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J.C. Boulet, D. Bertrand, Gérard Mazerolles, Rodolphe Sabatier, J.M. Roger

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VODKA-PLSR, a family of PLS models based on the NIPALS algorithm



J.C. BOULET¹, D. BERTRAND², G. MAZEROLLES¹, R. SABATIER³, J.M. ROGER⁴
¹ INRA, UMR1083, F-Montpellier ³ UM1, EA2415, F-Montpellier
² INRA, Bioinformatique, F-Nantes ⁴ CEMAGREF, UMR1201, F-Montpellier



Theory

Including expert information into regression models using NIPALS

A re-writing of NIPALS puts forwards a new parameter, a vector r chosen by the operator. This vector allows the extraction of useful information from X

(1) NIPALS

Known properties:
 $T = X W (P' W)^{-1}$
 $b = W (P' W)^{-1} c$

(2) a new writing of NIPALS

New properties:
 $T = X \Sigma P (P' \Sigma P)^{-1}$
 $c' = y' T (T' T)^{-1}$

$\hat{y} = T (T' T)^{-1} T' y$
 $b = \Sigma P (P' \Sigma P)^{-1} (T' T)^{-1} T' y$
 $b = \Sigma P (P' \Sigma P)^{-1} P' \Sigma X' y$
 (simplified)

Definitions:

T $N \times A$ scores $\{t_1 \dots t_A\}$
 W $P \times A$ weights $\{w_1 \dots w_A\}$
 P $P \times A$ loadings of X $\{p_1 \dots p_A\}$
 c $A \times 1$ loadings of y
 b $P \times 1$ regression vector

New definitions:

Σ $P \times P$ $\Sigma = (X' X)^+$ (Moore-Penrose)
 P_i $P \times 1$ loadings of X $\{p_1 \dots p_i\}$
 Q_i $P \times P$ $Q_i = I_P - \Sigma P_i (P_i' \Sigma P_i)^{-1} P_i$
 r $P \times 1$ $r = X' y$

(3) Vector Orientation Decided through Knowledge Assessment: VODKA- PLSR

3-1: a new calculation of P:

$p_1 = (X' X)^{-1} r$
 loop: $p_{i+1} = (Q_i' X' X)^{-1} (Q_i' r)$

3-2: choice of r

- (1) $r = X' y \Rightarrow$ NIPALS (postulate)
- (2) $r =$ any vector of dimension P

Expert knowledge can be used for the choice of r

Application

Ethanol quantification in wines and musts

Spectra: 500-1900nm
 k, k_w, k_G, k_L : pure spectra of ethanol, water, glycerol, lactate
 X_G 165 spectra (EtOH=0)
 X 315 spectra (EtOH \neq 0)
 X_v 1000 spectra (EtOH \neq 0)

Processing:

$X_G \rightarrow$ PCA $\rightarrow G = 1-4$ PCs
 $R = [G \ k_w \ k_G \ k_L]$
 $NAS = (I - R (R' R)^{-1} R') k$

Model	r choice	Notes
m_1	1_p	
m_2	$X' 1_N$	Mean of X spectra
m_3	$X' y$	NIPALS
m_4	k	Pure spectra
m_5	NAS	Net analyte signal
m_6	$X' c \ y_c$	NIPALS centered

LV5	LV6	LV7	LV8	LV9	LV10	LV11	LV12	LV13	LV14
2.30	2.94	1.43	1.12	1.09	1.08	0.99	0.96	0.97	0.96
2.22	2.50	2.23	1.46	0.94	0.93	1.02	0.97	1.01	1.00
1.26	1.04	1.03	1.34	1.02	1.38	1.19	1.08	1.19	1.18
1.93	2.42	1.88	1.21	1.02	1.01	1.02	1.03	1.03	1.02
0.94	0.92	0.92	0.93	0.97	0.99	1.02	1.04	1.04	1.01
1.05	1.00	0.95	1.25	1.02	1.40	1.20	1.11	1.23	1.22

m_2 and $m_5 \rightarrow$ better predictions than NIPALS

Discussion and conclusion

Practical aspects

- An infinity of regression models based on NIPALS
- Expert information (e.g. NAS) can be directly introduced into regression models through r
- NIPALS ($r = X' y$) isn't always the best choice

Theoretical aspects

- A more general model depending on the choices of P and Σ

VODKA-PLSR synopsis

