performed. Outliers are identified and accommodated without affecting the solution (`robust=TRUE`, `coda.transform="none"`);
3. Compositional Analysis: data are transformed in log-ratio coordinates, the ALS algorithm is performed and the output is expressed in log-contrasts (`robust=FALSE`, `coda.transform="ilr"` or `coda.transform="clr"`);
4. Robust and Compositional Analysis: data are first expressed in log-ratio coordinates, then the transformed array is robustified and ultimately the ALS algorithm is performed (`robust=TRUE`, `coda.transform="ilr"`).

These four types of analysis are provided in **rrcov3way** for both PARAFAC and Tucker3 models. Compared to the other existing software packages, **ThreeWay** and the other already mentioned R packages as well as the MATLAB packages **NWay** and **CuBatch** cover only (1), while the robustness MATLAB package **LIBRA** covers only (2) for PARAFAC model. The compositional versions (3) and (4) as well as the robust version of Tucker3 from (2) are available only in **rrcov3way**.

The package **rrcov3way** relies on several functions *imported* from the package **Threeway** as well as on functions for robust PCA imported from package **rrcov** (Todorov and Filzmoser 2009) and functions for robust preprocessing imported from package **robustbase** (Rousseeuw *et al.* 2012). The package **nnls** (Mullen and van Stokkum 2012) is used for the Lawson-Hanson algorithm for non-negative least squares (NNLS) and several utility mathematical functions are imported from package **pracma** (Borchers 2021).

In addition the package also includes a useful set of plotting tools which allow for quick and correct visualization of the main results. Details on the treatment of compositions and robustification procedures are provided in the following section.

3. Methods and algorithms for three-way data analysis

In standard multivariate analysis the main data structure is a matrix of two dimensions, say \mathbf{X} of order $I \times J$ with I and J denoting the number of objects and variables, while in three-way analysis we deal with data collected into three dimensional arrays (tensors) $\underline{\mathbf{X}}$ of order $I \times J \times K$. A three dimensional array can be visualized as a box consisting of $k = 1 \dots K$ frontal slices \mathbf{X}_k , containing the $I \times J$ object by variables matrices, one matrix for each occasion. Similarly, if the objects or variables index is fixed instead of the one for occasions, the array can be seen also as a collection of horizontal slices \mathbf{X}_i of dimension $K \times J$ or vertical slices \mathbf{X}_j of dimension $I \times K$. In general, rather than speaking about objects, variables and occasions, the three entities of the array are defined as modes, namely A, B and C mode respectively. A three-way array can be converted into a two-way matrix if two-way slices are juxtaposed by row or column (Kroonenberg 2008, p.7). This operation is defined as matricization or unfolding. In particular an array is matricized with respect to the first mode if frontal slices are put next to each other row-wise. In this manner a $(I \times JK)$ wide-matrix $\mathbf{X}_A = [\mathbf{X}_1 | \dots | \mathbf{X}_k | \dots | \mathbf{X}_K]$ is obtained, which is often used to write decomposition models in a simplified manner.

Three-way data are generally modeled by standard multilinear tools, namely the PARAFAC and Tucker3 models, which can be defined as different generalization of PCA to higher order arrays inheriting distinct features of this technique. The Tucker3 model aims to provide the best approximation of a three-way array within a joint low-dimensional subspace. Consequently, it is characterized by subspace uniqueness and rotational freedom, but does not provide a unique solution or equal number of components across modes like PCA. The PARAFAC model yields the best low-rank approximation of the array by including the additional constraint that each component in a given mode is related to only one component in the other modes, thus a unique solution can be identified but the model cannot be rotated without loss of fit. Here the two models are briefly recalled for completeness, for more details

on their properties see Harshman and Lundy (1994), Smilde *et al.* (2004) and Kroonenberg (2008).

3.1. Tucker3 model

The Tucker3 model (see Tucker 1966; Andersson and Bro 2000) with P , Q and R components decomposes the data array $\underline{\mathbf{X}}$ into three orthogonal loading matrices \mathbf{A} ($I \times P$), \mathbf{B} ($J \times Q$), \mathbf{C} ($K \times R$) and an array of component interactions called core array \mathbf{G} ($P \times Q \times R$) which describes the relation between combinations of components. The Tucker3 model can be written formally as

$$\mathbf{X}_A = \mathbf{A}\mathbf{G}_A(\mathbf{C} \otimes \mathbf{B})^\top + \mathbf{E}_A \quad (1)$$

where \mathbf{X}_A , \mathbf{G}_A ($P \times QR$) and \mathbf{E}_A ($I \times JK$) are the original array, the core array and the error array matricized with respect to the mode A. The symbol \otimes represents the Kronecker product between two matrices. To estimate the optimal component matrices the residual sum of squares

$$\|\mathbf{E}_A\|^2 = \sum_{i=1}^I \sum_{j=1}^J \sum_{k=1}^K (x_{ijk} - \hat{x}_{ijk})^2 = \sum_{i=1}^I \|\mathbf{x}_i - \hat{\mathbf{x}}_i\|^2 = \sum_{i=1}^I RD_i^2 \quad (2)$$

is minimized. The residual distance for observation i is thus given by

$$RD_i = \|\mathbf{x}_i - \hat{\mathbf{x}}_i\| = \sqrt{\sum_{j=1}^J \sum_{k=1}^K (x_{ijk} - \hat{x}_{ijk})^2} \quad (3)$$

and the estimation is equivalent to the minimization of the sum of the squared distances. Three-way models are usually fitted by an iterative procedure based on alternating least squares, TUCKALS3 (Kroonenberg 1988). The component matrices are estimated one at a time, keeping the estimates of the other component matrices fixed, i.e., we start with initial estimates of \mathbf{B} and \mathbf{C} and find an estimate for \mathbf{A} conditional on \mathbf{B} and \mathbf{C} by minimizing the objective function. Estimates for \mathbf{B} and \mathbf{C} are found analogously. The iteration continues until the relative change in the model fit is smaller than a predefined constant.

3.2. PARAFAC model

The PARAFAC/CANDECOMP model (see Carroll and Chang 1970; Harshman 1970) decomposes the 3-way data array $\underline{\mathbf{X}}$ into three loading matrices \mathbf{A} ($I \times F$), \mathbf{B} ($J \times F$), \mathbf{C} ($K \times F$) with F components (using the same number for each mode).

The PARAFAC model can be written formally as

$$\mathbf{X}_A = \mathbf{A}\mathbf{I}_A(\mathbf{C} \otimes \mathbf{B})^\top + \mathbf{E}_A, \quad (4)$$

where \mathbf{X}_A , \mathbf{E}_A and \otimes are defined as in Equation 1 and \mathbf{I}_A ($F \times FF$) is the superdiagonal three-way identity array matricized in mode A, which substitutes the core matrix of the Tucker3 model, because here the latent structure is the same across modes. Specifically, the PARAFAC model can be considered a constraint version of Tucker3 with the same number of components for each mode ($P = Q = R = F$), no interaction between the components is allowed. Similarly as for the Tucker3 model, a PARAFAC-ALS estimation algorithm can be constructed optimizing a residual sum. Analogously, residual distances RD_i are defined as given in Equation 3.

3.3. Robust algorithms

It is well-known that algorithms which rely on least squares break down in the presence of outliers. This is the case of PCA, for which this problem was extensively studied and a number of robust algorithms, resistant to outliers, were proposed. Similarly, the ALS procedure is badly affected by anomalous observations in the data and robust algorithms for three-way procedures are also needed. A robust version of Tucker3 was proposed by Pravdova *et al.* (2001), later improved and adapted for PARAFAC by Engelen and Hubert (2011). The idea of a robust version of PARAFAC or Tucker3 is to identify enough “good” observations and then to perform the classical ALS procedure on these observations. Thereafter, results are used to compute the residual distances for all observations according to Equation 3 and select as “good” observations those that have smaller residual distances. This is repeated until no significant change is observed. Finally a reweighting step is carried out to improve the efficiency of the estimates. In order to initially identify the “good” observations, a robust version of principal component analysis, e.g., ROBPCA (Hubert *et al.* 2005; Todorov and Filzmoser 2009) on the matricized array is used. The convergence of the algorithm can be ensured (Engelen and Hubert 2011), however, it is not guaranteed that a global optimum will be found. In order to label extreme points once the robust ALS-procedure is performed, two distances are computed: the robust residual distance calculated as in Equation 3 which indicates how well the fitted data correspond to the observations and the robust score distance, a Mahalanobis-type distance in the scores space defined as:

$$SD_i = \sqrt{(\hat{\mathbf{a}}_i - \hat{\boldsymbol{\mu}})^\top \hat{\boldsymbol{\Sigma}}^{-1} (\hat{\mathbf{a}}_i - \hat{\boldsymbol{\mu}})}, \quad (5)$$

where $\hat{\mathbf{a}}_i$ is the i -th row (i -th score) of the matrix $\hat{\mathbf{A}}$, and $\hat{\boldsymbol{\mu}}$ and $\hat{\boldsymbol{\Sigma}}$ are estimates of location and covariance, respectively, of $\hat{\mathbf{A}}$. For more details on the theoretical aspects of the robust PARAFAC algorithm included in **rrcov3way** see Engelen and Hubert (2011).

3.4. Compositional analysis

A three-way compositional array can be organized in such way that the rows of $\underline{\mathbf{X}}$ consist of K concatenated J -part compositional vectors in the simplex sample space:

$$S_k^J = \left\{ \mathbf{x}_{ik} = (x_{i1k}, \dots, x_{ijk}, \dots, x_{iJk}), x_{ijk} > 0, \forall j, \sum_{j=1}^J x_{ijk} = \kappa \right\}, \quad (6)$$

where the constant κ can assume any value, for example 1 for unit data. Before applying PARAFAC or Tucker3 algorithms (robust or classical), compositions have to be transformed to Euclidean space coordinates. Following the approach proposed by Aitchison, an isometric mapping between S_k^J and a hyperplane of \mathbb{R}^J is given by the centered log-ratio (*clr*) coordinates Aitchison (1986):

$$\mathbf{y}_{ik} = clr(\mathbf{x}_{ik}) = (y_{i1k}, \dots, y_{iJk}) = \left(\ln \frac{x_{i1k}}{\sqrt[J]{\prod_{j=1}^J x_{ijk}}}, \dots, \ln \frac{x_{iJk}}{\sqrt[J]{\prod_{j=1}^J x_{ijk}}} \right). \quad (7)$$

The vectors \mathbf{y}_{ik} ($i = 1, \dots, I$) can be collected as rows in the matrix \mathbf{Y}_k , for different occasions $k = 1, \dots, K$, resulting in a matrix \mathbf{Y} , namely the *clr*-coordinates version of the slice

\mathbf{X}_k , or differently it can be thought as the k -th slice of a three-way array \mathbf{Y} . The new *clr* coordinates sum to zero by construction (Aitchison 1986), resulting in perfect data collinearity. This is not an issue for classic PARAFAC and Tucker3 but creates problems in case of anomalous observations. Outliers in a compositional framework are not necessarily represented by extreme values but rather by anomalous ratios between elements. An outlier in three-way compositional data occurs if a composition is very different from the others in terms of ratio between parts for one occasion or for combined occasions. Standard robust estimators are inapplicable on *clr* coordinates due to the singular covariance matrices (Maronna *et al.* 2006), consequently, it becomes necessary to formulate the problem using an alternative coordinate system.

The isometric log-ratio (*ilr*) transformation was introduced by Egozcue *et al.* (2003) who demonstrated that the *ilr*-values of a composition represent an isometric mapping from S_k^J to \mathbb{R}^{J-1} . Here the formalization is reported for a three-way case:

$$\mathbf{z}_{ik} = \text{ilr}(\mathbf{x}_{ik}) = (z_{i1k}, \dots, z_{i,J-1,k}) = \sqrt{\frac{J-j}{J-j+1}} \ln \frac{x_{ijk}}{\sqrt[1-j]{\prod_{l=j+1}^J x_{ilk}}}, \quad (8)$$

with $j = 1, \dots, J-1$. For full details on the Tucker3 or PARAFAC analysis for CoDa see Gallo (2015); Engle *et al.* (2013).

Robust PARAFAC and Tucker3 models can be carried out on arrays of *ilr* coordinates without further concerns. Therefore this is the approach implemented in the **rrcov3way** functions for CoDa. For more details on robust PARAFAC analysis for CoDa see (Di Palma *et al.* 2018).

The *ilr* coordinates present the disadvantage of being hard to interpret and plot. However, with easy computations, results can be translated in *clr* terms. Specifically the loading matrices \mathbf{A} and \mathbf{C} computed by both models are invariant under a change of basis, which means that their estimates are the same whether *ilr* or *clr* coordinates are used. The only difference is recorded in the second mode. In particular the loading matrices \mathbf{B}_{clr} and \mathbf{B}_{ilr} are different, but are linked by the relation $\mathbf{B}_{clr} = \mathbf{\Psi} \mathbf{B}_{ilr}$ with $\mathbf{\Psi}^\top \mathbf{\Psi} = \mathbf{I}_{J-1}$ and $\mathbf{\Psi} \mathbf{\Psi}^\top = \mathbf{I}_J - \mathbf{1}_j \mathbf{1}_j^\top / J$. Hence, in **rrcov3way**, CoDa functions yield both \mathbf{B}_{clr} and \mathbf{B}_{ilr} as standard outputs to facilitate interpretation.

4. Getting started with rrcov3way

The package **rrcov3way** contains several built-in data sets which can be used for demonstrating its functionality, therefore we start by loading the package and one of the available data sets - **elind**, the OECD Electronics Industries Data from Kroonenberg (2008).

```
R> library("rrcov3way")
R> data("elind")
```

The organisation for economic co-operation and development (OECD) publishes comparative statistics of the export size of various sectors of the electronics industry: information science, telecommunication products, radio and television equipment, components and parts, electro-medical equipment and scientific equipment. The data consist of specialization indices of

electronics industries of 23 European countries for the years 1973-1979. The specialization index is defined as the proportion of the monetary value of an electronic industry compared to the total export value of manufactured goods of a country compared to the similar proportion for the world as a whole (see [D'Ambra 1985](#)). Let us look at what it is in the data set - its dimensions and labels of each of the modes.

```
R> dim(elind)
```

```
[1] 23  6  7
```

The data set is a three-way array with dimension $23 \times 6 \times 7$. The frontal slices (mode C) are matrices with dimension 23×6 representing the data for all countries and all industries in one year. The labels are:

```
R> rownames(elind[, , 1])
```

```
[1] "CA" "US" "JP" "AS" "NZ" "BL" "DA" "FR" "RF" "GR" "IR" "IT" "PB"
[14] "RU" "AU" "FI" "NO" "PO" "SP" "SV" "CH" "TU" "YU"
```

```
R> colnames(elind[, , 1])
```

```
[1] "INFO" "RADI" "TELE" "STRU" "ELET" "COMP"
```

The lateral slices (mode B) represent the data for all countries and years for one industry—matrices with dimension 23×7 and the labels are:

```
R> rownames(elind[, 1, ])

```

```
[1] "CA" "US" "JP" "AS" "NZ" "BL" "DA" "FR" "RF" "GR" "IR" "IT" "PB"
[14] "RU" "AU" "FI" "NO" "PO" "SP" "SV" "CH" "TU" "YU"
```

```
R> colnames(elind[, 1, ])

```

```
[1] "78" "79" "80" "82" "83" "84" "85"
```

First of all we center and scale the data, using the default procedures for centering and scaling.

```
R> elind <- do3Scale(elind, center = TRUE, scale = TRUE)
```

For this purpose we use the function `do3Scale()` which by default will center the data across mode A by subtracting the arithmetic mean column-wise and will scale within mode B to sum of squares equal to 1. Next we perform classical PARAFAC analysis with the default number of components (`ncomp=2`).

```
R> res <- Parafac(elind, ncomp = 3)
R> res
```

Call:

```
Parafac(X = elind, ncomp = 3)
```

PARAFAC analysis with 3 components.

Fit value: 2.522052

Fit percentage: 57.97 %

The function returns an S3 object containing a fit value expressed as a percentage and the component matrices for the different modes. The default `print()` method specifies the model and shows the fit value in per cent. It is possible to inspect any of the component matrices directly:

```
R> head(res$A)
```

	F1	F2	F3
CA	-0.2980078	0.08398107	0.033569987
US	-0.5126965	0.07885976	0.108836753
JP	0.1287322	0.09235940	0.060627127
AS	-0.2394439	-0.01317781	-0.003263554
NZ	0.4328426	0.04546451	-0.138267386
BL	0.1990861	0.10849740	0.003917593

```
R> res$B
```

	F1	F2	F3
INFO	0.4378567	-0.0604180	-0.3612415
RADI	-0.6320345	-0.2479465	-1.2754206
TELE	0.2645014	-0.1582009	1.4604508
STRU	-0.1286168	-0.2040993	0.9765811
ELET	0.2724291	-0.1118437	0.4752046
COMP	-0.1925610	1.5116556	-1.1411687

Next we can produce different plots using the standard method `plot()`. The default plot is a distance-distance plot presenting the *residual distances* against the *score distances*. The first distance expresses the closeness between a single point and its projection in the subspace spanned by the first two principal components while the second measure computes how far a score point is from the majority of the data (score matrix) projected in the principal component subspace, it is compared to the classical Mahalanobis distance. Outliers are labeled analyzing the distribution of the residual distance (RD) and the score distance (SD), an observation is declared to be an extreme point if exceeds a specific threshold (dashed line), the cut-off value is different for both measures. Robust and classical version for both distances, their computations and cut-off identification are presented in detail in Section 5.1. In the left panel of Fig. 1 the classical distances are presented, since we have not selected the *robust* option. We see that Turkey is marked as an outlier. Compare with Kroonenberg (2008), where Turkey is identified as outlier even with the residuals plots introduced there. The analysis is then repeated using the robust version of the PARAFAC model and the results are presented in the right panel of Fig. 1 in a distance-distance plot (the default plot).

```
R> (resr <- Parafac(elind, ncomp = 3, robust = TRUE))
```

Call:

```
Parafac(X = elind, ncomp = 3, robust = TRUE)
```

PARAFAC analysis with 3 components.

Fit value: 1.373117

Fit percentage: 77.11 %

Robust

```
R> oldpar <- par(mfrow = c(1,2))
```

```
R> plot(res, main = "Classical distance-distance plot")
```

```
R> plot(resr, main = "Robust distance-distance plot")
```

```
R> par(oldpar)
```

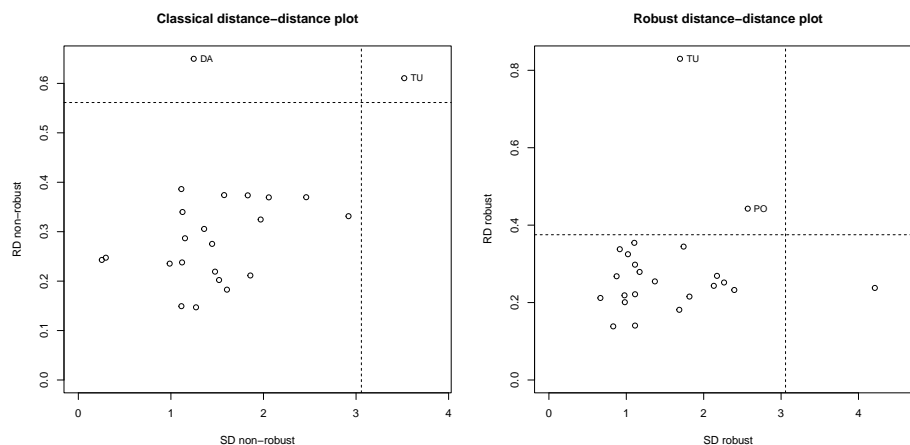


Figure 1: Classical and robust distance-distance plot for the PARAFAC model with 3 components of the OECD data.

Now not only Turkey is flagged as a bad leverage point, but also Poland. Greece, New Zealand, Denmark and Switzerland are shown as residual outliers.

Another plot can be selected using the argument `which="comp"` while the argument `mode` selects the mode (A, B or C) to display. By default the component plot for mode A will be shown. If we want to present a paired component plot for other modes, we use for example the argument `mode="B"` for mode B. An example of a paired component plot for a robust three component PARAFAC model of the OECD data is shown in Fig. 2.

```
R> oldpar <- par(mfrow = c(1,2))
R> plot(resr, which = "comp", main = "Paired component plot (mode A)")
R> plot(resr, which = "comp", mode = "B",
+       main = "Paired component plot (mode B)")
R> par(oldpar)
```

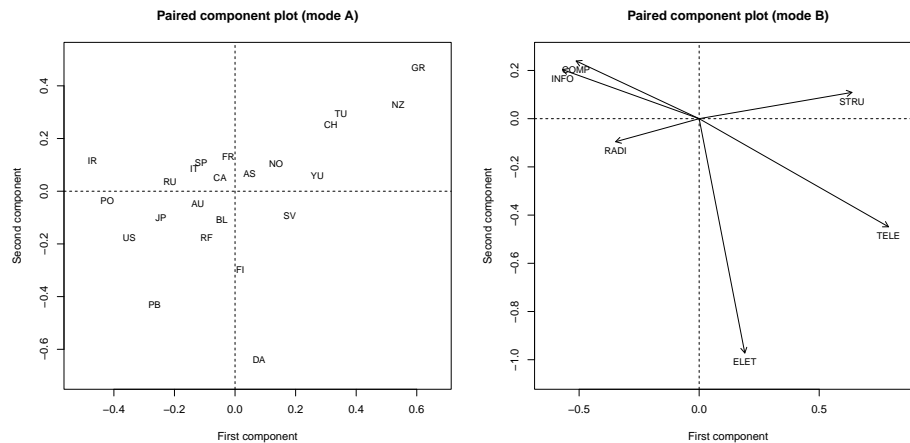


Figure 2: Paired component plot for a robust three component PARAFAC model of the OECD data. The left panel presents mode A and the right one mode B.

The available plots will be described in Section 5.5 and will be demonstrated in the example Section 6.

5. Software approach

In this section first the data structures and their manipulation will be considered and then the main model fitting interface will be described. This includes the main estimation functions, their control options and the objects returned. Further, the important steps in the three-way analysis like preprocessing and postprocessing will be presented.

5.1. Data structure and data manipulation

The main data structure used throughout the package is a three dimensional array. The **dimnames** are the labels of the three modes. We can think of the three dimensional array as consisting of K frontal, I horizontal and J lateral slices, as shown in the left-hand side of Fig. 3, (see Kiers 2000a). All data sets provided with the package are in this format.

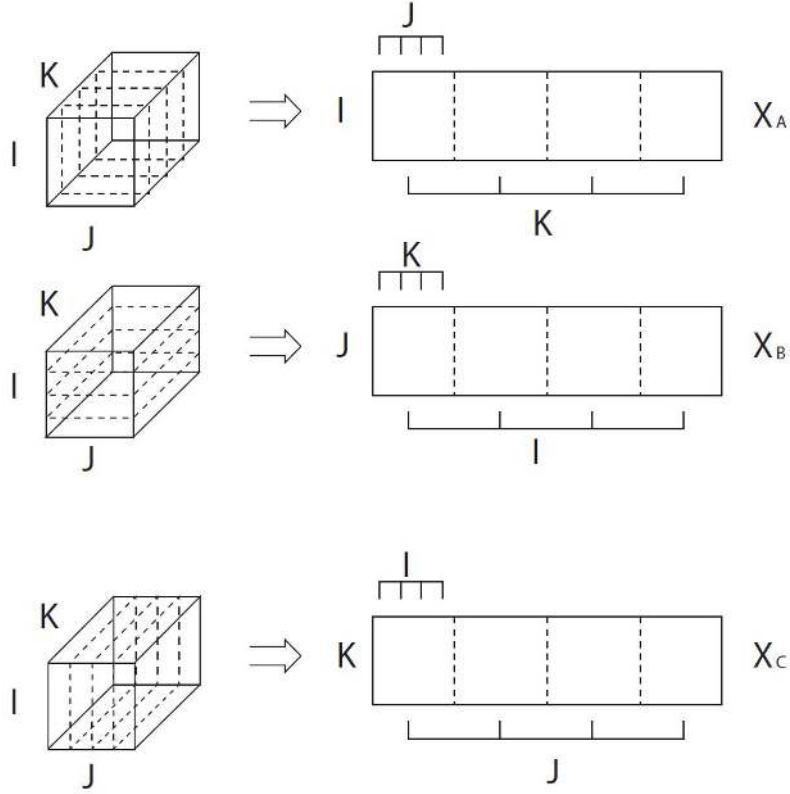


Figure 3: Matricization of a three-way array into mode A matrix \mathbf{X}_A , mode B matrix \mathbf{X}_B and mode C matrix \mathbf{X}_C

In some cases, particularly in most of the computational algorithms, it is more convenient to represent the three-way array as a two dimensional matrix by joining the slices in a specific way. This procedure is called *matricization* or *unfolding* of the three dimensional array and can be done in one of the three possible ways shown in Fig. 3 on the right. These matrices will be denoted in the code as **Xa**, **Xb** and **Xc** respectively. To convert a three-way array to one of these matrices the function `unfold()` can be used, specifying the required mode (defaults to `mode="A"`). To restore back a matricized array to a three dimensional array the function `toArray()` is used. Let us consider as an example (Kiers 2000a, Section 2.6) a $4 \times 3 \times 2$ array consisting of the following two frontal slices:

$$\begin{pmatrix} 1 & 2 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & -1 \\ -1 & 0 & 0 \end{pmatrix} \text{ and } \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 1 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

```
R> x <- c(1, 0, 1, -1, 2, 1, 0, 0, 0, 0, -1, 0, 0, 1, 1, 0, 1,
+       0, 2, 0, 0, 0, 0, 0, 1)
R> X <- array(x, dim = c(4, 3, 2))
R> dimnames(X) <- list(1:4, 1:3, 1:2)
R> X
```

```
, , 1
```

```
      1 2 3
1  1 2 0
2  0 1 0
3  1 0 -1
4 -1 0 0
```

```
, , 2
```

```
      1 2 3
1 0 1 0
2 1 0 0
3 1 2 0
4 0 0 1
```

```
R> (Xa <- unfold(X))
```

```
      [,1] [,2] [,3] [,4] [,5] [,6]
[1,]    1    2    0    0    1    0
[2,]    0    1    0    1    0    0
[3,]    1    0   -1    1    2    0
[4,]   -1    0    0    0    0    1
```

```
R> (Xb <- unfold(X, mode = "B"))
```

```
      [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8]
[1,]    1    0    0    1    1    1   -1    0
[2,]    2    1    1    0    0    2    0    0
[3,]    0    0    0    0   -1    0    0    1
```

```
R> (Xc <- unfold(X, mode = "C"))
```

```
      [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10] [,11] [,12]
[1,]    1    0    1   -1    2    1    0    0    0    0   -1    0
[2,]    0    1    1    0    1    0    2    0    0    0    0    1
```

These three forms of matricizations are related to each other by a simple cyclic permutation of the modes, which is executed by the function `permute()`. Another usage of the matricized format is to read three-way arrays from and write to files.

5.2. Model fitting interface

The modeling interface of the **rrcov3way** consists of two main functions, `Parafac()` and `Tucker3()` for estimating the corresponding models. These functions take as an input a three-dimensional data array and return an S3 object `parafac` or `tucker3` respectively. These

objects are basically lists containing the estimated loadings matrices **A**, **B** and **C** (plus the core array **GA** in case of Tucker3), different estimation options and results, like the fit value and the number of iterations performed, as well as diagnostic output like the residual distances and the outlier flags. On these objects a number of standard (R) functions can be applied: `print()`, `show()`, `summary()`, `plot()` as well as a number of postprocessing functions which will be described in the next section. Whether to perform robust analysis is controlled by the parameter `robust=FALSE` (default) or `robust=TRUE`. Similarly, whether to take into account the closeness of the data (compositional or not) is controlled by the parameter `coda.transform="none"` or `coda.transform="ilr"`. Of course this parameter could have been also logical like `robust`, but in this way we left the door open for implementing other transformations for compositional data like the *pivot coordinates* or *weighted pivot coordinates* (see [Filzmoser et al. 2018](#)).

Initialization of the algorithms

For starting the ALS estimation it is necessary to provide initial values of the loading matrices. Good starting values could potentially speed up the algorithm and ensure that the global minimum is found. By default the initial values are based on an approximate solution obtained from the generalized singular value decomposition. Alternatively the user can select random start matrices by setting `stat="random"` or provide a list of three matrices, to be used as starting values.

For stopping the iterations the relative change in fit between two iterations is used, the algorithm stops if it is below a certain value given by the parameter `conv`. By default `conv=1e-6`.

Constrained estimation for PARAFAC

Sometimes it is necessary to constrain the PARAFAC solution in order to improve the interpretability or for other reasons. In psychometrics orthogonality constraints are often used as a means of overcoming problems with unstable solutions. In chemometrics the preferred constraint is nonnegativity of the solution producing nonnegative loadings. A general method to find the least squares loading vector given a nonnegativity constraint has been proposed by [Lawson and Hanson \(1995\)](#) which is implemented in the R package **nnls**. Constraints are requested from the `Parafac()` function using the parameter `const`. The default is `const="none"` for no constraints. Orthogonality constraints for all modes are requested by `const="orth"`, nonnegativity constraints by `const="nonneg"` and `const="zerocor"` means zero correlations constraints. Examples for using nonnegativity constraints in PARAFAC can be found in [Section 6.3](#).

Parameters for robust estimation

Selecting `robust=TRUE` in the call of the modeling function (`Parafac()` or `Tucker3()`), robust estimation will be performed for which several more parameters can be selected.

First of all the level of robustness, the so called breakdown point can be set between 0.5 (maximal robustness) and 0 (no robustness). This is done through the parameter `alpha` which is passed to the function `PcaHubert()`. The default value is `alpha=0.75` which gives high robustness of 25% and acceptable efficiency. It can be changed to a value in the range from `alpha=0.5` for maximal robustness to `alpha=1` for no robustness.

The next parameter related to robustness is the number of components k to use in the robust PCA carried out in the first step of the robust PARAFAC or Tucker3 algorithms. By default `ncomp.rpca=0` which forces the algorithm to find k such that $l_k/l_1 \geq 10^{-3}$ and $\sum_{j=1}^k l_j / \sum_{j=1}^r l_j \geq 0.8$, where l_1, \dots, l_r are the eigenvalues of the sample covariance matrix of the data. Alternatively the number of principal components k can be specified by the user after inspecting the scree plot. Both `Parafac()` and `Tucker3()` functions return a PCA object `pcaobj` which can be used to visualize the scree plot as follows:

```
R> data("elind")
R> (o <- Parafac(elind, robust = TRUE, ncomp.rpca = 11))
```

Call:

```
Parafac(X = elind, robust = TRUE, ncomp.rpca = 11)
```

PARAFAC analysis with 2 components.

Fit value: 243.5351

Fit percentage: 85.12 %

Robust

```
R> rrcov::screeplot(o$pcaobj, main = "Screeplot: elind data")
R> o1 <- Parafac(elind, robust = TRUE)
R> cat("\n Selected number of components: ", o1$pcaobj$k, "\n")
```

Selected number of components: 4

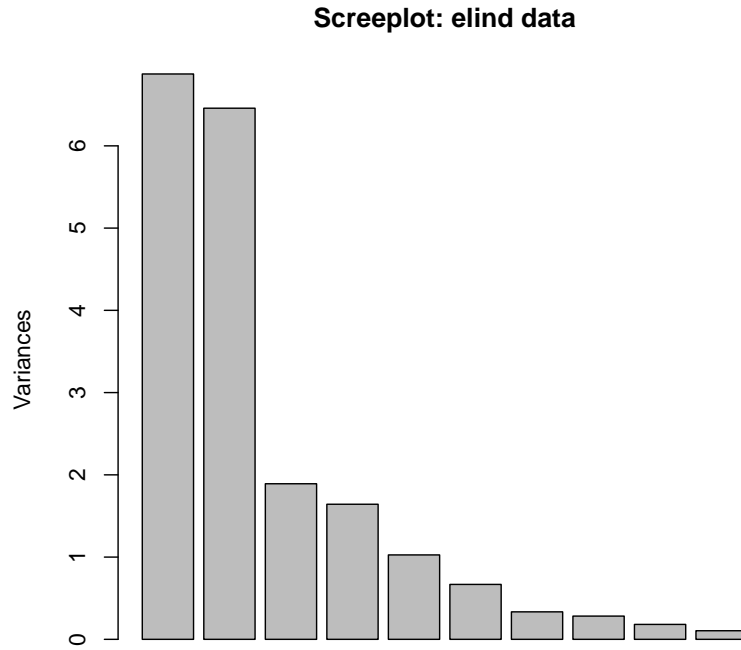


Figure 4: Selecting the number of components for robust PCA: The screeplot.

The screen plot suggests 4 components, but this is also the number of components which will be selected by the default method described above. For more details on robust PCA in R see (Todorov and Filzmoser 2009).

Another parameter related to robust estimations is `robiter` which specifies the maximal number of ALS iterations necessary to achieve a robust fit. By default `robiter=100` which in most of the cases is sufficient.

The last robustness parameter is `crit` which specifies the quantile for identifying outliers, for example in the outlier map plot shown in Fig. 6.

5.3. Preprocessing

In three-way analysis, in the same way as in multivariate analysis it is important to prepare the data before starting the actual analysis. Often this preprocessing is a complex procedure, specific for the application domain (see for example Engelen *et al.* 2007). The most general preprocessing functions are removing the possible offset (centering) and bringing the variables to the same scale (scaling or normalizing). While in multivariate analysis these procedures are straightforward, in three-way analysis we have more options (modes) of doing this. The most standard preprocessing procedure is to center across the first (A) mode and to normalize within the second (B) mode. This will (in most of the cases) eliminate differences in levels

and scales which are not natural to the data. It is important to note that the multivariate methods, including PARAFAC and Tucker3, require ratio-scale data. Ratio scale data are represented by proportional values and the lack of the measured property is embodied by the zero. Usually data at hand are interval scaled and the centering procedure will turn them into ratio-scaled. If data are not approximately ratio-scaled, centering is mandatory. On the other hand, scaling is related to the estimation procedure and is intended to make the data compatible with the least squares.

Centering across a mode (by default mode A is selected) is performed by first matricizing the array into the selected mode and then subtracting a column measure of location from the columns of the matrix (same as in two way analysis). If the selected location is the arithmetic mean the centering for mode A is done as follows :

$$z_{ijk} = x_{ijk} - \bar{x}_{.jk} = x_{ijk} - \frac{1}{I} \sum_{i=1}^I x_{ijk}$$

Since only a single mode is affected, this is usually called single centering. In a similar way centering is applied to any other mode. In the package **rrcov3way** centering is done by the function `do3Scale()`, setting the parameter `center=TRUE`. We try this on the OECD data set (we could skip `center.mode="A"` since this is the default). Setting `center=TRUE` will by default subtract the arithmetic mean, but it is possible to specify any suitable function, for example `center=median` will subtract the median.

```
R> elind.cA <- do3Scale(elind, center = TRUE, center.mode = "A")
R> round(colMeans(elind.cA[, , 1]), 10)
```

```
INFO  RAD1  TELE  STRU  ELET  COMP
      0      0      0      0      0      0
```

If it is necessary to center across several modes, this is done sequentially, providing the result of one operation to the next. The first centering (say, across mode A) will not be destroyed.

```
R> elind.cAB <- do3Scale(elind.cA, center = TRUE, center.mode = "B")
R> round(colMeans(elind.cAB[, , 1]), 10)
```

```
INFO  RAD1  TELE  STRU  ELET  COMP
      0      0      0      0      0      0
```

Differently from centering, it is not appropriate to scale the unfolded array column-wise, but rather whole submatrices of the array should be scaled. Mathematically scaling within mode B can be described as follows:

$$z_{ijk} = \frac{x_{ijk}}{\sqrt{\left(\sum_{i=1}^I \sum_{k=1}^K x_{ijk}^2 \right)}}$$

The scaling is also done by the function `do3Scale()` setting `scale=TRUE`. The default mode is B. If required to scale not by the sum of squares but by the standard deviation as usually done in profile analysis (see Kroonenberg *et al.* 2009), we simply set the scale parameter to the function: `scale=sd`.

```
R> elind.cAsB <- do3Scale(elind, center = TRUE, scale = TRUE)
```

If robust scaling is required we could use some robust alternative of the scale function, like *MAD* or Q_n .

```
R> elind.cAsB <- do3Scale(elind, center = TRUE, scale = mad)
```

Let us consider the following very simple simulated example ([Bro 2008](#)), where, with the matrices $A = B = C = (1, 2, 3, 4)^\top$ a PARAFAC model $X = A(B \otimes C)^\top$ is constructed. The estimated model with one component has 100% fit and it obtains the same fit if the data are scaled across the first mode. If we center by subtracting the grand average, the fit drops dramatically.

```
R> A <- B <- C <- matrix(c(1, 2, 3, 4)) + 10
R> X0 <- A %*% t(krp(C, B))
R> X <- toArray(X0, 4, 4, 4)
R> Parafac(X, ncomp = 1)$fp
```

```
[1] 100
```

```
R> Parafac(do3Scale(X, center = TRUE), ncomp = 1)$fp
```

```
[1] 100
```

```
R> Parafac(X - mean(X), ncomp = 1)$fp
```

```
[1] 50.11853
```

```
R> Parafac(do3Scale(X, center = TRUE, scale = TRUE), ncomp = 1)$fp
```

```
[1] 100
```

Instead of doing the centering and scaling in advance, it is possible to instruct the `Parafac()` and `Tucker3()` functions to do this by setting the parameters `center=TRUE` and/or `scale=TRUE`.

5.4. Postprocessing

Once the parameters are estimated and the model is built, different procedures can be applied on the solution in order to facilitate the interpretation. These can be different transformations and rotations, rescaling of components and/or core array, reflecting the sign or reordering the components.

Renormalization. Once the solution is obtained, it could be necessary to scale the components in order to make them comparable across modes or to facilitate plotting. [Kroonenberg \(2008\)](#) considers three ways of adjusting the components for subsequent analysis and visualization and the most basic of them is the *renormalization*, i.e., bringing the components to a unit length, i.e., $\sum a_{ip}^2 = 1$ for each component $p = 1, \dots, P$. The components returned by

the Tucker3 algorithm implemented in the function `Tucker3()` are already normalized, but it is possible that one wants the core array to be normalized. The components returned by the PARAFAC algorithm are by default not normalized. It is important to note, that it is necessary to compensate the scaling of components by the inverse scaling of the core array or other components. Renormalization is done by the S3 method `do3Scale()` for Tucker3 or PARAFAC respectively. With the following script the core array of the Tucker3 model will be normalized to unit row sums and the compensation will be absorbed by the A mode (default). With `renorm="B"` we can choose another mode to absorb the compensation.

```
R> t3 <- Tucker3(elind, 3, 2, 2)
R> t3.norm <- do3Scale(t3, renorm.mode = "A")
R> rowSums(t3.norm$GA ~ 2)
```

```
F1 F2 F3
  1  1  1
```

Similarly, in PARAFAC with for example `renorm="A"` (default) we choose to renormalize the components of the modes B and C to unit length while the components of mode A will absorb the compensation.

```
R> cp <- Parafac(elind, ncomp = 3)
R> cp.norm <- do3Scale(cp, renorm.mode = "A")
R> colSums(cp.norm$B ~ 2)
```

```
F1 F2 F3
  1  1  1
```

```
R> colSums(cp.norm$C ~ 2)
```

```
F1 F2 F3
  1  1  1
```

Rotation. As already mentioned in the introduction, the decomposition provided by the Tucker3 model is not unique. Any arbitrary nonsingular rotation of all components simultaneously will retain the model representation and thus will produce a new solution. Tucker (1966) showed that postmultiplying \mathbf{A} , \mathbf{B} , and \mathbf{C} by non singular matrices, i.e., \mathbf{L} , \mathbf{M} , and \mathbf{N} , can always be compensated for by applying the inverse of these matrices to the core array. It can be verified that

$$\mathbf{X}_A = \mathbf{A}\mathbf{G}_A(\mathbf{C} \otimes \mathbf{B})^\top + \mathbf{E}_A = \tilde{\mathbf{A}}\tilde{\mathbf{G}}_A(\tilde{\mathbf{C}} \otimes \tilde{\mathbf{B}})^\top + \mathbf{E}_A \quad (9)$$

with $\tilde{\mathbf{A}} = \mathbf{A}\mathbf{L}^{-1}$, $\tilde{\mathbf{B}} = \mathbf{B}\mathbf{M}^{-1}$, $\tilde{\mathbf{C}} = \mathbf{C}\mathbf{N}^{-1}$ and $\tilde{\mathbf{G}}_A = \mathbf{L}\mathbf{G}_A(\mathbf{N} \otimes \mathbf{M})$. This rotational freedom of the Tucker3 model can be exploited to obtain a simplified, easier to interpret form of the core array. Since such rotation can distort the simplicity of the component matrices, a trade-off can be searched for, as proposed by Kiers (1998). This is a general procedure for joint rotation of the core array and the component matrices, allowing any combination of relative weights to be attached to the simplicity of core versus the simplicity of the component

matrices.

In **rrcov3way** this method is implemented in the function `do3rotation()` which transforms a Tucker3 solution into a simpler one using the provided as parameters relative weights. By default the rotation is done on all modes: `rotate=c("A", "B", "C")`. To illustrate the use of this function, the OECD data `elind` will be used. In the following example the Tucker3 solution with 3x2x2 components will be simplified by rotating all three component matrices using equal relative weights $w_A = w_B = w_C = 3$. The function will update the solution `t3` with the rotated core `t3$GA` and the component matrices `A`, `B` and `C`. The varimax values will be returned (in `vvalue`) as well as the rotation matrices `S`, `T` and `U`.

```
R> data("elind")
R> t3 <- Tucker3(elind, 3, 2, 2)
R> xout <- do3Rotate(t3, c(3, 3, 3), rotate = c("A", "B", "C"))
R> xout$vvalue
```

```
      GA      A      B      C
3.136374 5.888002 2.543755 1.378694
```

With relative weights all equal to 0, $w_A = w_B = w_C = 0$, maximal simplicity of the core array is achieved. On the other hand, all weights equal to infinity yield maximal simplicity of the component matrices. By choosing appropriate combination of the weights, reasonable simplicity of both the core array and the component matrices can be obtained. The following Table 1 shows the varimax values for the core array and the component matrices for different joint varimax rotations (given by different relative weights) to the Tucker3 solution with 3x2x2 components of the OECD data.

	w(A)	w(B)	w(C)	Core	A	B	C
1				6.87	4.48	1.39	0.74
2	0.00	0.00	0.00	6.88	4.44	1.42	0.72
3	0.50	0.50	0.50	6.70	4.86	1.69	0.80
4	1.00	1.00	1.00	6.15	5.18	2.01	0.89
5	2.50	2.50	2.50	3.64	5.82	2.51	1.30
6	3.00	3.00	3.00	3.14	5.89	2.54	1.38
7	3.50	3.50	3.50	2.81	5.93	2.56	1.43
8	4.00	4.00	4.00	2.60	5.95	2.56	1.46
9	5.00	5.00	5.00	2.33	5.97	2.57	1.49
10	10.00	10.00	10.00	1.93	5.99	2.57	1.52
11	Inf	Inf	Inf	1.65	6.00	2.57	1.53

Table 1: Varimax values for the core array and the component matrices for different joint varimax rotations to the Tucker3 solution with 3x2x2 components of the OECD data

From this table we can see that the solution with all relative weights equal to 3 is the best compromise between simplicity of core array and component matrices. The next four tables show the unrotated and rotated with relative weights (3, 3, 3) solutions and allow to observe to what extent the interpretability of the model was improved.

	F1	F2	F3	F1	F2	F3
CA	-0.16	-0.05	0.06	0.17	-0.02	0.02
US	-0.16	-0.06	0.07	0.18	-0.03	0.01
JP	-0.21	0.33	-0.11	0.02	0.18	0.36
AS	-0.18	-0.17	0.02	0.23	0.02	-0.09
NZ	-0.22	-0.23	-0.11	0.27	0.14	-0.15
BL	-0.23	0.23	-0.04	0.10	0.12	0.29
DA	-0.26	-0.02	0.13	0.27	-0.06	0.10
FR	-0.19	-0.15	0.07	0.25	-0.03	-0.05
RF	-0.22	-0.01	0.05	0.21	0.01	0.08
GR	-0.24	-0.32	0.13	0.37	-0.08	-0.17
IR	-0.11	-0.05	0.00	0.11	0.02	-0.00
IT	-0.17	-0.06	0.07	0.19	-0.02	0.02
PB	-0.20	-0.02	-0.04	0.18	0.09	0.05
RU	-0.15	-0.08	0.09	0.19	-0.05	0.00
AU	-0.25	0.26	0.03	0.12	0.06	0.34
FI	-0.27	0.33	-0.14	0.07	0.24	0.38
NO	-0.17	-0.17	0.04	0.23	-0.01	-0.08
PO	-0.20	0.55	0.37	0.03	-0.26	0.64
SP	-0.17	-0.07	0.06	0.19	-0.01	0.01
SV	-0.20	-0.12	0.07	0.24	-0.03	-0.02
CH	-0.23	-0.29	0.15	0.36	-0.10	-0.15
TU	-0.26	-0.00	-0.84	0.04	0.88	-0.05
YU	-0.26	-0.04	0.13	0.27	-0.06	0.09

Table 2: Component matrix A from the unrotated and rotated solution with relative weights (3, 3, 3)

	F1	F2	F1	F2
INFO	-0.26	0.09	0.02	0.28
RADI	-0.42	-0.86	0.96	0.03
TELE	-0.46	0.26	-0.05	0.53
STRU	-0.59	0.40	-0.12	0.70
ELET	-0.34	0.07	0.08	0.34
COMP	-0.28	-0.14	0.25	0.19

Table 3: Component matrix B from the unrotated and rotated solution with relative weights (3, 3, 3)

	F1	F2	F1	F2
78	-0.33	-0.75	0.81	0.09
79	-0.36	-0.37	0.46	0.23
80	-0.34	-0.14	0.24	0.28
82	-0.38	0.28	-0.15	0.45
83	-0.40	0.25	-0.11	0.46
84	-0.41	0.28	-0.14	0.48
85	-0.41	0.27	-0.13	0.47

Table 4: Component matrix C from the unrotated and rotated solution with relative weights (3, 3, 3)

	F1	F2	F3	F4
F1	-32.69	0.27	-0.46	-1.70
F2	0.19	12.48	-1.03	-1.45
F3	0.29	-0.72	-0.77	-5.55
X				
F1.1	3.07	8.91	6.06	27.18
F2.1	6.74	0.67	3.01	7.40
F3.1	2.88	2.03	15.18	6.81

Table 5: Core array from the unrotated and rotated solution with relative weights (3, 3, 3)

Reflection (or sign reversal). The sign reversal does not change the model (PARAFAC or Tucker3) as long as it is done consistently (see [Smilde *et al.* 2004](#), p.200). The flip of the sign (multiplying by -1) in PARAFAC has to be done simultaneously on two modes (A and B or A and C or B and C), while in Tucker3 this is more complicated because of the presence of the core array. The sign reversal will cause a mirroring of the scatter plot (see 5.5). In **rrcov3way** reflection is done either by one of the methods `reflect()` or `do3Postprocess()`. In the following example the sign of the second component of mode A of a PARAFAC model will be flipped (and this change will be absorbed by mode B).

```
R> res <- Parafac(elind)
R> head(res$A)
```

```
      F1      F2
CA 5.278714 -0.7455495
US 5.405461 -0.7422575
JP 6.633099  0.3431131
AS 6.156730 -1.2995336
NZ 7.683093 -1.7930409
BL 7.568537 -0.1430425
```

```
R> head(res$B)
```

```
      F1      F2
INFO -0.2481020  0.03797682
```

```
RADI -0.7860668 -2.72317282
TELE -0.3548324  0.68392392
STRU -0.4097308  1.18703648
ELET -0.3352797 -0.01079269
COMP -0.3627819 -0.67860306
```

```
R> res1 <- do3Postprocess(res, reflectA = c(1, -1))
R> head(res1$A)
```

```
      F1      F2
CA 5.278714 0.7455495
US 5.405461 0.7422575
JP 6.633099 -0.3431131
AS 6.156730 1.2995336
NZ 7.683093 1.7930409
BL 7.568537 0.1430425
```

```
R> head(res1$B)
```

```
      F1      F2
INFO -0.2481020 -0.03797682
RADI -0.7860668  2.72317282
TELE -0.3548324 -0.68392392
STRU -0.4097308 -1.18703648
ELET -0.3352797  0.01079269
COMP -0.3627819  0.67860306
```

Reordering the components. Similarly as the sign reversal, reordering of the components will not change the model if done consistently (for all modes simultaneously in PARAFAC and for the selected mode and the core array in Tucker3). In **rrcov3way** reordering is done by one of the methods `reorder()` or `do3Postprocess()`. The parameter `order` can be either a vector containing the new order of the components or a logical `TRUE`. In the latter case the components will be arranged in decreasing order of the component standardized weights (explained variability).

5.5. Visual tools for three-way analysis

The results from a three-way analysis can be presented in several different ways (see [Kroonenberg et al. 2009](#)), the first one being tables of the coefficients or loadings for each mode, either rotated or not. While it is important to inspect the numerical output of the methods for analysis of three-way data (the component matrices and the core array) in order to properly interpret the results, it can be of great help to use different visual representations of these outcomes. The most typical plots are:

- Distance-distance plot for presenting robust models and identifying outliers,
- Pair-wise graphs of the components for each mode separately,

- All-components plots which will show all components of a single mode using the levels of the mode as X-axis,
- Per-component plot, showing a single component on all modes simultaneously in the same plot.

As we will see further, although all these plots can be applied to both PARAFAC and Tucker3 models, some of them (e.g., the per-component plots) are more suitable for the results of PARAFAC, while others are more suitable for Tucker3 (e.g., the joint biplots).

One of the features of the package **rrcov3way** which is not to be found in the other R packages for three-way analysis, is the availability of a variety of plotting procedures. These procedures are flexible enough to give the user the possibility to design the graphs according to the needs and the data at hand but at the same time provide suitable default parameters which facilitate their use. These procedures are mainly based on [Kiers \(2000b\)](#) and [Kroonenberg \(2008\)](#) and the reader is referred to these publications for more details.

To illustrate the plotting procedures in the package the data set **girls** ([Kroonenberg 2008](#)) will be used. It is available in the package and we start by loading it.

```
R> data("girls")
R> dim(girls)
```

```
[1] 30  8 12
```

```
R> head(girls[, , 1])
```

	weight	length	crrump	head	chest	arm	calf	pelvis
1	1456	1025	602	486	520	157	205	170
2	1426	998	572	501	520	150	215	169
3	1335	961	560	494	495	145	214	158
4	1607	1006	595	497	560	178	218	172
5	1684	1012	584	490	553	165	220	158
6	1374	1012	580	492	525	158	202	167

```
R> sum(girls ^ 2)
```

```
[1] 5013808343
```

The data are from a French auxiological study in the years 1953—1975, ([Sempé 1987](#)) with the goal to get insight into the physical growth patterns of children from ages four to fifteen. Thirty girls were selected and they were measured yearly between the ages 4 and 15 on the following eight variables:

- Weight,
- Length,

- Crown-rump length,
- Head circumference,
- Chest circumference,
- Arm,
- Calf,
- Pelvis.

The data are stored as a three-way array of size 30(girls) \times 8(variables) \times 12(years). The data are preprocessed by centering across mode A (the 30 girls), and by normalizing each of the variables (i.e., across girls and years) such that for each variable the sum of squares is unity. We do the centering and normalization with the function `do3Scale()`, setting `only.data=FALSE` in order to obtain also the center that was removed, i.e., the profile of the “average girl”. This average profile will be used to plot in Fig. 5 the average growth curves. To equalize the range of the variables, several variables were divided by 10 (in the legend of the plot these variables are marked by an asterisk).

```
R> X <- do3Scale(girls, center = TRUE, scale = TRUE, only.data = FALSE)
R> center <- X$center
R> X <- X$x
R> average.girl <- as.data.frame(matrix(center, ncol = 8, byrow = TRUE))
R> dimnames(average.girl) <- list(dimnames(X)[[3]], dimnames(X)[[2]])
R> average.girl$weight <- average.girl$weight / 10
R> average.girl$length <- average.girl$length / 10
R> average.girl$crrump <- average.girl$crrump / 10
R> sum(X ^ 2)

[1] 8

R> p <- ncol(average.girl)
R> plot(rownames(average.girl), average.girl[,1],
+       ylim = c(50, 1200),
+       type = "n", xlab = "Age", ylab = "")
R> for(i in 1: p)
+ {
+   lines(rownames(average.girl), average.girl[, i], lty = i, col = i)
+   points(rownames(average.girl), average.girl[, i], pch = i, col = i)
+ }
R> legend <- colnames(average.girl)
R> legend[1] <- paste0(legend[1], "*")
R> legend[2] <- paste0(legend[3], "*")
R> legend[3] <- paste0(legend[4], "*")
R> legend("topleft", legend = legend, col = 1:p, lty = 1:p, pch = 1:p)
```

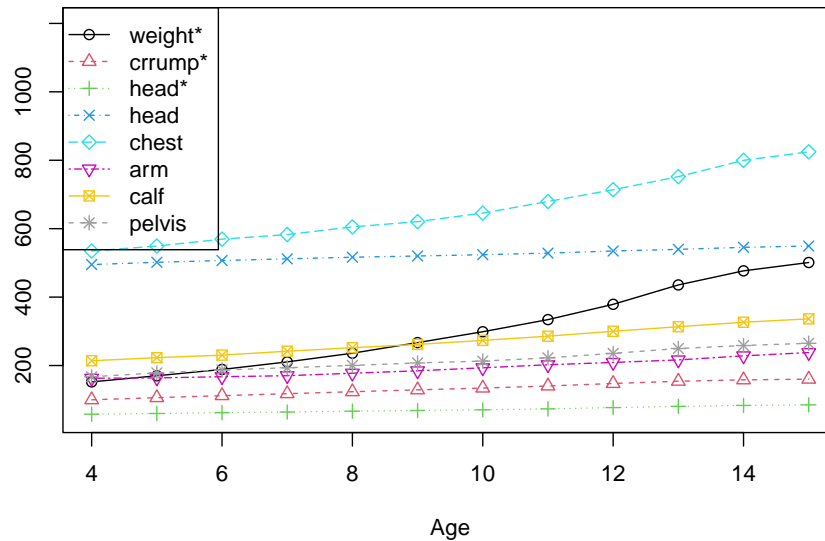



Figure 5: Average growth curves for the girls data set. The variables with an asterisk were divided by 10 to make the ranges similar

To the preprocessed data will be applied Tucker3 analysis with $P = 3, Q = 3$ and $R = 2$ components and PARAFAC analysis with $F = 3$ components, as it was done in [Kroonenberg \(2008\)](#).

```
R> (t3 <- Tucker3(X, 3, 3, 2))
```

Call:

```
Tucker3(X = X, P = 3, Q = 3, R = 2)
```

Tucker3 analysis with 3 x 3 x 2 components.

Fit value: 1.833182

Fit percentage: 77.09 %

```
R> (cp <- Parafac(X, ncomp = 3))
```

Call:

```
Parafac(X = X, ncomp = 3)
```

PARAFAC analysis with 3 components.

Fit value: 1.808497

Fit percentage: 77.39 %

Both models obtain a fit of 77.4%. We execute also the robust Tucker3 procedure by setting the argument `robust=TRUE`. For the underlying robust principal components for both Tucker3 and PARAFAC, we select the number of components to be `ncomp.rpca=3`, as suggested by the unfolded data array. In this case the fit becomes 81% for the robust Tucker and 82% for the robust PARAFAC models.

```
R> (t3r <- Tucker3(X, 3, 3, 2, robust = TRUE, ncomp.rpca = 3))
```

Call:

```
Tucker3(X = X, P = 3, Q = 3, R = 2, robust = TRUE, ncomp.rpca = 3)
```

Tucker3 analysis with 3 x 3 x 2 components.

Fit value: 1.497163

Fit percentage: 81.29 %

Robust

```
R> (cpr <- Parafac(X, ncomp = 3, robust = TRUE, ncomp.rpca = 3))
```

Call:

```
Parafac(X = X, ncomp = 3, robust = TRUE, ncomp.rpca = 3)
```

PARAFAC analysis with 3 components.

Fit value: 1.377797

Fit percentage: 82.78 %

Robust

Distance-Distance plot. In the context of PCA Hubert *et al.* (2005) defined a *diagnostic plot* or *outlier map* which helps to distinguish between regular observations and different types of outliers. Similarly as in robust regression (see Rousseeuw and van Zomeren 1990) each observation is characterized by two distances: the residual distance (RD) defined in Equation 3 and the score distance (SD). The score distance of an observation \mathbf{X}_i is the robust version of the Mahalanobis distance of the score \mathbf{a}_i to the center of the score matrix \mathbf{A} :

$$SD_i = \sqrt{(\mathbf{a}_i - \mathbf{m})^\top \mathbf{S}^{-1} (\mathbf{a}_i - \mathbf{m})}, \quad (10)$$

where \mathbf{m} and \mathbf{S} are taken as the robust minimum covariance determinant (MCD) estimates of the center and covariance matrix of the scores respectively. The diagnostic plot is constructed by plotting the score distances on the horizontal axis, the residual distances on the vertical axis and drawing two cutoff lines which will help to classify the observations. The cutoff value on the horizontal axis (for the score distances) is taken as the 97.5% quantile of χ_F^2 distribution with F degrees of freedom, i.e., $c_{horizontal} = \sqrt{\chi_{0.975, F}^2}$, assuming that the scores are approximately normally distributed which gives χ^2 -distributed squared score distances. For the cutoff value on the vertical axis (for the residual distances) the Wilson-Hilferty transformation for a χ^2 distribution is used (which assumes that the RD_i to the power of 2/3 are

approximately normally distributed). The parameters μ and σ of the normal distribution can be robustly estimated by the univariate MCD of the values $RD_i^{2/3}$ as m and s , and the critical value can be taken as $c_{vertical} = (m + sz_{0.975})^{3/2}$ where $z_{0.975}$ is the 97.5% quantile of the standard normal distribution. Using these cutoff values the observations can be classified into regular observations (small RD_i and small SD_i), residual outliers (large RD_i and small SD_i), bad leverage points (large RD_i and large SD_i) and good leverage points (small RD_i and large SD_i).

Similarly, a classical diagnostic plot can be generated by computing the distances as well as their cutoff values using the classical estimates instead of the robust ones. This will allow to compare visually the classical and robust PARAFAC and Tucker3 methods. Both the robust and the classical plot can be used for visualizing compositional data.

The distance-distance plot is the default plot for both Tucker3 and PARAFAC objects. Therefore we can call the plot function, simply passing the corresponding object as a parameter. The most extreme outliers are identified by their labels. It is possible to specify the number of outliers to be identified as well as the labels which are to be used. In Fig. 6 are shown the classical (left) and the robust (right) distance-distance plots for PARAFAC model with `ncomp=3` of the girls data. In the classical plot no bad leverage points are identified, only the girl with label 27 is identified as a residual outlier and girl 3 is possibly a border case. Girl 30 is shown as a good leverage point. The robust plot confirms the outlying position of the girls 27 and 3, also shows girl 26 as a border case, but also identifies girl 30 as a bad leverage point. Two other girls are flagged as good leverage points (14 and 18).

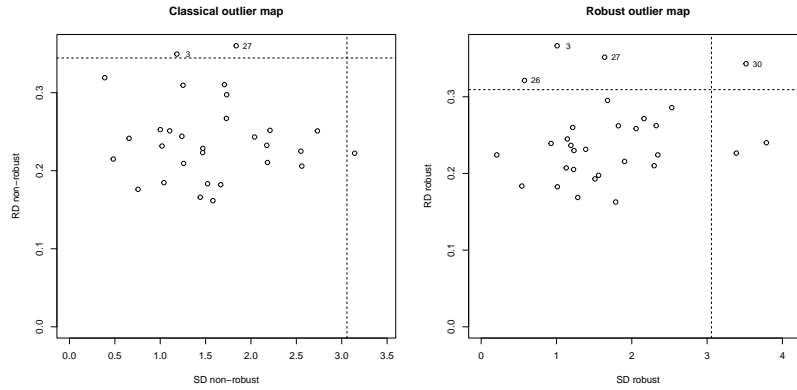


Figure 6: Classical and robust distance-distance plot for a three component PARAFAC model of the girls data set.

Paired components plots (or single mode plots) are plots in which pairs of components in a single mode are plotted against each other in a two dimensional scatter plots. Kroonenberg (2008) differentiates between normalized and principal coordinates, the former being the coordinates returned by the estimation procedure and the latter are scaled by the square root of the explained variance and argues that the principal coordinates are preferred since they make the differences in explained variances less dramatic. Kiers (2000b) proposes a generic procedure, equivalent to the principal coordinates, which we follow here. To generate this

plot we use the argument `which="comp"` in the generic plot function. The default mode is A (can be changed by setting the argument `mode`, e.g., `mode="B"` or `mode="C"`) and the default components to plot are the first two but any combination of components can be chosen by the argument `choices`, e.g., `choices=c(2,3)`. In case of `mode="B"` the “variables” will be plotted as arrows, with initial point in the origin. If this is not desired, the arrows can be suppressed by `arrows=FALSE`. The paired components plots for mode A are shown in Fig. 7 and those for mode B (with arrows) in Fig. 8.

```
R> oldpar <- par(mfrow = c(1, 2))
R> plot(t3, which = "comp", choices = 1L:2L)
R> plot(t3, which = "comp", choices = c(1L, 3L))
R> par(oldpar)
```

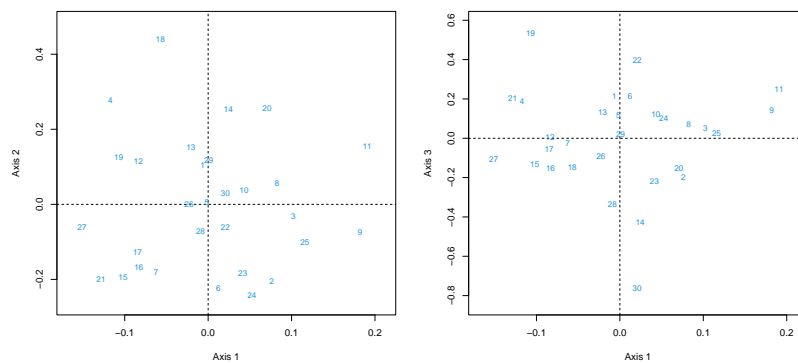


Figure 7: Side-by-side paired components plots of mode A of the girls growth curves data.

```
R> oldpar <- par(mfrow = c(1, 2))
R> plot(t3, which = "comp", choices = 1L:2L, mode = "B")
R> plot(t3, which = "comp", choices = c(1L, 3L), mode = "B")
R> par(oldpar)
```

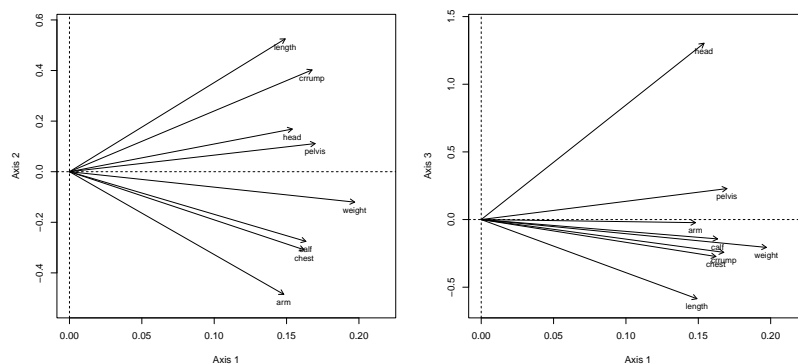


Figure 8: Side-by-side paired components plots of mode B of the girls growth curves data. The variables are presented as arrows.

These displays are available for both Tucker3 and PARAFAC models, and work in exactly the same way—this follows from the fact that it is sufficient to replace the core array in Tucker3 by the identity in PARAFAC. However, it is necessary to note that in the case of a PARAFAC model the components are orthonormalized in accordance with the Kiers' procedure ([Kiers 2000b](#)).

If the data are compositional, the orthonormalization will not affect the results.

Per-component plot. This plot presents a single component across all modes. In some cases one is not interested in the relation between the different subjects which can be presented in one mode but rather in the relation of the components in the different modes. The per-component plot is constructed by plotting the coefficients for all modes along a single line. Although this plot could be used also for Tucker3, it is most suitable for PARAFAC. To facilitate the presentation of the different modes on a single plot the components should be either orthonormalized or scaled to unit mean square. The per-component plot for the girls growth curve data is shown in [Fig. 9](#).

```
R> cp <- Parafac(X, ncomp = 2)
R> cp <- do3Postprocess(cp, reflectA = -1, reflectC = -1)
R> plot(cp, which = "percomp")
```

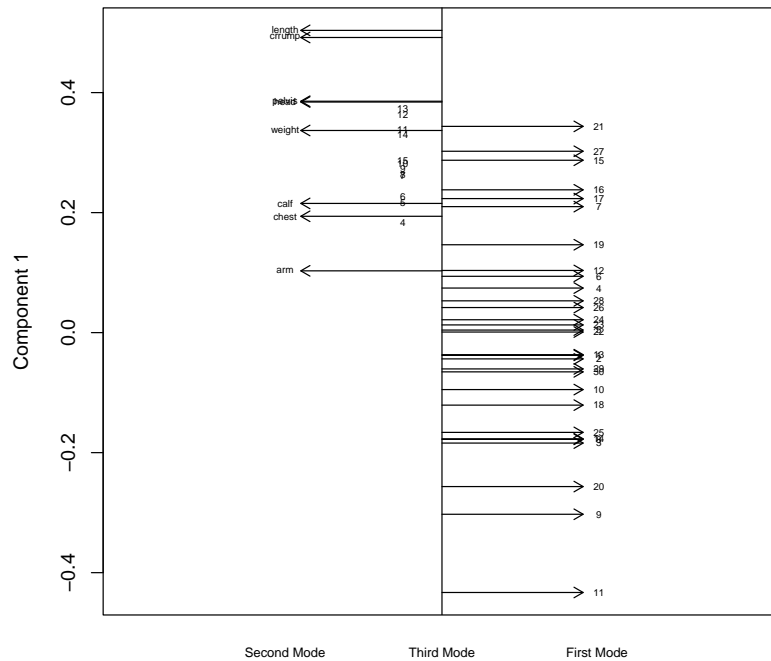


Figure 9: Per-component plot for the girls growth curves data from a PARAFAC analysis with 2 components.

It is important to note that the variable means were removed for each time point which means that the girl with zero component on the girls mode is the average girl and has average growth curves. All variables and all years have positive coefficients. The differences in variable 'Length' are more dramatic than the differences in 'Arm circumference'. The time points present something like trajectory up to the 13th year the differences grow and after that fall down again.

All components plots. These plots are also single mode plots and are useful in case when one of the modes has a natural ordering—points in time or wavelengths of emission/excitation spectra (the latter is almost a standard plot in chemometrics). The two components from the age mode (mode C) of the Tucker3 model of the girls growth curves data are presented in Fig. 10.

```
R> plot(t3, which="allcomp")
```

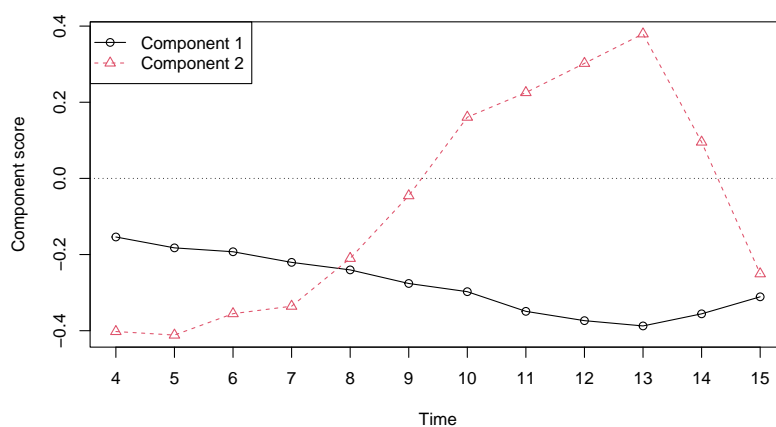



Figure 10: All components plot for the girls growth curves data with the age on the horizontal axis (mode C) and the component scores on the vertical axis.

The second example is from chemometrics and returns an *all component plot* of a PARAFAC model with three components of a fluorescence spectroscopy experiment (Fig. 11). The data set is `amino` containing 5 samples (mode A) of emission-excitation data. In the plot is presented the excitation mode (C) on 61 wavelengths from 240 to 300. More about this data set can be found in Section 6.3.

```
R> data("amino")
R> amino.cp <- Parafac(amino, ncomp = 3, const = "nonneg")
R> plot(amino.cp, which = "allcomp",
+       xlab = "Wavelength", ylab = "Intensity", mode = "C",
+       points = FALSE, legend.position = NULL)
```

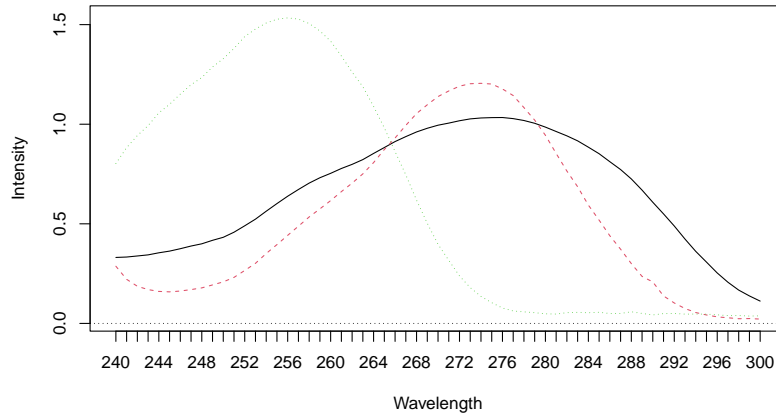


Figure 11: All components plot for the Anderson data—plot of PARAFAC components of the excitation mode (mode C).

Joint biplots In (two-way) multivariate analysis the biplot introduced by [Gabriel \(1971\)](#) in the context of principal component analysis, represents both the observations and variables in the plane of (the first) two principal components allowing the visualization of the magnitude and sign of each variable's contribution to these principal components. Each observation (row of scores) is represented as a point in the biplot and each variable is represented as an arrow. The arrows graphically indicate the proportion of the original variance explained by the (first) two principal components and their direction indicates the relative loadings on these components. The biplot is constructed by SVD decomposition of a data matrix $\mathbf{Y} = \mathbf{U}\mathbf{\Lambda}\mathbf{V}^\top$ where \mathbf{U} and \mathbf{V} are the orthonormal matrices of the left and right singular vectors and $\mathbf{\Lambda}$ is a diagonal matrix of the ordered singular values (i.e., the square roots of the eigenvalues). From this decomposition two matrices \mathbf{A} and \mathbf{B} are obtained, which contain coordinates for plotting the subjects and the variables on the same display.

In three-way analysis we have three modes and it is necessary to choose two of them as *display* modes and use the third one as a *reference* mode. For each slice of the core array (for each component of the reference mode) can be constructed a joint biplot. The *joint biplot axis* are given by

$$\tilde{\mathbf{A}}_r = (I/J)^{0.25} \mathbf{A} \mathbf{U}_r \mathbf{\Lambda}_r^\alpha \quad (11)$$

and

$$\tilde{\mathbf{B}}_r = (J/I)^{0.25} \mathbf{B} \mathbf{V}_r \mathbf{\Lambda}_r^{1-\alpha} \quad (12)$$

where $\mathbf{U}_r \mathbf{\Lambda}_r \mathbf{V}_r^\top$ is the singular value decomposition of the r -th slice \mathbf{G}_r of the core array \mathbf{G} . For all the details of the construction of the joint biplot of Tucker3 model see [Kroonenberg \(2008\)](#), p.273 and the references thereafter.

Let us now consider an example joint biplot using the Tucker3 model of the girls' growth curves data. As a reference mode we choose the time mode (see the components of the time mode depicted in the all-components plot in Fig. 10). In the first component we can

observe steady increase up to the thirteenth year and then a decline in the last two years. The straightforward interpretation of the first component would be the overall variability, meaning that the differentiation between the girls increases up to the thirteenth year and after that the difference decreases in the last two years. The joint biplot of the girls and variables modes taking the age mode as a reference one is constructed by the plot command using the argument `which="jbplot"`. By default the third mode is selected as a reference mode and again by default the slicing of the core array is done by the first component. The resulting plot is shown in Fig. 12. The first component of the age mode is presented. The first striking feature in the plot is that the variables fall into two main groups: length variables and circumference (soft tissue) variables.

```
R> t3x <- do3Postprocess(t3, reflectC = -1)
R> plot(t3x, which = "jbplot")
```

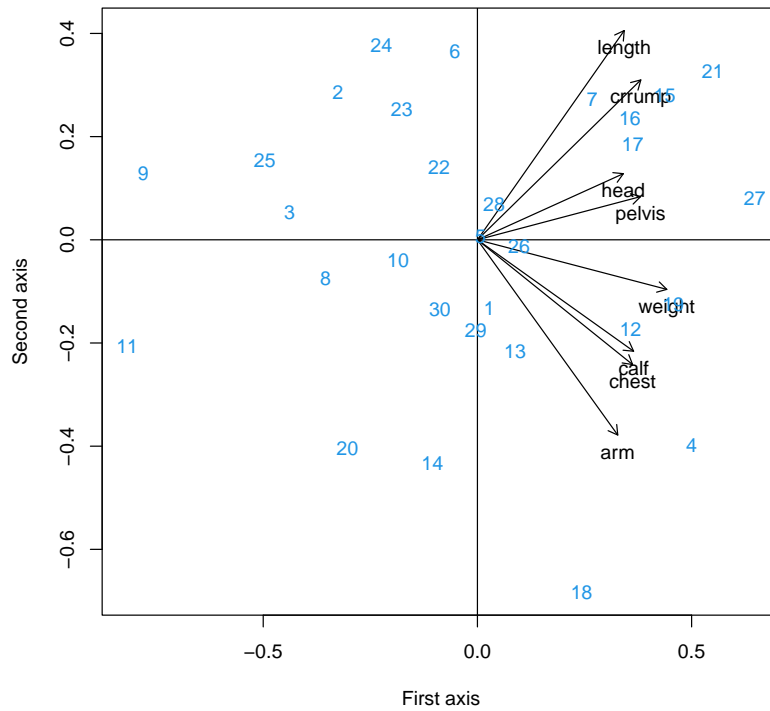


Figure 12: Joint biplot for the girls growth curves data from a Tucker3 analysis with $3 \times 3 \times 2$ components for the first age component.

Trajectory plot In some cases one of the modes has the meaning of a sequence this can be time (like the age in the girls data example) or some kind of repeated measures. Then, we would be interested in what happens to the combination of the other two modes with time, i.e., if we have measurements of objects on a set of variables, we would be interested in how the objects move in the subspace spanned by the variables with the time. The result will be

trajectories followed by the objects in the space of the variables. Since the full dimensional space cannot be used for displaying the trajectories, we can make use of the projections on the subspaces produced by the applied Tucker3 model. How the trajectories can be computed is described in detail in [Kiers \(2000b\)](#).

Let us now illustrate the procedure on the girls data set using the visualization functions provided by the **rrcov3way**. As usually, we call the function `plot()` on the object returned by the Tucker3 function. To display the trajectory plot we specify `which="tjplot"`. If the centering of the variables was done by subject-occasion combination, the origin of the plot represents the average profile of the subjects (with the average values on each variable) for all occasions (see [Kroonenberg 2008](#)). Then the patterns presented by the trajectories will describe the deviations from this average profile. We see that most of the girls start nearer to the origin and with each year diverge from it. However, later, in the last several observed years, the trajectories turn back. The arrows shown on the plot represent the variables. Since all variables point to the right, it means that girls on the right side of the plot increase their values with respect to the origin (like girls 21 and 19) and girls on the left side of the plot lag behind (like girls 9 and 11).

```
R> t3x <- do3Postprocess(t3, reflectB = -1)
R> plot(t3x, which = "tjplot", arrows = TRUE)
```

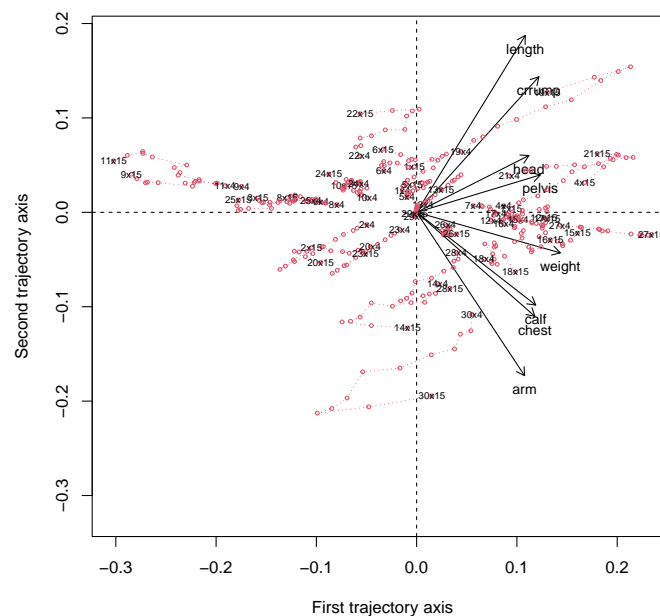


Figure 13: Trajectory plot for the girls growth curves data from a Tucker3 analysis with $3 \times 3 \times 2$ components. The trajectories represent the development of the subjects (girls) over time with respect to the variables.

We have only 30 objects (girls) in 12 time points and can display them all on the plot.

However, in case of more objects and/or more time points, the trajectories can be displayed selectively using the parameter `choices`. To illustrate this option, in Fig. 14 are displayed the trajectories of girls 9, 11, 25 and 18. Also the display of the variables is suppressed by setting `arrows=FALSE`.

```
R> plot(t3x, which = "tjplot", choices = c(9, 11, 25, 2), arrows = FALSE)
```

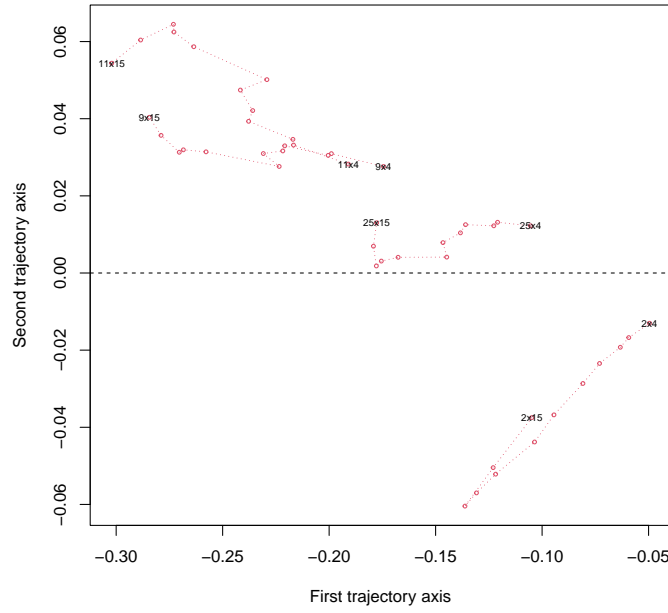


Figure 14: Trajectory plot for several objects in the girls growth curves data from a Tucker3 analysis with $3 \times 3 \times 2$ components.

6. Examples with data sets

6.1. Kojima data set: Judging Parents' Behaviour

These data are drawn from a study (Kojima 1975) of the perception of parental behaviour by parents and their children and consist of two separate data sets: boys and girls. The data present ratings expressing the judgements of parents with regard to their own behaviour towards their children and judgements of the children with respect to their parents. This results in four conditions which in the case of the girls data set are

- Father-Own behavior (F-F),
- Mother-Own behavior (M-M),
- Daughter-Father (D-F) and

- Daughter-Mother (D-M).

The judgements we made by 150 middle-class Japanese eighth-grade boys (153 girls) on 18 subscales and the corresponding three-way data sets are 150 (boys) *times* 18 (scales) *times* 4 (conditions) and 153 (girls) *times* 18 (scales) *times* 4 (conditions) respectively.

The boys data were analyzed in [Kroonenberg \(2008\)](#) and the girls data were analyzed in [Kroonenberg *et al.* \(2009\)](#). Here we will build a PARAFAC model for the Kojima girls data set.

```
R> data("Kojima")
R> dim(Kojima.girls)

[1] 153  18   4

R> head(dimnames(Kojima.girls)[[1]])

[1] "G1" "G2" "G3" "G4" "G5" "G6"

R> dimnames(Kojima.girls)[[2]]

[1] "Accept" "ChCent" "Positiv" "Reject" "Contrl" "Enforc" "PosInv"
[8] "Intrus" "CtrGlt" "HostCn" "InDisc" "NonEnf" "AccInd" "LaxDis"
[15] "PerAnx" "HostDt" "WiRela" "XAuton"

R> dimnames(Kojima.girls)[[3]]

[1] "G.F" "F.F" "G.M" "M.M"
```

A standard way of preprocessing three-way profile data is to center across individuals (per column in Mode A) and to normalize within variables (per row in mode B).

```
R> X <- do3Scale(Kojima.girls, center = TRUE, scale = sd)
```

Now we perform classical PARAFAC analysis on the centered and normalized girls data using the function `Parafac()` with the default settings and selecting 3 components as it was done in [Kroonenberg *et al.* \(2009\)](#).

```
R> cp <- Parafac(X, ncomp = 3, const = c("orth", "none", "none"), conv = 1e-10)
R> cp
```

Call:

```
Parafac(X = X, ncomp = 3, const = c("orth", "none", "none"),
      conv = 1e-10)
```

PARAFAC analysis with 3 components.

Fit value: 6782.944

Fit percentage: 38.33 %

The fitted sum of squares explained by the model is 39%. According to [Kroonenberg \(2008\)](#) it is possible to apply orthogonality constraints on the first mode (individuals) to improve the solution, however, this improvement is negligible. Furthermore, it is necessary that at least one of the component matrices has orthogonal columns in order to be able to compute the explained variance by component. The orthogonal constraint to mode A is set by the parameter `const=c("orth", "none", "none")` - this will set the constraints on modes B and C to "none".

As usual in the analysis of profile data the interpretation starts with the variables (i.e., mode B, the scales in our example) and we want to display these as principal coordinates (see [Kroonenberg 2008](#), 9.4, page 219). We reflect the solution (change the sign) and rearrange the components as in Table 1 in [Kroonenberg et al. \(2009\)](#). To renormalize the solution we use the generic function `do3Scale()`—for a PARAFAC solution this function will normalize two of the modes to unit sum of squares and will compensate in the third one. Since we want first to look at the variables and conditions, we choose to compensate the normalization in mode A. Since the purpose of this example is just to illustrate the application of the package **rrcov3way** for profile data analysis, we will not go further into detail, the interested reader is referred to [Kroonenberg et al. \(2009\)](#).

```
R> cp.norm <- do3Scale(cp, mode = "A")
R> cp.norm <- do3Postprocess(cp.norm, reflectB = c(-1, -1, -1))
R> cp.norm <- do3Postprocess(cp.norm, reorder = c(2, 3, 1))
R> b.pc <- coordinates(cp.norm, mode = "B", type = "principal")
```

Next we display the results: mode A, the variables, in principal coordinates, the standardized weights (the explained variance per-component) and the third mode, the conditions, in normalized coordinates.

```
R> round(b.pc, 2)
```

	F2	F3	F1
Accept	0.64	0.24	0.27
ChCent	0.54	0.27	0.32
Positv	0.06	0.38	0.47
Reject	-0.53	0.24	0.32
Contrl	0.02	0.56	0.32
Enforc	-0.18	0.49	0.34
PosInv	0.54	0.30	0.40
Intrus	0.16	0.49	0.37
CtrGlt	-0.34	0.35	0.36
HostCn	-0.16	0.61	0.34
InDisc	-0.30	0.14	0.43
NonEnf	0.01	-0.22	0.28
AccInd	0.64	0.17	0.29
LaxDis	0.04	0.00	0.37
PerAnx	-0.11	0.49	0.41
HostDt	-0.58	0.16	0.24

```
WiRela -0.44  0.23 0.35
XAuton  0.02 -0.20 0.32
```

```
R> round(weights(cp.norm), 2)
```

```
      F2    F3    F1
0.14 0.12 0.12
```

```
R> round(coordinates(cp.norm, mode = "C"), 2)
```

```
      F2    F3    F1
G.F 0.56 0.70 0.23
F.F 0.38 0.22 0.63
G.M 0.59 0.67 0.22
M.M 0.44 0.12 0.71
```

The most revealing plot for this analysis is the pre-component plot representing the first component across all modes, which is shown in Fig. [15](#).


```
R> plot(cp.norm, which = "percomp")
```

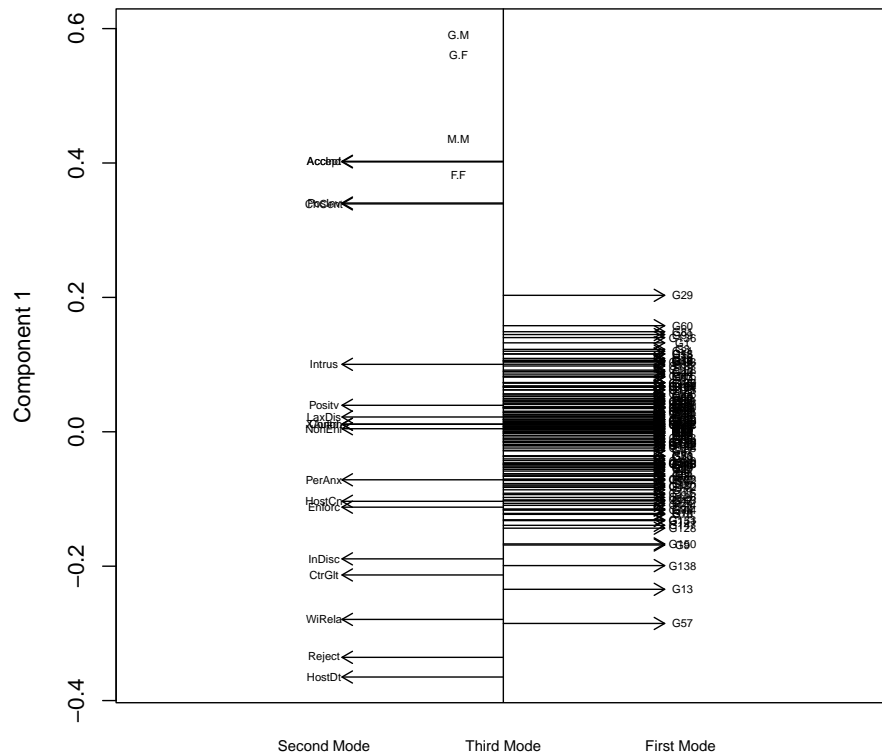


Figure 15: Per-component plot for the Kojima girls profile analysis from a PARAFAC analysis with 3 components.

Using the Tucker congruence coefficient, see 7, which is the accepted way for comparing components, we can investigate the relation between PARAFAC models with different number of components (see Kroonenberg *et al.* 2009, Table 2).

```
R> cp1 <- Parafac(X, ncomp = 1, const = c("orth", "none", "none"),
+   maxit = 10000, conv = 1e-10)
R> cp2 <- Parafac(X, ncomp = 2, const = c("orth", "none", "none"),
+   maxit = 10000, conv = 1e-10)
R> cp2 <- do3Postprocess(cp2, reorder = TRUE)
R> cp3 <- Parafac(X, ncomp = 3, const = c("orth", "none", "none"),
+   maxit = 10000, conv = 1e-10)
R> cp3 <- do3Postprocess(cp3, reorder = TRUE)
R> round(congruence(cp1$A, cp1$A), 2)
```

```
F1
F1 1
```

```
R> round(congruence(cp2$A, cp1$A), 2)
```

```
      F1
F2 0.78
F1 0.62
```

```
R> round(congruence(cp3$A, cp1$A), 2)
```

```
      F1
F2 -0.18
F1  0.70
F3  0.69
```

```
R> round(congruence(cp1$A, cp2$A), 2)
```

```
      F2  F1
F1 0.78 0.62
```

```
R> round(congruence(cp2$A, cp2$A), 2)
```

```
      F2 F1
F2  1  0
F1  0  1
```

```
R> round(congruence(cp3$A, cp2$A), 2)
```

```
      F2  F1
F2 0.47 -0.88
F1 0.60  0.34
F3 0.64  0.33
```

```
R> round(congruence(cp1$A, cp3$A), 2)
```

```
      F2  F1  F3
F1 -0.18 0.7 0.69
```

```
R> round(congruence(cp2$A, cp3$A), 2)
```

```
      F2  F1  F3
F2  0.47 0.60 0.64
F1 -0.88 0.34 0.33
```

```
R> round(congruence(cp3$A, cp3$A), 2)
```

```
      F2 F1 F3
F2  1  0  0
F1  0  1  0
F3  0  0  1
```

Most of the congruence coefficients are far from one which means that the orthogonal subject spaces of the Kojima girls data are nearly unrelated.

6.2. Analyzing water quality data

The data set Arno contains data from the study of several physico-chemical processes, natural or attributable to anthropogenic phenomena present along the Arno river (central-northern Apennines, Italy). The impact of those variables was modeled by Gallo and Buccianti (2013) through a weighted principal component analysis with the aim to assess the impact of water pollution on the environmental and ecological characteristics of the river across time and space. The data in the three-way array was obtained by sampling carried out between May 2002 and October 2003, at 23 locations along the river, at different distances from the the springs. The main chemical composition of water measured by 11 compositional parts (HCO₃, Cl, SO₄, NH₄, NO₂, NO₃, Na, K, Ca, Mg, SiO₂) was recorded for 92 compositions (23 locations at four occasions). The 23 compositions, associate to different spatial coordinates, indicating distance from the spring, were arranged by rows, the 11 parts by columns and the 4 occasions by tubes, thus resulting in a $23 \times 11 \times 4$ array. All the details on the data collection can be found in Gallo and Buccianti (2013). One of the front slices (the first occasion) is presented below in the original measure:

```
R> data("Arno")
R> Arno[, , 1]
```

	HCO3.co3	Cl	SO4	NH4	NO2	NO3	Na	K	Ca	Mg	SiO2
LaCasina	97.20	7.8	10.1	0.052	0.013	0.74	5.9	0.9	30	3.8	4.10
Pratovecchio	148.78	9.9	15.8	0.077	0.026	1.24	7.3	1.3	44	6.0	3.00
P_Poppi	118.32	7.4	13.0	0.168	0.026	1.18	6.0	0.9	34	4.9	4.25
Rassina	166.08	7.8	18.2	0.052	0.023	0.74	7.6	1.3	50	6.6	2.90
Subbiano	190.17	10.3	23.5	0.090	0.046	1.67	10.1	1.6	55	8.3	1.20
B_Riposo	176.90	11.3	25.0	0.039	0.043	1.67	11.3	1.7	48	8.5	2.50
P_Buriano	182.56	13.1	26.4	0.142	0.082	2.67	12.6	1.9	54	8.5	2.20
P_Romito	187.88	20.6	26.9	0.361	0.210	3.47	22.1	3.3	52	10.3	1.80
S_Valdarno	207.40	27.3	30.2	0.103	0.187	6.01	27.1	4.3	61	11.0	2.10
Incisa	187.63	41.8	37.4	0.116	0.075	3.47	38.5	4.3	54	12.5	0.90
Rosano	198.86	38.3	39.8	0.077	0.062	3.53	36.5	4.0	56	13.3	3.40
SanNicol	172.02	43.6	39.8	0.710	0.020	0.25	37.9	4.4	44	13.3	0.30
P_Signa	199.34	64.9	47.5	1.496	0.292	1.92	58.2	7.8	55	15.4	1.20
Camaioni	270.23	122.7	100.3	5.031	0.685	0.31	107.8	9.4	70	14.8	3.50
Montelupo	280.60	150.0	100.8	4.386	1.968	0.12	146.0	10.0	74	14.5	7.20
Empoli	200.05	98.6	85.0	0.219	0.696	6.01	89.5	6.8	59	12.0	3.50
C_Alberti	149.54	105.6	97.9	0.194	0.685	6.01	95.0	6.6	51	12.0	3.00
Castelfranco	262.30	190.0	137.3	0.735	1.968	7.50	162.5	9.0	84	18.5	9.30
Calcinaia	228.75	245.0	150.2	0.529	0.919	10.23	194.5	9.5	79	17.5	9.90
S.GiovanniAllaVena	187.88	47.5	45.1	0.142	4.920	8.99	41.5	4.7	57	11.0	5.50
Caprona	181.78	44.7	39.8	0.245	4.264	8.00	38.9	4.5	56	10.8	5.60
PisaP	179.34	1080.2	175.2	0.155	1.312	9.98	602.5	2.8	73	81.3	5.40
Arno	175.68	4374.9	575.0	0.284	0.656	20.03	2335.0	91.5	135	286.3	4.00

The original data are expressed in mg/L, (equivalent to ppm if data are multiplied for the density of the water (g/cm³)). The intrinsic characteristic of this data set suggests using compositional data analysis.

To perform compositional Tucker3 analysis we call the function `Tucker3()` using the parameter `coda.transform="ilr"`. At the same time the preprocessing is invoked by setting `center=TRUE` and `center.mode="AB"`. Thus the data were first *ilr*-transformed (losing one dimension in the second mode) and then centered across the first and second mode so that

the average of each row and each column was zero. Gallo and Buccianti (2013) suggest the number of components for the three modes to be chosen as $(2 \times 2 \times 1)$ which results in a fit of 60.02%.

```
R> (Arnot3 <- Tucker3(Arno, P = 2, Q = 2, R = 1,
+ center = TRUE, center.mode = "AB", coda.transform = "ilr"))
```

Call:

```
Tucker3(X = Arno, P = 2, Q = 2, R = 1, center = TRUE, center.mode = "AB",
        coda.transform = "ilr")
```

Tucker3 analysis with 2 x 2 x 1 components.

Fit value: 180.9783

Fit percentage: 60.65 %

ilr-transformed

Of great help for the proper interpretation of the results can be the different visual representations of these outcomes. First of all let us look at the pair-wise graphs of the components for the first two modes separately, shown in Fig. 16. It should be reminded that the analysis is carried out on *ilr* coordinates while the different plots display the *clr* coordinates allowing a better interpretability of the individuals (locations) and variables (compositional parts). In Fig. 16.b the length of the arrows give information about the standard deviation of the corresponding centered logratio. It is more important to look at the the distance between the tips of the arrows, known as *links* which estimates the standard deviation of the ratios between chemical elements. The correlation between the parts (variables) is displayed in terms of angle between the arrows.

```
R> plot(Arnot3, which = "comp", main = "(a) Paired component plot (mode A)")
```

```
R> plot(Arnot3, which = "comp", mode = "B",
+       main = "(b) Paired component plot (mode B)")
```

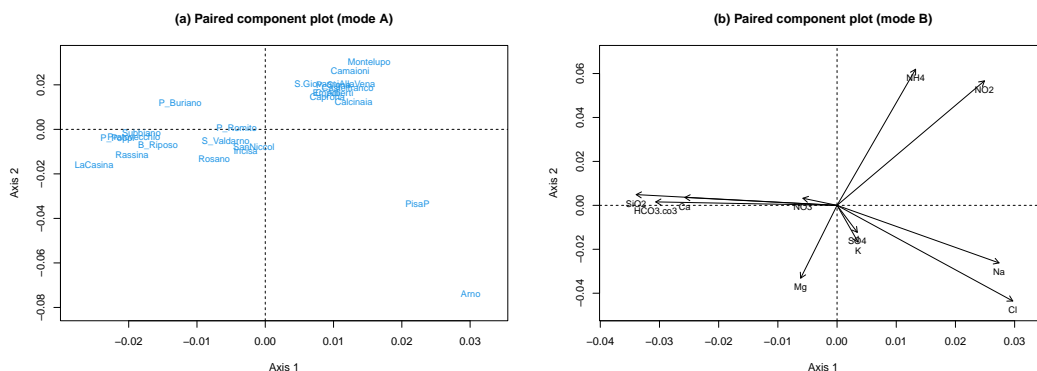


Figure 16: Pair-wise component plot for the Tucker3 decomposition of the Arno data. The left-hand panel (a) corresponds to mode A and the right-hand one, (b) —to mode B.

To investigate the relationship between the elements of different modes, the decomposition can be presented in a *joint biplot* which shows both compositions and parts (assuming that the third mode, the time, is chosen as a reference mode) in the same plot, see Fig. 17.

```
R> plot(Arnot3, which = "jbplot", main = "Joint biplot")
```

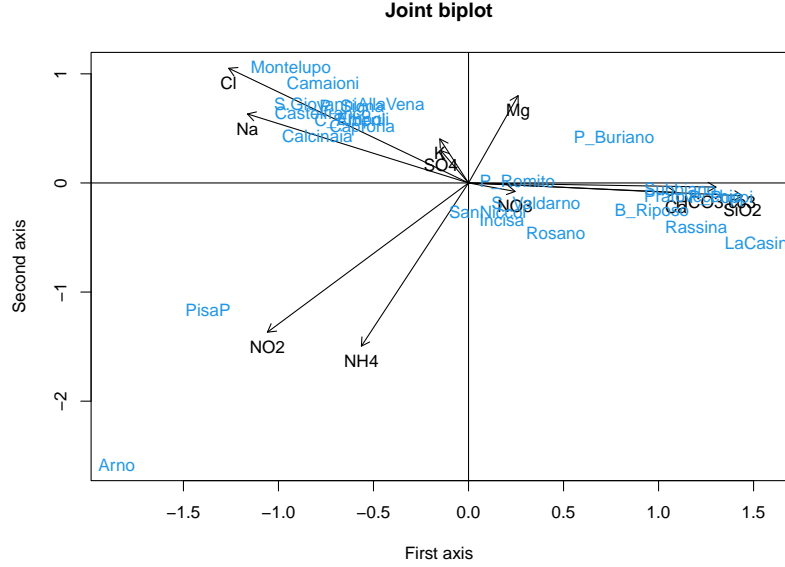


Figure 17: Joint component plot for the Tucker3 decomposition of the Arno data.

The most important variation is shown by Cl and Na followed by NO₂ and NH₄. For Cl a high variation has to be attributable to different phenomena such as the presence of evaporation, pollution or, to the contribution of sea water intrusion perturbing the samples near the mouth of the river, all contributions that suffer the effect of seasonality. Na shows the same pattern. High variability of NO₂ and NH₄ is attributable to anthropogenic sources changing in time and space and to the chemical reactions that transformed the reduced forms into the more stable species, NO₃, in oxidized environment.

Considering the links between components which represent the ratio between chemical parts, we see that the ratio Na⁺/Cl⁻ displayed as a very small segment joining these chemical part shows that the value is almost constant, preserving the environmental conditions affecting the behavior of the variables. A similar conclusion is demonstrated for SO₄²⁻ and K⁺ and for SiO₂ and Ca²⁺. Projecting the composition "La Casina" on the ratio Mg²⁺/NH₄⁺ reveals for the same variables a possible perturbation due to different sources (increase of Mg²⁺ or decrease of NH₄⁺, caused by seasonality).

Considering the compositions, we notice that "LaCasina", "Rosano", "PisaP" and "Arno" are located in the opposite side with respect to "Camaioni" and "Montelupo" which can be explained by the fact that the latter are mainly characterized by an important contribution of NH₄⁺ along the river's path, indicating that these sites suffered higher pollution during the sampling period than most of the others.

If we look at the third mode as a time variable, and draw the trajectory plot as shown in Fig. 18, it is possible to analyze the effect of seasonality and to point out different behavior for the different spatial positions.

```
R> plot(Arnot3, which = "tjplot", main = "Trajectory biplot")
```

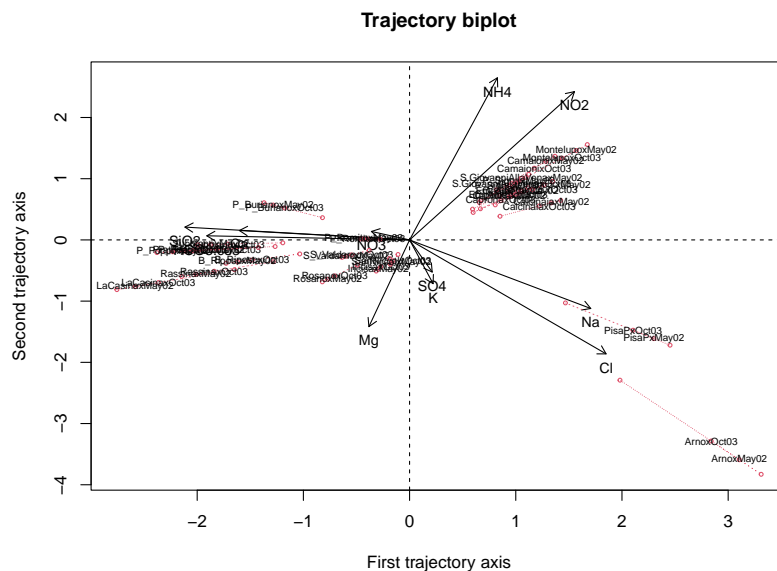


Figure 18: Trajectory plot for the Tucker3 decomposition of the Arno data.

It is clear that most of the samples were located on a linear pattern which in part corresponded to the distance from the source or the distance from different sub-basins that occurred along the river's path. Some differences are demonstrated for two sites whose results are mostly influenced by the closeness to the mouth (influence of sea water intrusion) which modified the chemical composition.

6.3. Decomposition of fluorescence data

The purpose of this example is to demonstrate the use of nonnegativity constraints in PARAFAC. The data set (Bro 1997) is available in MATLAB format at http://www.models.life.ku.dk/Amino_Acid_fluo. It consists of five simple laboratory-made samples where each sample contains different amounts of tyrosine, tryptophan and phenylalanine dissolved in phosphate buffered water. The samples were measured by fluorescence (excitation 240-300 nm, emission 250-450 nm, 1 nm intervals) on a PE LS50B spectrofluorometer. The array to be decomposed is thus $5 \times 201 \times 61$. First we plot the emission and excitation measurements of one sample. The result is shown in Fig 19.

```
R> data("amino")
R> x <- as.numeric(dimnames(amino)[[2]])
R> y <- as.numeric(dimnames(amino)[[3]])
R> persp(x, y, amino[2, , ], ticktype = "detailed",
```

```
+   theta = -15, phi = 30, col = "lightblue",
+   xlab = "Emission wavelength", ylab = "Excitation wavelength",
+   zlab = "Intensity")
```

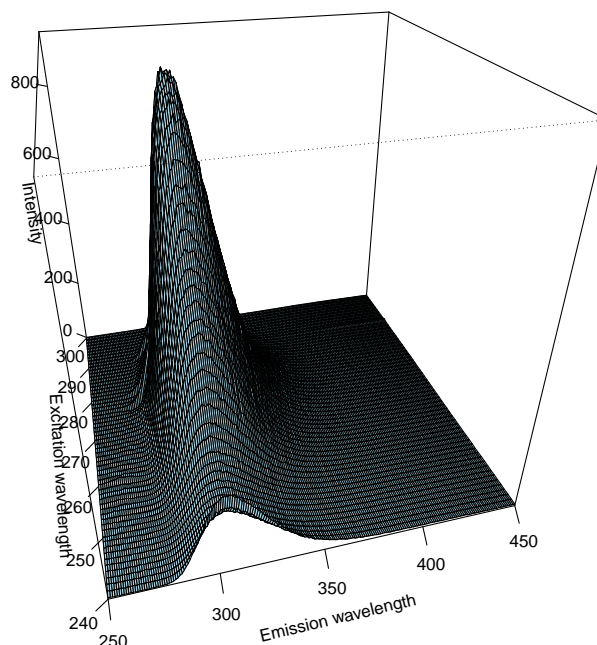


Figure 19: Fluorescence landscape of one sample.

In the next figure Fig. 20 are shown two excitation spectra. These data have been investigated several times and always using PARAFAC with three components. We expect that ideally the data should be describable with three PARAFAC components because each individual amino acid gives a rank-one contribution to the data.

```
R> library("ggplot2")
R> library("reshape2")
R> mamino1= melt(amino[, 1 ,], value.name = "Intensity")
R> mamino2= melt(amino[, 30 ,], value.name = "Intensity")
R> mamino <- rbind(cbind(id = dimnames(amino)[[2]][1], mamino1),
+   cbind(id = dimnames(amino)[[2]][30], mamino2))
R> colnames(mamino)[2] <- "Sample"
R> colnames(mamino)[3] <- "Emission Wavelength"
R> p <- ggplot(data=mamino, aes(x = `Emission Wavelength`, y = Intensity)) +
+   geom_line(aes(colour = Sample)) +
+   facet_wrap(~id, nrow = 2, scales = "free") +
```

```
+ theme_bw()
R> p
```

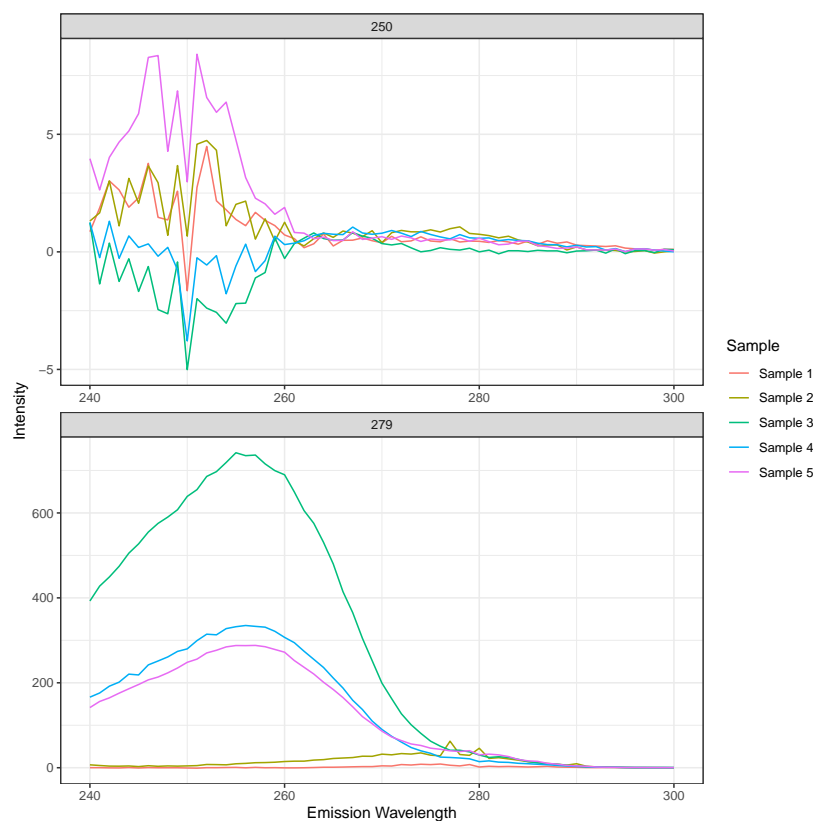


Figure 20: Plot of two excitation spectra.

Therefore we run the default PARAFAC (no constraints) with three components and then the same, but with nonnegativity constraints, setting the parameter `const="nonneg"`. The results of the two versions are plotted as *all components plot* using the plot function with parameter `which="allcomp"` and are shown in Fig 21.

```
R> set.seed(1234)
R> (p1 <- Parafac(amino, 3, const = "nonneg", start = "random"))
```

Call:

```
Parafac(X = amino, ncomp = 3, const = "nonneg", start = "random")
```

PARAFAC analysis with 3 components.

Fit value: 1455821

Fit percentage: 99.94 %

```
R> (p2 <- Parafac(amino, 3, const = "none", start = "random"))
```


Call:

```
Parafac(X = amino, ncomp = 3, const = "none", start = "random")
```

PARAFAC analysis with 3 components.

Fit value: 1445118

Fit percentage: 99.94 %

```
R> plot(p1, which = "allcomp", mode = "B", points = FALSE,
+       legend.position = NULL, xlab = "Wavelength",
+       main = "(b)")
```

```
R> plot(p2, which = "allcomp", mode = "B", points = FALSE,
+       legend.position = NULL, xlab = "Wavelength",
+       main = "(a)")
```

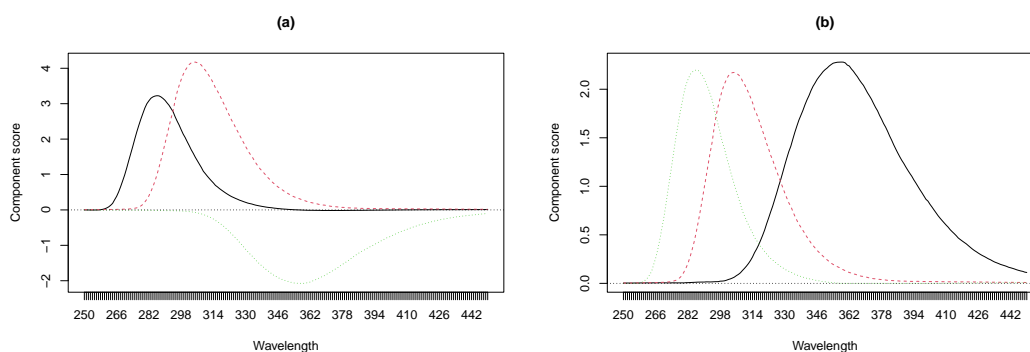


Figure 21: Emission spectra decomposition: (a) Unconstrained PARAFAC with three components and (b) Nonnegative PARAFAC with three components.

7. Summary and Conclusions

Multi-way analysis received a growing attention in chemistry, chemometrics, economics and other disciplines in the recent decades, with the most prominent three-way models being Tucker3 and PARAFAC. This gave raise to a number of software tools implementing these models and different variations of them. While most of these tools are developed for MATLAB, recently a number of R packages appeared too. With the development of our R package we address two important issues in three-way analysis which were not covered so far by R or other software, namely: (i) the robustness of the estimation procedures to outliers in the data and (ii) handling of compositional data. Thus, the main purpose of this work is to illustrate the unique tools introduced in the R package **rrcov3way** for modeling three-way data and three-way compositions with or without outliers. This is achieved by demonstrating through real data examples the relevance and correct use of the standard, robust, compositional and compositional-robust procedures included in the package and of other functions provided

for the proper treatment and representation of results. In addition the package also includes a useful set of plotting tools which allow for quick and correct visualization of the main results.

We plan to expand the models implemented in **rrcov3way** and presented in this paper to supervised methods like three-way partial least squares and discriminant analysis. Addition of more diagnostic and model selection tools will contribute to the usefulness of the package. Also, interactive visualization features seem to offer a promising path for visual diagnostics, which is another subject for future work.

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Appendix 1: Useful formulas and procedures

Let us consider matrices $\mathbf{A} = (a_{ij})$ and $\mathbf{C} = (c_{ij})$ of order $m \times n$ and a matrix $\mathbf{B} = (b_{kl})$ of order $p \times q$.

Hadamard product

The Hadamard product (or elementwise product) is defined as follows

$$\mathbf{A} \circ \mathbf{C} = (a_{ij}c_{ij})_{ij},$$

where the scalar $a_{ij}c_{ij}$ is the ij -th element of the resulting matrix $\mathbf{A} \circ \mathbf{C}$, which is of order $m \times n$.

Kronecker product

$$\mathbf{A} \otimes \mathbf{B} = (a_{ij}\mathbf{B})_{ij},$$

where the resulting matrix $\mathbf{A} \otimes \mathbf{B}$ is of order $mp \times nq$ and $a_{ij}\mathbf{B}$ is the ij -th submatrix of order $p \times q$.

Khatri-Rao product

The Khatri-Rao product of two matrices \mathbf{A} and \mathbf{B} , of dimensions $I \times K$ and $J \times K$ respectively is defined as

$$\mathbf{A} \odot \mathbf{B} = (\mathbf{A}_{ij} \otimes \mathbf{B}_{ij})_{ij},$$

The result is an $IJ \times K$ matrix formed by the matching *column-wise Kronecker products*. In **rrcov3way** the Khatri-Rao product is computed by the function `krp(A, B)`.

Tucker congruence coefficient

The congruence coefficient is an index of the similarity between factors which is similar to a correlation coefficient except that the components are not in deviation of their means. It is known as ‘‘Tucker’s coefficient’’ (Tucker 1951), however it was first introduced by Burt (1948). The congruence coefficient ϕ between two components \mathbf{x} and \mathbf{y} is given by the following formula:

$$\phi_{xy} = \frac{\sum \mathbf{x}\mathbf{y}}{\sqrt{\sum \mathbf{x}^2 \sum \mathbf{y}^2}}.$$

In **rrcov3way** the Tucker’s congruence coefficient can be computed by the function `congruence(x, y)`. The input can be either two vectors, one matrix (by default `y=NULL`) or two matrices. If one matrix \mathbf{X} is passed to the function, the congruence coefficients between its columns will be computed. The result is a symmetric matrix with ones on the diagonal. If two matrices are provided, they must have the same size and the result is a square matrix containing the congruence coefficients between all pairs of columns of the two matrices.

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