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

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

(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:

$$T \quad NxA \text{ scores} \quad \{t_1 \dots t_A\}$$

$$W \quad PxA \text{ weights} \quad \{w_1 \dots w_A\}$$

$$P \quad PxA \text{ loadings of } X \quad \{p_1 \dots p_A\}$$

$$c \quad Ax1 \text{ loadings of } y$$

$$b \quad Px1 \text{ regression vector}$$

New definitions:

$$\Sigma \quad PxP \quad \Sigma = (X'X)^+ \quad (\text{Moore-Penrose})$$

$$P_i \quad Pxi \text{ loadings of } X \quad \{p_1 \dots p_i\}$$

$$Q_i \quad PxP \quad Q_i = I_{P_i} - \Sigma P_i (P_i' \Sigma P_i)^{-1} P_i$$

$$r \quad Px1 \quad r = X' y$$

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

3-1: a new calculation of P :

$$p_1 = (X'X)(r)$$

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

3-2: choice of r

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

Expert knowledge can be used for the choice of r

Application

Ethanol quantification in wines and musts

Validation: RMSEP

Calibration		
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

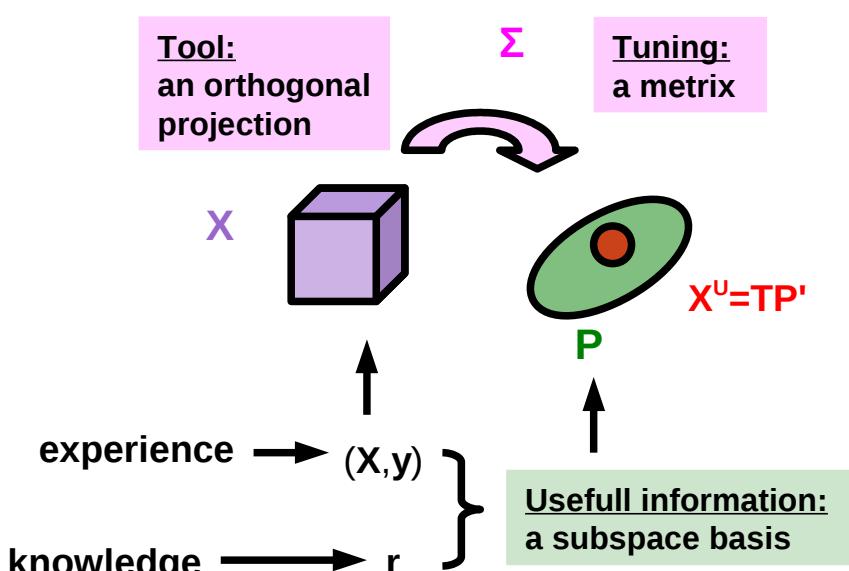
m_2 and $m_5 \rightarrow$ better predictions than NIPALS

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

VODKA-PLSR synopsis



Theoretical aspects

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