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Archetypal analysis has the aim to represent observations in a multivariate data set as convex combinations of extremal points. This approach was introduced by Cutler and Breiman (1994); they defined the concrete problem, laid out the theoretical foundations and presented an algorithm written in Fortran. In this paper we present the R package *archetypes* which is available on the Comprehensive R Archive Network. The package provides an implementation of the archetypal analysis algorithm within R and different exploratory tools to analyze the algorithm during its execution and its final result. The application of the package is demonstrated on two examples.

### Keywords

man, analysis, spider, archetypal, r, hero

### Disciplines

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## From Spider-Man to Hero – Archetypal Analysis in R

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### Abstract

Archetypal analysis has the aim to represent observations in a multivariate data set as convex combinations of extremal points. This approach was introduced by [Cutler and Breiman \(1994\)](#); they defined the concrete problem, laid out the theoretical foundations and presented an algorithm written in Fortran. In this paper we present the R package **archetypes** which is available on the Comprehensive R Archive Network. The package provides an implementation of the archetypal analysis algorithm within R and different exploratory tools to analyze the algorithm during its execution and its final result. The application of the package is demonstrated on two examples.

*Keywords:* archetypal analysis, convex hull, R.

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## 1. Introduction

The [Merriam-Webster Online Dictionary \(2008\)](#) defines an archetype as *the original pattern or model of which all things of the same type are representations or copies*. The aim of archetypal analysis is to find “pure types”, the archetypes, within a set defined in a specific context. The concept of archetypes is used in many different areas, the set can be defined in terms of literature, philosophy, psychology and also statistics. Here, the concrete problem is to find a few, not necessarily observed, points (archetypes) in a set of multivariate observations such that all the data can be well represented as convex combinations of the archetypes. The title of this article illustrates the concept of archetypes on the basis of archetypes in literature: the *Spider-Man* personality belongs to the generic *Hero* archetype, and archetypal analysis tries to find this coherence.

In statistics archetypal analysis was first introduced by [Cutler and Breiman \(1994\)](#). In their paper they laid out the theoretical foundations, defined the concrete problem as a nonlinear

least squares problem and presented an alternating minimizing algorithm to solve it. It has found applications in different areas, with recently grown popularity in economics, e.g., Li, Wang, Louviere, and Carson (2003) and Porzio, Ragozini, and Vistocco (2008). In spite of the rising interest in this computer-intensive but numerically sensitive method, no “easy-to-use” and freely available software package has been developed yet. In this paper we present the software package **archetypes** within the R statistical environment (R Development Core Team 2008) which provides an implementation of the archetypal analysis algorithm. Additionally, the package provides exploratory tools to visualize the algorithm during the minimization steps and its final result. The newest released version of **archetypes** is always available from the Comprehensive R Archive Network at <http://CRAN.R-project.org/package=archetypes>.

The paper is organized as follows: In Section 2 we outline the archetypal analysis with its different conceptual parts. We present the theoretical background as far as we need it for a sound introduction of our implementation; for a complete explanation we refer to the original paper. Section 3 demonstrates how to use **archetypes** based on a simple artificial data set, with details about numerical problems and the behavior of the algorithm. Section 4 presents a simulation study to show how the implementation scales with numbers of observations, attributes and archetypes. In Section 5 we show a real word example – the archetypes of human skeletal diameter measurements. Section 6 concludes the article with future investigations.

## 2. Archetypal analysis

Given is an  $n \times m$  matrix  $X$  representing a multivariate data set with  $n$  observations and  $m$  attributes. For a given  $k$  the archetypal analysis finds the matrix  $Z$  of  $k$   $m$ -dimensional archetypes according to the two fundamentals:

- (1) The data are best approximated by convex combinations of the archetypes, i.e., they minimize

$$\text{RSS} = \|X - \alpha Z^\top\|_2$$

with  $\alpha$ , the coefficients of the archetypes, an  $n \times k$  matrix; the elements are required to be greater equal 0 and their sum must be 1, i.e.,  $\sum_{j=1}^k \alpha_{ij} = 1$  with  $\alpha_{ij} \geq 0$  and  $i = 1, \dots, n$ .  $\|\cdot\|_2$  denotes an appropriate matrix norm.

- (2) The archetypes are convex combinations of the data points:

$$Z = X^\top \beta$$

with  $\beta$ , the coefficients of the data set, a  $n \times k$  matrix where the elements are required to be greater equal 0 and their sum must be 1, i.e.,  $\sum_{i=1}^n \beta_{ji} = 1$  with  $\beta_{ji} \geq 0$  and  $j = 1, \dots, k$ .

These two fundamentals also define the basic principles of the estimation algorithm: it alternates between finding the best  $\alpha$  for given archetypes  $Z$  and finding the best archetypes  $Z$  for given  $\alpha$ ; at each step several convex least squares problems are solved, the overall RSS is reduced successively.

With a view to the implementation, the algorithm consists of the following steps:

Given the number of archetypes  $k$ :

1. Data preparation and initialization: scale data, add a dummy row (see below) and initialize  $\beta$  in a way that the constraints are fulfilled to calculate the starting archetypes  $Z$ .
2. Loop until RSS reduction is sufficiently small or the number of maximum iterations is reached:
  - 2.1. Find best  $\alpha$  for the given set of archetypes  $Z$ : solve  $n$  convex least squares problems ( $i = 1, \dots, n$ )

$$\min_{\alpha_i} \frac{1}{2} \|X_i - Z\alpha_i\|_2 \text{ subject to } \alpha_i \geq 0 \text{ and } \sum_{j=1}^k \alpha_{ij} = 1.$$

- 2.2. Recalculate archetypes  $\tilde{Z}$ : solve system of linear equations  $X = \alpha\tilde{Z}^\top$ .
- 2.3. Find best  $\beta$  for the given set of archetypes  $\tilde{Z}$ : solve  $k$  convex least squares problems ( $j = 1, \dots, k$ )

$$\min_{\beta_j} \frac{1}{2} \|\tilde{Z}_j - X\beta_j\|_2 \text{ subject to } \beta_j \geq 0 \text{ and } \sum_{i=1}^n \beta_{ji} = 1.$$

- 2.4. Recalculate archetypes  $Z$ :  $Z = X\beta$ .
- 2.5. Calculate residual sum of squares RSS.

3. Post-processing: remove dummy row and rescale archetypes.

The algorithm has to deal with several numerical problems, i.e. systems of linear equations and convex least squares problems. In the following we explain each step in detail.

**Solving the convex least squares problems:** In Step 2.1 and 2.3 several convex least squares problems have to be solved. [Cutler and Breiman \(1994\)](#) use a penalized version of the non-negative least squares algorithm by [Lawson and Hanson \(1974\)](#) (as general reference see, e.g., [Luenberger 1984](#)). In detail, the problems to solve are of the form  $\|u - Tw\|_2$  with  $u, w$  vectors and  $T$  a matrix, all of appropriate dimensions, and the non-negativity and equality constraints. The penalized version adds an extra element  $M$  to  $u$  and to each observation of  $T$ ; then

$$\|u - Tw\|_2 + M^2 \|1 - w\|_2$$

is minimized under non-negativity restrictions. For large  $M$ , the second term dominates and forces the equality constraint to be approximately satisfied while maintaining the non-negativity constraint. The hugeness of the value  $M$  varies from problem to problem and thus can be seen as a hyperparameter of the algorithm. Default value in the package is 200.

**Solving the system of linear equations:** In Step 2.2 the system of linear equations

$$\tilde{Z} = \alpha^{-1} X$$

has to be solved. A lot of methods exist, one approach is the Moore-Penrose pseudoinverse which provides an approximated unique solution by a least squares approach: given the pseudoinverse  $\alpha^+$  of  $\alpha$ ,

$$\tilde{Z} = \alpha^+ X,$$

is solved. Another approach is the usage of  $QR$  decomposition:  $\alpha = QR$ , where  $Q$  is an orthogonal and  $R$  an upper triangular matrix, then

$$\tilde{Z} = Q^\top X R^{-1},$$

is solved. Default approach in the package is the  $QR$  decomposition using the `solve()` function.

**Calculating the residual sum of squares:** In Step 2.5 the RSS is calculated. It uses the spectral norm (see, e.g., [Golub and Loan 1996](#)). The spectral norm of a matrix  $X$  is the largest singular value of  $X$  or the square root of the largest eigenvalue of  $X^*X$ ,

$$\|X\|_2 = \sqrt{\lambda_{\max}(X^*X)},$$

where  $X^*$  is the conjugate transpose of  $X$ .

**Avoiding local minima:** [Cutler and Breiman \(1994\)](#) show that the algorithm converges in all cases, but not necessarily to a global minimum. Hence, the algorithm should be started several times with different initial archetypes. It is important that these are not too close together, this can cause slow convergence or convergence to a local minimum.

**Choosing the correct number of archetypes:** As in many cases there is no rule for the correct number of archetypes  $k$ . A simple method to determine the value of  $k$  is to run the algorithm for different numbers of  $k$  and use the “elbow criterion” on the RSS where a “flattening” of the curve indicates the correct value of  $k$ .

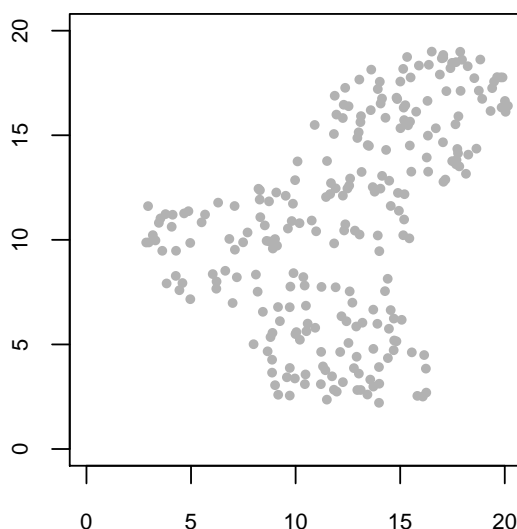
**Approximation of the convex hull:** Through the definition of the problem, archetypes lie on the boundary of the convex hull of the data. Let  $N$  be the number of data points which define the boundary of the convex hull, then [Cutler and Breiman \(1994\)](#) showed: if  $1 < k < N$ , there are  $k$  archetypes on the boundary which minimize RSS; if  $k = N$ , exactly the data points which define the convex hull are the archetypes with RSS = 0; and if  $k = 1$ , the sample mean minimizes the RSS. In practice, these theoretical results can not always be achieved as we will see in the following two sections.

### 3. Using package archetypes

The package is loaded into R using the `library()` or `require()` command:

```
R> library("archetypes")
```

Loading required package: nnls

Figure 1: Data set `toy`.

It requires the packages **nmls** (Mullen and van Stokkum 2007) for solving the convex least squares problems.

We use a simple artificial two-dimensional data set to explain the usage of the implementation, and the behavior of the archetypal analysis at all. The advantage is that we can imagine the results and simply visualize them, Section 5 then shows a more realistic example. Note that in the following the plot commands do not produce exactly the shown graphics concerning primitives coloring, width, etc.; to increase readability we have reduced the presented commands to the significant arguments. E.g., if we use a different plotting symbol in a scatter plot the corresponding (`pch = ...`) will be omitted.

```
R> data("toy")
R> plot(toy)
```

Data set `toy` (see Figure 1) consists of the two attributes  $x$  and  $y$ , and 250 observations. According to the shape of the data, it seems to be a good idea to apply archetypal analysis with  $k = 3$  archetypes.

```
R> set.seed(1986)
R> a <- archetypes(toy, 3)

1: rss = 0.02177873, improvement = 0.05689221
2: rss = 0.01411290, improvement = 0.00766583
3: rss = 0.01101285, improvement = 0.00310005
4: rss = 0.00915121, improvement = 0.00186164
5: rss = 0.00790619, improvement = 0.00124502
6: rss = 0.00741714, improvement = 0.00048906
7: rss = 0.00756394, improvement = -0.00014681
```

During the fit, the function reports its improvement and stops after a maximum number of iterations (default is `maxIterations = 100`) or if the improvement is less than a defined

value (default is `minImprovement = sqrt(.Machine$double.eps)`). As basis for our further research, the implementation is a flexible framework where the problem solving mechanisms of the individual steps can be exchanged. The defaults are the “original ones” described in the previous section (`family = archetypesFamily()`). The result is an S3 `archetypes` object,

```
R> a
```

Archetypes object

```
archetypes(data = toy, k = 3)
```

Convergence after 7 iterations  
with RSS = 0.007563943.

containing the three final archetypes:

```
R> atypes(a)
```

```
      x      y
[1,] 14.696091 2.310303
[2,]  2.860579 9.935227
[3,] 18.810086 18.629479
```

The `plot()` function visualizes archetypes for two-dimensional data sets; for higher-dimensional data sets parallel coordinates are used.

```
R> plot(a, toy, hull = hull(toy))
R> plot(a, toy, adata.show = TRUE)
```

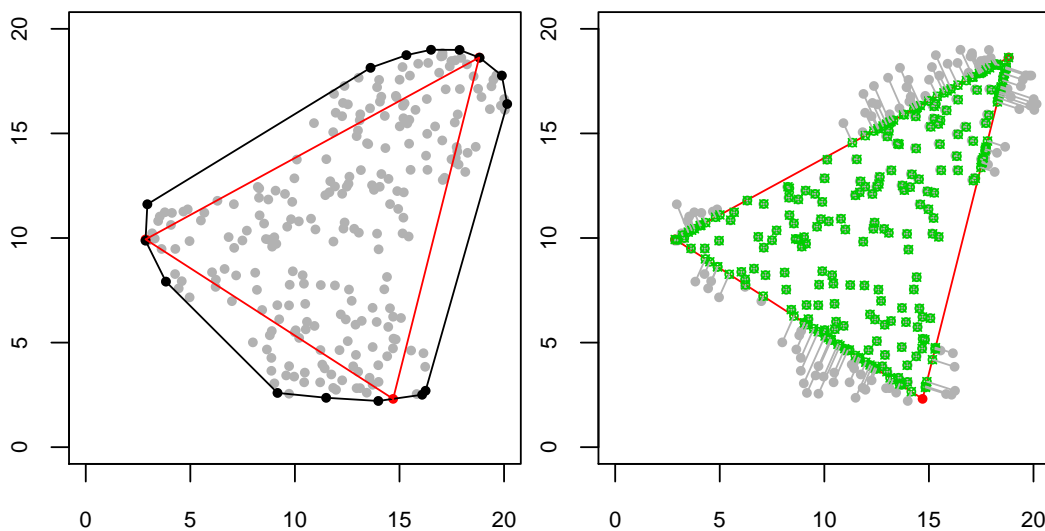


Figure 2: Visualization of three archetypes.



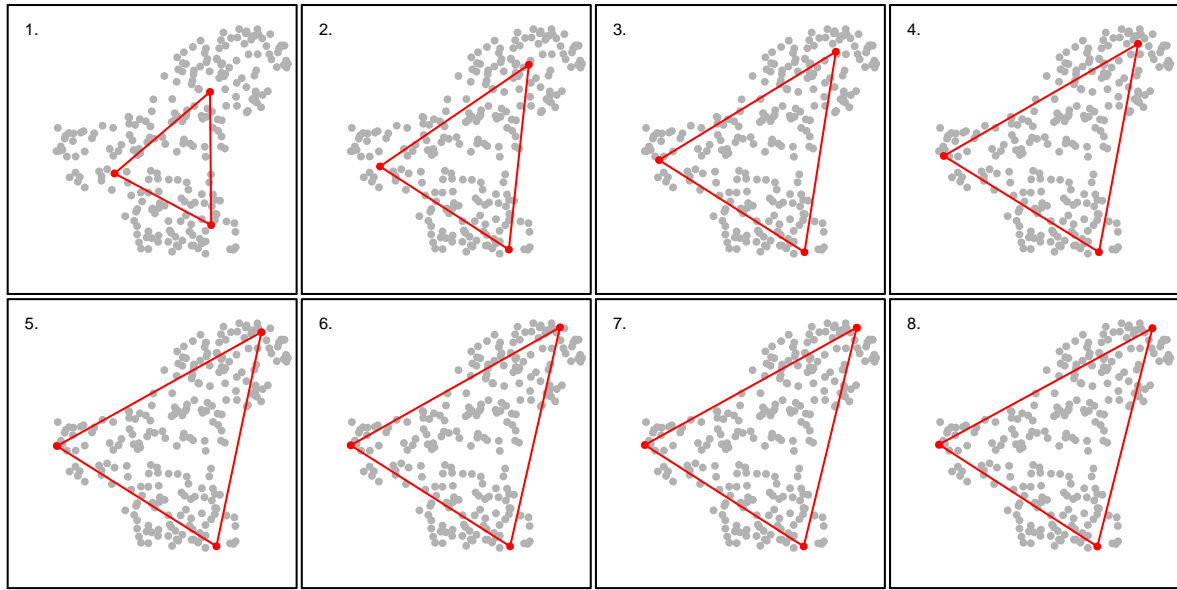


Figure 3: Visualization of the algorithm iterations.

The left plot of Figure 2 shows the archetypes, their approximation of the convex hull (red dots and lines) and the convex hull (black dots and lines) of the data. The right plot of Figure 2 additionally shows the approximation of the data through the archetypes and the corresponding  $\alpha$  values (green symbols, and grey connection lines); as we can see, all data points outside the approximated convex hull are mapped on its boundary. This plot is based on an idea and MATLAB source code of Pailthorpe (2008).

With `saveHistory = TRUE` (which is set per default) each step of the execution is saved and we can examine the archetypes in each iteration using the `ahistory()` command; the initial archetypes, for example, are `ahistory(a, step = 0)`. This can be used to create an “evolution movie” of the archetypes (see Figure 3),

```
R> movieplot(a, toy)
```

The figure shows the plots of the eight steps (the random initialization and the seven iterations) from top to bottom and left to right. In each step the three archetypes move further to the three corners of the data set. A movie of the approximated data is shown when setting parameter `show = "adata"`<sup>1</sup>.

In the previous section we mentioned that the algorithm should be started several times to avoid local minima. This is done using the `stepArchetypes()` function; it passes all arguments to the `archetypes()` function and additionally has the argument `nrep` which specifies the number of repetitions.

```
R> set.seed(1986)
```

```
R> a4 <- stepArchetypes(data = toy, k = 3, verbose = FALSE, nrep = 4)
```

The result is an S3 `stepArchetypes` object,

<sup>1</sup>Real animations are available as Flash movies along with this paper at <http://www.jstatsoft.org/v30/i08/>.

```
R> a4
```

StepArchetypes object

```
stepArchetypes(data = toy, k = 3, nrep = 4, verbose = FALSE)
```

where `summary()` provides an overview of each repetition by showing the final residual sum of squares and number of iterations:

```
R> summary(a4)
```

StepArchetypes object

```
stepArchetypes(data = toy, k = 3, nrep = 4, verbose = FALSE)
```

```
k=3:
```

```
Convergence after 7 iterations
```

```
with RSS = 0.007563943.
```

```
Convergence after 12 iterations
```

```
with RSS = 0.007254754.
```

```
Convergence after 9 iterations
```

```
with RSS = 0.007248349.
```

```
Convergence after 13 iterations
```

```
with RSS = 0.007255585.
```

There are no huge differences in the residual sum of squares, thus if there are different local minima then they are all equally good. But the following plot in Figure 4 shows that the repetition starts all nearly found the same final archetypes (and thus the same local minima),

```
R> plot(a4, toy)
```

However, the model of repetition 3 has the lowest residual sum of squares and is the best model:

```
R> bestModel(a4)
```

```
Convergence after 9 iterations
```

```
with RSS = 0.007248349.
```

At the beginning of the example we decided by looking at the data that three archetypes may be a good choice. Visual inspection does not necessarily lead to the best choice, and is not an option for higher-dimensional data sets. As already mentioned in the previous section, one simple way to choose a good number of archetypes is to run the algorithm for different numbers of  $k$  and use the “elbow criterion” on the residual sum of squares. The `stepArchetypes()` function allows a vector as value of argument  $k$  and executes for each  $k_i$  the `archetypes()` function `nrep` times.

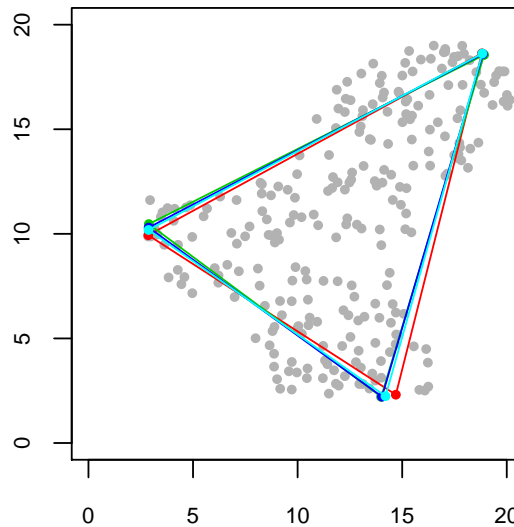


Figure 4: Visualization of different repetitions.

```
R> set.seed(1986)
R> as <- stepArchetypes(data = toy, k = 1:10, verbose = FALSE, nrep = 4)
```

There were 23 warnings (use `warnings()` to see)

The occurred warnings indicate that errors occurred during the execution, in this case, singular matrices in solving the linear equation system in Step 2.2 as from  $k = 4$ :

```
R> warnings()
```

Warnings:

```
1: In archetypes(..., k = k[i], verbose = verbose) ... :
   k=4: Error in qr.solve(alphas %*% t(alphas)): singular matrix 'a' in solve
2: In archetypes(..., k = k[i], verbose = verbose) ... :
   k=5: Error in qr.solve(alphas %*% t(alphas)): singular matrix 'a' in solve
3: In archetypes(..., k = k[i], verbose = verbose) ... :
   k=5: Error in qr.solve(alphas %*% t(alphas)): singular matrix 'a' in solve
[...]
```

In these cases the residual sum of squares is NA:

```
R> rss(as)
```

	r1	r2	r3	r4
k1	0.075569637	0.075569637	0.07556964	0.075569637
k2	0.047510402	0.047510490	0.04751053	0.047510417
k3	0.007370711	0.007370705	0.00737070	0.007630078
k4	0.005124407	NA	0.00594061	0.004970437
k5	0.005249507	NA	NA	NA

k6	NA	NA	NA	NA
k7	NA	0.001216508	NA	NA
k8	NA	NA	NA	NA
k9	NA	NA	NA	NA
k10	NA	NA	NA	NA

And all errors occurred during the first iteration,

```
R> iters(as)
```

	r1	r2	r3	r4
k1	3	3	3	3
k2	14	9	6	20
k3	73	73	74	8
k4	20	1	9	22
k5	69	1	1	1
k6	1	1	1	1
k7	1	100	1	1
k8	1	1	1	1
k9	1	1	1	1
k10	1	1	1	1

which is an indication for an afflicted random initialisation. If warnings occur within repetitions for  $k_i$  archetypes, the pretended meaningful solutions (according to the  $RSS$ ) have to be examined carefully; Section 3.1 illustrates a pretended meaningful solution where the plot then uncovers problems. But up to  $k = 5$  there is always at least one start with a meaningful result and the residual sum of squares curve of the best models shows that by the “elbow criterion” three or maybe seven is the best number of archetypes (see Figure 5):

```
R> screeplot(as)
```

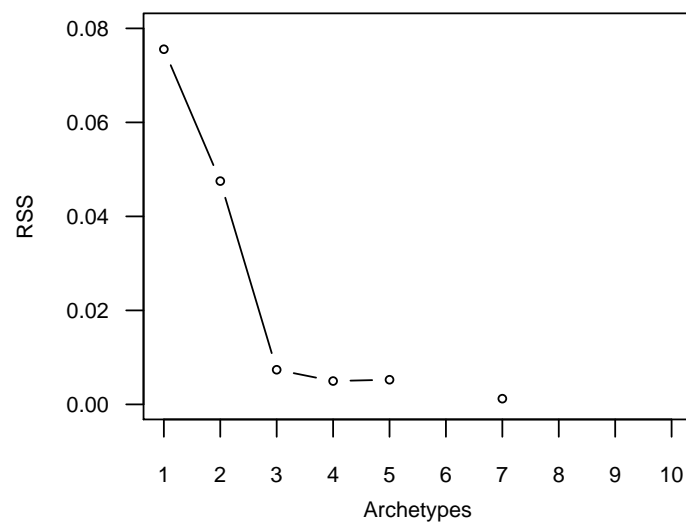


Figure 5: Screeplot of the residual sum of squares.

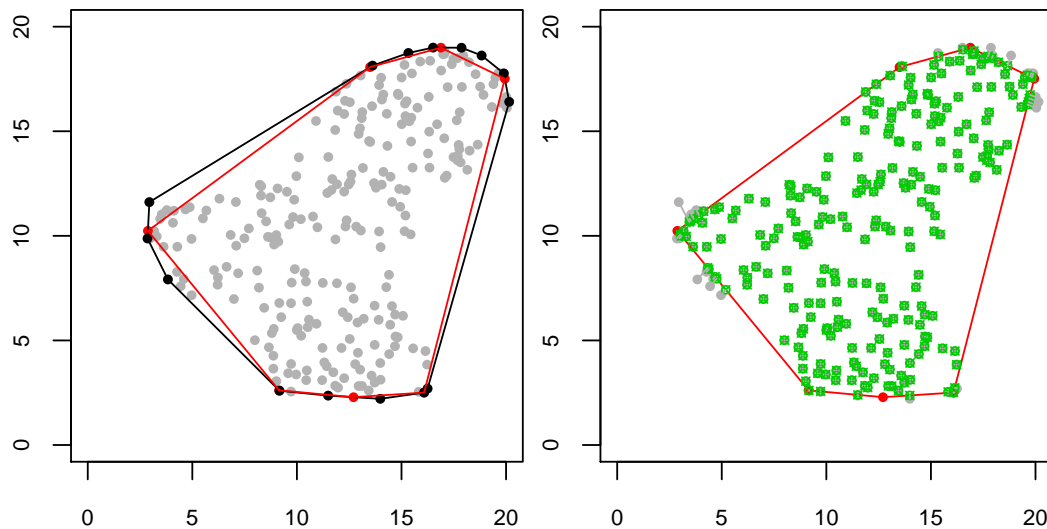


Figure 6: Visualization of seven archetypes.

We already have seen the three archetypes in detail; the seven archetypes of the best repetition and their approximation of the data are:

```
R> a7 <- bestModel(as[[7]])
R> plot(a7, toy, chull = chull(toy))
R> plot(a7, toy, adata.show = TRUE)
```

In Figure 6 the approximation of the convex hull is now clearly visible.

### 3.1. Alternative numerical methods

As we mentioned in Section 2, there are many ways to solve linear equation systems. One other possibility is the Moore-Penrose pseudoinverse:

```
R> set.seed(1986)
R> gas <- stepArchetypes(data = toy, k = 1:10,
+   family = archetypesFamily("ginv"), verbose = FALSE, nrep = 4)
```

Loading required package: MASS  
There were 23 warnings (use warnings() to see)

We use the `ginv()` function from the **MASS** package to calculate the pseudoinverse. The function ignores ill-conditioned matrices and “just solves the linear equation system”, but the `archetypes` function throws warnings of ill-conditioned matrices if the matrix condition number  $\kappa$  is bigger than an upper bound (default is `maxKappa = 1000`):

```
R> warnings()
```

Warnings:

```
1: In archetypes(..., k = k[i], verbose = verbose) ... :
```

```

k=4: alphas > maxKappa
2: In archetypes(..., k = k[i], verbose = verbose) ... :
k=5: alphas > maxKappa
3: In archetypes(..., k = k[i], verbose = verbose) ... :
k=5: alphas > maxKappa
[...]
```

In comparison with the  $QR$  decomposition, the warnings occurred for the same number of archetypes  $k_i$  during the same repetition. In most of these cases the residual sum of squares is about 12,

```
R> rss(gas)
```

	r1	r2	r3	r4
k1	0.075569637	0.075569637	0.075569637	0.075569637
k2	0.047510402	0.047510490	0.047510530	0.047510417
k3	0.007370711	0.007370705	0.007370701	0.007630078
k4	0.005124407	12.144453252	0.005940610	0.004970437
k5	0.005249507	0.005396092	11.556157268	0.005121638
k6	0.005425348	11.391490573	0.004787822	12.162114653
k7	12.462270024	0.001216508	0.001210484	0.004136435
k8	12.219617787	12.440727546	12.314599508	12.537250751
k9	12.055954228	12.364046902	12.372383424	0.005218947
k10	12.378985500	12.548477210	12.564166317	12.464162790

and the randomly chosen initial archetypes “collapse” to the center of the data as we exemplarily see for  $k = 9$ ,  $r = 3$  in Figure 7:

```
R> movieplot(gas[[9]][[3]], toy)
```

The figure shows the four steps (from left to right), the random initialization and the three iterations until all archetypes are in the center of the data. All other residual sums of squares are nearly equivalent to the ones calculated with  $QR$  decomposition. Further investigations would show that three or maybe seven is the best number of archetypes, and in case of  $k = 3$  nearly the same three points are the best archetypes. An interesting exception is the case  $k = 7, r = 2$ ; the residual sum of squares is exactly the same, but not the archetypes. The plots of the archetypes and their approximation of the data (see Figure 8):

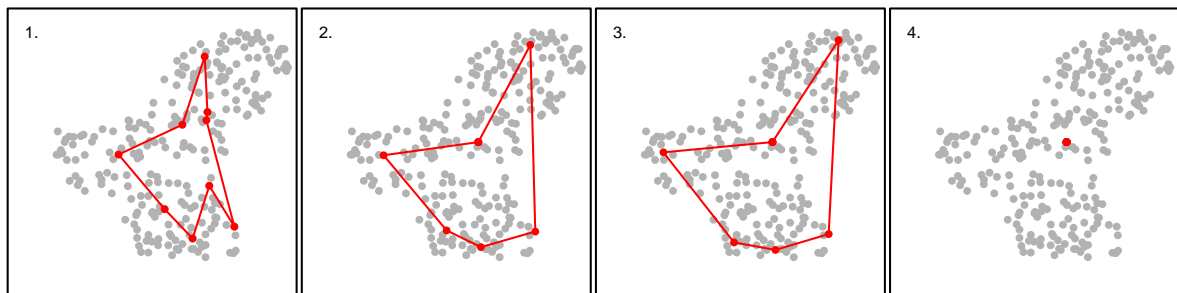


Figure 7: Visualization of algorithm iterations until “collapsing”.

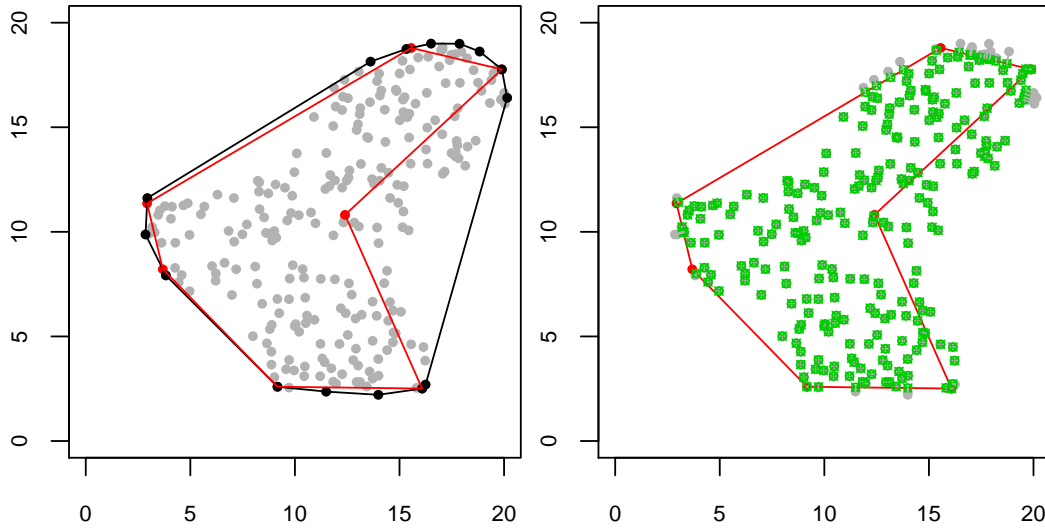


Figure 8: Visualization of seven archetypes; one archetype “collapsed”.

```
R> ga7 <- bestModel(gas[[7]])
R> plot(ga7, toy, chull = chull(toy))
R> plot(ga7, toy, adata.show = TRUE)
```

Interesting is the one archetype in the center of the data set and especially the approximation of the data in the right area of it. As the data are approximated by a linear combination of archetypes and non-negative  $\alpha$ , the only possibility for this kind of approximation is when  $\alpha$  for this archetype is always zero:

```
R> apply(alphas(ga7), 2, range)
```

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]
[1,]	0	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
[2,]	0	0.999986	0.9636323	1.000027	0.9844227	0.9999634	0.9925399

As we can see,  $\alpha$  of archetype 1 (column one) is 0 for all data points. Theoretically, this is not possible, but ill-conditioned matrices during the fit process lead to such results in practice. The occurred warnings (`k=7: alphas > max.kappa`) notify that solving the convex least squares problems lead to the ill-conditioned matrices. Our simulations showed that this behavior mostly appears when requesting a relatively large number of archetypes in relation to size of the data set.

## 4. Computational complexity

In Section 1 we stated that the archetypal analysis algorithm is computer-intensive; in this section we now present a simulation to show how the implementation scales with numbers of observations, attributes and archetypes. In general, the speed of the algorithm is determined by the efficiency of the convex least squares method. The penalized non-negative least squares

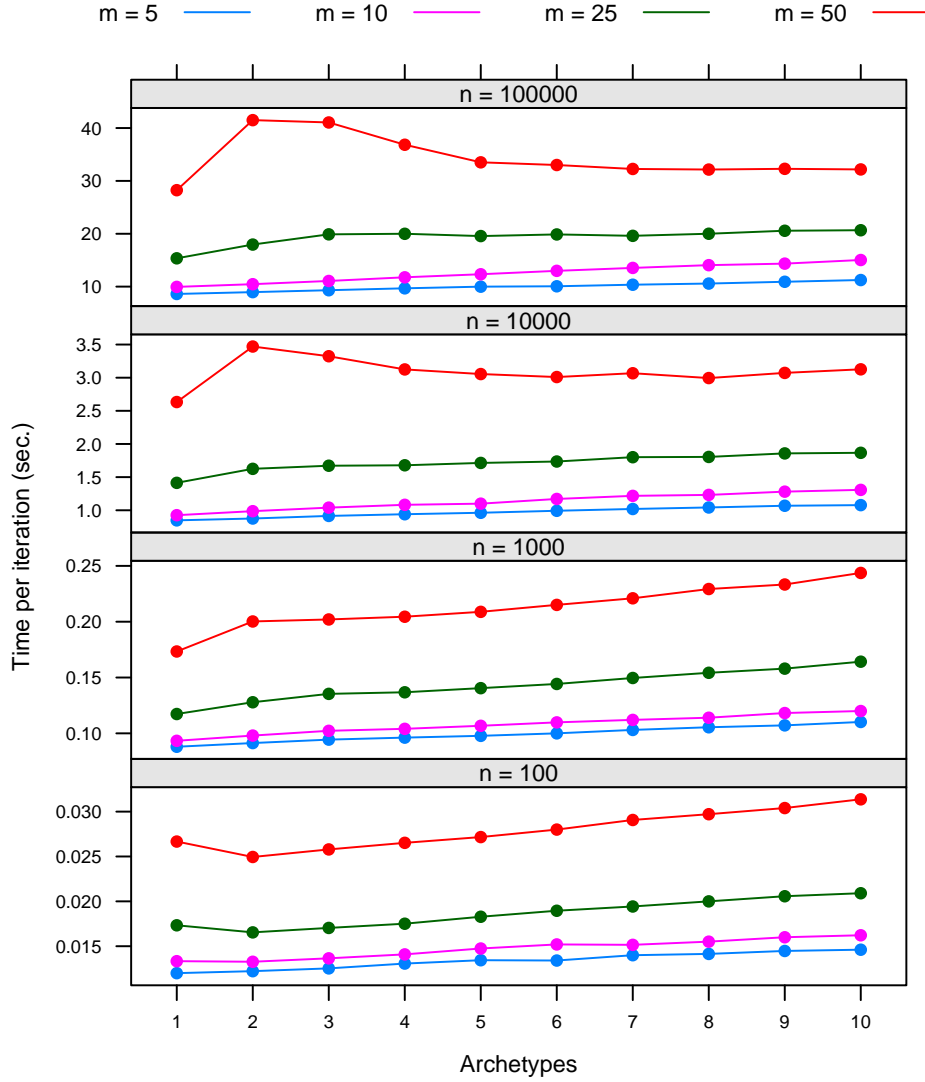


Figure 9: Computation time per iteration in seconds.

method is quite slow, but is appealing because it can be used when the number of attributes is larger than the number of observations (according to [Cutler and Breiman 1994](#)).

The simulation setup is the following (cf. the *simulation problem* by [Hothorn, Leisch, Zeileis, and Hornik 2005](#)): we consider the multivariate standard normal distribution as data generating process (spherical data). A data set is generated for each combination of  $m = 5, 10, 25, 50$  attributes,  $n = 100, 1000, 10000, 10000$  observations and 20 replications in each case. On each data set  $k = 1, \dots, 10$  archetypes are fitted; stop criteria are 100 iterations or an improvement less than `sqrt(.Machine$double.eps)`. Each  $m, n, k$  configuration is fitted with randomly chosen initial archetypes. For each of the  $m \times n \times k \times 20$  fits the computation time and the number of iterations until convergence are measured.

We present two main results of the simulation: (1) the computation time per iteration, i.e.,



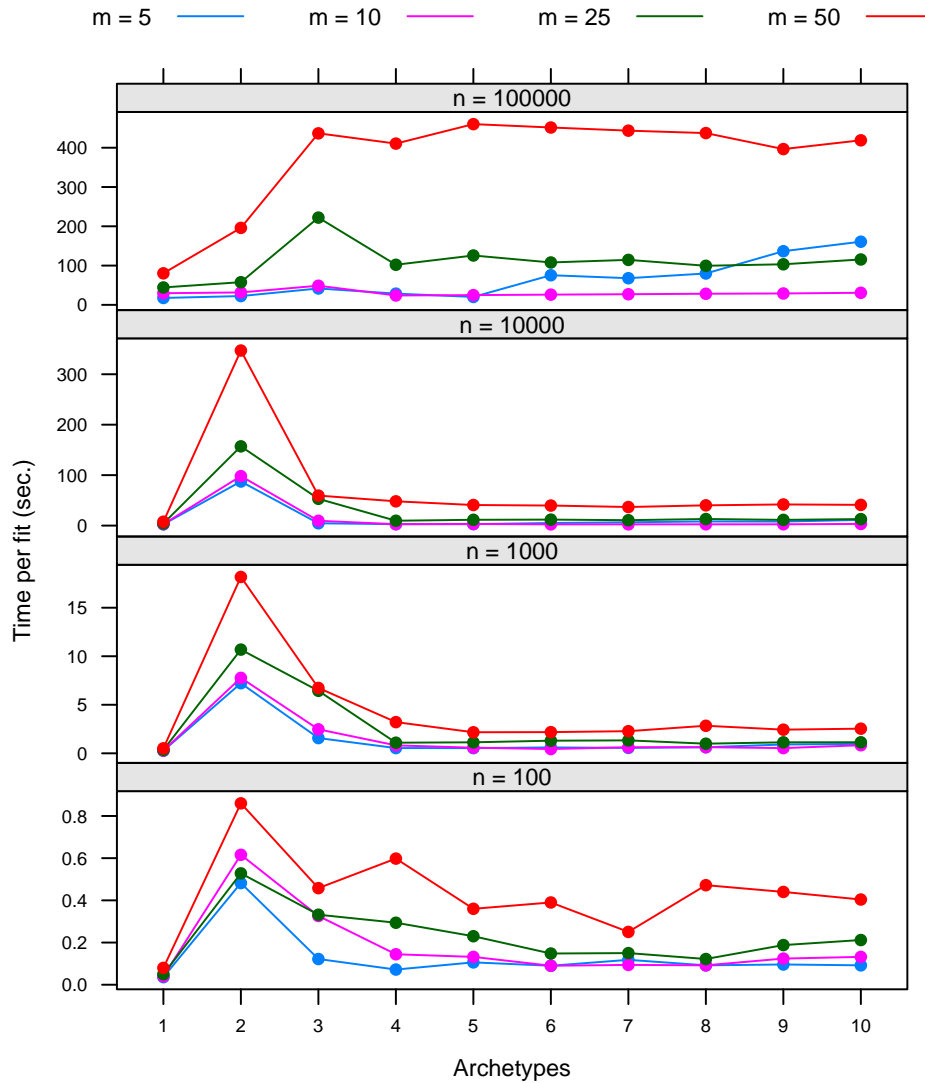


Figure 10: Computation time per fit in seconds.

focus on the efficiency of the convex least squares methods; (2) the computation time per fit, where the convergence behavior matters. The results are presented in Figure 9 and Figure 10, respectively. Both show four panels, one for each possible number of observations and each panel contains four lines, one for each possible number of attributes. The  $x$ -axis is the number of archetypes and the  $y$ -axis the measured value; notice that the scale of the  $y$ -axis varies between the panels.

Figure 9 shows the computation time per iteration in seconds, i.e., the computation time per fit divided by the number of iterations until convergence. In general the behavior is as expected: in case of fixed  $n$  and  $m$  (each individual line), increasing number of archetypes imply a linear increase of the computation time. Similarly, in case of fixed  $k$  and  $m$  (dots of same color and  $x$ -axis position, different panels), increasing observations imply approximately 10 times more computation time. And in the case of fixed  $k$  and  $n$  (dots of different colors,

same  $x$ -axis position and panel), increasing attributes indicate a polynomial increase of the computation time. Noticeable is that in high dimensions ( $n = 10000, 100000$  and  $m = 50$ ) two, three and four archetypes need more computation time than the remaining numbers of archetypes.

Figure 10 shows the (median) computation time per fit in seconds. The figure shows that an increasing number of observations approximately imply a linear increase of the computation time. By contrast, for fixed  $n$  the computation time is approximately constant in  $k$ . Except from  $n = 100000$  the peak at two archetypes is strongly distinct. Currently we have no reasonable explanation and more detailed simulations need to be done.

## 5. Example: Skeletal archetypes

In this section we apply archetypal analysis on an interesting real world example: in [Heinz, Peterson, Johnson, and Kerk \(2003\)](#) the authors took body girth measurements and skeletal diameter measurements, as well as age, weight, height and gender on 247 men and 260 women in their twenties and early thirties, with a scattering of older man and woman, and all physically active. The full data are available within the package as `data("body")`, but we are only interested in a subset, the skeletal measurements and the height (all measured in centimeters),

```
R> data("skel")
R> skel2 <- subset(skel, select = -Gender)
```

The skeletal measurements consist of nine diameter measurements: biacromial (`Biac`), shoulder diameter; biiliac (`Biil`), pelvis diameter; bitrochanteric (`Bitro`) hip diameter; chest depth between spine and sternum at nipple level, mid-expiration (`ChestDp`); chest diameter at nipple level, mid-expiration (`ChestDiam`); elbow diameter, sum of two elbows (`ElbowDiam`); wrist diameter, sum of two wrists (`WristDiam`); knee diameter, sum of two knees (`KneeDiam`); ankle diameter, sum of two ankles (`AnkleDiam`). See the original publication for a full anatomical explanation of the skeletal measurements and the process of measuring. We use basic elements of *Human Modeling and Animation* to model the skeleton and create a schematic representation of an individual, e.g., `skeletonplot(skel2[1, ])` for observation number one. The function `jd()` (for “John Doe”) uses this plot and shows a generic individual with explanations of the measurements in Figure 11:

```
R> jd()
```

For visualizing the full data set, parallel coordinates with axes arranged according to the “natural order” are used (see Figure 12),

```
R> pcplot(skel2)
```

At first view no patterns are visible and it is difficult to guess a meaningful number of archetypes. Therefore, we calculate the archetypes for  $k = 1, \dots, 15$  with three repetitions each time,

```
R> set.seed(1981)
R> as <- stepArchetypes(skel2, k = 1:15, verbose = FALSE, nrep = 3)
```

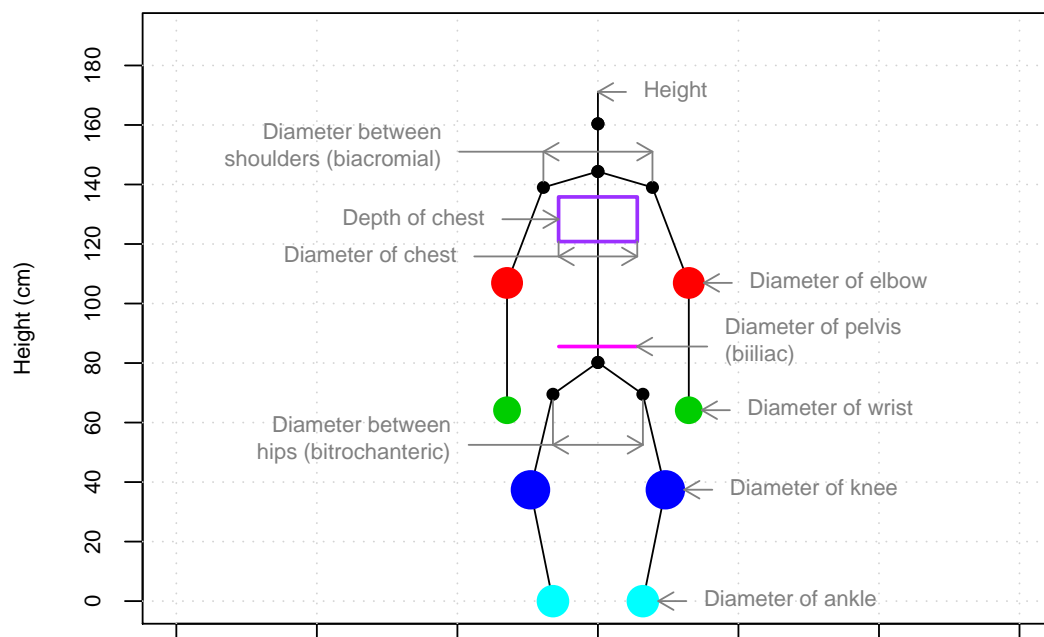
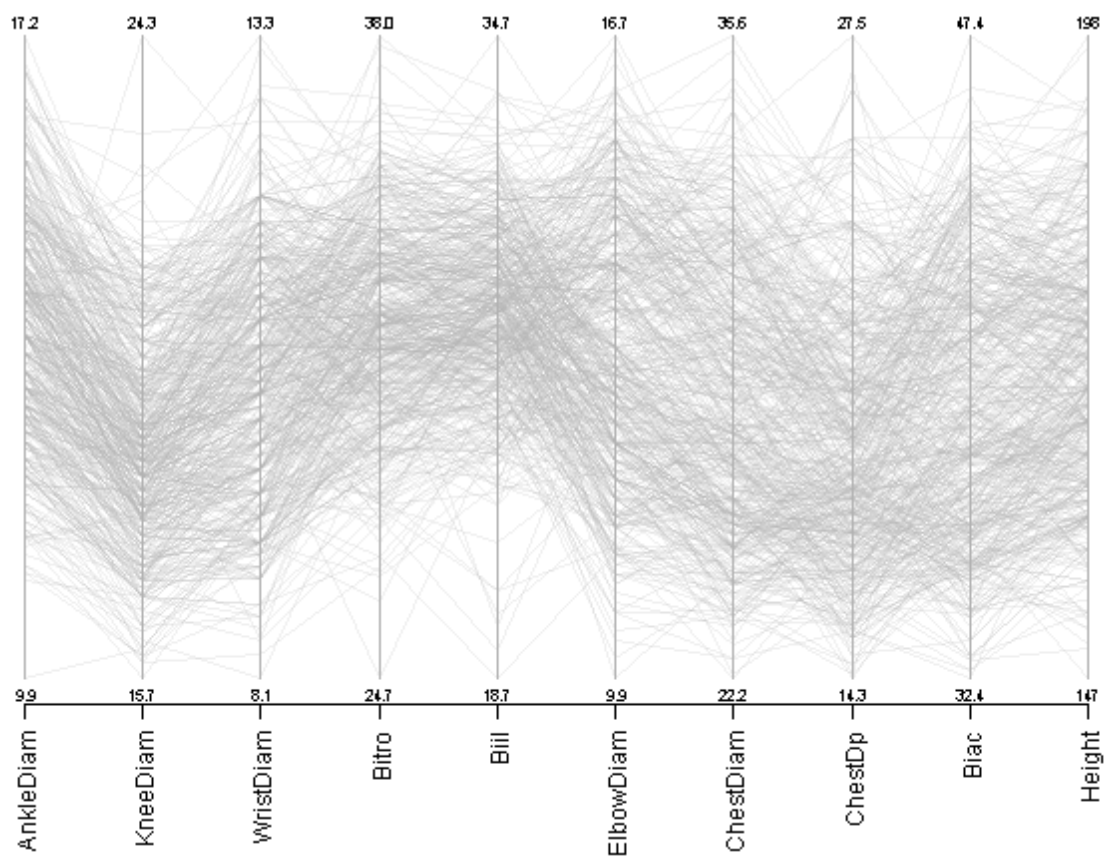


Figure 11: Generic skeleton with explanations of the measurements.

Figure 12: Parallel coordinates of the `ske12` data set.

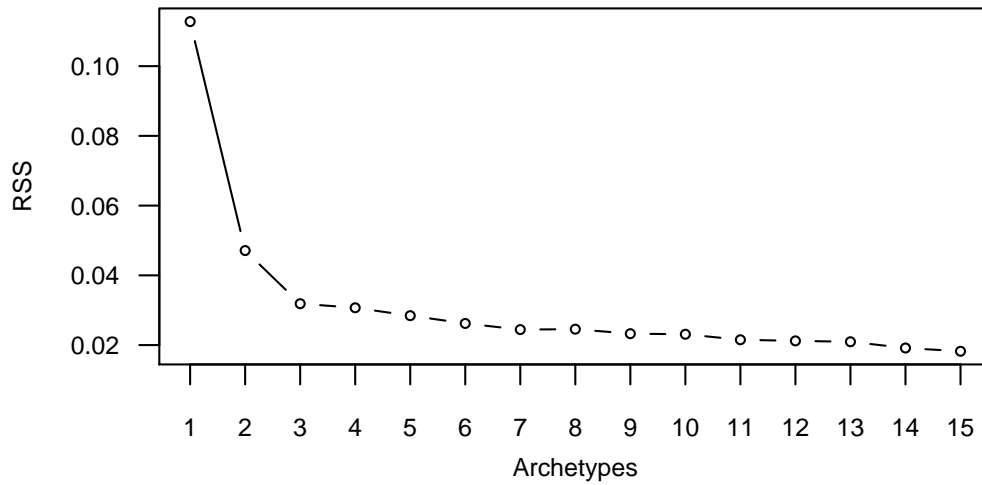


Figure 13: Screeplot of the residual sum of squares.

There were 12 warnings (use `warnings()` to see)

The warnings indicate ill-conditioned matrices as from  $k = 11$ , but, not as in the previous section, the residual sum of squares contains no NA values. The corresponding curve of the best model in each case is (see Figure 13):

```
R> screeplot(as)
```

And according to the “elbow criterion”  $k = 3$  or maybe  $k = 7$  is the best number of archetypes. Corresponding to Occam’s razor we proceed with three archetypes,

```
R> a3 <- bestModel(as[[3]])
```

The three archetypes are (transposed for better readability):

```
R> t(atypes(a3))
```

	[,1]	[,2]	[,3]
AnkleDiam	13.198350	15.96623	11.987396
KneeDiam	18.652792	21.06616	16.390670
WristDiam	9.804258	12.23864	9.241163
Bitro	34.541469	34.51450	27.165757
Biil	31.306794	29.40766	22.179091
ElbowDiam	12.289295	15.74556	11.224216
ChestDiam	26.201939	32.80120	24.219513
ChestDp	18.402293	22.93809	16.059033
Biac	36.378991	43.88447	34.363785
Height	167.250532	186.70914	157.355366

Or as a barplot in relation to the original data (see Figure 14):

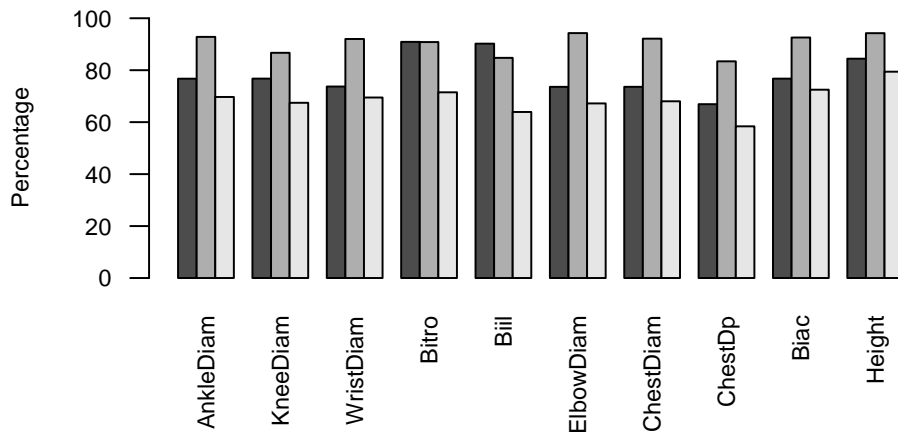


Figure 14: Barplot visualizing the three archetypes.

```
R> barplot(a3, skel2, percentage = TRUE)
```

Archetype 2 (gray) represents individuals which are “huge” in all measurements; on the other hand, archetype 3 (lightgray) represents individuals which are “small”. Archetype 1 (dark-gray) represents individuals with average measures except the bitrochanteric and biiliac – the meaning of this is best visible when looking at the data with gender information (men are blue, women are green colored, with alpha transparency) and the archetypes (red) (see Figure 15),

```
R> pcplot(a3, skel2, data.col = as.numeric(skel$Gender))
```

Archetype 2 reflects the primary difference between men and women in body structure – the comparatively wider hip and pelvis of women. A verification of this interpretation can be done by looking at the coefficients  $\alpha$  and see how much each archetype contributes to the approximation of each individual observation. For three archetypes, a ternary plot (see Figure 16) is a usable graphical representation (e.g., package **vcd** by Meyer, Zeileis, and Hornik 2008):

```
R> ternaryplot(alphas(a3), col = as.numeric(skel$Gender))
```

Clearly, males cluster close to archetype 2 and women mixes mainly the first and the third archetype. Therefore, males are primarily approximated by archetype 2, women by linear combination of archetypes 1 and 3. For more than three archetypes parallel coordinates with an axis for each archetype projecting the corresponding coefficients (in range  $[0, 1]$ ) can be used to investigate the coefficients  $\alpha$ .

Finally, the `skeletonplot()` visualizes the three skeleton archetypes (see Figure 17):

```
R> skeletonplot(atypes(a3))
```

The left skeleton visualizes archetype 2 with the wider hip and pelvis; the middle skeleton visualizes archetype 1 which is “huge”, the right skeleton visualizes archetype 3 which is “small”

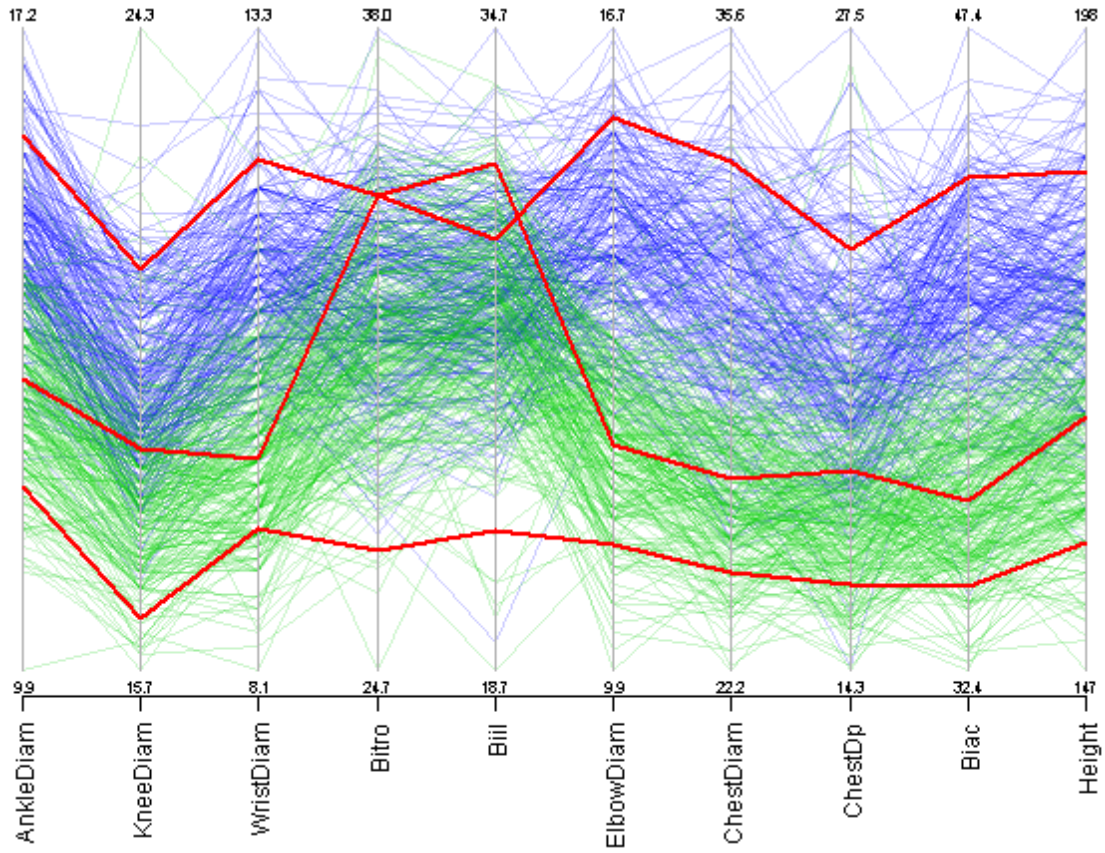


Figure 15: Parallel coordinates with colors related to the gender and the three archetypes.

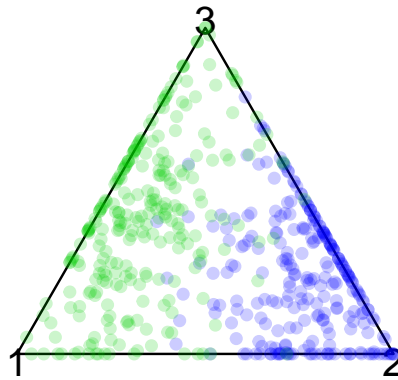


Figure 16: Ternary plot visualizing the  $\alpha$ , colored according to the gender.

in all measurements. Assume that we want to automatically fabricate blue worker overalls from given templates (e.g., paper patterns). Combinations of archetypes 1 and 3 gives overalls in different sizes which each have similar width at shoulder and waist. If we add archetype 2, we get overalls with a wider waist (compared to the shoulder).

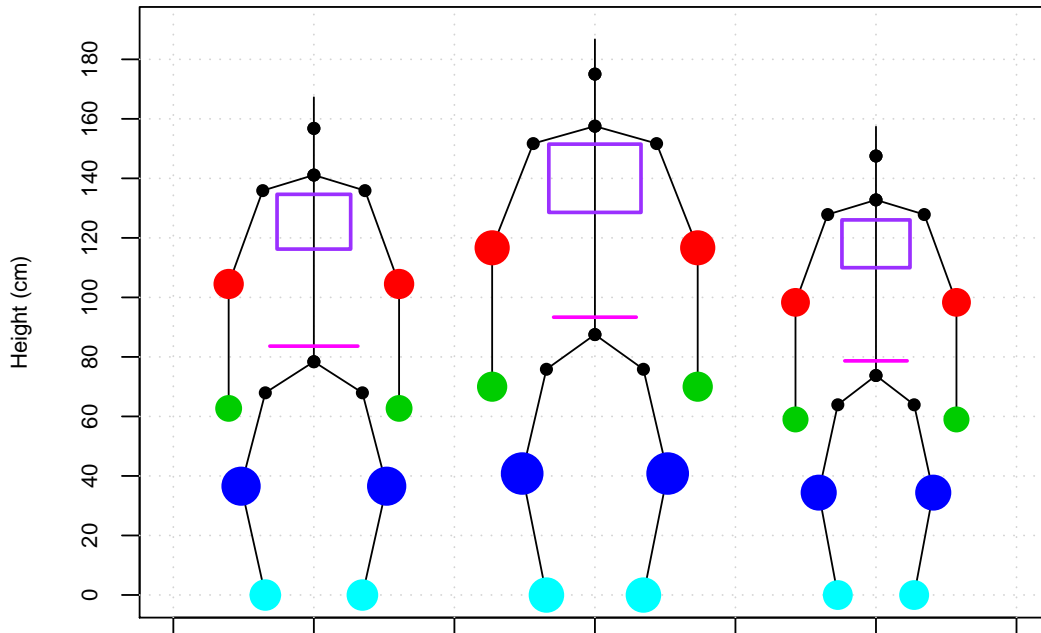


Figure 17: Skeleton plot visualizing the three archetypes.

## 6. Summary and outlook

In Section 2 we explained the different steps of the algorithms according to the original paper. However, for each problem a number of methods exist and the choice of the right method often depends on the concrete data set. In Section 3 we have already used the `archetypesFamily()` function to use different linear equations solver, but the function has to be extended to allow arbitrary problem solving blocks for each step of the algorithm. Of primary interest is the usage of different optimization methods to solve the optimization problem.

Additionally, the two fundamentals defined in Section 2 can be generalized to allow for example arbitrary loss functions, arbitrary conditions on the coefficients  $\alpha$  or arbitrary matrix norms. As the algorithm strategy is similar to the least squares formulation of the  $k$ -means algorithm, this leads to a general framework for this class of  $k$ -means-like algorithms ( $k$ -means,  $k$ -median, Fuzzy  $k$ -means, etc.; see, e.g., [Steinly 2006](#)).

Altogether, the short-term goal for the package **archetypes** was the implementation of a general framework with interchangeable blocks for the concrete problem solving mechanisms of each algorithm step. Now, further work is the design of a clean **archetypes** family object, especially with a view to our long-term goal, the generalization towards the class of  $k$ -means-like algorithms.

## Computational details

All computations and graphics in this paper have been done using R version 2.8.1 with the packages **archetypes** 1.0, **MASS** 7.2-46, **nmls** 1.2 and **tools** 2.8.1.

The newest released version of **archetypes** is always available from the Comprehensive R



Archive Network at <http://CRAN.R-Project.org/package=archetypes>. The development version is hosted on R-Forge as project *Archetypal Analysis (archetypes)* and available from <http://R-Forge.R-project.org/projects/archetypes>. The source code is documented using the **roxygen** documentation system for R (Danenberg and Eugster 2008). An up-to-date version of this manuscript is contained in the package as a vignette.

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URL: <http://www.statistik.lmu.de/~eugster/>  
<http://www.statistik.lmu.de/~leisch/>