



A Handbook of Statistical Analyses Using **R — 2nd Edition**

Brian S. Everitt and Torsten Hothorn



Principal Component Analysis: The Olympic Heptathlon

16.1 Introduction

16.2 Principal Component Analysis

16.3 Analysis Using R

To begin it will help to score all seven events in the same direction, so that 'large' values are 'good'. We will recode the running events to achieve this;

```
R> data("heptathlon", package = "HSAUR2")
R> heptathlon$hurdles <- max(heptathlon$hurdles) -
+   heptathlon$hurdles
R> heptathlon$run200m <- max(heptathlon$run200m) -
+   heptathlon$run200m
R> heptathlon$run800m <- max(heptathlon$run800m) -
+   heptathlon$run800m
```

Figure 16.1 shows a scatterplot matrix of the results from all 25 competitors for the seven events. Most of the scatterplots in the diagram suggest that there is a positive relationship between the results for each pairs of events. The exception are the plots involving the javelin event which give little evidence of any relationship between the result for this event and the results from the other six events; we will suggest possible reasons for this below, but first we will examine the numerical values of the between pairs events correlations by applying the `cor` function

```
R> round(cor(heptathlon[, -score]), 2)
```

	<i>hurdles</i>	<i>highjump</i>	<i>shot</i>	<i>run200m</i>	<i>longjump</i>	<i>javelin</i>	<i>run800m</i>
<i>hurdles</i>	1.00	0.81	0.65	0.77	0.91	0.01	0.78
<i>highjump</i>	0.81	1.00	0.44	0.49	0.78	0.00	0.59
<i>shot</i>	0.65	0.44	1.00	0.68	0.74	0.27	0.42
<i>run200m</i>	0.77	0.49	0.68	1.00	0.82	0.33	0.62
<i>longjump</i>	0.91	0.78	0.74	0.82	1.00	0.07	0.70
<i>javelin</i>	0.01	0.00	0.27	0.33	0.07	1.00	-0.02
<i>run800m</i>	0.78	0.59	0.42	0.62	0.70	-0.02	1.00

Examination of these numerical values confirms that most pairs of events are positively correlated, some moderately (for example, high jump and shot) and others relatively highly (for example, high jump and hurdles). And we see that the correlations involving the javelin event are all close to zero. One possible

```
R> score <- which(colnames(heptathlon) == "score")
R> plot(heptathlon[, -score])
```

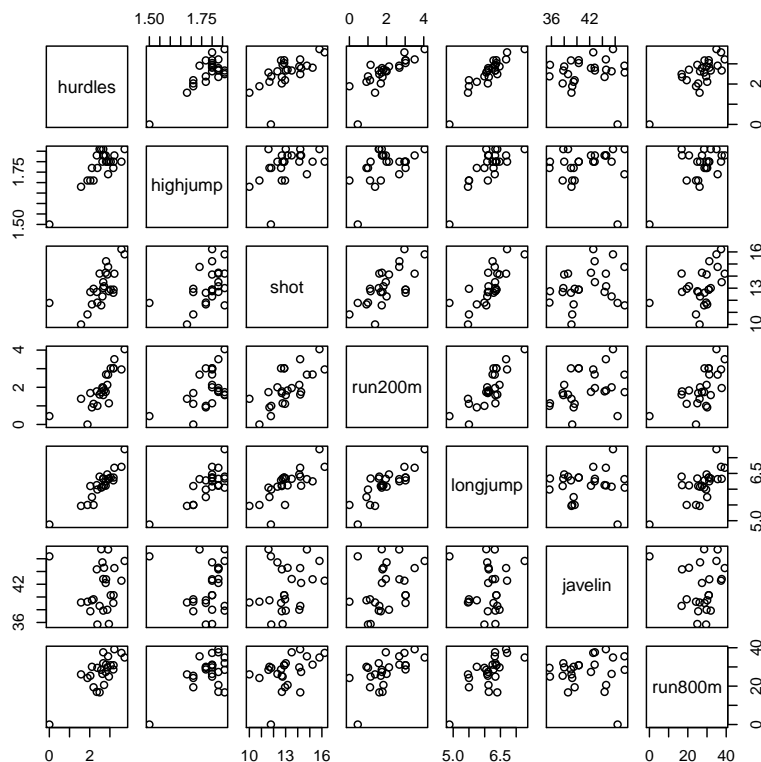


Figure 16.1 Scatterplot matrix for the `heptathlon` data (all countries).

explanation for the latter finding is perhaps that training for the other six events does not help much in the javelin because it is essentially a ‘technical’ event. An alternative explanation is found if we examine the scatterplot matrix in Figure~16.1 a little more closely. It is very clear in this diagram that for all events except the javelin there is an outlier, the competitor from Papua New Guinea (PNG), who is much poorer than the other athletes at these six events and who finished last in the competition in terms of points scored. But surprisingly in the scatterplots involving the javelin it is this competitor who again stands out but because she has the third highest value for the event. It might be sensible to look again at both the correlation matrix and the scatterplot matrix after removing the competitor from PNG; the relevant R code is

```
R> score <- which(colnames(heptathlon) == "score")
R> plot(heptathlon[,-score])
```

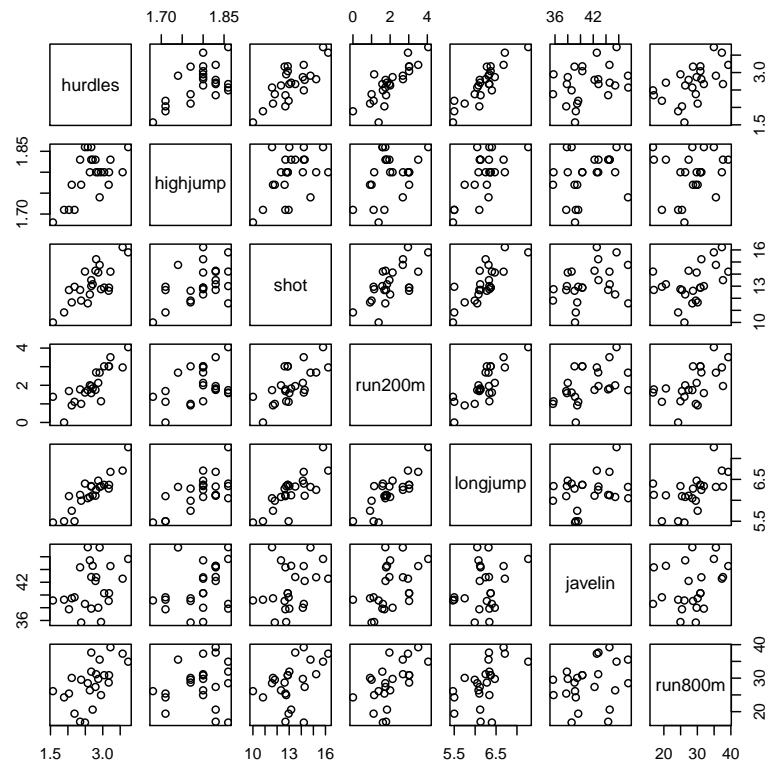


Figure 16.2 Scatterplot matrix for the `heptathlon` data after removing observations of the PNG competitor.

```
R> heptathlon <- heptathlon[~grep("PNG", rownames(heptathlon)),]
```

Now, we again look at the scatterplot and correlation matrix;

```
R> round(cor(heptathlon[,-score]), 2)
```

	<i>hurdles</i>	<i>highjump</i>	<i>shot</i>	<i>run200m</i>	<i>longjump</i>	<i>javelin</i>	<i>run800m</i>
<i>hurdles</i>	1.00	0.58	0.77	0.83	0.89	0.33	0.56
<i>highjump</i>	0.58	1.00	0.46	0.39	0.66	0.35	0.15
<i>shot</i>	0.77	0.46	1.00	0.67	0.78	0.34	0.41
<i>run200m</i>	0.83	0.39	0.67	1.00	0.81	0.47	0.57
<i>longjump</i>	0.89	0.66	0.78	0.81	1.00	0.29	0.52
<i>javelin</i>	0.33	0.35	0.34	0.47	0.29	1.00	0.26
<i>run800m</i>	0.56	0.15	0.41	0.57	0.52	0.26	1.00

The correlations change quite substantially and the new scatterplot matrix in Figure~16.2 does not point us to any further extreme observations. In the remainder of this chapter we analyse the `heptathlon` data with the observations of the competitor from Papua New Guinea removed.

Because the results for the seven heptathlon events are on different scales we shall extract the principal components from the correlation matrix. A principal component analysis of the data can be applied using the `prcomp` function with the `scale` argument set to `TRUE` to ensure the analysis is carried out on the correlation matrix. The result is a list containing the coefficients defining each component (sometimes referred to as *loadings*), the principal component scores, etc. The required code is (omitting the `score` variable)

```
R> heptathlon_pca <- prcomp(heptathlon[, -score], scale = TRUE)
R> print(heptathlon_pca)
```

Standard deviations:

```
[1] 2.0793 0.9482 0.9109 0.6832 0.5462 0.3375 0.2620
```

Rotation:

	PC1	PC2	PC3	PC4	PC5	PC6
<i>hurdles</i>	-0.4504	0.05772	-0.1739	0.04841	-0.19889	0.84665
<i>highjump</i>	-0.3145	-0.65133	-0.2088	-0.55695	0.07076	-0.09008
<i>shot</i>	-0.4025	-0.02202	-0.1535	0.54827	0.67166	-0.09886
<i>run200m</i>	-0.4271	0.18503	0.1301	0.23096	-0.61782	-0.33279
<i>longjump</i>	-0.4510	-0.02492	-0.2698	-0.01468	-0.12152	-0.38294
<i>javelin</i>	-0.2423	-0.32572	0.8807	0.06025	0.07874	0.07193
<i>run800m</i>	-0.3029	0.65651	0.1930	-0.57418	0.31880	-0.05218

	PC7
<i>hurdles</i>	-0.06962
<i>highjump</i>	0.33156
<i>shot</i>	0.22904
<i>run200m</i>	0.46972
<i>longjump</i>	-0.74941
<i>javelin</i>	-0.21108
<i>run800m</i>	0.07719

The `summary` method can be used for further inspection of the details:

```
R> summary(heptathlon_pca)
```

Importance of components:

	PC1	PC2	PC3	PC4	PC5	PC6	PC7
<i>Standard deviation</i>	2.1	0.9	0.9	0.68	0.55	0.34	0.26
<i>Proportion of Variance</i>	0.6	0.1	0.1	0.07	0.04	0.02	0.01
<i>Cumulative Proportion</i>	0.6	0.7	0.9	0.93	0.97	0.99	1.00

The linear combination for the first principal component is

```
R> a1 <- heptathlon_pca$rotation[,1]
```

```
R> a1
```

<i>hurdles</i>	<i>highjump</i>	<i>shot</i>	<i>run200m</i>	<i>longjump</i>	<i>javelin</i>	<i>run800m</i>
-0.450	-0.315	-0.402	-0.427	-0.451	-0.242	-0.303

We see that the hurdles and long jump competitions receive the highest weight but the javelin result is less important. For computing the first principal component, the data need to be rescaled appropriately. The center and the scaling used by `prcomp` internally can be extracted from the `heptathlon_pca` via

```
R> center <- heptathlon_pca$center
R> scale <- heptathlon_pca$scale
```

Now, we can apply the `scale` function to the data and multiply with the loadings matrix in order to compute the first principal component score for each competitor

```
R> hm <- as.matrix(heptathlon[, -score])
R> drop(scale(hm, center = center, scale = scale) %*%
+       heptathlon_pca$rotation[, 1])
```

Joyner-Kersey (USA)	John (GDR)	Behmer (GDR)
-4.75753	-3.14794	-2.92618
Sablovskaitė (URS)	Choubenkova (URS)	Schulz (GDR)
-1.28814	-1.50345	-0.95847
Fleming (AUS)	Greiner (USA)	Lajbnerova (CZE)
-0.95345	-0.63324	-0.38157
Bouraga (URS)	Wijnsma (HOL)	Dimitrova (BUL)
-0.52232	-0.21770	-1.07598
Scheider (SWI)	Braun (FRG)	Ruotsalainen (FIN)
0.00301	0.10918	0.20887
Yuping (CHN)	Hagger (GB)	Brown (USA)
0.23251	0.65952	0.75685
Mulliner (GB)	Hautenauve (BEL)	Kytola (FIN)
1.88093	1.82817	2.11820
Geremias (BRA)	Hui-Ing (TAI)	Jeong-Mi (KOR)
2.77071	3.90117	3.89685

or, more conveniently, by extracting the first from all precomputed principal components

```
R> predict(heptathlon_pca)[, 1]
```

Joyner-Kersey (USA)	John (GDR)	Behmer (GDR)
-4.75753	-3.14794	-2.92618
Sablovskaitė (URS)	Choubenkova (URS)	Schulz (GDR)
-1.28814	-1.50345	-0.95847
Fleming (AUS)	Greiner (USA)	Lajbnerova (CZE)
-0.95345	-0.63324	-0.38157
Bouraga (URS)	Wijnsma (HOL)	Dimitrova (BUL)
-0.52232	-0.21770	-1.07598
Scheider (SWI)	Braun (FRG)	Ruotsalainen (FIN)
0.00301	0.10918	0.20887
Yuping (CHN)	Hagger (GB)	Brown (USA)
0.23251	0.65952	0.75685
Mulliner (GB)	Hautenauve (BEL)	Kytola (FIN)
1.88093	1.82817	2.11820
Geremias (BRA)	Hui-Ing (TAI)	Jeong-Mi (KOR)
2.77071	3.90117	3.89685

```
R> plot(heptathlon_pca)
```

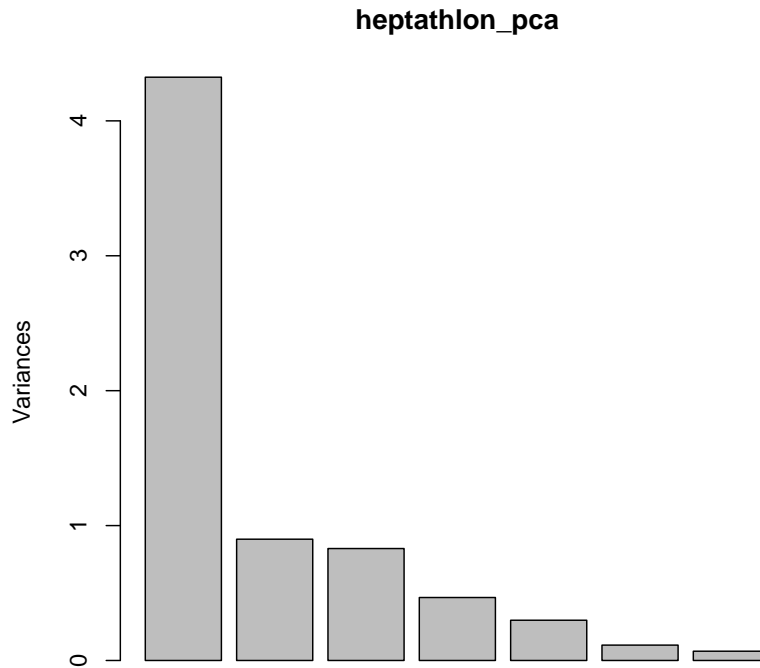


Figure 16.3 Barplot of the variances explained by the principal components. (with observations for PNG removed).

The first two components account for 75% of the variance. A barplot of each component's variance (see Figure~16.3) shows how the first two components dominate. A plot of the data in the space of the first two principal components, with the points labelled by the name of the corresponding competitor, can be produced as shown with Figure~16.4. In addition, the first two loadings for the events are given in a second coordinate system, also illustrating the special role of the javelin event. This graphical representation is known as *biplot* (?). A biplot is a graphical representation of the information in an $n \times p$ data matrix. The “bi” is a reflection that the technique produces a diagram that gives variance and covariance information about the variables and information about generalised distances between individuals. The coordinates used to produce the biplot can all be obtained directly from the principal compo-


```
R> biplot(heptathlon_pca, col = c("gray", "black"))
```

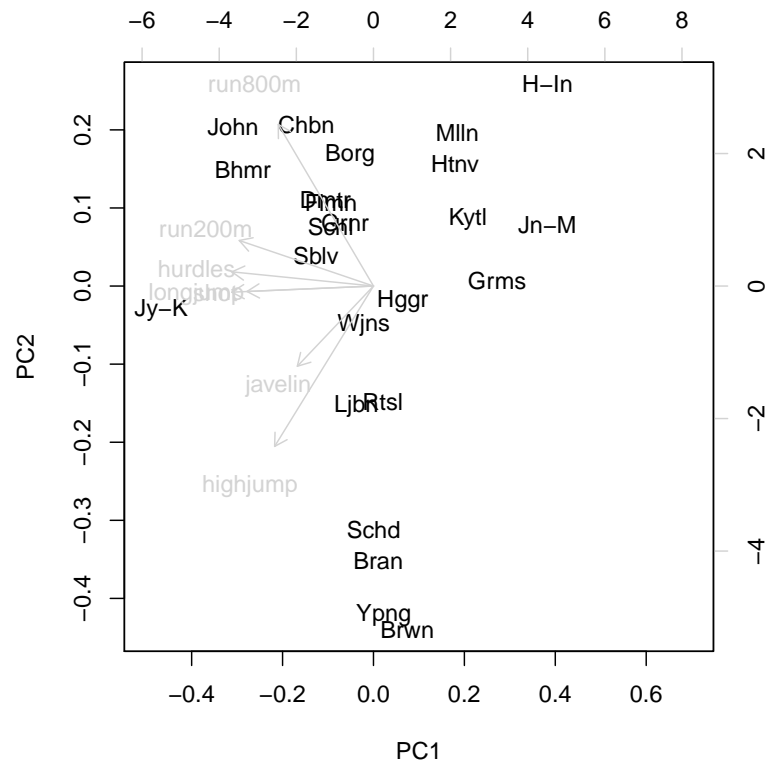


Figure 16.4 Biplot of the (scaled) first two principal components (with observations for PNG removed).

nents analysis of the covariance matrix of the data and so the plots can be viewed as an alternative representation of the results of such an analysis. Full details of the technical details of the biplot are given in ? and in ?. Here we simply construct the biplot for the heptathlon data (without PNG); the result is shown in Figure~16.4. The plot clearly shows that the winner of the gold medal, Jackie Joyner-Kersey, accumulates the majority of her points from the three events long jump, hurdles, and 200m.

The correlation between the score given to each athlete by the standard scoring system used for the heptathlon and the first principal component score can be found from

```
R> cor(heptathlon$score, heptathlon_pca$x[,1])
```

```
[1] -0.993
```

```
R> plot(heptathlon$score, heptathlon_pca$x[,1])
```

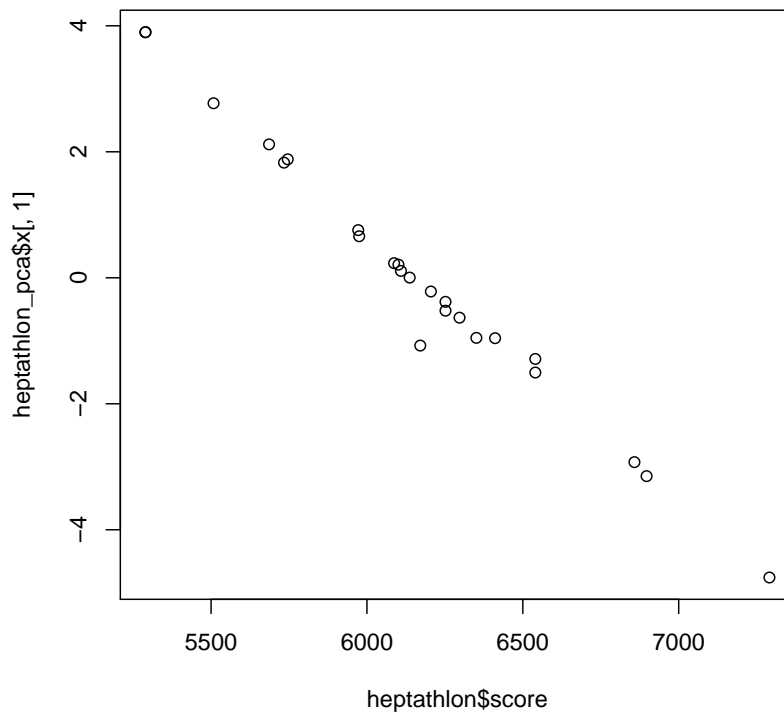


Figure 16.5 Scatterplot of the score assigned to each athlete in 1988 and the first principal component.

This implies that the first principal component is in good agreement with the score assigned to the athletes by official Olympic rules; a scatterplot of the official score and the first principal component is given in Figure~16.5.