Reading Assignment

T&F chapters (or the J&W chapter) on MANOVA and canonical correlation.

1. Review of repeated-measures ANOVA

Last semester we covered repeated-measures ANOVA. I emphasized my preference for testing contrasts instead of omnibus tests. Recall that omnibus tests in the context of repeated measures are difficult to conduct because there is much “pooling” that needs to occur to compute an error term. That is, in order to have a single error term for all tests, we assume homogeneity of variances (across groups and variables) and assume a kind of homogeneity of covariances (also across groups and variables). In order to do that amount of pooling we had to make additional assumptions like compound symmetry.

Instead of doing all that pooling to compute a single error term, we opted for a technique that allowed each contrast to have its own error term, thus eliminating the need to pool across time periods to create an error term. We called that the “multivariate approach” to repeated measures (Maxwell & Delaney devoted two chapters to the traditional pooling approach and two chapters to the newer multivariate approach). You should review the lecture notes on repeated measures from last semester before continuing.

I will now use our new knowledge of linear algebra and PCA to show how a simple formulation can handle any contrast in any ANOVA design (though here I’ll just show a special case of the more general formulation). The results of the present section are identical to what we did last semester (i.e., creating new variables by weighting existing variables with the contrast weights as we did in LN5 showing the connection between the paired t test and a one sample t test on the difference between two times). This exercise will help to reinforce some of the new material we’ve learned this semester, and set the stage for how we will handle multivariate ANOVA.

First, we need to define some terms. Let $\mathbf{X}$ be a matrix of means arranged so that groups go along the rows and variables go along the columns. For example, the two-sample $t$ test has two means (one for each group) and corresponds to an $\mathbf{X}$ with two rows and one column. There is one column because in the classic example there is only one dependent variable.
A second example: the paired $t$ test has two means (one for each time) and corresponds to an $X$ with one row and two columns. There is one row because there is one group.

A third example: a 2 (within) $\times$ 2 (between) ANOVA consists of $X$ with two columns (repeated times) and two rows (two groups).

Let lowercase “a” denote a contrast on the within-subject variables, and lowercase “c” denote a contrast on between-subject variables. We’ll adopt a convention that all contrasts are column vectors.

The contrast value $\hat{I}$ can be written as

$$\hat{I} = c^t X a$$

where the superscript $t$ denotes the transpose. Be sure you understand this equation and how it relates to $\hat{I}$ from previous lectures.

If there is only one variable then $a$ is the contrast (1) and $\hat{I}$ is the usual $\sum c_i^t X$. When there is only one group the contrast $c$ is (1) and $\hat{I}$ reduces to $\sum Xa$. The conceptual advantage of the present system is that it can handle both between-subjects and within-subjects contrasts simultaneously.

Next, we need an error term. Recall that last semester we had the MSE term play the role of error. Now, because we have more than one variable, we need an MSE matrix. This matrix is a square matrix and has as many rows (and columns) as there are variables. It looks much like a correlation matrix but instead of containing correlations it contains MSEs along the diagonal and cross-variable MSEs everywhere else. It is pooled over groups, so the usual equality of variance assumption over groups is made but there will be no pooling over variables. I’ll call this MSE matrix $S$. 
The computation of matrix $S$ is not easy. SPSS prints a related matrix as part of the output from MANOVA as the SSCP error matrix (if you want to use this matrix, you’ll need to divide the SSCP matrix in the MANOVA output by the error degrees of freedom to get the matrix $S$). I’ll put R code on canvas for how to compute $S$ using a little function I wrote called ganova (general ANOVA). Matrix $S$ contains the relevant information to create the appropriate error term (e.g., as needed for nested effects, random effects, etc).

The standard error of $\hat{I}$ can be expressed as

$$\sqrt{\left(\sum \frac{c^2}{n_i}\right) a^t S a} \quad (12-2)$$

Finally, one can divide $\hat{I}$ by its standard error and test the result using a $t$ distribution with $N - (\text{number of groups})$ degrees of freedom. To remind you, this just uses the same logic from last semester including the hypothesis testing template. The observed $t$ is given by

$$t = \frac{\hat{I}}{se(\hat{I})} \quad (12-3)$$

$$= \frac{a^t X a}{\sqrt{\left(\sum \frac{c^2}{n_i}\right) a^t S a}} \quad (12-4)$$

This $t$ observed is compared to the $t$ critical.

A student and I wrote a short SPSS macro that implements this matrix formulation of contrasts. It yields identical results to the MANOVA command. Feel free to use it, though we don’t guarantee it is bug free and it doesn’t have a lot of bells and whistles (e.g., doesn’t do plots, doesn’t handle missing data). The code and instructions on how to use it are posted on the class web site. The most recent issues with this SPSS code are that it needs to have SPSS run as administrator. A former GSI, Dave Hauser, wrote a further extension to this code that allows you to add this program to the menu system in SPSS, so one could interact with it using dialogue boxes. This code is also on the class website.

I implemented a similar idea in R but it still needs some work. See the canvas site, ganova-tutorial.Rmd file (and corresponding html output file) if you are interested. The point is that one can do complex contrasts with a very simple interface: specify the repeated measures contrast $a$ and the between-subjects contrast $b$ and you’re done. The basic essentials are there but more programming is needed to the R code production ready (e.g., prettier printing of output, extension to missing data, etc).

If you know how to program (whether it be in a language like python or C, or know your way
around a spreadsheet program like Excel), it may be a good learning experience to program this general contrast formulation yourself. If you do a lot of contrasts on within-subjects designs in your research, you may find it useful too, much easier to run contrasts than using the SPSS MANOVA or GLM command or trying to figure out how to do this in R (recall the extremely long appendix in LN5 illustrating half a dozen ways to do repeated measures in R and the careful attention that needs to be paid in order to get each one of those approaches done correctly).

SPSS now has a built in feature as part of GLM that allows you to implement these two types of contrasts (between-subjects and within-subjects). It is called the LBM=K custom hypotheses. The L matrix is the contrasts on the between subjects, the M matrix is the contrast within subjects, B are estimates, and K are the hypothesized constants (usually set to zero in most null hypothesis settings).

You can say for example

```
GLM dv BY iv1 iv2
   /method = sstype(3)
   /intercept = include
   /LMATRIX 'levels of iv1 at each level of iv2'
     iv1 1 -1 iv1*iv2 1 -1 0 0 0 0 ;
     iv1 1 -1 iv1*iv2 0 0 1 -1 0 0 ;
     iv1 1 -1 iv1*iv2 0 0 0 0 1 -1
   /print = test(lmatrix)
   /design iv1 iv2 iv1*iv2
```

This set of contrasts is decomposing the sum of squares for each pair of iv1 comparisons at each level of iv2. For output you’ll get a print out of the LMATRIX, an omnibus test for all contrasts listed in the LMATRIX (unfortunately it is called a “contrast” even though it can be made up of multiple single degree of freedom contrasts), and separate tests for each line in the LMATRIX syntax. Apparently, SPSS requires that both the main effect contrast “iv1” and its corresponding higher order interaction “iv1*iv2” be included in order to run. I haven’t played around too much with different ways of writing this command. The documentation is pretty sketchy and I don’t find the syntax very intuitive.

Similarly, you can specify contrasts over repeated measures using the MMATRIX and you can set specific values of the null hypothesis using the KMATRIX (the default is zero).

So far, this section on comparisons in both repeated measures and between subjects ANOVA focuses on specific “single degree of freedom” comparisons (aka contrasts). If you need to do omnibus tests, things get tricky as we saw in Lecture Notes 5 because we need to aggregate
over multiple contrasts. If each contrast has a different error term, then a combined error term over multiple contrasts doesn’t make much sense. Recall there are two basic approaches: one involves pooling the error matrix and one that specifies a unique error for every test. Within each of these basic approaches there are some variants, such as within the pooling approach one could use a Greenhouse-Geisser correction and within the separate variance approach one can use a multivariate approach or a random effects approach, different types of estimation routines like maximum likelihood, etc.

We now return to the multivariate approach to repeated measures ANOVA that I briefly presented in Lecture Notes 5. Given our new knowledge of PCA and linear algebra (Lecture Notes 11) as well as the contrast logic I introduced in the previous section of these lecture notes we can gain a deeper understanding about the multivariate approach.

2. Multivariate ANOVA

(a) Overview: MANOVA as a procedure for omnibus tests

One feature of multivariate ANOVA is that it provides a way to test omnibus tests in the context of repeated measures without making as stringent assumptions.

The (silly) standard “textbook logic” for MANOVA involves cases where you have multiple dependent variables and an ANOVA-type design. The story goes like this. (1) You first run a MANOVA to get the “mother of all omnibus tests” in the sense that the test is corrected for multiple measures and multiple groups. (2) If the MANOVA is significant, then you have the green light to run individual omnibus tests on each dependent variable. (3) If the ANOVAs on the individual dependent variables are significant, then you have the green light to run individual contrasts on each dependent variable. If at any point a test is not significant you stop. Just like the kid’s game of green light, red light.

By now you know how I feel about omnibus tests, so I won’t go into a discussion of their limitations here. Let’s just say that there may be a time in your career where you may be forced to run an omnibus test on a repeated measures design. If so, you have two options. You can go the route of correcting degrees of freedom in a Welch-like way (these were the Greenhouse-Geisser and Hyndt-Feldt tests we discussed last semester). Or you can run a multivariate ANOVA, which has a better way of aggregating the error term over all the measures. Aficionados of omnibus tests tend to prefer the multivariate ANOVA over the Welch-like corrections. But, can we really trust the opinions of those who advocate omnibus tests...? So, if you can avoid omnibus tests and just do contrasts on repeated measures variables, you’ll be much better off.

It turns out that there is another use of multivariate ANOVA, which I find more palatable
and may turn out to be quite useful in your research.

(b) MANOVA as a way to find an optimal contrast over variables (aka PCA marries ANOVA)

For me, the usefulness of a multivariate ANOVA is that it provides optimal “contrast” weights for the dependent variables. That is, it provides a way of finding the “best” contrast possible over the dependent variables. One can then interpret this optional contrast to see which variables are related to group differences. As we will see, these optimal weights lead to new variables that are interpreted much like components in a PCA. So multivariate ANOVA computed in the way advocated in this subsection of the lecture notes amounts to a hybrid of PCA with ANOVA, a way of comparing components across groups.

The basic idea is similar to the intuition underlying Scheffe’s observation that there exists a “maximum” contrast that has a sum of squares that is identical to SSB, even when SSB has more than one degree of freedom. Scheffe’s result applies to a contrast over groups, it turns out there is an analogous contrast over variables that is also “maximal” in the sense that it gives the best way to linearly weight the variables in order to maximize the significance test associated with the contrast. As we will see later, this “maximal” contrast also has a Scheffe-like correction associated with it.

In order to get the intuition of a maximal contrast over variables I need to develop some of the pieces. It turns out that this maximal contrast is equivalent to the first eigenvector that falls out of a natural matrix in the ANOVA context (sort of a “PCA meets ANOVA” B movie).

First, we need the matrix analogs of SSB (sum of squares between) and SSW (sum of squares within).

Recall that at the beginning of these lecture notes we used “a” to refer to a contrast on within-subject factors. In the case of a within-subjects factor, the “a” represented contrasts selected by the analyst to test a linear hypothesis over variables. MANOVA extends this logic by computing the optimal contrast “a” that best weights the variables. As we will see, this contrast “a” will be an eigenvector. So, in a within-subjects ANOVA the researcher selects the contrast, whereas in MANOVA, the algorithm selects the contrast.

The F test for this eigenvector “a” is given by

$$F(a) = \frac{a^t H a \ N - p}{a^t E a \ p - 1} \quad (12-5)$$

where $p$ is the number of variables, $a$ is the eigenvector of a new matrix $E^{-1}H$ (which
is intuitively SSB/SSW in matrix terms), $E$ is the SSCP error matrix, $H$ is the SSCP hypothesis matrix (SSCP stands for “sum of square cross products”), and $N$ is the sample size. The degrees of freedom for the $F$ test are $(p, N-p)$. The $F$ test examines whether the optimal way to linearly combine the variables yields an $\hat{I}$ that is statistically significant.

The SSCP error matrix $E$ is the matrix analog of SSW and the SSCP hypothesis matrix $H$ is the matrix analog of SSB in an ANOVA. The usual SSW and SSB for each individual variable are along the diagonals of the $E$ and $H$ matrix, respectively. The off-diagonals represent the cross-product terms (i.e., cross-variable terms). The term $E^{-1}H$ is the matrix analog of SSB/SSW, which is one of the important ingredients in constructing the $F$ test, as we saw in the ANOVA section of the course.

Example. Here is a data set with 10 variables (a standard measure of self-esteem). There were 252 male and female participants. Each participant responded on a four point scale to each of the 10 items below.

i. At times I think I am no good at all.
ii. I take a positive view of myself.
iii. All in all, I am inclined to feel that I am a failure.
iv. I wish I could have more respect for myself.
v. I certainly feel useless at times.
vi. I feel that I am a person of worth, at least on an equal plane with others.
vii. On the whole, I am satisfied with myself.
viii. I feel that I do not have much to be proud of.
ix. I feel that I have a number of good qualities.
x. I am able to do things as well as most other people.

Some questions are worded positively (i.e., “I am good”) whereas others are worded negatively (i.e., “I am bad”)–we’ll come back to this later. For each of the 10 questions subjects responded a number 0, 1, 2 or 3, depending on their agreement to the statement.

The first 10 variables in the data set are responses to these 10 questions, coded from 0-3 where 0 represents strongly disagree, 1 represents mildly disagree, 2 represents mildly agree and 3 represents strongly agree. In addition, the sex of the subject is also coded (1=female, 2=male).

To save time and space, I omit the descriptive statistics. Normally, the 20 means (10 variables by 2 sexes) should be printed in a table or a figure. Assumptions were checked and everything looked fine: normality, equal variance across sexes for each variable, linearity in scatterplots for all combinations of variables (separately by sex), and independence.
data list free
/ v01 v02 v03 v04 v05 v06 v07 v08 v09 v10 sex.
begin data
  0 2 0 0 0 2 2 0 3 3 1
  2 2 1 2 2 2 2 1 2 1 1
  0 2 0 2 2 3 2 0 3 3 1
  2 2 0 0 2 3 3 1 2 2 1
  0 2 0 1 0 2 2 0 2 2 1
  2 3 0 0 2 3 3 1 3 2 1
[LOTS MORE DATA]
end data.

manova v01 v02 v03 v04 v05 v06 v07 v08 v09 v10 by sex(1,2)
/discrim all alpha(1).

EFFECT .. SEX
Multivariate Tests of Significance (S = 1, M = 4, N = 119 1/2)

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<thead>
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<th>Test Name</th>
<th>Value</th>
<th>Exact F</th>
<th>Hypoth. DF</th>
<th>Error DF</th>
<th>Sig. of F</th>
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Note.. F statistics are exact.

EFFECT .. SEX (Cont.)
Univariate F-tests with (1,250) D. F.

<table>
<thead>
<tr>
<th>Variable</th>
<th>Hypoth. SS</th>
<th>Error SS</th>
<th>Hypoth. MS</th>
<th>Error MS</th>
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<td>V02</td>
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<td>V03</td>
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<td>.63497</td>
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<tr>
<td>V04</td>
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<td>.82098</td>
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<td>.943</td>
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<tr>
<td>V05</td>
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<td>188.04360</td>
<td>.63497</td>
<td>.75217</td>
<td>.84418</td>
<td>.359</td>
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<tr>
<td>V06</td>
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<td>88.70686</td>
<td>.00742</td>
<td>.35483</td>
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<td>.885</td>
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<tr>
<td>V07</td>
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<tr>
<td>V08</td>
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<td>V09</td>
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<td>.32736</td>
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<td>V10</td>
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EFFECT .. SEX (Cont.)
Raw discriminant function coefficients

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<th>Value</th>
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<tbody>
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<td>2</td>
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<tr>
<td>3</td>
<td>.81825</td>
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<tr>
<td>4</td>
<td>.03137</td>
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<tr>
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</tr>
<tr>
<td>9</td>
<td>-.50816</td>
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<tr>
<td>10</td>
<td>.70854</td>
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EFFECT .. SEX (Cont.)
Standardized discriminant function coefficients

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<tbody>
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</tr>
</tbody>
</table>
First, look at the multivariate tests of significance. These report omnibus tests over the 10 variables of males vs. females. No statistically significant result was observed. The omnibus $F$ test was .61. The test on the best statistical footing is Wilks test (it is based on the likelihood ratio test). The Pillais test is based on the Lagrangian multiplier test, and Roy’s test is based on the Wald test. In this particular example, all the tests produced the identical $F$ test, but in general they will not always agree. When they disagree, I’d believe the Wilks test over the others. Another difference is that Roy’s test focuses only on the first eigenvalue/eigenvector pair whereas the others pool over all possible eigenvectors. Pillai appears to be more robust to violations of normality and homogeneity of covariance but the appropriateness of which test to choose under which situation is not well-understood. How all these tests differ and in tests are best under what conditions are open research questions.

After the multivariate tests, the output presents univariate tests on each variable separately. In the present example, these univariate tests are identical to performing a two-sample $t$ test separately on each of the 10 variables.
Some people worry about the multiplicity problem with all those univariate tests, so they devised a little scheme. Run the multivariate test. If that is significant, then go on to the separate univariate tests. Otherwise, stop because the omnibus multivariate wasn’t significant. By this logic we would not look at the individual two sample t tests in this example because the omnibus test was not significant.

The SPSS output lists “s, m and N”. These are defined as follows:

\[
\begin{align*}
  s &= \min(T-1, p) \\
  m &= \frac{|T - p| - 1}{2} \\
  N &= \frac{\text{number of subjects} - T - p - 1}{2}
\end{align*}
\]

where \( T \) is number of groups and \( p \) is number of variables. When \( s = 1 \), then all three multivariate tests are equivalent and are distributed as F.

What I want to show, however, is the usual information present in the SPSS output, which suggests an interesting way to interpret the results of MANOVA. Immediately after the univariate tests, there is a section labelled the “raw discriminant function coefficients”. This is the first eigenvector of the matrix \( E^{-1}H \) that I discussed above. It tells you how to weight the variables to create a new single variable. Note that this is analogous to the factor score coefficient matrix printed in principal components. The eigenvector can be interpreted as a set of weights and thus provides information about which variables distinguish the groups. For example, by looking at the eigenvector in the above example we see that some variables had weights very close to zero (relative to other variables), so we know that those variables probably would not be related to any sex differences had there been a significant sex effect.

The next part of the output lists discriminant function coefficients for standardized variables (i.e., if all your variables were standardized to Z-scores). This latter output may be easier to interpret than the “raw coefficients” when the variables themselves are on different scales. The raw coefficients are obviously influenced by scale and so you need to be mindful of scale when interpreting the raw coefficients. The standardized coefficients have been purged of scale. We saw this last semester in the context of regression (raw beta or standardized beta) and also in PCA where we looked at either the factor score coefficient matrix or the factor matrix.

The last part of the output presents the correlations between the individual variables and the “factor scores” created with the raw weights. This matrix of correlations is analogous to the “components matrix” in the PCA output. As with PCA, some people prefer interpreting these correlations rather than the coefficients themselves.

Actually, these are not simple correlations but partial correlations using the grouping
variable as the variable that is partialled out (recall partial correlations from an earlier regression lecture). You can double check this by manually creating the factor score by multiplying the raw coefficient weights by each variable and summing to create a new factor score. Then correlate the new factor score with each variable using the SPSS partial correlation program with sex of subject as the control variable. The rationale is that these correlations should be independent from differences between group means.

Here I illustrate this partial correlation. First, compute the variable newvar, which is the weights sum of the 10 observed variables.

\[
\text{compute newvar} = .4937 \cdot V01 + .4593 \cdot V02 + .8182 \cdot V03 + .03137 \cdot V04 - .8796 \cdot V05 - .17763 \cdot V06 + .3195 \cdot V07 + .634 \cdot V08 - .50816 \cdot V09 + .70854 \cdot V10. 
\]

execute.

\[
\text{PARTIAL CORR}
\]

\[
/\text{VARIABLES= v01 v02 v03 v04 v05 v06 v07 v08 v09 v10 newvar BY sex}
\]

\[
/\text{SIGNIFICANCE=TWOTAIL}
\]

\[
/\text{MISSING=LISTWISE}. 
\]

This syntax will produce an 11x11 correlation matrix. If you look at the partial correlations between the variable newvar and each of the individual observed variables you will see that the partial correlations are identical to the MANOVA output that prints the correlations between the dependent and canonical variables.

How are these coefficients related to the rest of the analyses? These coefficients produce what can be thought of as “factor scores” from a PCA, and the $F$ test in this example tests the mean factor scores for the men against the mean factor scores for the women. I will verify this by example. Create a new variable using the raw score coefficients as weights. This is just like performing a contrast, only the contrast weights aren’t determined by the analyst in advance but instead are estimated from the data.

\[
\text{compute newvar} = .4937 \cdot V01 + .4593 \cdot V02 + .8182 \cdot V03 + .03137 \cdot V04 - .8796 \cdot V05 - .17763 \cdot V06 + .3195 \cdot V07 + .634 \cdot V08 - .50816 \cdot V09 + .70854 \cdot V10. 
\]

execute.

[OUTPUT OF TWO-SAMPLE T-TEST]

<table>
<thead>
<tr>
<th>Variable</th>
<th>Number of Cases</th>
<th>Mean</th>
<th>SD</th>
<th>SE of Mean</th>
</tr>
</thead>
<tbody>
<tr>
<td>NEWVAR</td>
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<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>SEX 1</td>
<td>154</td>
<td>1.7315</td>
<td>.979</td>
<td>.079</td>
</tr>
<tr>
<td>SEX 2</td>
<td>98</td>
<td>2.0566</td>
<td>1.032</td>
<td>.104</td>
</tr>
</tbody>
</table>

Mean Difference = -.3251
Levene's Test for Equality of Variances: F= .860  P= .355

<table>
<thead>
<tr>
<th>Variance Type</th>
<th>t-value</th>
<th>df</th>
<th>2-Tail Sig</th>
<th>SE of Diff</th>
<th>95% CI for Diff</th>
</tr>
</thead>
<tbody>
<tr>
<td>Equal</td>
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<td>250</td>
<td>.012</td>
<td>.129</td>
<td>(-.580, -.071)</td>
</tr>
<tr>
<td>Unequal</td>
<td>-2.49</td>
<td>198.57</td>
<td>.014</td>
<td>.131</td>
<td>(-.583, -.067)</td>
</tr>
</tbody>
</table>

This t-test ($t=2.52$ for the pooled test) suggests a significant difference between men and women on this “factor score”. Why didn’t the previous MANOVA find a statistically significant result? The reason is that the t test I just ran is not completely correct because it hasn’t been corrected for the estimation of 10 coefficient weights. The MANOVA p-value has been corrected in a Scheffe-like way for the “fishing expedition” that the computer went on to find the best possible contrast (the raw score coefficients) that produced the best $t$ possible between men and women.

It turns out that the $t$ and $F$ above are related to each other in a relatively simple way. Letting $t$ denote the $t$ computed directly on the “factor scores” and $F$ be the (corrected) $F$ test printed in the MANOVA output, we have this relationship:

$$F = \frac{(N_1 + N_2 - p - 1)}{p(N_1 + N_2 - 2)t^2}$$

In this formula, the $N_i$ refers to the sample size in group $i$, and $p$ refers to the number of items. The degrees of freedom for this $F$ test are $p$ and $(N_1 - N_2 - p - 1)$. The term that multiplies $t^2$ is not dependent on how your data turn out—once you pick sample size and number of variables, the constant of proportionality that relates $F$ and $t^2$ is determined. In this sense, we can think of Equation 12-6 as a correction of the $t$ test to take into account the “data mining” that went on to find the weights. This correction is due to Hotelling. The correction factor will always be less than or equal to 1 so the effect when multiplying $t^2$ is to reduce its value. Convention requires that when you perform a one-sample or two-sample $t$ test with lots of variables, you call it a “Hotelling’s $T$” in honor of the guy.

Entering the numbers for the data set from the current example yields

$$F = \frac{(252 - 10 - 1)}{10(252 - 2)} 2.52^2$$

---

1. When there is only one sample, the relevant formula for relating the one sample $t$ test and the MANOVA is the following equation instead of Equation 12-6:

$$F = \frac{(N - p)}{p(N - 1)}t^2$$

where the $F$ has (p, N-P) degrees of freedom.

2. There is a relation between Wilks’ test and Hotelling’s test: $W = (1+(T^2/N-1))^{-N/2}$. Thus, Wilk and Hotelling are, in some sense, related.
\[ \frac{241}{10 \times 250} \times 2.52^2 = 0.0964 \times 2.52^2 = 0.6122 \]

which is identical (within roundoff error) to the multivariate \( F \) test printed in the MANOVA output. Note that regardless of what \( t \) is observed between the sexes on the factor score, for this sample size and number of variables the corrected \( F \) will only be 9.64\% the size of \( t^2 \). The correction is quite large in this example.

(c) Verifying optimized \( t \) value

This next subsection verifies that the set of weights computed in the MANOVA command optimizes the \( t \)-test. I’ll do this in R because it has a nice optimization route. First, I read in the self-esteem data and assign variable names. Second, I’ll run the manova command in R to illustrate we reproduce the basic output from SPSS reported earlier (e.g., same Hotelling’s \( T^2 \), same coefficients). Third, I’ll set up the maximization function and find the set of weights that produce the maximum possible \( t \)-value; also show that the optimization function finds the maximum \( t \)-value at 2.52 as did SPSS’ MANOVA command. Fourth, I’ll plot the two sets of weights (manova and optimization) to show they are linearly related and have a correlation of 1, meaning they are the same up to a linear transformation.

```r
# set paths and read data
data <- read.table("selfest.dat", header = F)

# set matrix and assign variable names
data <- as.matrix(data)
names(data) <- c(paste("v", 1:10, sep = ""), "sex")

# run manova in R
out.manova <- manova(data[, 1:10] ~ data[, 11])
summary(out.manova)

## Df Pillai approx F num Df den Df Pr(>F)
## data[, 11] 1 0.024698 0.61029 10 241 0.8045
## Residuals 250

# extract coefficients (weights) from out.manova using # candisc
library(candisc)
coeff.manova <- candisc(out.manova)

# raw score score coefficients
coeff.manova$coeffs.raw```
# standardize score coefficients

```r
coeff.manova$coeffs.std
```

```
## Can1
## V1  0.45811329
## V2  0.26441525
## V3  0.55340688
## V4  0.02842409
## V5 -0.76285840
## V6 -0.10580690
## V7  0.20839362
## V8  0.40306741
## V9 -0.29074739
## V10 0.48275328
```

# loadings (the corr between item and factor) these are
# slightly off from what spss reports, need to look into
# the discrepancy

```r
coeff.manova$structure
```

```
## Can1
## V1  0.22094741
## V2  0.18563018
## V3  0.47289827
## V4 -0.02869638
## V5 -0.36913728
## V6 -0.05819835
## V7  0.18597150
## V8  0.31324041
## V9 -0.09088044
## V10 0.24998353
```

# values of the factor scores for each subject, print first
# 6 rows

```r
head(coeff.manova$scores)
```
## data[, 11] Can1
## 1 1 -0.05459591
## 2 1 -0.22009071
## 3 1 -1.92867845
## 4 1 -0.25063428
## 5 1 -0.22360304
## 6 1 -0.29942650

# eigenvalues of the E^{(-1)}H matrix
coeff.manova$eigenvalues

## [1]  2.532311e-02  2.073777e-18  4.333753e-19  2.476333e-19

# run optimization to find weights that maximize the t value function to optimize
manova.t <- function(w)
{
  weight.sum <- data[, -11] %*% w
  abs(t.test(weight.sum ~ data[, 11], var.equal = T)[[1]])
}

# fnscale negative makes it into a maximization problem
out.optim <- optim(rep(1, 10), manova.t, control = list(fnscale = -1),
  method = "CG")
out.optim

## $par
## [1]  1.34797915  1.25408761  2.23388023  0.08564688
## [5] -2.40137931 -0.48493230  0.87237073  1.73124543
## [9] -1.38727380  1.93433961
##
## $value
## [1]  2.516104
##
## $counts
## function gradient
##  121  61
##
## $convergence
## [1] 0
##
## $message
## NULL

# plot both sets of coefficients and show they are linearly related and corr = 1
(d) The multivariate normality assumption turns out to be very important for these tests. The corrections are based on the assumption holding, so if the usual statistical assumptions don’t hold, then the test can be meaningless. Keep in mind that the equality of variance assumptions must hold too. If there are group differences, you’ll be pooling variances.
Plus, for the covariance matrices to make any sense, all the scatterplots between variables within each group should be linear (recall this point from Lecture Notes #6).

(e) As I mentioned above, some people believe the reason one runs a MANOVA is to serve as a gigantic omnibus test. When you have several variables and several groups you will likely perform lots of tests. This worries some people for the reasons we discussed last semester so they play the “green light, red light” game.

This is silly. The real scoop is that it depends on what was planned and what wasn’t, and, as argued last semester, what can be replicated. Consider this $2 \times 3$ arrangement of possibilities (inspired by an idea suggested by Harris, 1985): you either plan or perform post hoc comparisons on the between-subjects factors and you either plan or perform post hoc comparisons or estimate linear combinations on the within-subjects factors, where by “estimate” I mean the use of the eigenvector approach for the within contrast (the MANOVA approach we just reviewed) rather than an experimenter chosen contrast like we did last semester in repeated measures ANOVA.

<table>
<thead>
<tr>
<th></th>
<th>Within-Subjects</th>
</tr>
</thead>
<tbody>
<tr>
<td>Between-Subjects</td>
<td>Planned</td>
</tr>
<tr>
<td>Planned</td>
<td></td>
</tr>
<tr>
<td>Post-hoc</td>
<td></td>
</tr>
</tbody>
</table>

Filling in this table is not straightforward. The simpler cells are, for instance, the cell where contrasts on both the between and within-subject factors are planned—in that cell one would probably not worry about corrections for multiple contrasts (especially if replication were possible, as I argued in the ANOVA section of this course). The “estimated by data” column under within-subjects refers to cases where one runs MANOVA over the repeated measures to find optimal contrast weights over the variables. In this case a multivariate correction is needed. I think this is a useful way to organize the various possibilities. Now we need more research to figure out what to do in any given cell of that table.

(f) The assumptions of a multivariate ANOVA parallel those of ANOVA—equal variances across groups and normally distributed residuals. Some types of violations of independence can be handled through repeated measures and time series models in the context of MANOVA.

The multivariate normal distribution is denoted as $N$ with mean vector $\mu$ and covariance matrix $\Sigma$. The covariance matrix has the variance in the diagonal (e.g., the variance of variable 1 in row/column 1, the variance of variable 2 in row/column 2, etc) and covariances in the off-diagonal. We saw examples of multivariate normal distributions.
An example of a null hypothesis tested in MANOVA is as follows. Suppose we have two groups and four variables, and want to test the null hypothesis that there is a difference between the four means.

\[ H_0: \begin{pmatrix} \mu_{11} \\ \mu_{21} \\ \mu_{31} \\ \mu_{41} \end{pmatrix} = \begin{pmatrix} \mu_{12} \\ \mu_{22} \\ \mu_{32} \\ \mu_{42} \end{pmatrix} \]  

(12-7)

The alternative hypothesis is that the means are not equal. Compare this to the simple case in Lecture Notes #1 with two groups on just one variable

\[ H_0: \mu_{11} = \mu_{12} \]

The difference is merely in the number of dependent variables.

(g) Relation between repeated measures ANOVA and MANOVA

In Lecture Notes 5 I presented repeated measures ANOVA. At the beginning of the present lecture notes I showed a simple way to test contrasts (both within-subjects and between-subjects) using the matrix notation introduced in the previous lecture notes. Now I want to make a connection with the matrix notation we developed for single degree of freedom tests and omnibus tests.

To illustrate I’ll use the example of a one-way repeated measures ANOVA in Maxwell and Delaney. Data for 8 subjects are listed:

<table>
<thead>
<tr>
<th></th>
<th>t1</th>
<th>t2</th>
<th>t3</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>2</td>
<td>3</td>
<td>5</td>
</tr>
<tr>
<td>2</td>
<td>4</td>
<td>7</td>
<td>9</td>
</tr>
<tr>
<td>3</td>
<td>6</td>
<td>8</td>
<td>8</td>
</tr>
<tr>
<td>4</td>
<td>8</td>
<td>9</td>
<td>8</td>
</tr>
<tr>
<td>5</td>
<td>10</td>
<td>13</td>
<td>15</td>
</tr>
<tr>
<td>6</td>
<td>3</td>
<td>4</td>
<td>9</td>
</tr>
<tr>
<td>7</td>
<td>6</td>
<td>9</td>
<td>8</td>
</tr>
<tr>
<td>8</td>
<td>9</td>
<td>11</td>
<td>10</td>
</tr>
</tbody>
</table>

Suppose we want to test the linear (-1, 0, 1) and quadratic (1, -2, 1) contrasts over the
three levels of time. We could use the framework I introduced at the beginning of these 
lecture notes using matrix algebra to test each of the two separate contrasts over time. 
Those would each be single tests (with N - 1 = 7 degrees of freedom for error) and 
could be tested as is without any correction. That is identical to the output you would 
get from running either the MANOVA or GLM command, with each contrast having its 
own error term, such as

GLM t1 t2 t3 
   /WSFACTOR=time 3 Polynomial 
   /WSDESIGN=time. 
Tests of Within-Subjects Contrasts

ANOVA SOURCE TABLE FOR EACH TEST OF LINEAR AND QUAD

<table>
<thead>
<tr>
<th>Source</th>
<th>SS</th>
<th>df</th>
<th>Mean Square</th>
<th>F</th>
<th>Sig.</th>
</tr>
</thead>
<tbody>
<tr>
<td>time</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Linear</td>
<td>36.000</td>
<td>1</td>
<td>36.000</td>
<td>15.750</td>
<td>.005</td>
</tr>
<tr>
<td>Quad</td>
<td>1.333</td>
<td>1</td>
<td>1.333</td>
<td>1.273</td>
<td>.296</td>
</tr>
<tr>
<td>Error</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Linear</td>
<td>16.000</td>
<td>7</td>
<td>2.286</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Quad</td>
<td>7.333</td>
<td>7</td>
<td>1.048</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

The GLM command (as does the MANOVA command) reports both types of omnibus tests. One type assumes equal error across all contrasts in order to combine the contrasts 
into a single omnibus test. This is the test that can be corrected with either Greenhouse-Geisser or Huynh-Feldt. The omnibus tests starts off with 2 degrees of freedom in 
the numerator (one for each contrast) and 14 degrees of freedom in the denominator 
twice as many as each of the two individual contrasts). The corrections merely serve to 
reduce the denominator degrees of freedom. The second type of test is also printed, the 
multivariate test that does not assume equal variances across the two contrasts in order 
to pool. This test allows each contrast to have its own error variance, and also models 
the covariance between the two contrasts. The same GLM command also produces this 
output

Multivariate Tests

<table>
<thead>
<tr>
<th>Test</th>
<th>Value</th>
<th>F</th>
<th>Ndf</th>
<th>Ddf</th>
<th>Sig.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Pillai’s Trace</td>
<td>.865</td>
<td>19.148</td>
<td>2.000</td>
<td>6.000</td>
<td>.002</td>
</tr>
<tr>
<td>Wilks’ Lambda</td>
<td>.135</td>
<td>19.148</td>
<td>2.000</td>
<td>6.000</td>
<td>.002</td>
</tr>
<tr>
<td>Hotelling’s</td>
<td>6.383</td>
<td>19.148</td>
<td>2.000</td>
<td>6.000</td>
<td>.002</td>
</tr>
<tr>
<td>Roy’s Largest</td>
<td>6.383</td>
<td>19.148</td>
<td>2.000</td>
<td>6.000</td>
<td>.002</td>
</tr>
</tbody>
</table>

I’ll use the new language and tools we have just developed to illustrate how the mul-
A multivariate approach to the omnibus test in repeated measures works. The rest of this subsection will get technical, especially with linear algebra. No need to worry if you don’t understand the details. I care more about the big picture and that you understand that PCA and ANOVA are used together to address omnibus question about differences between groups with multiple measures.

The multivariate repeated measures omnibus test emerges by computing the H and E matrices as described above for MANOVA. The E matrix is the error sum of squares cross products that is equivalent to the covariance matrix of the three measures times the quantity N - 1. The H matrix is the sum of squares of the data matrix (t(data) * data where * denotes matrix multiplication) minus the E matrix. Both H and E are 3x3 matrices. Now define the matrix of contrasts that has two columns (one for each contrast, linear and quadratic) and three rows (one for each measure); call that CMAT.

We need to create an F test similar in form to Equation 12-5, where the H and the E matrices are each multiplied by a single contrast a. We will use the result that eigenvectors represent the optimal weights to create the omnibus test that combines across several contrasts. First, create versions of H and E that are pre and post multiplied by CMAT, so HC = t(CMAT) * H * CMAT and EC = t(CMAT) * E * CMAT. Find the first eigenvalue/eigenvector pair of the matrix (EC)^{-1}(HC), and then apply that eigenvector to H and E as per Equation 12-5. The EC and HC versions are used only to compute the eigenvector, which can be thought of as optimally combining the information of both contrasts into a single contrast that carries the same information (recall Scheffe’s result mentioned in Lecture Notes 3 that a single contrast can equal the entire sum of squares between for the omnibus test). In R this is done with these two lines of syntax, the first line computes the first eigenvector and the second line uses that eigenvector in a form similar to Equation 12-5:

```r
large.root <- eigen(solve(EC) %*% HC)$vectors[,1]
fnew <- ((t(large.root) %*% H %*% large.root) /
         (t(large.root) %*% E %*% large.root)) *
        ((nrow(data) - ncol(data)+1)/(ncol(data)-1))
```

The value of fnew in this example is be 19.148 as per the GLM output for the multivariate tests (Roy, Wilks, etc).

An alternate way to compute the same multivariate omnibus F test is to use the approach in Maxwell and Delaney’s book. The error for the full model EF is based on the E matrix by pre and most multiplying E by the CMAT matrix that contains both contrasts. The error for the reduced model ER is based on the H matrix by pre and post multiplying M by the CMAT contrast, where M is the matrix of sum of squares from the raw data or t(data) * data, where * denotes matrix multiplication and t() refers to transpose. One then computes the determinant of each of ER and EF and plugs those two terms into a
formula for the F test that compares the reduction in error between the full and reduced models. Below is the R syntax that also produces an f value equal to 19.148 (for details see Maxwell and Delaney’s chapter on the multivariate approach to repeated measures ANOVA).

```r
cmat <- cbind(c(-1,0,1),c(1,-2,1))
EF <- t(cmat) %*% E %*% cmat
M <- t(data) %*% data
ER <- t(cmat) %*% M %*% cmat
f <- (det(ER) - det(EF))/det(EF) * (nrow(data) - ncol(data)+1)/ (ncol(data)-1)
critF <- qf(.95,ncol(data)-1,nrow(data)-ncol(data)+1)
```

The observed value f (in this example, 19.148) is then compared to the critical F value.

The function det(X) is the determinant of the matrix X. The determinant is equivalent to the product of the eigenvalues of X, and has a geometric interpretation analogous to volume (i.e., side1 times side2 times side3 etc, with the idea that the eigenvalue has a length interpretation in terms of the length of its corresponding eigenvector).

The key point to make is that the multivariate approach to repeated-measures ANOVA computes error on each contrast separately and then combines each of those separate error terms into a single omnibus tests. There are two equivalent ways to approach the computation (one is through the eigenvector and another is through the determinant). This differs from the other approach to omnibus repeated measures tests, which assumes structure on the covariance matrix over time and uses the same error term for all contrasts to construct the omnibus test.

One last tidbit before moving on to another topic. What is the difference between doing a regular multivariate analysis and a repeated measures ANOVA using the multivariate approach. In other words, what is the difference between these two ways to call the MANOVA command:

```r
manova t1 t2 t3
   /wsfactor time (3)
   /wsdesign.

manova t1 t2 t3
   /discrim raw stand.
```

The first version treats time as a factor with three levels and imposes two orthogonal contrasts, whereas the second version treats the three time measures as three separate
dependent variables. The former imposes a structure (contrasts) that the latter does not. The former tests an omnibus question over two contrasts, the latter tests the optimal combination on the three variables (three measurements over time). The latter is what we did in the previous section when I introduced MANOVA as a test over multiple measures. The key difference is whether the analyst specifies contrasts in advance (like -1, 0, 1 to test the linear contrast over time) or wants to find the optimal linear combination of the variables (i.e., find the optimal contrast that finds the weights that produce the largest possible F test).

3. Canonical Correlation

Suppose you have two sets of variables and you want to know how to optimally combine (in a linear manner) each set so that the correlation between the two combinations is maximum. That is, you want to find a linear combination of set1 and a linear combination of set2 such that the correlation of the two linear combinations is maximal. The “maximal” part comes in as a way to define the weights, that is, as a criterion that helps determine the two sets of weights.

You probably have already inferred that we’ll convert this into an eigenvalue problem. In essence, we find a separate eigenvector for set1, a separate eigenvector for set2, use the eigenvectors to create new scores (analogous to “factor scores” in the PCA world), and then correlate the two factor scores. All this is done simultaneously so that all pieces in the analyses are “informed” of all other pieces. The theory of canonical correlation shows that there are no other linear combinations of the two sets of variables that will produce a better correlation.

So this is one key departure point from PCA. While both PCA and canonical correlation find “factors”, canonical correlation is specifically trying to construct the factors in such a way to optimize the correlation between the factors. This means that the factors are defined with optimizing the correlation in mind, so are interpreted in a special way relative to PCA. We can interpret the eigenvectors in a manner that highlights the key variables that are implicated not just in creating the factors (like in PCA) but those variables that are implicated in creating factors that are optimally correlated with each other.

The theory relies heavily on linear algebra so I won’t go into the details here. For those interested in the mathematical development of canonical correlation, see Johnson and Wichern who give the appropriate matrix formulas.

(a) CANCORR MACRO

SPSS doesn’t have a built in canonical correlation procedure, but it does supply a macro for computing one. You can find the macro in the directory where SPSS is stored.
Figure 12-1: Graphical illustration of canonical correlation on the five positive and five negative items for the self-esteem data. Note there are no error terms depicted on the individual variables. If we do add errors—the plus $\epsilon$s—to each of the 10 observed variables (the rectangles), then this would be a confirmatory factor analysis model (CFA). CFA models errors but differs from exploratory factor analysis because some paths between factor and observed variable are set to 0.

(e.g., on a PC it is usually `c:\Program Files\SPSS\'). The file appears in different names for different versions, but is usually called a variant of “cancorr.sps” or “canonical correlation.sps”. To run the macro, you need to type this into the syntax window:

```
include file "PATH-TO-CANCOR"
```

where PATH-TO-CANCOR is the directory path on your machine to the file cancorr.sps. PC users may need to start SPSS “as administrator” in order for SPSS to have permission to write the intermediate files that the macro produces.

Here is an example using the self-esteem data set. I will compute a canonical correlation between the five positively worded items and the five negatively worded items. A graphical depiction of what we are doing is presented in Figure 12-1.

```
include file "c:\Program Files\Spss\Canonical correlation.sps".
```
cancorr set1 = V01 V03 V04 V05 V08 
/set2 = V02 V06 V07 V09 V10.

Correlations for Set-1

<table>
<thead>
<tr>
<th></th>
<th>V01</th>
<th>V03</th>
<th>V04</th>
<th>V05</th>
<th>V08</th>
</tr>
</thead>
<tbody>
<tr>
<td>V01</td>
<td>1.000</td>
<td>.3627</td>
<td>.3031</td>
<td>.4980</td>
<td>.3820</td>
</tr>
<tr>
<td>V03</td>
<td>.3627</td>
<td>1.000</td>
<td>.3401</td>
<td>.3625</td>
<td>.3916</td>
</tr>
<tr>
<td>V04</td>
<td>.3031</td>
<td>.3401</td>
<td>1.0000</td>
<td>.3875</td>
<td>.3139</td>
</tr>
<tr>
<td>V05</td>
<td>.4980</td>
<td>.3625</td>
<td>.3875</td>
<td>1.0000</td>
<td>.3853</td>
</tr>
<tr>
<td>V08</td>
<td>.3820</td>
<td>.3916</td>
<td>.3139</td>
<td>.3853</td>
<td>1.0000</td>
</tr>
</tbody>
</table>

Correlations for Set-2

<table>
<thead>
<tr>
<th></th>
<th>V02</th>
<th>V06</th>
<th>V07</th>
<th>V09</th>
<th>V10</th>
</tr>
</thead>
<tbody>
<tr>
<td>V02</td>
<td>1.000</td>
<td>.3579</td>
<td>.5777</td>
<td>.3616</td>
<td>.3610</td>
</tr>
<tr>
<td>V06</td>
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<td>1.000</td>
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<td>.4057</td>
<td>.4560</td>
</tr>
<tr>
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</tr>
<tr>
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<td>.4057</td>
<td>.3245</td>
<td>1.0000</td>
<td>.6173</td>
</tr>
<tr>
<td>V10</td>
<td>.3610</td>
<td>.4560</td>
<td>.3753</td>
<td>.6173</td>
<td>1.0000</td>
</tr>
</tbody>
</table>

Correlations Between Set-1 and Set-2

<table>
<thead>
<tr>
<th></th>
<th>V02</th>
<th>V06</th>
<th>V07</th>
<th>V09</th>
<th>V10</th>
</tr>
</thead>
<tbody>
<tr>
<td>V01</td>
<td>-.4076</td>
<td>-.2664</td>
<td>-.3423</td>
<td>-.2297</td>
<td>-.2772</td>
</tr>
<tr>
<td>V03</td>
<td>-.2174</td>
<td>-.2157</td>
<td>-.2499</td>
<td>-.2260</td>
<td>-.2316</td>
</tr>
<tr>
<td>V04</td>
<td>-.3891</td>
<td>-.2334</td>
<td>-.4229</td>
<td>-.2739</td>
<td>-.2671</td>
</tr>
<tr>
<td>V05</td>
<td>-.3106</td>
<td>-.2424</td>
<td>-.3382</td>
<td>-.2477</td>
<td>-.3117</td>
</tr>
<tr>
<td>V08</td>
<td>-.3647</td>
<td>-.4379</td>
<td>-.4094</td>
<td>-.4229</td>
<td>-.3741</td>
</tr>
</tbody>
</table>

Canonical Correlations

<table>
<thead>
<tr>
<th></th>
<th>.647</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>.251</td>
</tr>
<tr>
<td>3</td>
<td>.130</td>
</tr>
<tr>
<td>4</td>
<td>.110</td>
</tr>
<tr>
<td>5</td>
<td>.007</td>
</tr>
</tbody>
</table>

Test that remaining correlations are zero:

<table>
<thead>
<tr>
<th>Wilks</th>
<th>Chi-SQ</th>
<th>DF</th>
<th>Sig.</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>.530</td>
<td>156.076</td>
<td>25.000</td>
</tr>
<tr>
<td>2</td>
<td>.910</td>
<td>23.147</td>
<td>16.000</td>
</tr>
<tr>
<td>3</td>
<td>.971</td>
<td>7.191</td>
<td>9.000</td>
</tr>
<tr>
<td>4</td>
<td>.988</td>
<td>2.981</td>
<td>4.000</td>
</tr>
<tr>
<td>5</td>
<td>1.000</td>
<td>.011</td>
<td>1.000</td>
</tr>
</tbody>
</table>

Standardized Canonical Coefficients for Set-1

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V01</td>
<td>-.274</td>
<td>.660</td>
<td>.961</td>
<td>-.061</td>
<td>-.136</td>
</tr>
<tr>
<td>V03</td>
<td>.024</td>
<td>-.209</td>
<td>-.240</td>
<td>-.234</td>
<td>-.106</td>
</tr>
<tr>
<td>V04</td>
<td>-.409</td>
<td>.527</td>
<td>-.518</td>
<td>.746</td>
<td>.053</td>
</tr>
<tr>
<td>V05</td>
<td>-.108</td>
<td>.055</td>
<td>-.601</td>
<td>-.957</td>
<td>.485</td>
</tr>
<tr>
<td>V08</td>
<td>-.570</td>
<td>-.887</td>
<td>.255</td>
<td>.255</td>
<td>.327</td>
</tr>
</tbody>
</table>

Raw Canonical Coefficients for Set-1

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V01</td>
<td>-.295</td>
<td>.712</td>
<td>1.038</td>
<td>-.066</td>
<td>-.146</td>
</tr>
<tr>
<td>V03</td>
<td>.035</td>
<td>-.309</td>
<td>-.355</td>
<td>-.346</td>
<td>-.1605</td>
</tr>
<tr>
<td>V04</td>
<td>-.452</td>
<td>.582</td>
<td>-.572</td>
<td>.825</td>
<td>.058</td>
</tr>
<tr>
<td>V05</td>
<td>-.124</td>
<td>.064</td>
<td>-.693</td>
<td>-.1104</td>
<td>.959</td>
</tr>
</tbody>
</table>
### Standardized Canonical Coefficients for Set-2

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V02</td>
<td>0.334</td>
<td>-0.785</td>
<td>-0.837</td>
<td>-0.099</td>
<td>0.399</td>
</tr>
<tr>
<td>V06</td>
<td>0.225</td>
<td>0.670</td>
<td>-0.723</td>
<td>0.008</td>
<td>-0.645</td>
</tr>
<tr>
<td>V07</td>
<td>0.400</td>
<td>-0.176</td>
<td>0.993</td>
<td>-0.351</td>
<td>-0.606</td>
</tr>
<tr>
<td>V09</td>
<td>0.255</td>
<td>0.639</td>
<td>0.238</td>
<td>-0.729</td>
<td>0.805</td>
</tr>
<tr>
<td>V10</td>
<td>0.129</td>
<td>-0.192</td>
<td>0.260</td>
<td>1.293</td>
<td>0.118</td>
</tr>
</tbody>
</table>

### Raw Canonical Coefficients for Set-2

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V02</td>
<td>0.581</td>
<td>-1.366</td>
<td>-1.457</td>
<td>-0.172</td>
<td>0.695</td>
</tr>
<tr>
<td>V06</td>
<td>0.379</td>
<td>1.127</td>
<td>-1.216</td>
<td>0.013</td>
<td>-1.085</td>
</tr>
<tr>
<td>V07</td>
<td>0.614</td>
<td>-0.270</td>
<td>1.526</td>
<td>-0.539</td>
<td>-0.931</td>
</tr>
<tr>
<td>V09</td>
<td>0.446</td>
<td>1.119</td>
<td>0.417</td>
<td>-1.276</td>
<td>1.410</td>
</tr>
<tr>
<td>V10</td>
<td>0.190</td>
<td>-0.282</td>
<td>0.382</td>
<td>1.901</td>
<td>0.173</td>
</tr>
</tbody>
</table>

### Canonical Loadings for Set-1

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V01</td>
<td>-0.661</td>
<td>0.432</td>
<td>0.516</td>
<td>-0.299</td>
<td>-0.147</td>
</tr>
<tr>
<td>V03</td>
<td>-0.477</td>
<td>-0.118</td>
<td>-0.185</td>
<td>-0.249</td>
<td>-0.814</td>
</tr>
<tr>
<td>V04</td>
<td>-0.705</td>
<td>0.398</td>
<td>-0.461</td>
<td>0.358</td>
<td>-0.067</td>
</tr>
<tr>
<td>V05</td>
<td>-0.614</td>
<td>0.170</td>
<td>-0.311</td>
<td>-0.685</td>
<td>0.170</td>
</tr>
<tr>
<td>V08</td>
<td>-0.835</td>
<td>-0.531</td>
<td>0.134</td>
<td>0.006</td>
<td>0.053</td>
</tr>
</tbody>
</table>

### Cross Loadings for Set-1

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V01</td>
<td>-0.427</td>
<td>0.108</td>
<td>0.067</td>
<td>-0.033</td>
<td>-0.001</td>
</tr>
<tr>
<td>V03</td>
<td>-0.309</td>
<td>-0.030</td>
<td>-0.024</td>
<td>-0.027</td>
<td>-0.005</td>
</tr>
<tr>
<td>V04</td>
<td>-0.456</td>
<td>0.100</td>
<td>-0.060</td>
<td>0.039</td>
<td>0.000</td>
</tr>
<tr>
<td>V05</td>
<td>-0.397</td>
<td>0.043</td>
<td>-0.041</td>
<td>-0.075</td>
<td>0.001</td>
</tr>
<tr>
<td>V08</td>
<td>-0.540</td>
<td>-0.133</td>
<td>0.017</td>
<td>0.001</td>
<td>0.000</td>
</tr>
</tbody>
</table>

### Canonical Loadings for Set-2

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V02</td>
<td>0.784</td>
<td>-0.486</td>
<td>-0.342</td>
<td>-0.095</td>
<td>0.152</td>
</tr>
<tr>
<td>V06</td>
<td>0.679</td>
<td>0.485</td>
<td>-0.380</td>
<td>0.115</td>
<td>-0.383</td>
</tr>
<tr>
<td>V07</td>
<td>0.821</td>
<td>-0.206</td>
<td>0.373</td>
<td>-0.156</td>
<td>-0.348</td>
</tr>
<tr>
<td>V09</td>
<td>0.676</td>
<td>0.451</td>
<td>0.125</td>
<td>-0.077</td>
<td>0.564</td>
</tr>
<tr>
<td>V10</td>
<td>0.660</td>
<td>0.158</td>
<td>0.148</td>
<td>0.680</td>
<td>0.237</td>
</tr>
</tbody>
</table>

### Cross Loadings for Set-2

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V02</td>
<td>0.507</td>
<td>-0.122</td>
<td>-0.045</td>
<td>-0.010</td>
<td>0.001</td>
</tr>
<tr>
<td>V06</td>
<td>0.439</td>
<td>0.122</td>
<td>-0.050</td>
<td>0.013</td>
<td>-0.003</td>
</tr>
<tr>
<td>V07</td>
<td>0.531</td>
<td>-0.052</td>
<td>0.049</td>
<td>-0.017</td>
<td>-0.002</td>
</tr>
<tr>
<td>V09</td>
<td>0.437</td>
<td>0.113</td>
<td>0.016</td>
<td>-0.008</td>
<td>0.004</td>
</tr>
<tr>
<td>V10</td>
<td>0.426</td>
<td>0.040</td>
<td>0.019</td>
<td>0.075</td>
<td>0.002</td>
</tr>
</tbody>
</table>

### Redundancy Analysis:

#### Proportion of Variance of Set-1 Explained by Its Own Can. Var.

<table>
<thead>
<tr>
<th>Prop Var</th>
</tr>
</thead>
<tbody>
<tr>
<td>CV1-1:</td>
</tr>
<tr>
<td>CV1-2:</td>
</tr>
</tbody>
</table>
There are lots of matrices in this output. First, the usual Pearson correlation matrices within a set and across sets is printed.

Then the canonical correlations are printed. For example, the first canonical correlation is .647. This is the best correlation we can attain by correlating any linear combination of set1 with any linear combination of set2. In this example, there are a total of five canonical correlations (one correlation for each pair of eigenvectors, and there are as many eigenvector pairs as there are variables in a set). The second best linear combination that is orthogonal to the first produces a correlation of .251 between the two sets. Thus, each pair of eigenvectors produces linear combinations that are orthogonal to the other linear combinations. The general logic is analogous to forming a set of 5 orthogonal contrasts on set1 and five orthogonal contrasts on set2, then finding the correlations between the 5 pairs. The key is that the weights are defined to a) maximize the correlation and b) be orthogonal to each other.

The number of possible canonical correlations is equal to the number of variables in the smaller of the two sets. That is, if set1 has k variables and set2 has l variables, then the maximum number of canonical correlations that are possible is min(k,l).
Then we have the test of significance for the canonical correlations. These are “corrected” for the weights that need to be estimated within a correlation, but are not corrected for tests on multiple canonical correlations. In other words, they correct for the fishing expedition in finding the best set of linear weights for a single canonical correlation, but not for the fact that in this example we performed five fishing expeditions.

Then we have the standardized and raw coefficients for each set. These correspond to the raw and standardized “factor score coefficient matrices” we saw in PCA. They tell us how to weight the raw (or standardized) variables to create the “factor scores.” They correspond to eigenvectors. To illustrate, if I took the first column of raw coefficients for set 1 and used them as weights to create a new weighted sum of the variables in set 1, did the same for set 2 using the first column of raw coefficients for set 2, and then correlated these two weighted sums I would get a correlation of .647, the first canonical correlation. We can interpret the weights to get an understanding of how the .647 came to be, i.e., which variables contributed most heavily to the weighted sums.

Finally, we have the canonical loadings. These are analogous to the “factor matrix” in PCA. They correspond to the correlation between the raw variables and the “factor scores” as computed by using the eigenvectors as weights.

The redundancy stuff in the SPSS output is a little confusing. See T&F page 205-207 for an explanation. Intuitively, it has to do with the how much variance one canonical variable accounts for a set and there are various possibilities for defining such a measure. We can compute the percentage of variance the first canonical variable on set 1 accounts for set 1, how much it accounts for set 2 (here the canonical variable defined on set one is a predictor for set 2); we can instead compute the percentage of variance the first canonical variable on set 2 accounts for set 2 and how much it accounts set 1 (here the canonical variable defined on set one is a predictor for set 1). However, the redundancy measure is hotly debated and probably not worth using (see Harris, Primer of Multivariate Statistics for details).

As with MDS, it may help to rotate the canonical variables. Unfortunately there is no easy way to do this in SPSS. You could do it manually like in ALSCAL MDS. Just plot the canonical weights (the eigenvectors) and rotate by hand until you come up with a more interpretable solution.

The linear algebra underlying canonical correlation is relatively straightforward though can get tricky with notation. Let’s define $C_{xy}$ as the cross-covariance matrix, $C_x$ as the set x covariance matrix and $C_y$ as the set y covariance matrix. There is also a $C_{yx}$ covariance matrix that is like $C_{xy}$ but swapping x and y (i.e., transpose of the cross-covariance matrix). The problem in canonical correlation is to find weight vectors a and b to make this correlation as large as possible (recall definition of a correlation is $C/\sqrt{\lambda_x \lambda_y}$):
\[ \rho = \frac{a^t C_{xy} b}{\sqrt{a^t C_{xx} a \sqrt{b^t C_{yy} b}}} \]  

(12-8)

Turns out that \( a \) is the eigenvector of \( C_{xx}^{-1} C_{xy} C_{yx}^{-1} C_{yy} \) and \( b \) is the eigenvector of \( C_{yy}^{-1} C_{yx} C_{xx}^{-1} C_{xy} \). Eigenvector \( a \) is applied to set \( x \) variables and eigenvector \( b \) is applied to set \( y \) variables. The values of the canonical correlations are equal to the square roots of the corresponding eigenvalues of those same matrices (both sets of matrices that lead to \( a \) and \( b \) eigenvectors have the identical set of eigenvalues). Be mindful of signs that have to be added back to the canonical correlations if you use these computations directly.

Let’s see how close we can get to the canonical correlation by merely creating a sum of the variables in each set and correlating the two sums. That is, applying the unit contrast to each set and computing the resulting correlation. You can see that the correlation that results from merely using unit weights across the board (.5885) is less than the canonical correlation of .647, but it is not far off. This will usually be the case that the unit weight will be relatively close to the canonical correlation. The benefit of the canonical correlation is that you have the weights and they can inform you about how well each variable contributes to the construct. With that information you may be better able to create new indices based on unit weights.

```
compute sumset1 = V01 + V03 + V04 + V05 + V08.
compute sumset2 = V02 + V06 + V07 + V09 + V10.
execute.

corr sumset1 sumset2.
```

```
  Correlation Coefficients

<table>
<thead>
<tr>
<th></th>
<th>SUMSET1</th>
<th>SUMSET2</th>
</tr>
</thead>
<tbody>
<tr>
<td>SUMSET1</td>
<td>1.0000</td>
<td>.5884</td>
</tr>
<tr>
<td></td>
<td>( 252)</td>
<td>( 252)</td>
</tr>
<tr>
<td>P= .</td>
<td>.000</td>
<td>.000</td>
</tr>
<tr>
<td>SUMSET2</td>
<td>.5884</td>
<td>1.0000</td>
</tr>
<tr>
<td></td>
<td>( 252)</td>
<td>( 252)</td>
</tr>
<tr>
<td>P= .</td>
<td>.000</td>
<td>.000</td>
</tr>
</tbody>
</table>
```

To illustrate how well the canonical coefficients can help pick out variables, let’s look at the resulting correlation from merely using the variables that have the highest weights. Because the variables are on the same scale, I’ll use the raw weights (but one should be careful because if variables are on different scales then the standardized coefficients will be easier to interpret). For the first canonical variable, the raw weights for set 1
suggest that variables 4 and 8 are the primary contributors with weights -.452 and -.897, respectively. Similarly, the raw weights suggest that variables 2 and 7 are both relatively high on weights (.581 and .614, respectively). Let’s look at the correlation of just these four variables (i.e., the correlation of the two sums).

\[
\text{compute subset1} = V04 + V08. \\
\text{compute subset2} = V02 + V07. \\
\text{execute.}
\]

\[
\begin{array}{ccc}
\text{SUBSET1} & \text{SUBSET2} \\
\hline
1.0000 & 0.5501 \\
(252) & (252) \\
\text{P= .} & \text{P= .000}
\end{array}
\]

Here the correlation is .55 which is clearly not as good as the canonical correlation (which is based on the optimal weights whereas here we forced three variables in each set to have weights of 0 and two variables to have weights of 1). But nevertheless, we sacrifice relatively little and have a more parsimonious quantity to interpret: a correlation of two sums, each sum based on two variables.

(b) Canonical correlation in R (see appendix, output organized together)

(c) Canonical correlation through iterated regressions

It is possible to estimate the canonical correlation by performing a series of regressions. I present this because it may help with your intuition for canonical correlation. This method is tedious so I don’t suggest using it in practice. It is interesting though that through a clever use of regressions, one computes the same value as the canonical correlation. The multiple R from this sequence of regressions will converge to the same value as the canonical correlation squared. Recall that the first canonical correlation was .647, so keep an eye on the Multiple R in the following set of regressions.

First, arbitrarily pick either set1 or set2 (it really doesn’t matter where you start). Create a new variable that is the sum of all the variables in the set you pick. For this example I will start with set1. Then run a regression that has this new sum of set1 as the dependent variable and each of the variables in set2 as the predictor variables. Here is the SPSS syntax.
compute set1 = V01 + V03 + V04 + V05 + V08.
execute.

regress
/dependent set1
/method = enter V02 V06 V07 V09 V10.

Multiple R .60191    Analysis of Variance
R Square .36229    DF   Sum of Squares
Adjusted R Square .34933  Regression   5   734.09229
Standard Error 2.29186  Residual  246 1292.14184

F = 27.95153  Signif F = .0000

------------------ Variables in the Equation ------------------
Variable     B        SE B   Beta   T   Sig T
V02   -1.100064  .318252  -.222512 -3.457  .0006
V06   -.463406  .291848  -.096965 -1.588  .1136
V07   -1.082665  .286910  -.248130 -3.774  .0002
V09   -.542047  .331150  -.108948 -1.637  .1029
V10   -.519275  .285814  -.124371 -1.817  .0705
(Constant)  12.964553 .763855  16.973  .0000

Next, use the beta weights from this regression to create a new variable that is the weighted sum of the set2 variables. I could have just saved the fits from that regression but to illustrate what is going on I will compute the weighted sum directly with a COMPUTE command. Then, run a second regression with the new weighted sum of set2 as the dependent variable and each of the set1 variables as predictors. This regression will give you new weights to use for set1 variables.

compute set2 = -1.1*V02 - .463*V06 - 1.082*V07 - .542*V09 - .51927*V10 + 12.96.
execute.

regress
/dependent set2
/method = enter V01 V03 V04 V05 V08.

Multiple R .64441    Analysis of Variance
R Square .41527    DF   Sum of Squares
Adjusted R Square .40338  Regression   5   304.69811
Standard Error 1.32063  Residual  246 429.04083

F = 34.94107  Signif F = .0000

------------------ Variables in the Equation ------------------
Variable     B        SE B   Beta   T   Sig T
Repeat this process several times until you converge. That is, take the results from the current regression, save the fitted values (i.e., the \( \hat{Y} \) hats). Run a subsequent regression with those fitted values as the dependent variable and the variables from the other set as the predictor variables. Here I illustrate with two more rounds.

\[
\text{compute set1} = .3436*V01 - .0434*V03 + .5116*V04 + .1512*V05 + .9399*V08 + 3.037.
\]
\[\text{execute.}\]

\[
\text{regress}
/\text{dependent set1}
/\text{method = enter V02 V06 V07 V09 V10}.
\]

\[
\begin{array}{cccccc}
\text{Multiple R} & .64637 & \text{Analysis of Variance} \\
\text{R Square} & .41779 & \text{DF} & \text{Sum of Squares} \\
\text{Adjusted R Square} & .40596 & \text{Regression} & 5 & 127.30150 \\
\text{Standard Error} & .84919 & \text{Residual} & 246 & 177.39808 \\
\text{F} & 35.30610 & \text{Signif F} & .0000 \\
\end{array}
\]

\[
\begin{array}{cccccc}
\text{------------------ Variables in the Equation ------------------} \\
\text{Variable} & B & \text{SE B} & \text{Beta} & T & \text{Sig T} \\
V02 & -.423350 & .117921 & -.220822 & -3.590 & .0004 \\
V06 & -.260182 & .108137 & -.140391 & -2.406 & .0169 \\
V07 & -.439435 & .106308 & -.259709 & -4.134 & .0000 \\
V09 & -.308277 & .122700 & -.159784 & -2.512 & .0126 \\
V10 & -.139219 & .105902 & -.085986 & -1.315 & .1899 \\
\text{(Constant)} & 8.291191 & .283029 & 29.295 & .0000 \\
\end{array}
\]

\[
\text{compute set2} = -.4233*V02 - .26*V06 - .4394*V07 - .308*V09 - .139*V10 + 8.29.
\]
\[\text{execute.}\]

\[
\text{regress}
/\text{dependent set2}
/\text{method = enter V01 V03 V04 V05 V08}.
\]

\[
\begin{array}{cccccc}
\text{Multiple R} & .64657 & \text{Analysis of Variance} \\
\text{R Square} & .41806 & \text{DF} & \text{Sum of Squares} \\
\text{Adjusted R Square} & .40623 & \text{Regression} & 5 & 53.17190 \\
\text{Standard Error} & .54852 & \text{Residual} & 246 & 74.01580 \\
\text{F} & 35.34458 & \text{Signif F} & .0000 \\
\end{array}
\]

\[
\begin{array}{cccccc}
\text{------------------ Variables in the Equation ------------------} \\
\text{Variable} & B & \text{SE B} & \text{Beta} & T & \text{Sig T} \\
\end{array}
\]
You can see that as we progress through the regressions, the value of the multiple R converges to the output of the canonical correlation. This is true in general. Canonical correlation is identical to a correlation between a linear combination of one set of variables and a linear combination of a second set of variables. The betas turn out to converge to values proportional to the eigenvectors (the raw discriminant weights) and can be interpreted as such. The three limitations of this regression approach are (1) it is tedious to run all those regressions, (2) you don’t get tests of significance for the canonical correlation (the R^2 test in the regression is not the correct test for the canonical correlation because it isn’t corrected for the fishing expedition) and (3) finding the 2nd, 3rd, etc., canonical correlations is a lot of work because you have to work with residuals from all previous canonical correlations in order to make each canonical correlation orthogonal to each other. In any case, the regression approach does give insight on what a canonical correlation is and for that it is useful.

(d) Canonical Correlation through the MANOVA command

It is possible to run a canonical correlation through the MANOVA command. The key word WITH separates the two sets of variables.

```
manova x1set1 x2set1 x3set1 WITH x1set2 x2set2 x3set2
   /discrim all alpha(1)
   /print=sig(eigen dim).
```

alpha(1) instructs SPSS to print out all canonical correlations. The output includes the raw canonical coefficients, which are the weights used to create the canonical variables.

Here are excerpts from the resulting output. You can see that it is identical to using the cancort macro, except for occasional complete sign reversals, which will not change the interpretation of the results. In the output one set is labelled “dependent” and the other set is labelled “covariate”. I omitted a bunch of output where each “dependent variable” is regressed on the “covariate variables”.

Eigenvalues and Canonical Correlations
1  .719  88.142  88.142   .647   .418
2  .067  8.238  96.379   .251   .063
3  .017  2.122  98.501   .130   .017
4  .012  1.493  99.994   .110   .012
5  .000  .006  100.000   .007   .000

---

**Raw canonical coefficients for DEPENDENT variables**

<table>
<thead>
<tr>
<th>Function No.</th>
<th>Variable</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V01</td>
<td>-.295</td>
<td>.712</td>
<td>1.038</td>
<td>.066</td>
<td>.146</td>
<td></td>
</tr>
<tr>
<td>V03</td>
<td>.035</td>
<td>-.309</td>
<td>-.355</td>
<td>.346</td>
<td>1.605</td>
<td></td>
</tr>
<tr>
<td>V04</td>
<td>-.452</td>
<td>.582</td>
<td>-.572</td>
<td>-.825</td>
<td>-.058</td>
<td></td>
</tr>
<tr>
<td>V05</td>
<td>-.124</td>
<td>.064</td>
<td>-.693</td>
<td>1.104</td>
<td>-.559</td>
<td></td>
</tr>
<tr>
<td>V08</td>
<td>-.897</td>
<td>-.1397</td>
<td>.401</td>
<td>-.402</td>
<td>-.515</td>
<td></td>
</tr>
</tbody>
</table>

---

**Standardized canonical coefficients for DEPENDENT variables**

<table>
<thead>
<tr>
<th>Function No.</th>
<th>Variable</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V01</td>
<td>-.274</td>
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<td>.061</td>
<td>.136</td>
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<tr>
<td>V03</td>
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<td>-.240</td>
<td>.234</td>
<td>1.086</td>
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<tr>
<td>V04</td>
<td>-.409</td>
<td>.527</td>
<td>-.518</td>
<td>-.746</td>
<td>-.053</td>
<td></td>
</tr>
<tr>
<td>V05</td>
<td>-.108</td>
<td>.055</td>
<td>-.601</td>
<td>.957</td>
<td>-.485</td>
<td></td>
</tr>
<tr>
<td>V08</td>
<td>-.570</td>
<td>-.887</td>
<td>.255</td>
<td>-.255</td>
<td>-.327</td>
<td></td>
</tr>
</tbody>
</table>

---

**Correlations between DEPENDENT and canonical variables**

<table>
<thead>
<tr>
<th>Function No.</th>
<th>Variable</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V01</td>
<td>-.661</td>
<td>.432</td>
<td>.516</td>
<td>.299</td>
<td>.147</td>
<td></td>
</tr>
<tr>
<td>V03</td>
<td>-.477</td>
<td>-.118</td>
<td>-.185</td>
<td>.249</td>
<td>.814</td>
<td></td>
</tr>
<tr>
<td>V04</td>
<td>-.705</td>
<td>.398</td>
<td>-.461</td>
<td>-.358</td>
<td>.067</td>
<td></td>
</tr>
<tr>
<td>V05</td>
<td>-.614</td>
<td>.170</td>
<td>-.311</td>
<td>.685</td>
<td>-.170</td>
<td></td>
</tr>
<tr>
<td>V08</td>
<td>-.835</td>
<td>-.531</td>
<td>.134</td>
<td>-.006</td>
<td>-.053</td>
<td></td>
</tr>
</tbody>
</table>

---

**Raw canonical coefficients for COVARIATES**

<table>
<thead>
<tr>
<th>Function No.</th>
<th>COVARIATE</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V02</td>
<td>-.581</td>
<td>1.366</td>
<td>1.457</td>
<td>-.172</td>
<td>.695</td>
<td></td>
</tr>
<tr>
<td>V06</td>
<td>-.379</td>
<td>-.127</td>
<td>1.216</td>
<td>.013</td>
<td>-.085</td>
<td></td>
</tr>
<tr>
<td>V07</td>
<td>-.614</td>
<td>.270</td>
<td>-.526</td>
<td>-.539</td>
<td>-.931</td>
<td></td>
</tr>
<tr>
<td>V09</td>
<td>-.446</td>
<td>-.119</td>
<td>-.417</td>
<td>-.1276</td>
<td>1.410</td>
<td></td>
</tr>
<tr>
<td>V10</td>
<td>-.190</td>
<td>.282</td>
<td>-.382</td>
<td>1.901</td>
<td>.173</td>
<td></td>
</tr>
</tbody>
</table>

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**Standardized canonical coefficients for COVARIATES**

<table>
<thead>
<tr>
<th>CAN. VAR.</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V02</td>
<td>-.334</td>
<td>.785</td>
<td>.837</td>
<td>-.099</td>
<td>.399</td>
</tr>
</tbody>
</table>
Correlations between COVARIATES and canonical variables

<table>
<thead>
<tr>
<th>Covariate</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>V02</td>
<td>-.784</td>
<td>.486</td>
<td>.342</td>
<td>-.095</td>
<td>.152</td>
</tr>
<tr>
<td>V06</td>
<td>-.679</td>
<td>-.485</td>
<td>.380</td>
<td>.115</td>
<td>-.383</td>
</tr>
<tr>
<td>V07</td>
<td>-.821</td>
<td>.206</td>
<td>-.373</td>
<td>-.156</td>
<td>-.348</td>
</tr>
<tr>
<td>V09</td>
<td>-.676</td>
<td>-.451</td>
<td>-.125</td>
<td>-.077</td>
<td>.564</td>
</tr>
<tr>
<td>V10</td>
<td>-.660</td>
<td>-.158</td>
<td>-.148</td>
<td>.680</td>
<td>.237</td>
</tr>
</tbody>
</table>

(e) Coding of variables

It is common practice in self-report scales to vary the direction of the wording of the scales. For example, in the self-esteem example five questions were worded negatively and five were worded positively.

What impact could this have on the analyses (besides changing sign)? Should one set of variables be reversed coded?

If time, discuss the self-esteem data where “all the action” appears to be in the negative items.

(f) SPSS has a command called OVERALS in the Categories module that computes non-linear canonical correlation analysis. This is a good technique to use if you have a mixture of ordinal, nominal and interval data. Recall that because canonical correlation is based on covariances (correlations) it assumes linearity over interval data. The homals package in R provides similar functionality.

As I mentioned in LN11 about PCA, a major issue in canonical correlation is that there are no error terms on each of the observed variables. That is, we don’t have those $\epsilon$s in Figure 12-1; the circles representing the $\epsilon$s with arrows pointing to each square are missing from the Figure. In the next set of Lecture Notes we will round out these methods by bringing error terms into the analyses.

4. Data Science Innovations

The MANOVA and Canonical Correlation procedures (as well as PCA from the previous set
of lecture notes) form the basic set of tools from which modern data science methods start. They relax assumptions such as not requiring linearity, relaxing normality assumptions (such as independent components analysis), sending small values to 0 (like lasso, sparsity methods, penalization methods, regularization methods, which are mostly synonyms), better ways of clustering (like we saw in LN10 with classification and regression trees), etc. For a good comprehensive introduction to these issues see *Elements of Statistical Learning* by Hastie et al. The pdf of the book is available on the authors' website [https://web.stanford.edu/~hastie/Papers/ESLII.pdf](https://web.stanford.edu/~hastie/Papers/ESLII.pdf).

For those interested in moving onto new methods in data science there are now several courses offered in various departments at UM. Psych 613 and 614 provide a good foundation for those more advanced data science methods. One can use R for all of this; it is not necessary to learn python though it can be helpful, It is unlikely that SPSS will catch up any time soon with the various innovations in data science.

5. Partial Least Squares (PLS)

This technique is related to canonical correlation. For a worked example with fMRI data see McIntosh et al, 1996, Neuroimage, 3, 143-157. The basic intuition of the technique is that there are two sets of variables X and Y, as in canonical correlation. Compute the correlation matrix between all possible pairs of X and Y variables (just the cross correlations not also the correlations within the same set as in Canonical Correlation). Compute the eigenvalues and eigenvectors of that cross correlation matrix using SVD because the matrix won’t typically be square. The eigenvalues give the proportion of variance accounted for explanation as with PCA. Intuitively, this is a generalization of PCA to the case of cross-correlations. It is different from canonical correlation because PLS does not also use the within-set correlation matrix.

I mention this technique mostly because it comes up sometimes in various literatures. It has some computational advantages so when working on massive problems it is sometimes chosen. Most of the time though there are better options available, such as canonical correlation and techniques we will cover in Lecture Notes #13.

6. An Even Bigger Picture: the Multivariate General Linear Model

Let’s put many of the techniques we’ve covered this year into a single framework. Let’s say we have a set of variables we will call Y, and another set of variables we will call X. We want to test structural models where the variables in set X are used as predictors for variables in set Y. The between-subjects ANOVA had one variable in set Y and could allow several categorical variables in set X. Regression generalized the ANOVA framework to allow either (or both) continuous or categorical variables in set X, but still required one variable in set Y. MANOVA allows for many variables in set Y and many categorical variables in set X. Canonical correlation allows for many variables in set Y and many continuous and/or
Principal components also fits into the above framework. If one set is conceptualized as having only the unit vector as a member (and the other set can have many continuous variables), then one has the principal components analysis that I presented. It is possible to extend PCA to include categorical variables. Recall that MDS with method=interval is identical to PCA, so even some of the MDS stuff fits into this general framework. Knapp (1978, Psy Bull, 85, 410-416) argued that we should use canonical correlation as the all-purpose tool in data analysis, but that may be going overboard. Technically, Knapp is correct—with a good canonical correlation program you can run all the statistical techniques since Lecture Notes #1, except nonmetric MDS, tree structures and some of the fancy factor analyses I mentioned. But canonical correlation is quite a heavy tool and sometimes using a simple approach like a two-sample t test (even though equivalent) makes more sense. Plus, where would your head have been if in the first lecture in September I began by introducing canonical correlation and used it as a way to test the difference between the means of two groups?
Appendix 1: MANOVA SYNTAX: Multivariate Analyses

Here I present syntax for running a multivariate analysis in MANOVA. You’ll need to use the syntax window for this because the menu system uses a different procedure, GLM, which unfortunately does not compute the discriminant function. The reason is that the computation is done differently in the two procedures and GLM uses the method outlined in Maxwell & Delaney, whereas, MANOVA uses a technique build up from solving an eigenvalue problem. Otherwise, GLM multivariate output is identical to MANOVA multivariate. I prefer the MANOVA command because it gives me the most useful piece of information in a multivariate ANOVA.

MANOVA var_list by grouping_list
   /discrim all alpha(1)
   /design.

The alpha(1) forces printing of all discriminant functions with alpha less than or equal to 1. This is analogous to the eigenvalue greater than 1 heuristic in PCA.

Remember that this analysis differs from repeated measures analysis because we do not specify the repeated measures contrasts but rather the program finds the optimal weights. This is the reason we don’t use WSFACTOR and WSDESIGN subcommands here (those subcommands were important for repeated measures ANOVA where the investigation specifies the contrast weights).
Appendix 2: MANOVA and Canonical Correlation in R

Canonical Correlation

There is a built-in command in R called `cancor()` but I prefer using the `cancor()` command that is the `candisc` package. Using the self-esteem data, we replicate the output presented earlier in the lecture notes. Here is an example using `cancor()` in the `candisc` package.

```r
data <- read.table("selfest.dat", header = F)

# set matrix and assign variable names
data <- as.matrix(data)
names(data) <- c(paste("v", 1:10, sep = ""), "sex")

set1 <- data[, c(1, 3, 4, 5, 8)]
set2 <- data[, c(2, 6, 7, 9, 10)]

library(candisc)

outcancor <- cancor(set1, set2, set.names = c("set1", "set2"))
summary(outcancor)
```

```
##
## Canonical correlation analysis of:
## 5 set1 variables:  V1, V3, V4, V5, V8
## with 5 set2 variables:  V2, V6, V7, V9, V10
##
## CanR  CanRSQ  Eigen percent  cum
## 1 0.646609 4.181e-01  7.185e-01  88.14 88.14
## 2 0.250854 6.293e-02  6.715e-02  8.24 96.38
## 3 0.130398 1.700e-02  1.730e-02  2.12 98.50
## 4 0.109654 1.202e-02  1.217e-02  1.49 99.99
## 5 0.006757 4.565e-05  4.565e-05  0.01 100.00

## scree
## 1 ********************
## 2 **
## 3 
## 4 
## 5 
##
## Test of H0: The canonical correlations in the
## current row and all that follow are zero
```
## CanR LR test stat approx F numDF denDF Pr(> F)
## 1 0.64661 0.52954 6.7232 25 900.49 <2e-16 ***
## 2 0.25085 0.91002 1.4556 16 743.01 0.1099
## 3 0.13040 0.97113 0.7992 9 593.98 0.6172
## 4 0.10965 0.98793 0.7460 4 490.00 0.5610
## 5 0.00676 0.99995 0.0112 1 246.00 0.9157
## ---
## Signif. codes:
## 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Raw canonical coefficients
##
## set1 variables:
##
## V1 -0.295453 0.711930 1.037740 -0.066286 -0.146488
## V3 0.034786 -0.309300 -0.354800 -0.345545 -1.604935
## V4 -0.452470 0.582457 -0.572490 0.825306 0.058419
## V5 -0.124266 0.064003 -0.692820 -1.103524 0.559394
## V8 -0.897259 -1.397168 0.401343 0.402088 0.514818
##
## set2 variables:
##
## V2 0.580970 -1.36643 -1.45718 -0.171825 0.69455
## V6 0.378533 1.12716 -1.21647 0.013153 -1.08463
## V7 0.613680 -0.27039 1.52560 -0.539041 -0.93052
## V9 0.446430 1.11851 0.41683 -1.276106 1.40984
## V10 0.189620 -0.28247 0.38198 1.900549 0.17282
##
# what SPSS calls Loadings and Crossloadings are in the
# 10th element in the list
outcancor[[10]]

## $X.xscores
##
## V1 -0.6605648 0.4320640 0.5156862 -0.298944757
## V3 -0.4771399 -0.1183184 -0.1854303 -0.249124841
## V4 -0.7047613 0.3984233 -0.4606309 0.357591138
## V5 -0.6136275 0.1703167 -0.3112670 -0.684572720
## V8 -0.8351545 -0.5306976 0.1341980 0.005990077
##
## V1 -0.14722305
## V3 -0.81356666
## V4 -0.06721679
## V5 0.17007815
## $Y.xscores
## Xcan1  Xcan2  Xcan3  Xcan4
## V2  0.5069601 -0.12181843 -0.04465933 -0.010458883
## V6  0.4390122  0.12158854 -0.04953225  0.012659387
## V7  0.5305925 -0.05165857  0.04862463 -0.017084475
## V9  0.4372935  0.11310254  0.01625376 -0.008420102
## V10 0.4264552  0.03967346  0.01924470  0.074528301
## Xcan5
## V2  0.001026515
## V6 -0.002585944
## V7 -0.002349510
## V9  0.003809650
## V10 0.001602978

## $X.yscores
## Ycan1  Ycan2  Ycan3  Ycan4
## V1 -0.4271269  0.10838481  0.06724434 -0.0327805804
## V3 -0.3085228 -0.02968060 -0.02417970 -0.0273176120
## V4 -0.4557048  0.09994591 -0.06006525  0.0392114088
## V5 -0.3967769  0.04272455 -0.04058853 -0.0750663478
## V8 -0.5400181 -0.13312740  0.01749912  0.0006568378
## Ycan5
## V1  0.0009947269
## V3 -0.0054969425
## V4 -0.0004541568
## V5  0.0011491496
## V8  0.0003595663

## $Y.yscores
## Ycan1  Ycan2  Ycan3  Ycan4  Ycan5
## V2  0.7840292 -0.4856157 -0.3424853 -0.09538051  0.1519278
## V6  0.6789458  0.4846993 -0.3798549  0.11544815 -0.3827287
## V7  0.8205774 -0.2059312  0.3728946 -0.15580305 -0.3477356
## V9  0.6762876  0.4508708  0.1246475 -0.07678770  0.5638415
## V10 0.6595260  0.1581538  0.1475845  0.67966597  0.2372463

# interesting plots
plot(outcancor)
The package CCA also performs canonical correlation in R and provides some additional plots. This website shows some examples

https://stats.idre.ucla.edu/r/dae/canonical-correlation-analysis/
MANOVA

The candisc package can also run multivariate linear regressions, which means that on the DV side there are multiple variables and on the predictor side there is an ANOVA or regression style set of predictors depending whether the predictors are categorical, continuous or both. The help pages for candisc() and candiscList() give details. For example, after running candisc and saving the object in R to, say, out.can, the correlations between each variable and the canonical function is given by out.can[[14]] or out.can$structure and the canonical scores for each subject on each canonical variable appear in out.can[[15]] or out.can$scores. To get the names of the attributes of the out.can object just use the names() or attributes() command. The weights to create the new scores are given in out.can[[12]] or out.can$scoeffs.raw. To find out a list of all relevant output type attributes(out.can) and you’ll see where I got the information. For example,

```r
library(candisc)

data <- read.table("selfest.dat", header = F)

# set matrix and assign variable names
data <- as.matrix(data)
colnames(data) <- c(paste("v", 1:10, sep = ""), "sex")

# run manova with grouping code
out.manova <- manova(data[, 1:10] ~ factor(data[, 11]))
summary(out.manova)
```

```
## Df Pillai approx F num Df den Df
## factor(data[, 11]) 1 0.024698 0.61029 10 241
## Residuals 250
## Pr(>F)
## factor(data[, 11]) 0.8045
## Residuals
```

The built-in command manova() performs multivariate tests like the Pillai, Roy and Wilks tests. The command has the matrix of dependent variables on the left hand side of the tilde and the predictors/grouping codes on the right hand side. For example, here we have 10 columns of data for the dependent variable side (i.e., data matrix columns 1 to 10) and one grouping code (column 11 of data matrix).

Now, let’s pull out the discriminant weights from the manova() output.

```r
# get discriminant weights
out.can <- candisc(out.manova)
summary(out.can)
```
## Canonical Discriminant Analysis for factor(data[, 11]):

### CanRsq  Eigenvalue  Difference  Percent  Cumulative

1  0.024698  0.025323  100  100

### Class means:

[1] -0.12644  0.19869

### std coefficients:

v1  v2  v3  v4  v5  v6  v7  v8  v9  v10
0.458113  0.264415  0.553341  0.028424 -0.762858 -0.105807  0.208394  0.403067 -0.290747  0.482753

out.can$structure

```
#  Can1
#  v1  0.22094741
#  v2  0.18563018
#  v3  0.47289827
#  v4  -0.02869638
#  v5  -0.36913728
#  v6  -0.05819835
#  v7  0.18597150
#  v8  0.31324041
#  v9  -0.09088044
#  v10  0.24998353
```

# out.can[[14]] this line is equivalent to previous line

out.can$coeffs.raw

```
#  Can1
#  v1  0.49375240
#  v2  0.45936937
#  v3  0.81824584
#  v4  0.03137036
#  v5  -0.87959886
#  v6  -0.17762553
#  v7  0.31952943
#  v8  0.63412815
```
# Lecture Notes #12: MANOVA & Canonical Correlation

## v9 -0.50816159
## v10 0.70853908

```r
attributes(out.can)
```

```r
# $names
# [1] "dfh" "dfe" "eigenvalues" "canrsq"
# [5] "pct" "rank" "ndim" "means"
# [9] "factors" "term" "terms" "coeffs.raw"
# [13] "coeffs.std" "structure" "scores"
```

```r
# $class
# [1] "candisc"
```

# plot, see help file for details
```r
plot(out.can)
```
From this we see that some variables having higher weights than others, meaning they contribute more to differentiating the responses of the two groups. Here I present a plot of ellipses (one ellipse for males and one for females) for the 4 key variables that contribute to the canonical score. These are all on the same scale so we can interpret the weights easily; if the variables are on all different scales then one needs to be careful in interpreting the canonical scores or one could analyze the standardized data (aka the correlation matrix).

```r
# plot just variables 1, 3,5 and 8
covEllipses(data[, 1:10], factor(data[, 11]), fill = TRUE, pooled = FALSE, col = c("blue", "red"), variables = c(1, 3, 5, 8))
```
Some interesting plots from the output of manova.

```r
# heplot (hypothesis and error ellipsoid plot); see package
# help
library(heplots)
heplot(out.manova, fill = T)
```
`factor(data[, 11])`

```r
1 2
```

Error