Package ‘tensorBSS’

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Description Contains several utility functions for manipulating tensor-valued data (centering, multiplication from a single mode etc.) and the implementations of the following blind source separation methods for tensor-valued data: 'tPCA', 'tFOBI', 'tJADE', k-tJADE', 'tgFOBI', 'tgJADE', 'tSOBI', 'tNSS.SD', 'tNSS.JD', 'tNSS.TD.JD' and 'tPP'.

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R topics documented:

tensorBSS-package 2
k_tJADE 3
mModeAutoCovariance 5
mModeCovariance 6
plot.tbss 7
selectComponents 9
tensorCentering 10
tensorStandardize 11
tensorTransform 12
tensorVectorize 13

tFOBI . . . 14
tgFOBI . . . 16
tgJADE . . . 18
tJADE . . . 20
tMD . . . 21
tNSS.JD . . . 23
tNSS.SD . . . 25
tNSS.TD.JD . . . 27
tPCA . . . 29
tPP . . . 31
tSIR . . . 32
tSOBI . . . 34

Index **36**

`tensorBSS-package` *Blind Source Separation Methods for Tensor-Valued Observations*

Description

Contains several utility functions for manipulating tensor-valued data (centering, multiplication from a single mode etc.) and the implementations of the following blind source separation methods for tensor-valued data: 'tPCA', 'tFOBI', 'tJADE', 'k-tJADE', 'tgFOBI', 'tgJADE', 'tSOBI', 'tNSS.SD', 'tNSS.JD', 'tNSS.TD.JD' and 'tPP'.

Details

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Author(s)

Joni Virta, Bing Li, Klaus Nordhausen and Hannu Oja

Maintainer: Joni Virta <joni.virta@outlook.com>

References

Virta, J., Taskinen, S. and Nordhausen, K. (2016), Applying fully tensorial ICA to fMRI data, Signal Processing in Medicine and Biology Symposium (SPMB), 2016 IEEE, doi: 10.1109/SPMB.2016.7846858

Virta, J., Li, B., Nordhausen, K. and Oja, H., (2017), Independent component analysis for tensor-valued data, Journal of Multivariate Analysis, doi: 10.1016/j.jmva.2017.09.008

Virta, J., Li, B., Nordhausen, K. and Oja, H., (2017), JADE for Tensor-Valued Observation, to appear in Journal of Computational and Graphical Statistics. preprint available on ArXiv http://arxiv.org/abs/1603.05406.

Virta, J. and Nordhausen, K., (2017), Blind source separation of tensor-valued time series. Signal Processing 141, 204-216, doi: 10.1016/j.sigpro.2017.06.008

Virta J., Nordhausen K. (2017): Blind source separation for nonstationary tensor-valued time series, 2017 IEEE 27th International Workshop on Machine Learning for Signal Processing (MLSP), doi: 10.1109/MLSP.2017.8168122

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k_tJADE *k-tJADE for Tensor-Valued Observations*

Description

Computes the faster "k"-version of tensorial JADE in an independent component model.

Usage

```
k_tJADE(x, k = NULL, maxiter = 100, eps = 1e-06)
```

Arguments

`x`	Numeric array of an order at least two. It is assumed that the last dimension corresponds to the sampling units.
`k`	A vector with one less element than dimensions in `x`. The elements of `k` give upper bounds for cumulant matrix indices we diagonalize in each mode. Lower values mean faster computation times. The default value `NULL` puts k equal to 1 in each mode (the fastest choice).
`maxiter`	Maximum number of iterations. Passed on to `rjd`.
`eps`	Convergence tolerance. Passed on to `rjd`.

Details

It is assumed that S is a tensor (array) of size $p_1 \times p_2 \times \ldots \times p_r$ with mutually independent elements and measured on N units. The tensor independent component model further assumes that the tensors S are mixed from each mode m by the mixing matrix A_m, $m = 1, \ldots, r$, yielding the observed data X. In R the sample of X is saved as an `array` of dimensions $p_1, p_2, \ldots, p_r, N$.

`k_tJADE` recovers then based on `x` the underlying independent components S by estimating the r unmixing matrices $W_1, \ldots, W_r$ using fourth joint moments at the same time in a more efficient way than `tFOBI` but also in fewer numbers than `tJADE`. `k_tJADE` diagonalizes in each mode only those cumulant matrices C^{ij} for which $|i - j| < k_m$.

If `x` is a matrix, that is, $r = 1$, the method reduces to JADE and the function calls `k_JADE`.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

- `S` Array of the same size as x containing the independent components.
- `W` List containing all the unmixing matrices
- `Xmu` The data location.
- `k` The used vector of k-values.
- `datatype` Character string with value "iid". Relevant for `plot.tbss`.

Author(s)

Joni Virta

References

Miettinen, J., Nordhausen, K., Oja, H. and Taskinen, S. (2013), Fast Equivariant JADE, In the Proceedings of 38th IEEE International Conference on Acoustics, Speech, and Signal Processing (ICASSP 2013), *6153–6157, doi: 10.1109/ICASSP.2013.6638847*

Virta, J., Li, B., Nordhausen, K. and Oja, H., (201X), JADE for Tensor-Valued Observation, to appear in Journal of Computational and Graphical Statistics, preprint available on ArXiv http://arxiv.org/abs/1603.05406.

See Also

`k_JADE`, `tJADE`, `JADE`

Examples

```
n <- 1000
S <- t(cbind(rexp(n)-1,
             rnorm(n),
             runif(n, -sqrt(3), sqrt(3)),
             rt(n,5)*sqrt(0.6),
             (rchisq(n,1)-1)/sqrt(2),
             (rchisq(n,2)-2)/sqrt(4)))

dim(S) <- c(3, 2, n)

A1 <- matrix(rnorm(9), 3, 3)
A2 <- matrix(rnorm(4), 2, 2)

X <- tensorTransform(S, A1, 1)
X <- tensorTransform(X, A2, 2)


k_tjade <- k_tJADE(X)

MD(k_tjade$W[[1]], A1)
MD(k_tjade$W[[2]], A2)
tMD(k_tjade$W, list(A1, A2))
```

```
k_tjade <- k_tJADE(X, k = c(2, 1))

MD(k_tjade$W[[1]], A1)
MD(k_tjade$W[[2]], A2)
tMD(k_tjade$W, list(A1, A2))
```

---

mModeAutoCovariance *The m-Mode Autocovariance Matrix*

Description

Estimates the m-mode autocovariance matrix from an array of array-valued observations with the specified lag.

Usage

```
mModeAutoCovariance(x, m, lag, center = TRUE)
```

Arguments

x	Array of order higher than two with the last dimension corresponding to the sampling units.
m	The mode with respect to which the autocovariance matrix is to be computed.
lag	The lag with respect to which the autocovariance matrix is to be computed.
center	Logical, indicating whether the observations should be centered prior to computing the autocovariance matrix. Default is `TRUE`.

Details

The m-mode autocovariance matrix provides a higher order analogy for the ordinary autocovariance matrix of a random vector and is computed for a random tensor X_t of size $p_1 \times p_2 \times \ldots \times p_r$ as $Cov_{m\tau}(X_t) = E(X_t^{(m)} X_{t+\tau}^{(m)T})/(p_1 \ldots p_{m-1} p_{m+1} \ldots p_r)$, where $X_t^{(m)}$ is the centered m-flattening of X_t and τ is the desired `lag`. The algorithm computes the estimate of this based on the sample `x`.

Value

The `m`-mode autocovariance matrix of `x` with respect to `lag` having the size $p_m \times p_m$.

Author(s)

Joni Virta

References

Virta, J. and Nordhausen, K., (2017), Blind source separation of tensor-valued time series, Signal Processing, 141, 204-216, doi: 10.1016/j.sigpro.2017.06.008

See Also

mModeCovariance

Examples

```
n <- 1000
S <- t(cbind(as.vector(arima.sim(n = n, list(ar = 0.9))),
             as.vector(arima.sim(n = n, list(ar = -0.9))),
             as.vector(arima.sim(n = n, list(ma = c(0.5, -0.5)))),
             as.vector(arima.sim(n = n, list(ar = c(-0.5, -0.3)))),
          as.vector(arima.sim(n = n, list(ar = c(0.5, -0.3, 0.1, -0.1), ma=c(0.7, -0.3)))),
          as.vector(arima.sim(n = n, list(ar = c(-0.7, 0.1), ma = c(0.9, 0.3, 0.1, -0.1))))))
dim(S) <- c(3, 2, n)

mModeAutoCovariance(S, m = 1, lag = 1)
mModeAutoCovariance(S, m = 1, lag = 4)
```

---

mModeCovariance *The m-Mode Covariance Matrix*

Description

Estimates the m-mode covariance matrix from an array of array-valued observations.

Usage

```
mModeCovariance(x, m, center = TRUE)
```

Arguments

x	Array of order higher than two with the last dimension corresponding to the sampling units.
m	The mode with respect to which the covariance matrix is to be computed.
center	Logical, indicating whether the observations should be centered prior to computing the covariance matrix. Default is TRUE.

Details

The m-mode covariance matrix provides a higher order analogy for the ordinary covariance matrix of a random vector and is computed for a random tensor X of size $p_1 \times p_2 \times \ldots \times p_r$ as $Cov_m(X) = E(X^{(m)} X^{(m)T})/(p_1 \ldots p_{m-1} p_{m+1} \ldots p_r)$, where $X^{(m)}$ is the centered m-flattening of X. The algorithm computes the estimate of this based on the sample x.

Value

The m-mode covariance matrix of x having the size $p_m \times p_m$.

Author(s)

Joni Virta

References

Virta, J., Li, B., Nordhausen, K. and Oja, H., (2017), Independent component analysis for tensor-valued data, Journal of Multivariate Analysis, doi: 10.1016/j.jmva.2017.09.008

See Also

`mModeAutoCovariance`

Examples

```
## Generate sample data.
n <- 100
x <- t(cbind(rnorm(n, mean = 0),
             rnorm(n, mean = 1),
             rnorm(n, mean = 2),
             rnorm(n, mean = 3),
             rnorm(n, mean = 4),
             rnorm(n, mean = 5)))

dim(x) <- c(3, 2, n)

# The m-mode covariance matrices of the first and second modes
mModeCovariance(x, 1)
mModeCovariance(x, 2)
```

`plot.tbss` *Plot an Object of the Class tbss*

Description

Plots the most interesting components (in the sense of extreme kurtosis) obtained by a tensor blind source separation method.

Usage

```
## S3 method for class 'tbss'
plot(x, first = 2, last = 2, datatype = NULL,
     main = "The components with most extreme kurtoses", ...)
```

Arguments

`x`	Object of class tbss.
`first`	Number of components with maximal kurtosis to be selected. See `selectComponents` for details.
`last`	Number of components with minimal kurtosis to be selected. See `selectComponents` for details.
`main`	The title of the plot.
`datatype`	Parameter for choosing the type of plot, either `NULL`, `"iid"` or `"ts"`. The default `NULL` means the value from the tbss object `x` is taken.
`...`	Further arguments to be passed to the plotting functions, see details.

Details

The function `plot.tbss` first selects the most interesting components using `selectComponents` and then plots them either as a matrix of scatter plots using `pairs` (`datatype` = "iid") or as a time series plot using `plot.ts` (`datatype` = "ts"). Note that for `tSOBI` this criterion might not necessarily be meaningful as the method is based on second moments only.

Author(s)

Joni Virta

Examples

```
library(ElemStatLearn)
x <- zip.train

rows <- which(x[, 1] == 0 | x[, 1] == 1)
x0 <- x[rows, 2:257]
y0 <- x[rows, 1] + 1

x0 <- t(x0)
dim(x0) <- c(16, 16, 2199)

tfobi <- tFOBI(x0)
plot(tfobi, col=y0)

library("stochvol")
n <- 1000
S <- t(cbind(svsim(n, mu = -10, phi = 0.98, sigma = 0.2, nu = Inf)$y,
             svsim(n, mu = -5, phi = -0.98, sigma = 0.2, nu = 10)$y,
             svsim(n, mu = -10, phi = 0.70, sigma = 0.7, nu = Inf)$y,
             svsim(n, mu = -5, phi = -0.70, sigma = 0.7, nu = 10)$y,
             svsim(n, mu = -9, phi = 0.20, sigma = 0.01, nu = Inf)$y,
             svsim(n, mu = -9, phi = -0.20, sigma = 0.01, nu = 10)$y))
dim(S) <- c(3, 2, n)

A1 <- matrix(rnorm(9), 3, 3)
A2 <- matrix(rnorm(4), 2, 2)
```

```
X <- tensorTransform(S, A1, 1)
X <- tensorTransform(X, A2, 2)

tgfobi <- tgFOBI(X)
plot(tgfobi, 1, 1)
```

`selectComponents` *Select the Most Informative Components*

Description

Takes an array of observations as an input and outputs a subset of the components having the most extreme kurtoses.

Usage

```
selectComponents(x, first = 2, last = 2)
```

Arguments

`x`	Numeric array of an order at least two. It is assumed that the last dimension corresponds to the sampling units.
`first`	Number of components with maximal kurtosis to be selected. Can equal zero but the total number of components selected must be at least two.
`last`	Number of components with minimal kurtosis to be selected. Can equal zero but the total number of components selected must be at least two.

Details

In independent component analysis (ICA) the components having the most extreme kurtoses are often thought to be also the most informative. With this viewpoint in mind the function `selectComponents` selects from `x` `first` components having the highest kurtosis and `last` components having the lowest kurtoses and outputs them as a standard data matrix for further analysis.

Value

Data matrix with rows corresponding to the observations and the columns correponding to the `first` + `last` selected components in decreasing order with respect to kurtosis. The names of the components in the output matrix correspond to the indices of the components in the original array `x`.

Author(s)

Joni Virta

Examples

```
library(ElemStatLearn)
x <- zip.train

rows <- which(x[, 1] == 0 | x[, 1] == 1)
x0 <- x[rows, 2:257]

x0 <- t(x0)
dim(x0) <- c(16, 16, 2199)

tfobi <- tFOBI(x0)
comp <- selectComponents(tfobi$S)
head(comp)
```

---

tensorCentering *Center an Array of Observations*

Description

Centers an array of array-valued observations by substracting the mean array from each observation.

Usage

```
tensorCentering(x)
```

Arguments

`x`	Array of order at least two with the last dimension corresponding to the sampling units.

Details

Centers a $p_1 \times p_2 \times \ldots \times p_r \times n$-dimensional array by substracting the $p_1 \times p_2 \times \ldots \times p_r$-dimensional array of element-wise means from each of the observed arrays.

Value

Array of centered observations with the same dimensions as the input array.

Author(s)

Joni Virta

Examples

```
## Generate sample data.
n <- 1000
x <- t(cbind(rnorm(n, mean = 0),
             rnorm(n, mean = 1),
             rnorm(n, mean = 2),
             rnorm(n, mean = 3),
             rnorm(n, mean = 4),
             rnorm(n, mean = 5)))

dim(x) <- c(3, 2, n)

## Centered data
xcen <- tensorCentering(x)

## Check the means of individual cells
apply(xcen, 1:2, mean)
```

`tensorStandardize` *Standardize an Observation Array*

Description

Standardizes an array of array-valued observations simultaneously from each mode. The method can be seen as a higher-order analogy for the regular multivariate standardization of random vectors.

Usage

```
tensorStandardize(x)
```

Arguments

`x`	Array of an order higher than two with the last dimension corresponding to the sampling units.

Details

The algorithm first centers the n observed tensors X_i to have an element-wise mean of zero. Then it estimates the mth mode covariance matrix $Cov_m(X) = E(X^{(m)} X^{(m)T})/(p_1 \ldots p_{m-1} p_{m+1} \ldots p_r)$, where $X^{(m)}$ is the centered m-flattening of X, for each mode and transforms the observations with the inverse square roots of the covariance matrices from the corresponding modes.

Value

A list containing the following components:

`x`	Array of the same size as `x` containing the standardized observations.
`S`	List containing inverse square roots of the covariance matrices of different modes.

Author(s)

Joni Virta

Examples

```
# Generate sample data.
n <- 100
x <- t(cbind(rnorm(n, mean = 0),
             rnorm(n, mean = 1),
             rnorm(n, mean = 2),
             rnorm(n, mean = 3),
             rnorm(n, mean = 4),
             rnorm(n, mean = 5)))

dim(x) <- c(3, 2, n)

# Standardize
z <- tensorStandardize(x)$x

# The m-mode covariance matrices of the standardized tensors
mModeCovariance(z, 1)
mModeCovariance(z, 2)
```

`tensorTransform` *Linear Transformation of Tensors from mth Mode*

Description

Applies a linear transformation to the mth mode of each individual tensor in an array of tensors

Usage

```
tensorTransform(x, A, m)
```

Arguments

`x`	Array of an order at least two with the last dimension corresponding to the sampling units.
`A`	Matrix corresponding to the desired linear transformation with the number of columns equal to the size of the `m`th dimension of `x`.
`m`	The mode from which the linear transform is to be applied.

Details

Applies the linear transformation given by the matrix A of size $q_m \times p_m$ to the mth mode of each of the n observed tensors X_i in the given $p_1 \times p_2 \times \ldots \times p_r \times n$-dimensional array `x`. This is equivalent to separately applying the linear transformation given by A to each m-mode vector of each X_i.

Value

Array of size $p_1 \times p_2 \times \ldots \times p_{m-1} \times q_m \times p_{m+1} \times \ldots \times p_r \times n$

Author(s)

Joni Virta

Examples

```
# Generate sample data.
n <- 10
x <- t(cbind(rnorm(n, mean = 0),
             rnorm(n, mean = 1),
             rnorm(n, mean = 2),
             rnorm(n, mean = 3),
             rnorm(n, mean = 4),
             rnorm(n, mean = 5)))

dim(x) <- c(3, 2, n)

# Transform from the second mode
A <- matrix(c(2, 1, 0, 3), 2, 2)
z <- tensorTransform(x, A, 2)

# Compare
z[, , 1]
x[, , 1]%*%t(A)
```

`tensorVectorize` *Vectorize an Observation Tensor*

Description

Vectorizes an array of array-valued observations into a matrix so that each column of the matrix corresponds to a single observational unit.

Usage

```
tensorVectorize(x)
```

Arguments

`x`	Array of an order at least two with the last dimension corresponding to the sampling units.

Details

Vectorizes a $p_1 \times p_2 \times \ldots \times p_r \times n$-dimensional array into a $p_1 p_2 \ldots p_r \times n$-dimensional matrix, each column of which then corresponds to a single observational unit. The vectorization is done so that the rth index goes through its cycle the fastest and the first index the slowest.

Value

Matrix whose columns contain the vectorized observed tensors.

Author(s)

Joni Virta

Examples

```
# Generate sample data.
n <- 100
x <- t(cbind(rnorm(n, mean = 0),
             rnorm(n, mean = 1),
             rnorm(n, mean = 2),
             rnorm(n, mean = 3),
             rnorm(n, mean = 4),
             rnorm(n, mean = 5)))

dim(x) <- c(3, 2, n)

# Matrix of vectorized observations.
vecx <- tensorVectorize(x)

# The covariance matrix of individual tensor elements
cov(t(vecx))
```

---

tFOBI *FOBI for Tensor-Valued Observations*

Description

Computes the tensorial FOBI in an independent component model.

Usage

```
tFOBI(x, norm = NULL)
```

Arguments

x	Numeric array of an order at least two. It is assumed that the last dimension corresponds to the sampling units.
norm	A Boolean vector with number of entries equal to the number of modes in a single observation. The elements tell which modes use the “normed” version of tensorial FOBI. If `NULL` then all modes use the non-normed version.

Details

It is assumed that S is a tensor (array) of size $p_1 \times p_2 \times \ldots \times p_r$ with mutually independent elements and measured on N units. The tensor independent component model further assumes that the tensors S are mixed from each mode m by the mixing matrix A_m, $m = 1, \ldots, r$, yielding the observed data X. In R the sample of X is saved as an `array` of dimensions $p_1, p_2, \ldots, p_r, N$.

`tFOBI` recovers then based on `x` the underlying independent components S by estimating the r unmixing matrices $W_1, \ldots, W_r$ using fourth joint moments.

The unmixing can in each mode be done in two ways, using a "non-normed" or "normed" method and this is controlled by the argument `norm`. The authors advocate the general use of non-normed version, see the reference below for their comparison.

If `x` is a matrix, that is, $r = 1$, the method reduces to FOBI and the function calls `FOBI`.

For a generalization for tensor-valued time series see `tgFOBI`.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

`S`	Array of the same size as x containing the independent components.
`W`	List containing all the unmixing matrices.
`norm`	The vector indicating which modes used the "normed" version.
`Xmu`	The data location.
`datatype`	Character string with value "iid". Relevant for `plot.tbss`.

Author(s)

Joni Virta

References

Virta, J., Li, B., Nordhausen, K. and Oja, H., (2017), Independent component analysis for tensor-valued data, Journal of Multivariate Analysis, doi: 10.1016/j.jmva.2017.09.008

See Also

`FOBI`, `tgFOBI`

Examples

```
n <- 1000
S <- t(cbind(rexp(n)-1,
             rnorm(n),
             runif(n, -sqrt(3), sqrt(3)),
             rt(n,5)*sqrt(0.6),
             (rchisq(n,1)-1)/sqrt(2),
             (rchisq(n,2)-2)/sqrt(4)))

dim(S) <- c(3, 2, n)
```

```
A1 <- matrix(rnorm(9), 3, 3)
A2 <- matrix(rnorm(4), 2, 2)

X <- tensorTransform(S, A1, 1)
X <- tensorTransform(X, A2, 2)

tfobi <- tFOBI(X)

MD(tfobi$W[[1]], A1)
MD(tfobi$W[[2]], A2)
tMD(tfobi$W, list(A1, A2))

# Digit data example

library(ElemStatLearn)
x <- zip.train

rows <- which(x[, 1] == 0 | x[, 1] == 1)
x0 <- x[rows, 2:257]
y0 <- x[rows, 1] + 1

x0 <- t(x0)
dim(x0) <- c(16, 16, 2199)

tfobi <- tFOBI(x0)
plot(tfobi, col=y0)
```

`tgFOBI` *gFOBI for Tensor-Valued Time Series*

Description

Computes the tensorial gFOBI for time series where at each time point a tensor of order r is observed.

Usage

```
tgFOBI(x, lags = 0:12, maxiter = 100, eps = 1e-06)
```

Arguments

`x`	Numeric array of an order at least two. It is assumed that the last dimension corresponds to the time.
`lags`	Vector of integers. Defines the lags used for the computations of the autocovariances.
`maxiter`	Maximum number of iterations. Passed on to `rjd`.
`eps`	Convergence tolerance. Passed on to `rjd`.

Details

It is assumed that S is a tensor (array) of size $p_1 \times p_2 \times \ldots \times p_r$ measured at time points $1, \ldots, T$. The assumption is that the elements of S are mutually independent, centered and weakly stationary time series and are mixed from each mode m by the mixing matrix A_m, $m = 1, \ldots, r$, yielding the observed time series X. In R the sample of X is saved as an `array` of dimensions $p_1, p_2, \ldots, p_r, T$.

`tgFOBI` recovers then based on `x` the underlying independent time series S by estimating the r unmixing matrices $W_1, \ldots, W_r$ using the lagged fourth joint moments specified by `lags`. This reliance on higher order moments makes the method especially suited for stochastic volatility models.

If `x` is a matrix, that is, $r = 1$, the method reduces to gFOBI and the function calls `gFOBI`.

If `lags = 0` the method reduces to `tFOBI`.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

`S`	Array of the same size as x containing the estimated uncorrelated sources.
`W`	List containing all the unmixing matrices
`Xmu`	The data location.
`datatype`	Character string with value "ts". Relevant for `plot.tbss`.

Author(s)

Joni Virta

References

Virta, J. and Nordhausen, K., (2017), Blind source separation of tensor-valued time series. Signal Processing 141, 204-216, doi: 10.1016/j.sigpro.2017.06.008

See Also

`gFOBI`, `rjd`, `tFOBI`

Examples

```
library("stochvol")
n <- 1000
S <- t(cbind(svsim(n, mu = -10, phi = 0.98, sigma = 0.2, nu = Inf)$y,
             svsim(n, mu = -5, phi = -0.98, sigma = 0.2, nu = 10)$y,
             svsim(n, mu = -10, phi = 0.70, sigma = 0.7, nu = Inf)$y,
             svsim(n, mu = -5, phi = -0.70, sigma = 0.7, nu = 10)$y,
             svsim(n, mu = -9, phi = 0.20, sigma = 0.01, nu = Inf)$y,
             svsim(n, mu = -9, phi = -0.20, sigma = 0.01, nu = 10)$y))
dim(S) <- c(3, 2, n)

A1 <- matrix(rnorm(9), 3, 3)
A2 <- matrix(rnorm(4), 2, 2)

X <- tensorTransform(S, A1, 1)
```

```
X <- tensorTransform(X, A2, 2)

tgfobi <- tgFOBI(X)

MD(tgfobi$W[[1]], A1)
MD(tgfobi$W[[2]], A2)
tMD(tgfobi$W, list(A1, A2))
```

---

tgJADE *gJADE for Tensor-Valued Time Series*

Description

Computes the tensorial gJADE for time series where at each time point a tensor of order r is observed.

Usage

```
tgJADE(x, lags = 0:12, maxiter = 100, eps = 1e-06)
```

Arguments

`x`	Numeric array of an order at least two. It is assumed that the last dimension corresponds to the time.
`lags`	Vector of integers. Defines the lags used for the computations of the autocovariances.
`maxiter`	Maximum number of iterations. Passed on to `rjd`.
`eps`	Convergence tolerance. Passed on to `rjd`.

Details

It is assumed that S is a tensor (array) of size $p_1 \times p_2 \times \ldots \times p_r$ measured at time points $1, \ldots, T$. The assumption is that the elements of S are mutually independent, centered and weakly stationary time series and are mixed from each mode m by the mixing matrix A_m, $m = 1, \ldots, r$, yielding the observed time series X. In R the sample of X is saved as an `array` of dimensions $p_1, p_2, \ldots, p_r, T$.

`tgJADE` recovers then based on `x` the underlying independent time series S by estimating the r unmixing matrices $W_1, \ldots, W_r$ using the lagged fourth joint moments specified by `lags`. This reliance on higher order moments makes the method especially suited for stochastic volatility models.

If `x` is a matrix, that is, $r = 1$, the method reduces to gJADE and the function calls `gJADE`.

If `lags = 0` the method reduces to `tJADE`.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

S	Array of the same size as x containing the estimated uncorrelated sources.
W	List containing all the unmixing matrices
Xmu	The data location.
datatype	Character string with value "ts". Relevant for plot.tbss.

Author(s)

Joni Virta

References

Virta, J. and Nordhausen, K., (2017), Blind source separation of tensor-valued time series. Signal Processing 141, 204-216, doi: 10.1016/j.sigpro.2017.06.008

See Also

gJADE, rjd, tJADE

Examples

```
library("stochvol")
n <- 1000
S <- t(cbind(svsim(n, mu = -10, phi = 0.98, sigma = 0.2, nu = Inf)$y,
             svsim(n, mu = -5, phi = -0.98, sigma = 0.2, nu = 10)$y,
             svsim(n, mu = -10, phi = 0.70, sigma = 0.7, nu = Inf)$y,
             svsim(n, mu = -5, phi = -0.70, sigma = 0.7, nu = 10)$y,
             svsim(n, mu = -9, phi = 0.20, sigma = 0.01, nu = Inf)$y,
             svsim(n, mu = -9, phi = -0.20, sigma = 0.01, nu = 10)$y))
dim(S) <- c(3, 2, n)

A1 <- matrix(rnorm(9), 3, 3)
A2 <- matrix(rnorm(4), 2, 2)

X <- tensorTransform(S, A1, 1)
X <- tensorTransform(X, A2, 2)

tgjade <- tgJADE(X)

MD(tgjade$W[[1]], A1)
MD(tgjade$W[[2]], A2)
tMD(tgjade$W, list(A1, A2))
```

`tJADE` *tJADE for Tensor-Valued Observations*

Description

Computes the tensorial JADE in an independent component model.

Usage

```
tJADE(x, maxiter = 100, eps = 1e-06)
```

Arguments

`x`	Numeric array of an order at least two. It is assumed that the last dimension corresponds to the sampling units.
`maxiter`	Maximum number of iterations. Passed on to `rjd`.
`eps`	Convergence tolerance. Passed on to `rjd`.

Details

It is assumed that S is a tensor (array) of size $p_1 \times p_2 \times \ldots \times p_r$ with mutually independent elements and measured on N units. The tensor independent component model further assumes that the tensors S are mixed from each mode m by the mixing matrix A_m, $m = 1, \ldots, r$, yielding the observed data X. In R the sample of X is saved as an `array` of dimensions $p_1, p_2, \ldots, p_r, N$.

`tJADE` recovers then based on `x` the underlying independent components S by estimating the r unmixing matrices $W_1, \ldots, W_r$ using fourth joint moments in a more efficient way than `tFOBI`.

If `x` is a matrix, that is, $r = 1$, the method reduces to JADE and the function calls `JADE`.

For a generalization for tensor-valued time series see `tgJADE`.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

`S`	Array of the same size as x containing the independent components.
`W`	List containing all the unmixing matrices
`Xmu`	The data location.
`datatype`	Character string with value "iid". Relevant for `plot.tbss`.

Author(s)

Joni Virta

References

Virta, J., Li, B., Nordhausen, K. and Oja, H., (2017), JADE for Tensor-Valued Observation, to appear in Journal of Computational and Graphical Statistics. preprint available on ArXiv http://arxiv.org/abs/1603.05406.

See Also

JADE, tgJADE

Examples

```
n <- 1000
S <- t(cbind(rexp(n)-1,
             rnorm(n),
             runif(n, -sqrt(3), sqrt(3)),
             rt(n,5)*sqrt(0.6),
             (rchisq(n,1)-1)/sqrt(2),
             (rchisq(n,2)-2)/sqrt(4)))

dim(S) <- c(3, 2, n)

A1 <- matrix(rnorm(9), 3, 3)
A2 <- matrix(rnorm(4), 2, 2)

X <- tensorTransform(S, A1, 1)
X <- tensorTransform(X, A2, 2)

tjade <- tJADE(X)

MD(tjade$W[[1]], A1)
MD(tjade$W[[2]], A2)
tMD(tjade$W, list(A1, A2))

## Not run:
# Digit data example
# Running will take a few minutes

library(ElemStatLearn)
x <- zip.train

rows <- which(x[, 1] == 0 | x[, 1] == 1)
x0 <- x[rows, 2:257]
y0 <- x[rows, 1] + 1

x0 <- t(x0)
dim(x0) <- c(16, 16, 2199)

tjade <- tJADE(x0)
plot(tjade, col=y0)

## End(Not run)
```

---

tMD *Minimum Distance Index of a Kronecker Product*

Description

A shortcut function for computing the minimum distance index of a tensorial ICA estimate on the Kronecker product “scale” (the vectorized space).

Usage

```
tMD(W.hat, A)
```

Arguments

`W.hat`	A list of `r` unmixing matrix estimates, W_1, W_2, ..., W_r.
`A`	A list of `r` mixing matrices, A_1, A_2, ..., A_r.

Details

The function computes the minimum distance index between `W.hat[[r]] %x% ... %x% W.hat[[1]]` and `A[[r]] %x% ... %x% A[[1]]`. The index is useful for comparing the performance of a tensor-valued ICA method to that of a method using first vectorization and then some vector-valued ICA method.

Value

The value of the MD index of the Kronecker product.

Author(s)

Joni Virta

References

Ilmonen, P., Nordhausen, K., Oja, H. and Ollila, E. (2010), A New Performance Index for ICA: Properties, Computation and Asymptotic Analysis. In Vigneron, V., Zarzoso, V., Moreau, E., Gribonval, R. and Vincent, E. (editors) Latent Variable Analysis and Signal Separation, 229-236, Springer.

Virta, J., Li, B., Nordhausen, K. and Oja, H., (2017), Independent component analysis for tensor-valued data, Journal of Multivariate Analysis, doi: 10.1016/j.jmva.2017.09.008

See Also

`MD`

Examples

```
n <- 1000
S <- t(cbind(rexp(n)-1,
             rnorm(n),
             runif(n, -sqrt(3), sqrt(3)),
             rt(n,5)*sqrt(0.6),
             (rchisq(n,1)-1)/sqrt(2),
             (rchisq(n,2)-2)/sqrt(4)))
```

```
dim(S) <- c(3, 2, n)

A1 <- matrix(rnorm(9), 3, 3)
A2 <- matrix(rnorm(4), 2, 2)

X <- tensorTransform(S, A1, 1)
X <- tensorTransform(X, A2, 2)

tfobi <- tFOBI(X)

MD(tfobi$W[[2]] %x% tfobi$W[[1]], A2 %x% A1)
tMD(list(tfobi$W[[2]]), list(A2))
```

`tNSS.JD` *NSS-JD Method for Tensor-Valued Time Series*

Description

Estimates the non-stationary sources of a tensor-valued time series using separation information contained in several time intervals.

Usage

```
tNSS.JD(x, K = 12, n.cuts = NULL, eps = 1e-06, maxiter = 100, ...)
```

Arguments

`x`	Numeric array of an order at least two. It is assumed that the last dimension corresponds to the sampling units.
`K`	The number of equisized intervals into which the time range is divided. If the parameter `n.cuts` is non-`NULL` it takes preference over this argument.
`n.cuts`	Either a interval cutoffs (the cutoffs are used to define the two intervals that are open below and closed above, e.g. $(a, b]$) or `NULL` (the parameter `K` is used to define the the amount of intervals).
`eps`	Convergence tolerance for `rjd`.
`maxiter`	Maximum number of iterations for `rjd`.
`...`	Further arguments to be passed to or from methods.

Details

Assume that the observed tensor-valued time series comes from a tensorial BSS model where the sources have constant means over time but the component variances change in time. Then TNSS-JD first standardizes the series from all modes and then estimates the non-stationary sources by dividing the time scale into `K` intervals and jointly diagonalizing the covariance matrices of the `K` intervals within each mode.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

S	Array of the same size as x containing the independent components.
W	List containing all the unmixing matrices.
K	The number of intervals.
n.cuts	The interval cutoffs.
Xmu	The data location.
datatype	Character string with value "ts". Relevant for plot.tbss.

Author(s)

Joni Virta

References

Virta J., Nordhausen K. (2017): Blind source separation for nonstationary tensor-valued time series, 2017 IEEE 27th International Workshop on Machine Learning for Signal Processing (MLSP), doi: 10.1109/MLSP.2017.8168122

See Also

NSS.SD, NSS.JD, NSS.TD.JD, tNSS.SD, tNSS.TD.JD

Examples

```
# Create innovation series with block-wise changing variances
n1 <- 200
n2 <- 500
n3 <- 300
n <- n1 + n2 + n3
innov1 <- c(rnorm(n1, 0, 1), rnorm(n2, 0, 3), rnorm(n3, 0, 5))
innov2 <- c(rnorm(n1, 0, 1), rnorm(n2, 0, 5), rnorm(n3, 0, 3))
innov3 <- c(rnorm(n1, 0, 5), rnorm(n2, 0, 3), rnorm(n3, 0, 1))
innov4 <- c(rnorm(n1, 0, 5), rnorm(n2, 0, 1), rnorm(n3, 0, 3))

# Generate the observations
vecx <- cbind(as.vector(arima.sim(n = n, list(ar = 0.8), innov = innov1)),
              as.vector(arima.sim(n = n, list(ar = c(0.5, 0.1)), innov = innov2)),
              as.vector(arima.sim(n = n, list(ma = -0.7), innov = innov3)),
              as.vector(arima.sim(n = n, list(ar = 0.5, ma = -0.5), innov = innov4)))

# Vector to tensor
tenx <- t(vecx)
dim(tenx) <- c(2, 2, n)

# Run TNSS-JD
res <- tNSS.JD(tenx, K = 6)
res$W
```

```
res <- tNSS.JD(tenx, K = 12)
res$W
```

---

tNSS.SD *NSS-SD Method for Tensor-Valued Time Series*

Description

Estimates the non-stationary sources of a tensor-valued time series using separation information contained in two time intervals.

Usage

```
tNSS.SD(x, n.cuts = NULL)
```

Arguments

x	Numeric array of an order at least two. It is assumed that the last dimension corresponds to the sampling units.
n.cuts	Either a 3-vector of interval cutoffs (the cutoffs are used to define the two intervals that are open below and closed above, e.g. $(a, b]$) or NULL (the time range is sliced into two parts of equal size).

Details

Assume that the observed tensor-valued time series comes from a tensorial BSS model where the sources have constant means over time but the component variances change in time. Then TNSS-SD estimates the non-stationary sources by dividing the time scale into two intervals and jointly diagonalizing the covariance matrices of the two intervals within each mode.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

S	Array of the same size as x containing the independent components.
W	List containing all the unmixing matrices.
EV	Eigenvalues obtained from the joint diagonalization.
n.cuts	The interval cutoffs.
Xmu	The data location.
datatype	Character string with value "ts". Relevant for plot.tbss.

Author(s)

Joni Virta

References

Virta J., Nordhausen K. (2017): Blind source separation for nonstationary tensor-valued time series, 2017 IEEE 27th International Workshop on Machine Learning for Signal Processing (MLSP), doi: 10.1109/MLSP.2017.8168122

See Also

`NSS.SD`, `NSS.JD`, `NSS.TD.JD`, `tNSS.JD`, `tNSS.TD.JD`

Examples

```
# Create innovation series with block-wise changing variances

# 9 smooth variance structures
var_1 <- function(n){
  t <- 1:n
  return(1 + cos((2*pi*t)/n)*sin((2*150*t)/(n*pi)))
}

var_2 <- function(n){
  t <- 1:n
  return(1 + sin((2*pi*t)/n)*cos((2*150*t)/(n*pi)))
}

var_3 <- function(n){
  t <- 1:n
  return(0.5 + 8*exp((n+1)^2/(4*t*(t - n - 1))))
}

var_4 <- function(n){
  t <- 1:n
  return(3.443 - 8*exp((n+1)^2/(4*t*(t - n - 1))))
}

var_5 <- function(n){
  t <- 1:n
 return(0.5 + 0.5*gamma(10)/(gamma(7)*gamma(3))*(t/(n + 1))^(7 - 1)*(1 - t/(n + 1))^(3 - 1))
}

var_6 <- function(n){
  t <- 1:n
  res <- var_5(n)
  return(rev(res))
}

var_7 <- function(n){
  t <- 1:n
  return(0.2+2*t/(n + 1))
}

var_8 <- function(n){
  t <- 1:n
```

```
  return(0.2+2*(n + 1 - t)/(n + 1))
}

var_9 <- function(n){
  t <- 1:n
  return(1.5 + cos(4*pi*t/n))
}


# Innovation series
n <- 1000

innov1 <- c(rnorm(n, 0, sqrt(var_1(n))))
innov2 <- c(rnorm(n, 0, sqrt(var_2(n))))
innov3 <- c(rnorm(n, 0, sqrt(var_3(n))))
innov4 <- c(rnorm(n, 0, sqrt(var_4(n))))
innov5 <- c(rnorm(n, 0, sqrt(var_5(n))))
innov6 <- c(rnorm(n, 0, sqrt(var_6(n))))
innov7 <- c(rnorm(n, 0, sqrt(var_7(n))))
innov8 <- c(rnorm(n, 0, sqrt(var_8(n))))
innov9 <- c(rnorm(n, 0, sqrt(var_9(n))))

# Generate the observations
vecx <- cbind(as.vector(arima.sim(n = n, list(ar = 0.9), innov = innov1)),
              as.vector(arima.sim(n = n, list(ar = c(0, 0.2, 0.1, -0.1, 0.7)),
              innov = innov2)),
              as.vector(arima.sim(n = n, list(ar = c(0.5, 0.3, -0.2, 0.1)),
              innov = innov3)),
              as.vector(arima.sim(n = n, list(ma = -0.5), innov = innov4)),
              as.vector(arima.sim(n = n, list(ma = c(0.1, 0.1, 0.3, 0.5, 0.8)),
              innov = innov5)),
              as.vector(arima.sim(n = n, list(ma = c(0.5, -0.5, 0.5)), innov = innov6)),
              as.vector(arima.sim(n = n, list(ar = c(-0.5, -0.3), ma = c(-0.2, 0.1)),
              innov = innov7)),
           as.vector(arima.sim(n = n, list(ar = c(0, -0.1, -0.2, 0.5), ma = c(0, 0.1, 0.1, 0.6)),
              innov = innov8)),
              as.vector(arima.sim(n = n, list(ar = c(0.8), ma = c(0.7, 0.6, 0.5, 0.1)),
              innov = innov9)))


# Vector to tensor
tenx <- t(vecx)
dim(tenx) <- c(3, 3, n)


# Run TNSS-SD
res <- tNSS.SD(tenx)
res$W
```

`tNSS.TD.JD` *TNSS-TD-JD Method for Tensor-Valued Time Series*

Description

Estimates the non-stationary sources of a tensor-valued time series using separation information contained in several time intervals and lags.

Usage

```
tNSS.TD.JD(x, K = 12, lags = 0:12, n.cuts = NULL, eps = 1e-06, maxiter = 100, ...)
```

Arguments

`x`	Numeric array of an order at least two. It is assumed that the last dimension corresponds to the sampling units.
`K`	The number of equisized intervals into which the time range is divided. If the parameter `n.cuts` is non-`NULL` it takes preference over this argument.
`lags`	The lag set for the autocovariance matrices.
`n.cuts`	Either a interval cutoffs (the cutoffs are used to define the two intervals that are open below and closed above, e.g. $(a, b]$) or `NULL` (the parameter `K` is used to define the the amount of intervals).
`eps`	Convergence tolerance for `rjd`.
`maxiter`	Maximum number of iterations for `rjd`.
`...`	Further arguments to be passed to or from methods.

Details

Assume that the observed tensor-valued time series comes from a tensorial BSS model where the sources have constant means over time but the component variances change in time. Then TNSS-TD-JD first standardizes the series from all modes and then estimates the non-stationary sources by dividing the time scale into `K` intervals and jointly diagonalizing the autocovariance matrices (specified by `lags`) of the `K` intervals within each mode.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

`S`	Array of the same size as x containing the independent components.
`W`	List containing all the unmixing matrices.
`K`	The number of intervals.
`lags`	The lag set.
`n.cuts`	The interval cutoffs.
`Xmu`	The data location.
`datatype`	Character string with value "ts". Relevant for `plot.tbss`.

Author(s)

Joni Virta

References

Virta J., Nordhausen K. (2017): Blind source separation for nonstationary tensor-valued time series, 2017 IEEE 27th International Workshop on Machine Learning for Signal Processing (MLSP), doi: 10.1109/MLSP.2017.8168122

See Also

`NSS.SD`, `NSS.JD`, `NSS.TD.JD`, `tNSS.SD`, `tNSS.JD`

Examples

```
# Create innovation series with block-wise changing variances
n1 <- 200
n2 <- 500
n3 <- 300
n <- n1 + n2 + n3
innov1 <- c(rnorm(n1, 0, 1), rnorm(n2, 0, 3), rnorm(n3, 0, 5))
innov2 <- c(rnorm(n1, 0, 1), rnorm(n2, 0, 5), rnorm(n3, 0, 3))
innov3 <- c(rnorm(n1, 0, 5), rnorm(n2, 0, 3), rnorm(n3, 0, 1))
innov4 <- c(rnorm(n1, 0, 5), rnorm(n2, 0, 1), rnorm(n3, 0, 3))

# Generate the observations
vecx <- cbind(as.vector(arima.sim(n = n, list(ar = 0.8), innov = innov1)),
              as.vector(arima.sim(n = n, list(ar = c(0.5, 0.1)), innov = innov2)),
              as.vector(arima.sim(n = n, list(ma = -0.7), innov = innov3)),
              as.vector(arima.sim(n = n, list(ar = 0.5, ma = -0.5), innov = innov4)))

# Vector to tensor
tenx <- t(vecx)
dim(tenx) <- c(2, 2, n)

# Run TNSS-TD-JD
res <- tNSS.TD.JD(tenx)
res$W

res <- tNSS.TD.JD(tenx, K = 6, lags = 0:6)
res$W
```

`tPCA` *PCA for Tensor-Valued Observations*

Description

Computes the tensorial principal components.

Usage

```
tPCA(x, p = NULL, d = NULL)
```

Arguments

x
: Numeric array of an order at least three. It is assumed that the last dimension corresponds to the sampling units.

p
: A vector of the percentages of variation per each mode the principal components should explain.

d
: A vector of the exact number of components retained per each mode. At most one of this and the previous argument should be supplied.

Details

The observed tensors (array) X of size $p_1 \times p_2 \times \ldots \times p_r$ measured on N units are projected from each mode on the eigenspaces of the m-mode covariance matrices of the corresponding modes. As in regular PCA, by retaining only some subsets of these projections (indices) with respective sizes $d_1, d_2, ...d_r$, a dimension reduction can be carried out, resulting into observations tensors of size $d_1 \times d_2 \times \ldots \times d_r$. In R the sample of X is saved as an `array` of dimensions $p_1, p_2, \ldots, p_r, N$.

Value

A list containing the following components:

S
: Array of the same size as x containing the principal components.

U
: List containing the rotation matrices

D
: List containing the amounts of variance explained by each index in each mode.

p_comp
: The percentages of variation per each mode that the principal components explain.

Xmu
: The data location.

Author(s)

Joni Virta

References

Virta, J., Taskinen, S. and Nordhausen, K. (2016), Applying fully tensorial ICA to fMRI data, Signal Processing in Medicine and Biology Symposium (SPMB), 2016 IEEE, doi: 10.1109/SPMB.2016.7846858

Examples

```
# Digit data example

library(ElemStatLearn)
x <- zip.train

rows <- which(x[, 1] == 0 | x[, 1] == 1)
x0 <- x[rows, 2:257]
y0 <- x[rows, 1] + 1

x0 <- t(x0)
```

```
dim(x0) <- c(16, 16, 2199)


tpca <- tPCA(x0, d = c(2, 2))
pairs(t(apply(tpca$S, 3, c)), col=y0)
```

---

tPP *Projection pursuit for Tensor-Valued Observations*

Description

Applies mode-wise projection pursuit to tensorial data with respect to the chosen measure of interestingness.

Usage

```
tPP(x, nl = "pow3", eps = 1e-6, maxiter = 100)
```

Arguments

x	Numeric array of an order at least three. It is assumed that the last dimension corresponds to the sampling units.
nl	The chosen measure of interestingness/objective function. Current choices include pow3 (default) and skew, see the details below
eps	The convergence tolerance of the iterative algortihm.
maxiter	The maximum number of iterations.

Details

The observed tensors (arrays) X of size $p_1 \times p_2 \times \ldots \times p_r$ measured on N units are standardized from each mode and then projected mode-wise onto the directions that maximize the L_2-norm of the vector of the values $E[G(u_k^T X X^T u_k)] - E[G(c^2)]$, where G is the chosen objective function and c^2 obeys the chi-squared distribution with q degress of freedom. Currently the function allows the choices $G(x) = x^2$ (pow3) and $G(x) = x\sqrt{x}$ (skew), which correspond roughly to the maximization of kurtosis and skewness, respectively. The algorithm is the multilinear extension of FastICA, where the names of the objective functions also come from.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

S	Array of the same size as x containing the estimated components.
W	List containing all the unmixing matrices.
iter	The numbers of iteration used per mode.
Xmu	The data location.
datatype	Character string with value "iid". Relevant for plot.tbss.

Author(s)

Joni Virta

References

Nordhausen, K. and Virta, J. (2018), Tensorial projection pursuit, Manuscript in preparation.

Hyvarinen, A. (1999) Fast and robust fixed-point algorithms for independent component analysis, IEEE transactions on Neural Networks 10.3: 626-634.

See Also

fICA, NGPP

Examples

```
n <- 1000
S <- t(cbind(rexp(n)-1,
             rnorm(n),
             runif(n, -sqrt(3), sqrt(3)),
             rt(n,5)*sqrt(0.6),
             (rchisq(n,1)-1)/sqrt(2),
             (rchisq(n,2)-2)/sqrt(4)))

dim(S) <- c(3, 2, n)

A1 <- matrix(rnorm(9), 3, 3)
A2 <- matrix(rnorm(4), 2, 2)

X <- tensorTransform(S, A1, 1)
X <- tensorTransform(X, A2, 2)

tpp <- tPP(X)

MD(tpp$W[[1]], A1)
MD(tpp$W[[2]], A2)
tMD(tpp$W, list(A1, A2))
```

---

tSIR *SIR for Tensor-Valued Observations*

Description

Computes the tensorial SIR.

Usage

```
tSIR(x, y, h = 10, ...)
```

Arguments

x	Numeric array of an order at least three. It is assumed that the last dimension corresponds to the sampling units.
y	A numeric or factor response vector.
h	The number of slices. If y is a factor the number of factor levels is automatically used as the number of slices.
...	Arguments passed on to quantile.

Details

Computes the mode-wise sliced inverse regression (SIR) estimators for a tensor-valued data set and a univariate response variable.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

S	Array of the same size as x containing the predictors.
W	List containing all the unmixing matrices.
Xmu	The data location.
datatype	Character string with value "iid". Relevant for plot.tbss.

Author(s)

Joni Virta, Klaus Nordhausen

Examples

```
library(ElemStatLearn)
x <- zip.train

rows <- which(x[, 1] == 0 | x[, 1] == 3)
x0 <- x[rows, 2:257]
y0 <- as.factor(x[rows, 1])

x0 <- t(x0)
dim(x0) <- c(16, 16, length(y0))


res <- tSIR(x0, y0)
plot(res$S[1, 1, ], res$S[1, 2, ], col = y0)
```

tSOBI *SOBI for Tensor-Valued Time Series*

Description

Computes the tensorial SOBI for time series where at each time point a tensor of order r is observed.

Usage

```
tSOBI(x, lags = 1:12, maxiter = 100, eps = 1e-06)
```

Arguments

x	Numeric array of an order at least two. It is assumed that the last dimension corresponds to the time.
lags	Vector of integers. Defines the lags used for the computations of the autocovariances.
maxiter	Maximum number of iterations. Passed on to rjd.
eps	Convergence tolerance. Passed on to rjd.

Details

It is assumed that S is a tensor (array) of size $p_1 \times p_2 \times \ldots \times p_r$ measured at time points $1, \ldots, T$. The assumption is that the elements of S are uncorrelated, centered and weakly stationary time series and are mixed from each mode m by the mixing matrix A_m, $m = 1, \ldots, r$, yielding the observed time series X. In R the sample of X is saved as an `array` of dimensions $p_1, p_2, \ldots, p_r, T$.

`tSOBI` recovers then based on `x` the underlying uncorrelated time series S by estimating the r unmixing matrices $W_1, \ldots, W_r$ using the lagged joint autocovariances specified by `lags`.

If `x` is a matrix, that is, $r = 1$, the method reduces to SOBI and the function calls `SOBI`.

Value

A list with class 'tbss', inheriting from class 'bss', containing the following components:

S	Array of the same size as x containing the estimated uncorrelated sources.
W	List containing all the unmixing matrices
Xmu	The data location.
datatype	Character string with value "ts". Relevant for plot.tbss.

Author(s)

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References

Virta, J. and Nordhausen, K., (2017), Blind source separation of tensor-valued time series. Signal Processing 141, 204-216, doi: 10.1016/j.sigpro.2017.06.008

See Also

SOBI, rjd

Examples

```
n <- 1000
S <- t(cbind(as.vector(arima.sim(n = n, list(ar = 0.9))),
             as.vector(arima.sim(n = n, list(ar = -0.9))),
             as.vector(arima.sim(n = n, list(ma = c(0.5, -0.5)))),
             as.vector(arima.sim(n = n, list(ar = c(-0.5, -0.3)))),
          as.vector(arima.sim(n = n, list(ar = c(0.5, -0.3, 0.1, -0.1), ma=c(0.7, -0.3)))),
          as.vector(arima.sim(n = n, list(ar = c(-0.7, 0.1), ma = c(0.9, 0.3, 0.1, -0.1))))))
dim(S) <- c(3, 2, n)

A1 <- matrix(rnorm(9), 3, 3)
A2 <- matrix(rnorm(4), 2, 2)

X <- tensorTransform(S, A1, 1)
X <- tensorTransform(X, A2, 2)

tsobi <- tSOBI(X)

MD(tsobi$W[[1]], A1)
MD(tsobi$W[[2]], A2)
tMD(tsobi$W, list(A1, A2))
```

Index

∗Topic **array**
k_tJADE, 3
mModeAutoCovariance, 5
mModeCovariance, 6
tensorBSS-package, 2
tensorCentering, 10
tensorStandardize, 11
tensorTransform, 12
tensorVectorize, 13
tFOBI, 14
tgFOBI, 16
tgJADE, 18
tJADE, 20
tMD, 21
tNSS.JD, 23
tNSS.SD, 25
tNSS.TD.JD, 27
tPCA, 29
tPP, 31
tSIR, 32
tSOBI, 34
∗Topic **methods**
plot.tbss, 7
∗Topic **multivariate**
k_tJADE, 3
tensorBSS-package, 2
tFOBI, 14
tgFOBI, 16
tgJADE, 18
tJADE, 20
tMD, 21
tNSS.JD, 23
tNSS.SD, 25
tNSS.TD.JD, 27
tPCA, 29
tPP, 31
tSIR, 32
tSOBI, 34
∗Topic **package**
tensorBSS-package, 2
∗Topic **ts**
tensorBSS-package, 2
tgFOBI, 16
tgJADE, 18
tSOBI, 34
∗Topic **utilities**
mModeAutoCovariance, 5
mModeCovariance, 6
selectComponents, 9
tensorCentering, 10
tensorStandardize, 11
tensorTransform, 12
tensorVectorize, 13

array, *3*, *15*, *17*, *18*, *20*, *30*, *34*

fICA, *32*
FOBI, *15*

gFOBI, *17*
gJADE, *18*, *19*

JADE, *4*, *20*, *21*

k_JADE, *3*, *4*
k_tJADE, 3

MD, *22*
mModeAutoCovariance, 5, *7*
mModeCovariance, *6*, 6

NGPP, *32*
NSS.JD, *24*, *26*, *29*
NSS.SD, *24*, *26*, *29*
NSS.TD.JD, *24*, *26*, *29*

pairs, *8*
plot.tbss, *4*, *7*, *15*, *17*, *19*, *20*, *24*, *25*, *28*, *31*, *33*, *34*
plot.ts, *8*

quantile, *33*

rjd, *3*, *16–20*, *23*, *28*, *34, 35*

selectComponents, *8*, 9
SOBI, *34, 35*

tensorBSS *(*tensorBSS-package*)*, 2
tensorBSS-package, 2
tensorCentering, 10
tensorStandardize, 11
tensorTransform, 12
tensorVectorize, 13
tFOBI, *3*, 14, *17*, *20*
tgFOBI, *15*, 16
tgJADE, 18, *20, 21*
tJADE, *3, 4*, *18, 19*, 20
tMD, 21
tNSS.JD, 23
tNSS.SD, 25
tNSS.TD.JD, 27
tPCA, 29
tPP, 31
tSIR, 32
tSOBI, *8*, 34