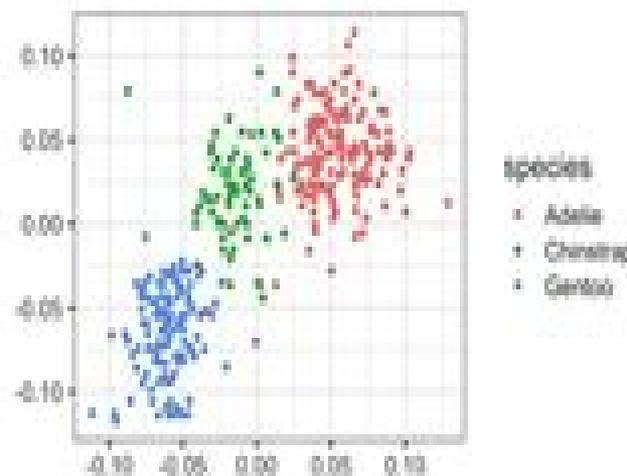
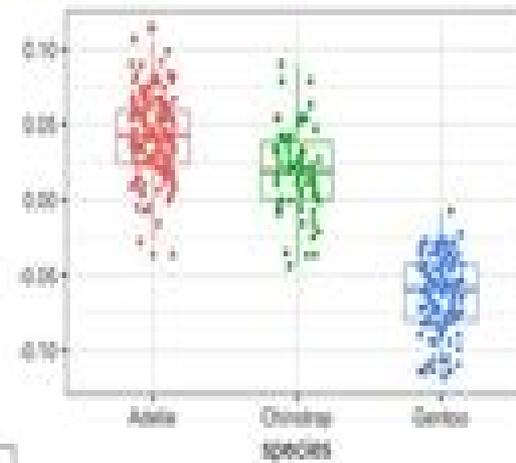
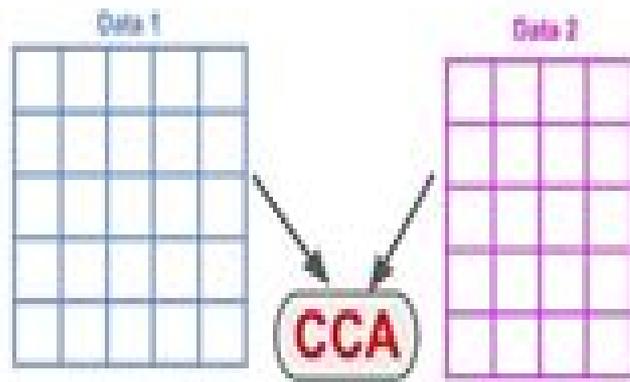


# Lesson 16 Canonical Correlation Analysis (CCA) in R



# Canonical Correlation Analysis

**Raymond McCollum**



## **Canonical Correlation Analysis:**

Canonical Correlation Analysis Bruce Thompson, 1984-11 Recent advances in statistical methodology and computer automation are making canonical correlation analysis available to more and more researchers This volume explains the basic features of this sophisticated technique in an essentially non mathematical introduction that presents numerous examples Thompson discusses the assumptions logic and significance testing procedures required by this analysis noting trends in its use and some recently developed extensions *Understanding Canonical Correlation Analysis* David Clark, 1979

*Canonical Analysis and Factor Comparison* Mark S. Levine, 1977-04 Canonical correlational analysis Factor comparison techniques References *Canonical Analysis* R. Gittins, 2012-12-06 Relationships between sets of variables of different kinds are of interest in many branches of science The question of the analysis of relationships of this sort has nevertheless rather surprisingly received less attention from statisticians and others than it would seem to deserve Of the available methods that address ing the question most directly is canonical correlation analysis here referred to for convenience as canonical analysis Yet canonical analysis is often coolly received despite a lack of suitable alternatives The purpose of this book is to clarify just what may and what may not be accomplished by means of canonical analysis in one field of scientific endeavor Canonical analysis is concerned with reducing the correlation structure between two or more sets of variables to its simplest possible form After a review of the nature and properties of canonical analysis an assessment of the method as an exploratory tool of use in ecological investigations is made Applications of canonical analysis to several sets of ecological data are described and discussed with this objective in mind The examples are drawn largely from plant ecology The position is adopted that canonical analysis exists primarily to be used the examples are accordingly worked through in some detail with the aim of showing how canonical analysis can contribute towards the attainment of ecological goals as well as to indicate the kind and extent of the insight afforded Canonical Correlation Analysis Thompson,

**Nonlinear Canonical Correlation and Some Related Techniques** Eeke van der Burg, 1988 *Some Aspects of Canonical Correlation Analysis* Yu Shyr, 1994

*Canonical Correlation Analysis* Peter Boedeker, Robin K. Henson, 2020 Canonical correlation analysis CCA is a multivariate statistical technique that can be used in research scenarios in which there are several correlated outcomes of interest Instead of separating analyses of these outcomes into several univariate analyses a single application of CCA can capture the relationship across variables while honoring the fact that variables are correlated within sets In CCA the variability shared between two variable sets is partitioned into independent relationships and these relationships are characterized by the variables that contribute most in their formation CCA is described here in detail connecting the multivariate procedure to simple bivariate correlation and multiple regression and highlighting its position in the general linear model After reviewing the procedure and important terminology an accessible example is provided The example is reproducible with data and syntax available online **Canonical Correlation Analysis and Network Data Modeling**

Zhuang Ma,2017 Classical decision theory evaluates an estimator mostly by its statistical properties either the closeness to the underlying truth or the predictive ability for new observations The goal is to find estimators to achieve statistical optimality Modern Big Data applications however necessitate efficient processing of large scale big n big p datasets which poses great challenge to classical decision theoretic framework which seldom takes into account the scalability of estimation procedures On the one hand statistically optimal estimators could be computationally intensive and on the other hand fast estimation procedures might suffer from a loss of statistical efficiency So the challenge is to kill two birds with one stone This thesis brings together statistical and computational perspectives to study canonical correlation analysis CCA and network data modeling where we investigate both the optimality and the scalability of the estimators Interestingly in both cases we find iterative estimation procedures based on non convex optimization can significantly reduce the computational cost and meanwhile achieve desirable statistical properties In the first part of the thesis motivated by the recent success of using CCA to learn low dimensional feature representations of high dimensional objects we propose novel metrics which quantify the estimation loss of CCA by the excess prediction loss defined through a prediction after dimension reduction framework These new metrics have rich statistical and geometric interpretations which suggest viewing CCA estimation as estimating the subspaces spanned by the canonical variates We characterize with minimal assumptions the non asymptotic minimax rates under the proposed error metrics especially how the minimax rates depend on the key quantities including the dimensions the condition number of the covariance matrices and the canonical correlations Finally by formulating sample CCA as a non convex optimization problem we propose an efficient stochastic first order algorithm which scales to large datasets In the second part of the thesis we propose two universal fitting algorithms for networks possibly with edge covariates under latent space models one based on finding the exact maximizer of a convex surrogate of the non convex likelihood function and the other based on finding an approximate optimizer of the original non convex objective Both algorithms are motivated by a special class of inner product models but are shown to work for a much wider range of latent space models which allow the latent vectors to determine the connection probability of the edges in flexible ways We derive the statistical rates of convergence of both algorithms and characterize the basin of attraction of the non convex approach The effectiveness and efficiency of the non convex procedure is demonstrated by extensive simulations and real data experiments

**Canonical Correlation and Correspondence Analysis of Longitudinal Data** Jayesh Srivastava,2007 Assessing the relationship between two sets of multivariate vectors is an important problem in statistics Canonical correlation coefficients are used to study these relationships Canonical correlation analysis CCA is a general multivariate method that is mainly used to study relationships when both sets of variables are quantitative When the variables are qualitative categorical a technique called correspondence analysis CA is used Canonical correspondence analysis CCPA is used to deal with the case when one set of variables is categorical and the other set is quantitative By exploiting the interrelationships between these three techniques

we first provide a theoretical basis for CCPA **Canonical Correlation Analysis of Functional Data**, 2003 Canonical correlation analysis of functional data **On Nonparametric Tests of Independence and Robust Canonical Correlation Analysis** Sara Taskinen, 2003 **Experimental Design and Data Analysis for Biologists** Gerald Peter Quinn, Michael J. Keough, 2002-03-21 An essential textbook for any student or researcher in biology needing to design experiments sample programs or analyse the resulting data The text begins with a revision of estimation and hypothesis testing methods covering both classical and Bayesian philosophies before advancing to the analysis of linear and generalized linear models Topics covered include linear and logistic regression simple and complex ANOVA models for factorial nested block split plot and repeated measures and covariance designs and log linear models Multivariate techniques including classification and ordination are then introduced Special emphasis is placed on checking assumptions exploratory data analysis and presentation of results The main analyses are illustrated with many examples from published papers and there is an extensive reference list to both the statistical and biological literature The book is supported by a website that provides all data sets questions for each chapter and links to software **MULTIVARIATE DATA ANALYSIS** R. Shanthi, 2019-06-10 Multivariate Data Analysis Introduction to SPSS Outliers Normality Test of Linearity Data Transformation Bootstrapping Homoscedasticity Introduction to IBM SPSS AMOS Multivariate Analysis of Variance MANOVA One Way Manova in SPSS Multiple Regression Analysis Binary Logistic Regression Factor Analysis Exploratory Factor Analysis Confirmatory Factor Analysis Cluster Analysis K Mean Cluster Analysis Hierarchical Cluster Analysis Discriminant Analysis Correspondence Analysis Multidimensional Scaling Example Multidimensional Scaling ALSCAL Neural Network Decision Trees Path Analysis Structural Equation Modeling Canonical Correlation *Multivariate Analysis Techniques in Social Science Research* Jacques Tacq, 1997-02-12 Tacq demonstrates how a researcher comes to the appropriate choice of a technique for multivariate analysis He examines a wide selection of topics from a range of disciplines including sociology psychology economics and political science **Canonical Correlation Analysis for Longitudinal Data** Raymond McCollum, 2010 **Canonical Correlation Analysis of Functional Data** David King, 2009 *The Reviewer's Guide to Quantitative Methods in the Social Sciences* Gregory R. Hancock, Laura M. Stapleton, Ralph O. Mueller, 2018-11-15 The Reviewer's Guide to Quantitative Methods in the Social Sciences provides evaluators of research manuscripts and proposals in the social and behavioral sciences with the resources they need to read understand and assess quantitative work 35 uniquely structured chapters cover both traditional and emerging methods of quantitative data analysis which neither junior nor veteran reviewers can be expected to know in detail The second edition of this valuable resource updates readers on each technique's key principles appropriate usage underlying assumptions and limitations providing reviewers with the information they need to offer constructive commentary on works they evaluate Written by methodological and applied scholars this volume is also an indispensable author's reference for preparing sound research manuscripts and proposals **Discarding Variables**

**Using Canonical Correlation Analysis** R. A. H. Price, Mathematics, 1977  
**Competitive Market Structure** Johny K. Johansson, 1973

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