

## Introduction to Biostatistics The 4th Lecture

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2020/5/8

### Hierarchical cluster analysis

For many objects, it may be useful to classify them into groups (clusters) based on their multidimensional characteristics. For example, if varieties and lines included in genetic resources can be grouped based on DNA polymorphism data, the variation of traits in genetic resources can be organized based on the group information. As I mentioned in the last lecture, it is difficult to understand the variation in many features of many samples in data just by looking at the data. In principal component analysis, we tried to summarize variation in data by representing a large number of features with low-dimensional variables. Cluster analysis tries to summarize the variation in data by grouping a large number of samples into a small number of groups. In this lecture, we will first outline hierarchical cluster analysis that classifies a large number of samples hierarchically into groups.

In this lecture, explanations will be given using rice data (Zhao et al. 2011) as before. In this lecture, three data of variety/line data (RiceDiversityLine.csv), phenotype data (RiceDiversityPheno.csv) and marker genotype data (RiceDiversityGeno.csv) are used. All of them are downloaded from the Rice Diversity web page <http://www.ricediversity.org/data/index.cfm>. As described earlier, marker genotype data is imputed for missing data using the software fastPHASE (Scheet and Stephens 2006).

First, let's read three datasets and combine them as we did last time.

```
# this data set was analyzed in Zhao 2011 (Nature Communications 2:467)
line <- read.csv("RiceDiversityLine.csv")
pheno <- read.csv("RiceDiversityPheno.csv")
geno <- read.csv("RiceDiversityGeno.csv")
line.pheno <- merge(line, pheno, by.x = "NSFTV.ID", by.y = "NSFTVID")
alldata <- merge(line.pheno, geno, by.x = "NSFTV.ID", by.y = "NSFTVID")
rownames(alldata) <- alldata$NSFTV.ID
```

First, let's classify 374 varieties / lines into clusters based on variations in DNA markers (1,311 SNPs). First, prepare the data for that.

```
#### analysis of marker data
data.mk <- alldata[, 50:ncol(alldata)]
subpop <- alldata$Sub.population
dim(data.mk)
```

```
## [1] 374 1311
```

There are various methods for cluster analysis, but here we will perform cluster analysis with one method.

First, based on the DNA marker data, distances among varieties and lines are calculated.

```
# calculate Euclid distance
d <- dist(data.mk)
head(d)
```

```
## [1] 54.47141 53.08033 44.70547 52.82571 45.40700 44.36904
```

```
as.matrix(d)[1:6,1:6]
```

```
##           1           3           4           5           6           7
## 1  0.00000 54.47141 53.08033 44.70547 52.82571 45.40700
## 3 54.47141  0.00000 37.53194 46.79940 37.68502 49.82169
## 4 53.08033 37.53194  0.00000 44.38481 17.58133 46.49073
## 5 44.70547 46.79940 44.38481  0.00000 43.85254 42.87989
## 6 52.82571 37.68502 17.58133 43.85254  0.00000 46.69070
## 7 45.40700 49.82169 46.49073 42.87989 46.69070  0.00000
```

Note that the value returned by the function `dist` is not in the form of a matrix, but in the form of a distance matrix. Therefore, if you want to display the distances among the first six varieties in a 6x6 matrix, you need to convert the distance matrix-specific format to the matrix format with the function `as.matrix` as described above.

Let's do cluster analysis.

```
# cluster samples based on the complete Linkage method
tre <- hclust(d)
tre

##
## Call:
## hclust(d = d)
##
## Cluster method   : complete
## Distance         : euclidean
## Number of objects: 374
```

After the "Call" the executed command was displayed as it is in regression analysis. Also, "Cluster method" shows the method of cluster analysis (definition of distance between clusters), and "Distance" shows calculation method of distance. Also, "Number of objects" is the number of classified objects (here, varieties and lines).

Let's display the result of cluster analysis as a dendrogram.

```
# draw dendrogram
plot(tre)
```



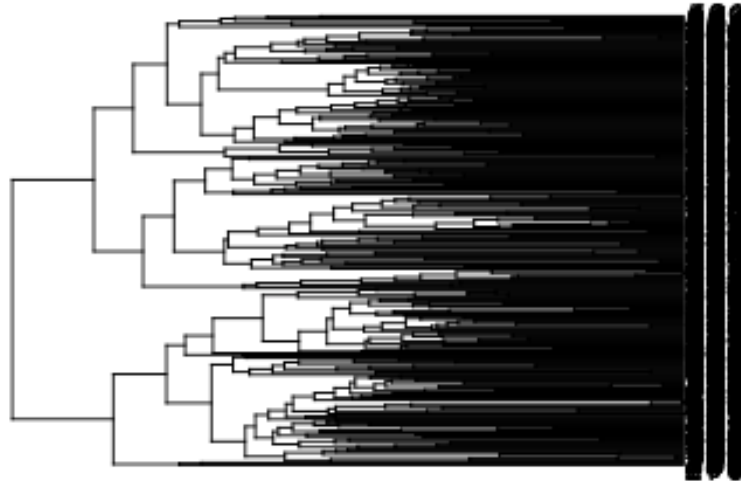


Figure 2. A dendrogram converted to the phylo class of the package ape

Figure 2 is very difficult to see due to the large number of varieties and lines. Let's make it a little easier to see, by making it possible to confirm the relationship between the genetic background of each variety / line (the belonging subpopulation) and the position in the tree diagram with the color of the branches.

```
# add colors to edges
head(phy$edge)

##      [,1] [,2]
## [1,] 375 376
## [2,] 376 380
## [3,] 380 236
## [4,] 380 392
## [5,] 392 209
## [6,] 392 334

head(subpop[phy$edge[,2]], 10)

## [1] <NA> <NA> ADMIX <NA> ADMIX ADMIX <NA> <NA> <NA> <NA>
## Levels: ADMIX AROMATIC AUS IND TEJ TRJ

col <- as.numeric(subpop[phy$edge[,2]])
edge.col <- ifelse(is.na(col), "gray", col)
# plot a dendrogram
plot(phy, edge.color = edge.col, show.tip.label = F)
```

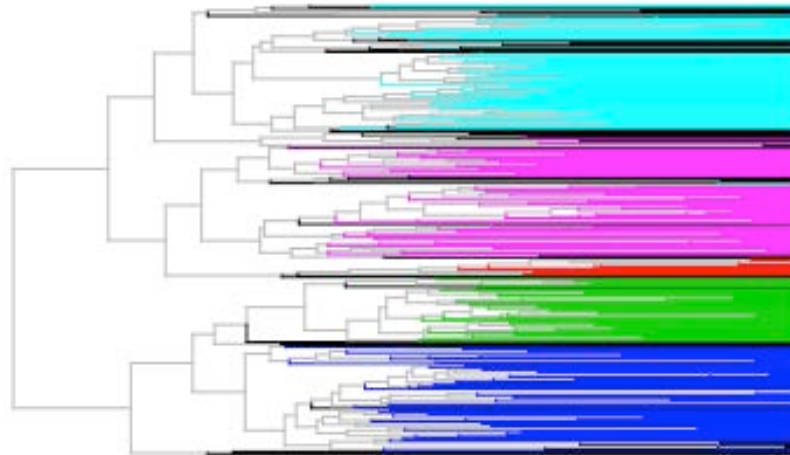


Figure 3. A dendrogram colored for each population group of varieties and lines

As seen in Figure 3, it is possible to confirm the tendency that varieties and lines included in the same subpopulation are included in the same cluster, and it is understood that differences in genetic background of varieties and lines are well reflected in the results of cluster analysis.

The phylo class of package ape can draw dendrograms in various ways of expression. Draw different types of dendrograms.

```
# different types of dendrogram
pdf("fig4.pdf", width = 10, height = 10)
op <- par(mfrow = c(2, 2), mar = rep(0, 4))
plot(phy, edge.color = edge.col, type = "phylogram", show.tip.label = F)
plot(phy, edge.color = edge.col, type = "cladogram", show.tip.label = F)
plot(phy, edge.color = edge.col, type = "fan", show.tip.label = F)
plot(phy, edge.color = edge.col, type = "unrooted", show.tip.label = F)
par(op)
dev.off()

## quartz_off_screen
##                2
```

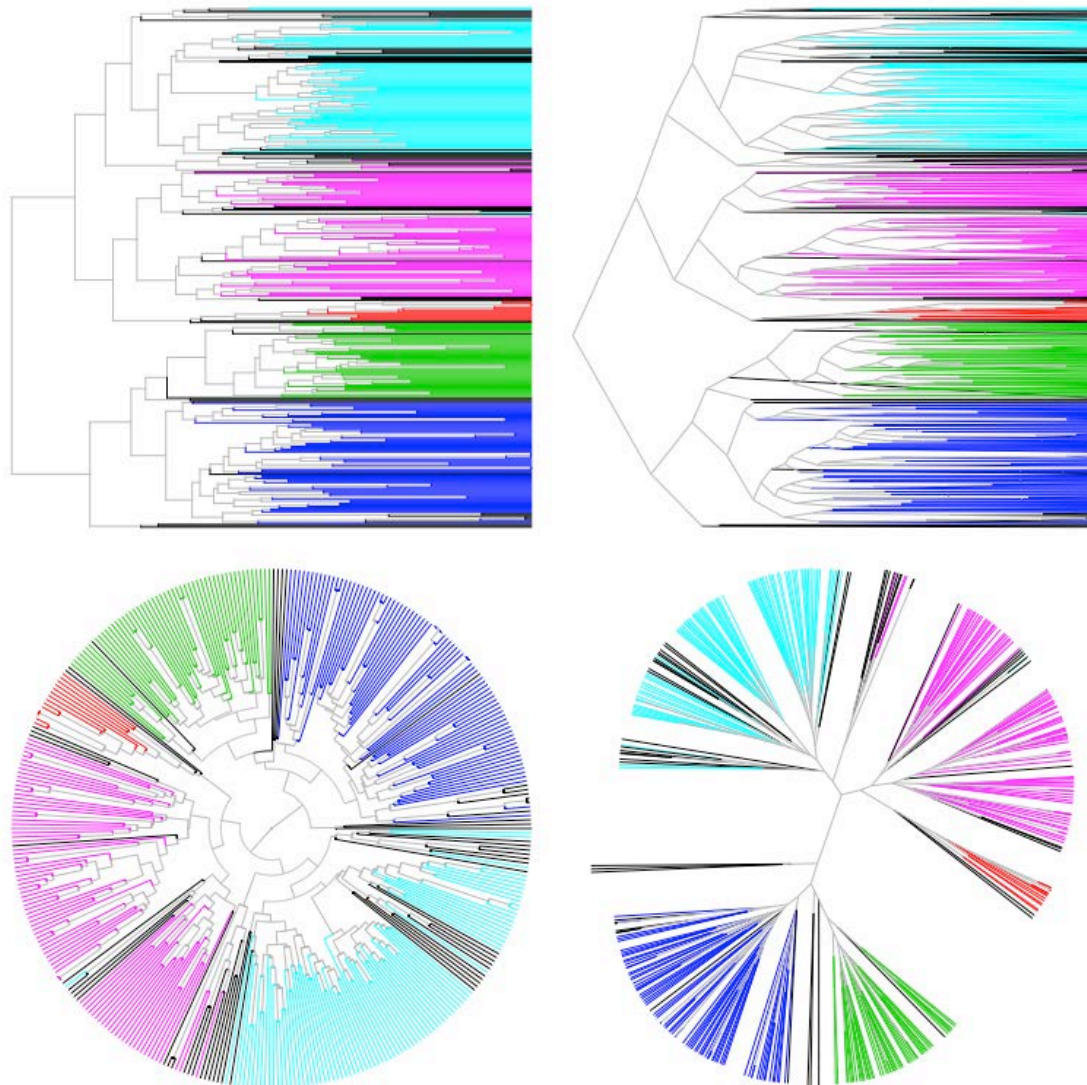


Figure 4. Various styles of dendrograms drawn using package *ape*

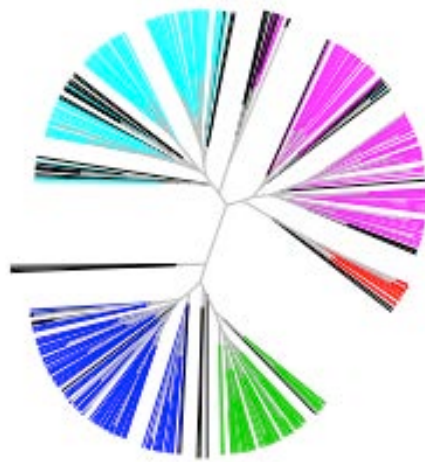
Figure 4 depicts the results of the same cluster analysis in a different style. Impressions and ease of understanding are different when the style is different. If you want to understand the genetic relationship of varieties and lines globally, it is likely that the fourth “unrooted” type tree chart is the most suitable.

The procedure of drawing a cluster analysis result using package *ape* is somewhat troublesome because it requires conversion to a phylo class on the way. So, let’s define a series of tasks as a self-made function to simplify the illustration of the results of cluster analysis.

```
# create an own function
myplot <- function(tre, subpop, type = "unrooted", ...) {
  phy <- as.phylo(tre)
  col <- as.numeric(subpop[phy$edge[,2]])
  edge.col <- ifelse(is.na(col), "gray", col)
  plot(phy, edge.color = edge.col, type = type, show.tip.label = F, ...)
}
```

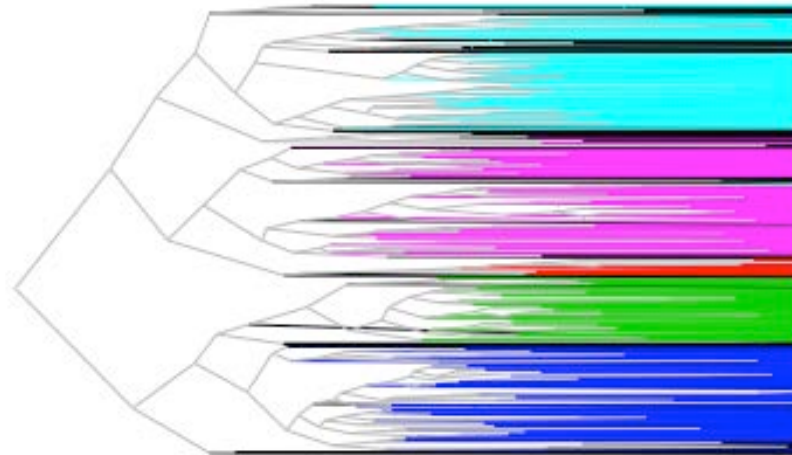
Let's draw a dendrogram using the self-made function `myplot`.

```
# use the function  
d <- dist(data.mk)  
tre <- hclust(d)  
myplot(tre, subpop)
```



```
myplot(tre, subpop, type = "cladogram")
```





### Definition of distance

Cluster analysis calculates distances between samples and clusters, and performs clustering based on the calculated distances. Therefore, different definitions of distance will give different results. Here, we will explain the definition of the distance between samples and between clusters.

First of all, about the distance between samples. There are various definitions to calculate the distance between samples. First, let's draw a dendrogram based on different defined distances.

```
# try different methods for calculating distance
pdf("fig5.pdf", width = 10, height = 10)
op <- par(mfrow = c(2, 2), mar = rep(0, 4))
d <- dist(data.mk, method = "euclidean") # default method
myplot(hclust(d), subpop)
d <- dist(data.mk, method = "manhattan")
myplot(hclust(d), subpop)
d <- dist(data.mk, method = "minkowski", p = 1.5)
myplot(hclust(d), subpop)
d <- as.dist(1 - cor(t(data.mk)))
myplot(hclust(d), subpop)
par(op)
dev.off()

## quartz_off_screen
##                2
```



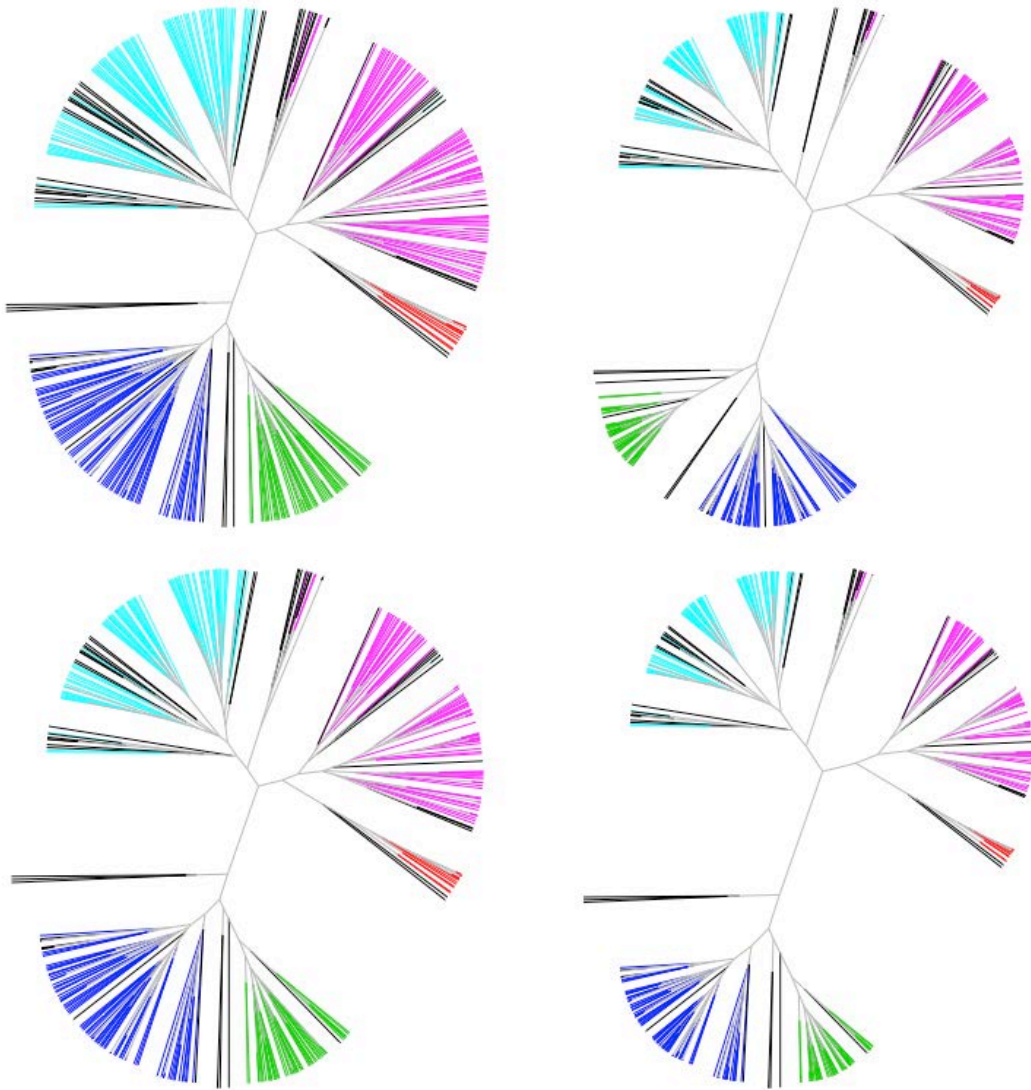


Figure 5. A dendrogram calculated based on different definitions of distances between samples

In this data, the topology of the dendrogram does not change significantly even if the definition of distance is different, but depending on the data, the definition of distance may have a large effect.

Here is the definition of the distance between the samples used above. Note that each sample is described by  $q$  features, and let the data vector of the  $i$ -th sample be denoted by  $\mathbf{x}_i = (x_{i1}, \dots, x_{iq})^T$ , and the data vector of the  $j$ -th sample be denoted by  $\mathbf{x}_j = (x_{j1}, \dots, x_{jq})^T$ . At this time, the distance between samples  $i$  and  $j$ ,  $d(\mathbf{x}_i, \mathbf{x}_j)$ , is defined as follows.

- Euclidian distance

$$d(\mathbf{x}_i, \mathbf{x}_j) = \sqrt{\sum_{k=1}^q (x_{ik} - x_{jk})^2}$$

- Manhattan distance

$$d(\mathbf{x}_i, \mathbf{x}_j) = \sum_{k=1}^q |x_{ik} - x_{jk}|$$

- Minkowski distance

$$d(\mathbf{x}_i, \mathbf{x}_j) = \left( \sum_{k=1}^q |x_{ik} - x_{jk}|^p \right)^{1/p}$$

- Distance based on correlation

$$d(\mathbf{x}_i, \mathbf{x}_j) = 1 - r_{ij} = 1 - \frac{\sum_{k=1}^q (x_{ik} - \bar{x}_i)(x_{jk} - \bar{x}_j)}{\sqrt{\sum_{k=1}^q (x_{ik} - \bar{x}_i)^2} \sqrt{\sum_{k=1}^q (x_{jk} - \bar{x}_j)^2}}$$

$$\text{Here, } \bar{x}_i = \frac{1}{n} \sum_{k=1}^q x_{ik}, \bar{x}_j = \frac{1}{n} \sum_{k=1}^q x_{jk}.$$

The Manhattan distance is the origin of its name when traveling around a city divided into squares, such as Manhattan in New York City. In such an urban area, for example, when moving from the point (0,0) to the point (2,3), it is not possible to move diagonally (Euclidean distance  $\sqrt{13}$ ) because of the building, and move along the road (Manhattan distance 5) is necessary. Minkowski distance is a generalized form of Euclidean distance and Manhattan distance. It corresponds to the Manhattan distance when  $p = 1$  and the Euclidean distance when  $p = 2$ .

For correlation-based distances, calculate the correlation coefficient “between samples instead of between variables” and subtract one from it as the distance. When the correlation is 1, the distance is 0. When the correlation is 0, the distance is 1. When the correlation is -1, the distance is 2. That is, the maximum value is 2 for distances based on the correlation coefficient. When performing cluster analysis based on the similarity of expression patterns between genes, “absolute value of correlation” may be reduced instead of reducing correlation from 1. In this case, the distance is 0 when the correlation is -1 or 1, and the distance is 1 when the correlation is 0.

The function `dist` can also calculate the following distances: Although it was not suitable for this data, it was not used, but depending on the nature of the data to be analyzed, the distances described below may be appropriate.

- Chebyshev distance (Set method=“maximum”)

$$d(\mathbf{x}_i, \mathbf{x}_j) = \max_k (|x_{ik} - x_{jk}|)$$

- Canberra distance (Set method=“canberra”)

$$d(\mathbf{x}_i, \mathbf{x}_j) = \sum_{k=1}^q \frac{|x_{ik} - x_{jk}|}{|x_{ik}| + |x_{jk}|}$$

- Hamming distance (Set method=“binary”)

$$d(\mathbf{x}_i, \mathbf{x}_j) = \sum_{k=1}^q (1 - \delta_{x_{ik}, x_{jk}})$$

Here,

$$\delta_{a,b} = \begin{cases} 1 & (a = b) \\ 0 & (a \neq b) \end{cases}$$

The Chebyshev distance is a distance based only on the difference of one of the  $q$  features that is the most different. This distance is the limit  $p \rightarrow \infty$  of the Minkowski distance. The Hamming distance is a commonly used distance in information science, and it counts the number of positions that do not match when comparing values at the same position for a sequence of the same length. For data that uses the Hamming distance,  $x_{ik}$  is not a continuous value but a discrete value (0,1) in most cases.

So far we have described the definition of the distance between samples. In hierarchical cluster analysis, samples close to each other are grouped into one cluster, and samples and clusters or clusters are further grouped into higher level clusters. Therefore, you need to define not only the distance between samples but also the distance between samples and clusters or between clusters.

First, let's draw a dendrogram based on various definitions of inter-cluster distance. In the `hclust` function, the calculation method (definition) of the distance between clusters can be specified by the option `method`.

```
pdf("fig6.pdf", width = 10, height = 10)
d <- dist(data.mk)
op <- par(mfrow = c(2, 3), mar = rep(0, 4))
tre <- hclust(d, method = "complete") # default method
myplot(tre, subpop)
tre <- hclust(d, method = "single")
myplot(tre, subpop)
tre <- hclust(d, method = "average")
myplot(tre, subpop)
tre <- hclust(d, method = "median")
myplot(tre, subpop)
tre <- hclust(d, method = "centroid")
myplot(tre, subpop)
tre <- hclust(d, method = "ward.D2")
myplot(tre, subpop)
par(op)
dev.off()

## quartz_off_screen
##                2
```

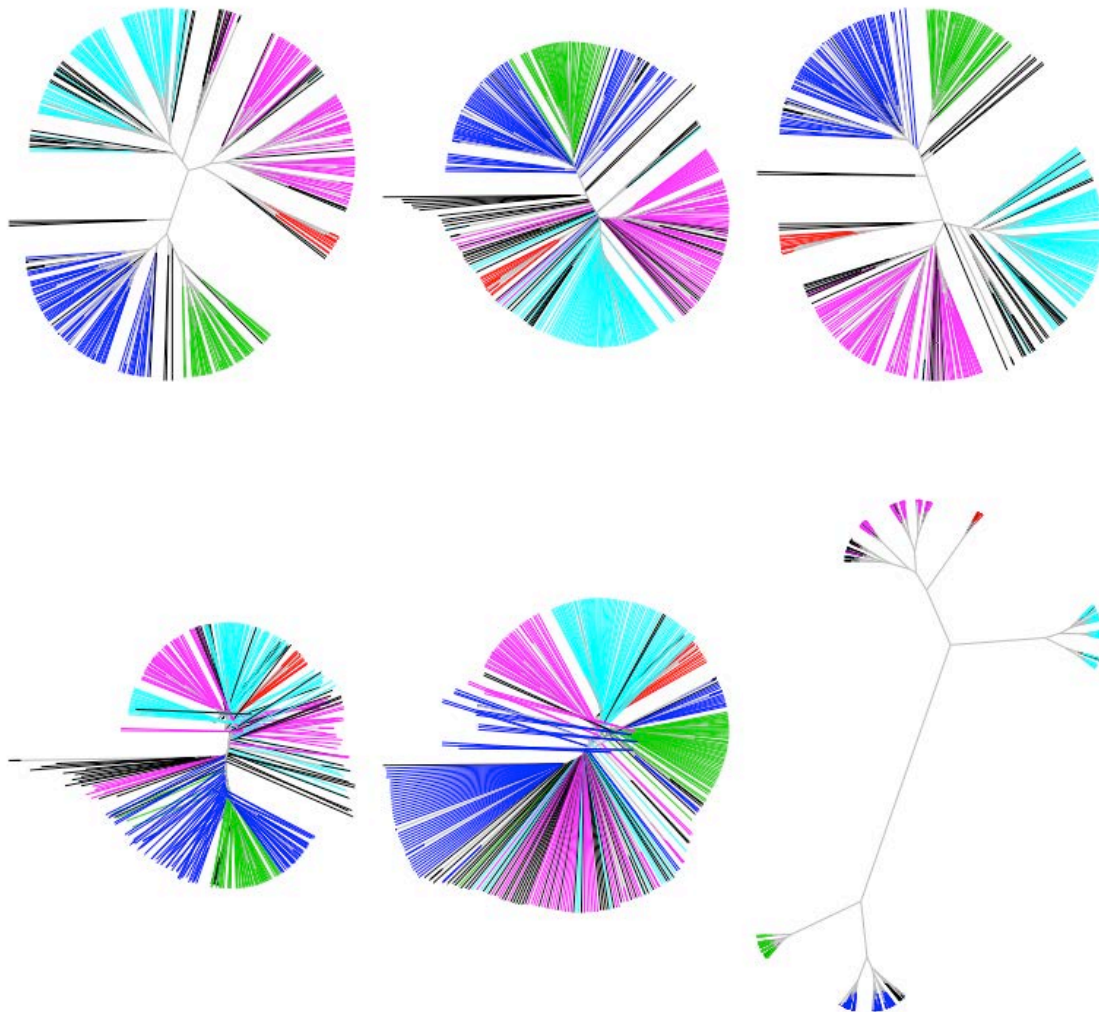


Figure 6. A dendrogram based on various inter-cluster distance definitions

As you can see in Figure 6, the difference in the definition of inter-cluster distance is different from the difference in the definition of inter-sample distance, and the topology of the dendrogram changes significantly. In some cases, the branch length becomes negative and it causes a strange dendrogram (lower left, lower center). Also, differences between clusters may be highly emphasized (lower right). It is difficult to choose which method to use from these definitions. But in many cases, it is chosen that has no major contradiction with known (a priori) information. For example, here, it is better to choose one that is less inconsistent with the subpopulation to which the variety/line belongs.

Indicates the definition of the distance between clusters that can be specified by the function `hclust`. Based on the distance between the samples,  $d(\mathbf{x}_i, \mathbf{x}_j)$ , the distance between clusters A and B,  $d_{AB}$ , is calculated as follows:

- Maximum distance method (complete connection method) (Set `method="complete"`)

$$d_{AB} = \max_{i \in A, j \in B} (d(\mathbf{x}_i, \mathbf{x}_j))$$

- Minimum distance method (single connection method) (Set method="single")

$$d_{AB} = \min_{i \in A, j \in B} (d(\mathbf{x}_i, \mathbf{x}_j))$$

- Average distance method (Set method="average")

$$d_{AB} = \frac{1}{n_A n_B} \sum_{i \in A} \sum_{j \in B} d(\mathbf{x}_i, \mathbf{x}_j)$$

Here,  $n_A, n_B$  represent the numbers of samples included in clusters A and B, respectively.

In the following three definitions, when clusters A and B merge to form a new cluster C, the distance  $d_{CO}$  between new clusters C and clusters O other than A and B is defined as follows. The distance between clusters A and B is denoted by  $d_{AB}$ , the distance between clusters A and O by  $d_{AO}$ , the distance between clusters B and O by  $d_{BO}$  and the number of samples contained in clusters A, B and O by  $n_A, n_B$ , and  $n_O$ .

- Centroid method (Set method="centroid")

$$d_{CO}^2 = \frac{n_A}{n_A + n_B} d_{AO}^2 + \frac{n_B}{n_A + n_B} d_{BO}^2 - \frac{n_A n_B}{(n_A + n_B)^2} d_{AB}^2$$

- Median method (Set method="median")

$$d_{CO} = \frac{1}{2} d_{AO} + \frac{1}{2} d_{BO} - \frac{1}{4} d_{AB}$$

- Ward's method (Set method="ward.D2")

$$d_{CO}^2 = \frac{n_A + n_O}{n_A + n_B + n_O} d_{AO}^2 + \frac{n_B + n_O}{n_A + n_B + n_O} d_{BO}^2 - \frac{n_O}{n_A + n_B + n_O} d_{AB}^2$$

Let's compare in more detail the two methods in Figure 6 where the correspondence with the divided groups seems clear.

```
# focus on two clustering methods
op <- par(mfrow = c(1, 2), mar = rep(0, 4))
d <- dist(data.mk)
tre <- hclust(d, method = "complete")
myplot(tre, subpop, type = "phylogram")
tre <- hclust(d, method = "ward.D2")
myplot(tre, subpop, type = "phylogram")
```

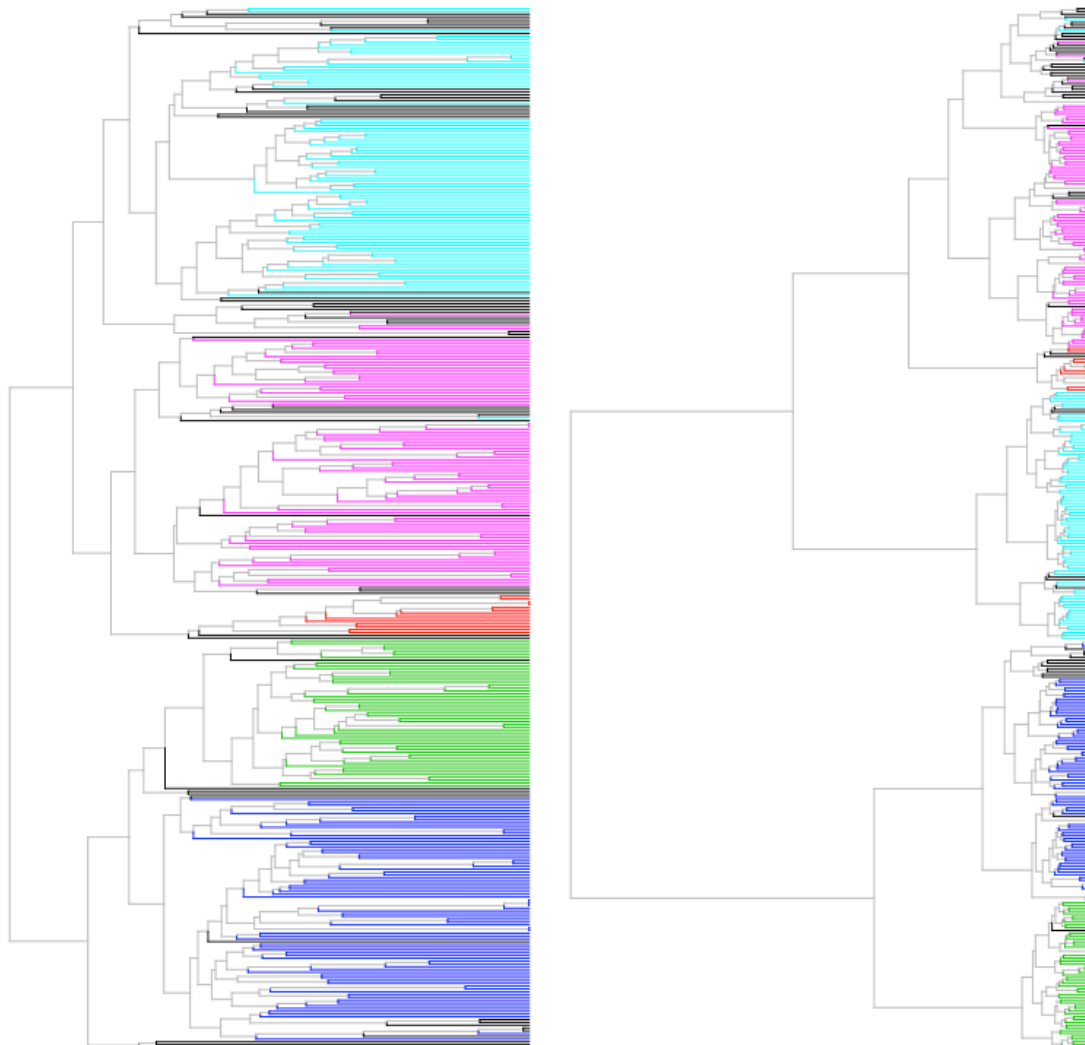


Figure 7. Dendrograms of the longest distance method (left) and Ward method (right)

```
par(op)
```

### Cluster analysis from both sides of multidimensional data

So far, varieties and lines have been classified into clusters based on DNA marker data. Cluster analysis of varieties and lines can be performed based on trait data as well as DNA marker data. Also, regarding the same data, it is possible to classify traits having similar variation patterns among varieties/lines into the same cluster, considering them as targets for classifying traits instead of varieties/lines. Here we will explain such an approach.

First, let's prepare trait data. Let's extract trait data from all data (alldata), excluding traits not suitable for such analysis.

```
# preparation of data
required.traits <- c("Flowering.time.at.Arkansas",
  "Flowering.time.at.Faridpur", "Flowering.time.at.Aberdeen",
  "Culm.habit", "Flag.leaf.length", "Flag.leaf.width",
  "Panicle.number.per.plant", "Plant.height", "Panicle.length",
```

```

"Primary.panicle.branch.number", "Seed.number.per.panicle",
"Florets.per.panicle", "Panicle.fertility", "Seed.length",
"Seed.width", "Brown.rice.seed.length", "Brown.rice.seed.width",
"Straihead.suseptability", "Blast.resistance",
"Amylose.content", "Alkali.spreading.value", "Protein.content")
data.tr <- alldata[, required.traits]
missing <- apply(is.na(data.tr), 1, sum) > 0
data.tr <- data.tr[!missing, ]
subpop.tr <- alldata$Sub.population[!missing]

```

The trait data varies in size (variance) depending on the trait. If this data is used as it is, the large variance trait has a large effect on the distance calculation, and the small variance trait has a small contribution to the distance calculation. Therefore, all traits are normalized to variance 1.

```

# scaling
data.tr <- scale(data.tr)

```

Now let's perform cluster analysis with traits classified as variety/line and cluster analysis with traits classified as trait data.

```

# perform clusering for both varieties and traits
d <- dist(data.tr)
tre.var <- hclust(d, method = "ward.D2")
d <- dist(t(data.tr))
tre.tra <- hclust(d, "ward.D2")
op <- par(mfrow = c(1, 2))
myplot(tre.var, subpop.tr, type = "phylogram")
plot(tre.tra, cex = 0.5)

```



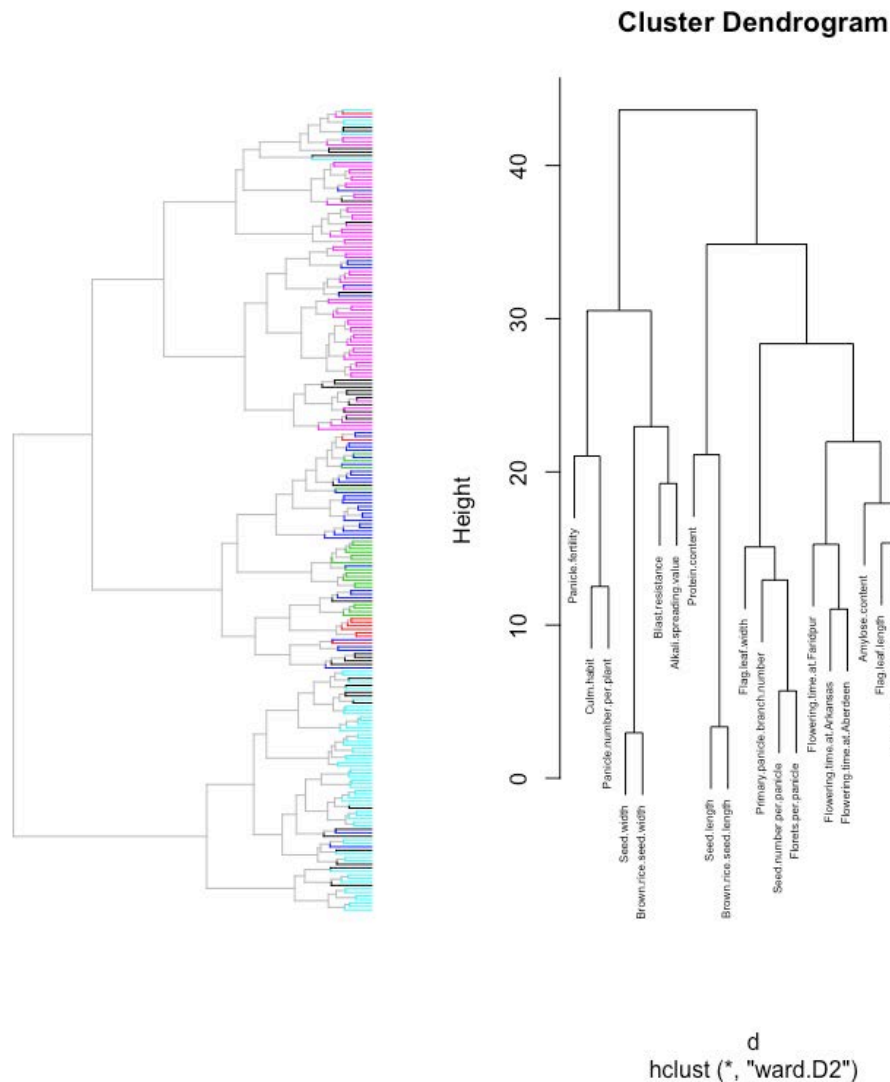


Figure 8. Cluster analysis based on trait data. Dendrograms showing the relationship between varieties and lines (left) and the relationship between traits (right)

```
par(op)
```

From the dendrogram on the right side of Figure 8, it can be seen that the traits (Plant. Height, Panicle. Length, Flag. Leaf. Length) related to the size of the plant are closely related to each other. You can also see that the flowering timing (Flowering.time.at. \*\*\*\*\*) located in the three environments is located near the cluster. In addition, it is also clear that the flag leaf width (Flag.leaf.width) is different from other size-related traits and strongly associated with the traits that characterize the panicle. In this way, multidimensional data can be cluster analyzed from either side. With this in mind, you will be able to view the same data from a slightly different perspective.

Note that the above analysis can display results more visually using the heatmap function.

```
# perform clustering from both sides
pdf("fig9.pdf")
```

```
heatmap(data.tr, margins = c(12,2))
dev.off()
```

```
## quartz_off_screen
##                2
```

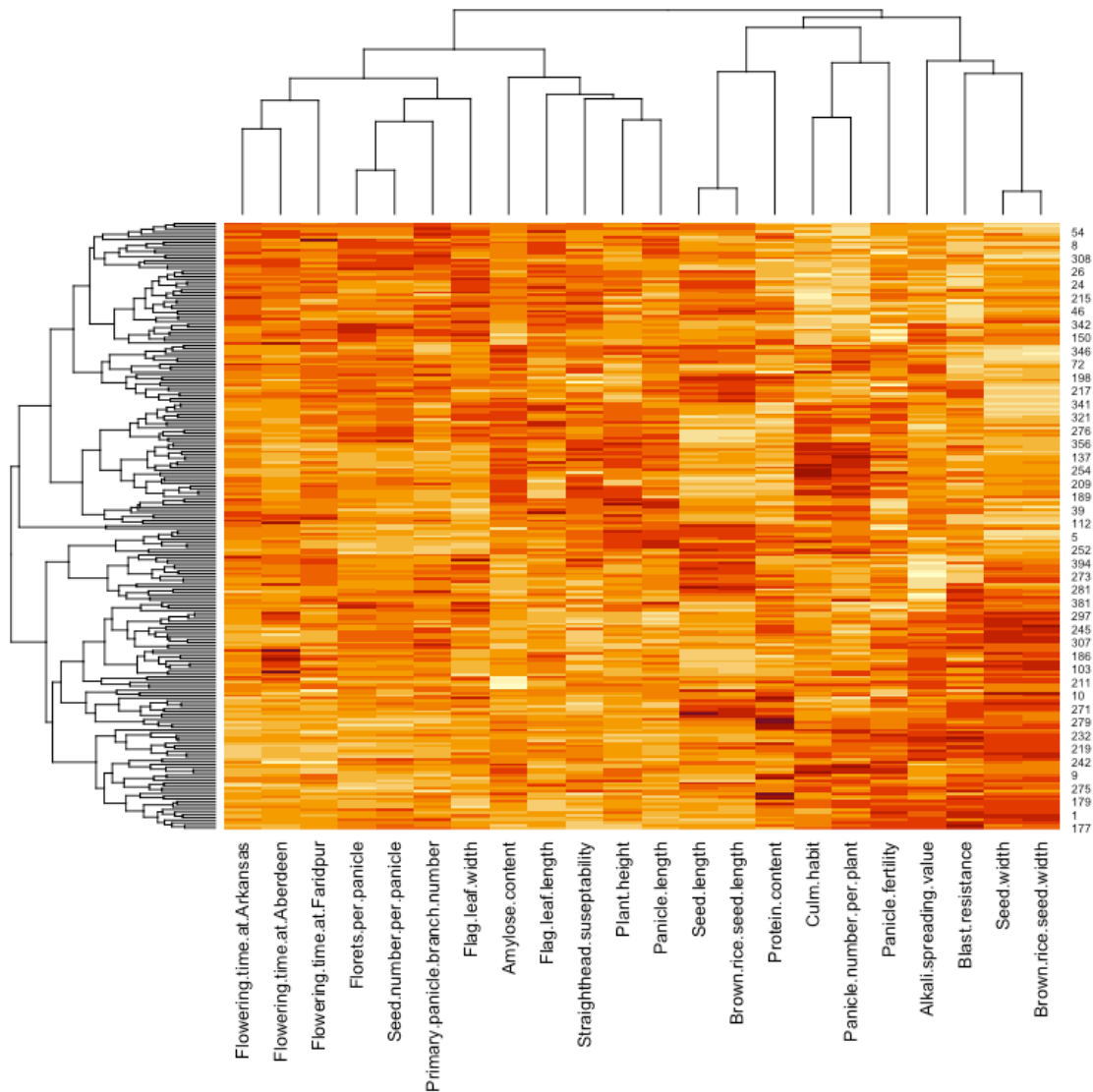


Figure 9. Display of cluster analysis results and heatmap of trait data

There is also a heatmap function, `heatmap.2`, which is included in the `gplots` package (I think there are many other functions). Let's draw a heat map using this. Although the way of giving options is slightly different, you can draw a nice-looking figure.

```
pdf("fig9-2.pdf", height = 12)
heatmap.2(data.tr, margins = c(12,2), col=redgreen(256), trace = "none", lhei
= c(2,10), cexRow = 0.3)
dev.off()
```

```
## quartz_off_screen
##                2
```

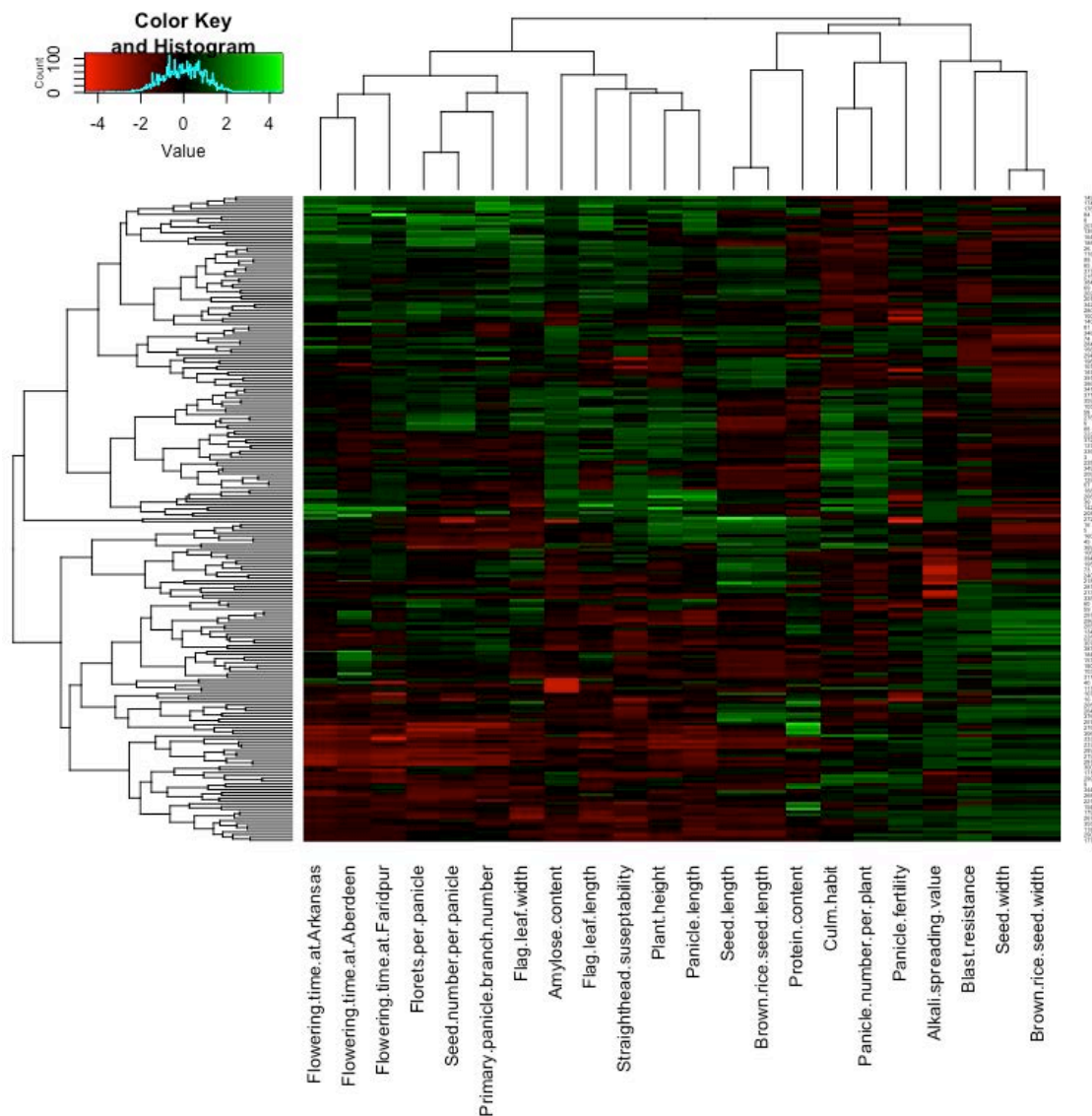


Figure 9-2. Display heat map of trait data using `heatmap.2` function

You can reflect the results of another cluster analysis as follows: Reflect the result of the cluster analysis performed for the same data on the heat map display.

```
# perform clustering with appropriate methods
pdf("fig10.pdf")
heatmap(data.tr, Rowv = as.dendrogram(tre.var),
        Colv = as.dendrogram(tre.tra),
        RowSideColors = as.character(as.numeric(subpop.tr)),
        labRow = subpop.tr,
        margins = c(12, 2))
dev.off()

## quartz_off_screen
## 2
```

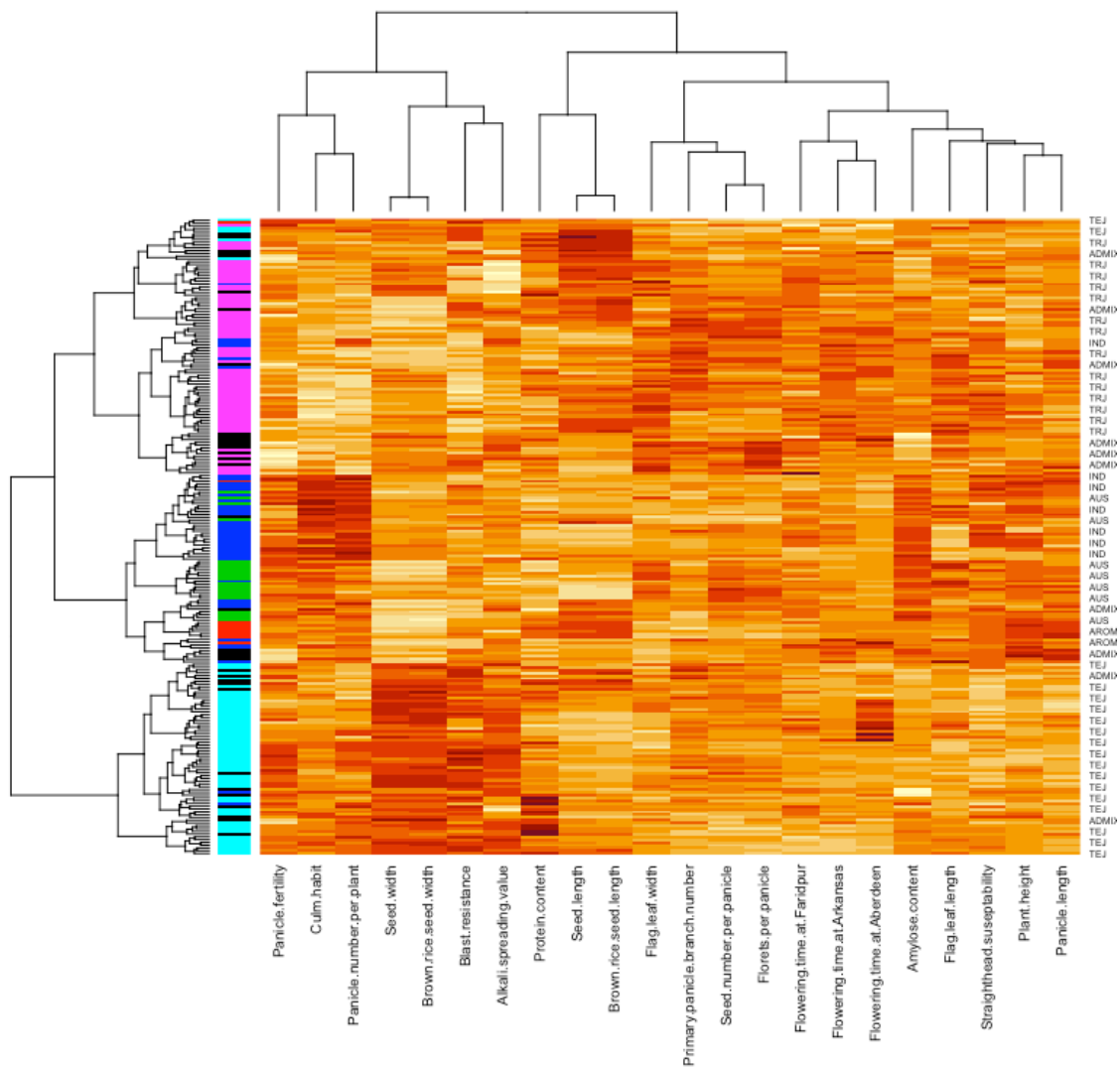


Figure 10. The result of changing the cluster analysis method in Figure 9 to Ward's method

This can also be drawn using the heatmap.2 function as before.

```
# this part is again optional
pdf("fig10-2.pdf", height = 12)
heatmap.2(data.tr, Rowv = as.dendrogram(tre.var),
          Colv = as.dendrogram(tre.tra),
          RowSideColors = as.character(as.numeric(subpop.tr)),
          labRow = subpop.tr,
          margins = c(12,2), col=redgreen(256), trace = "none", lhei =
c(2,10), cexRow = 0.3)
dev.off()

## quartz_off_screen
##                2
```

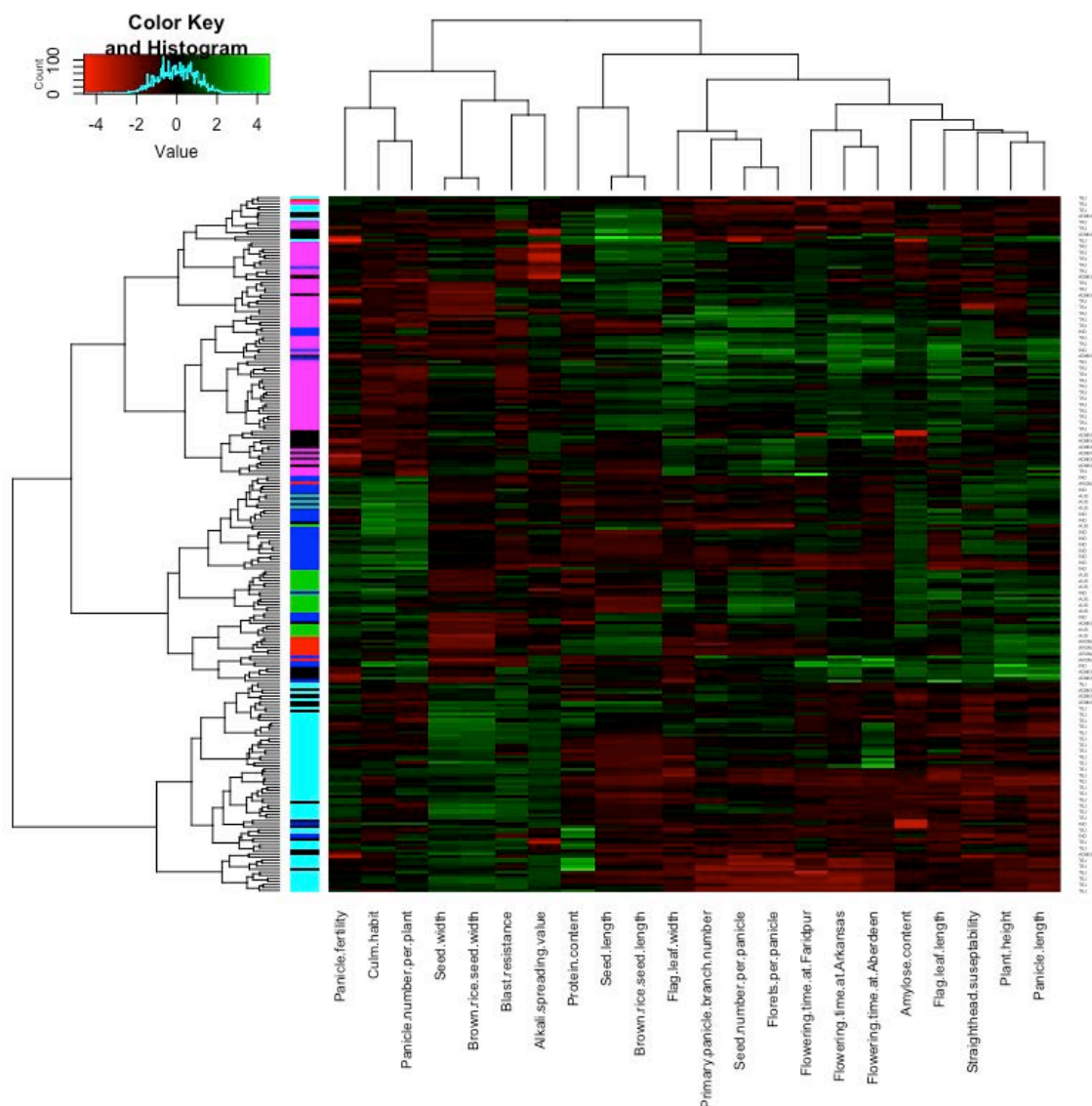


Figure 10-2. The result of changing the cluster analysis method of Figure 9-2 to Ward's method

The heatmap function does not have to perform cluster analysis on the same data in both vertical and horizontal directions. For example, you can also apply the results of cluster analysis using DNA marker data for the row side.

```
# perform clustering based on marker genotypes for determining row order
data.mk2 <- data.mk[!missing, ]
d <- dist(data.mk2)
tre.mrk <- hclust(d, method = "ward.D2")
pdf("fig11.pdf")
heatmap(data.tr, Rowv = as.dendrogram(tre.mrk),
        Colv = as.dendrogram(tre.tr),
        RowSideColors = as.character(as.numeric(subpop.tr)),
        labRow = subpop.tr,
        margins = c(12, 2))
dev.off()
```

```
## quartz_off_screen
##                2
```

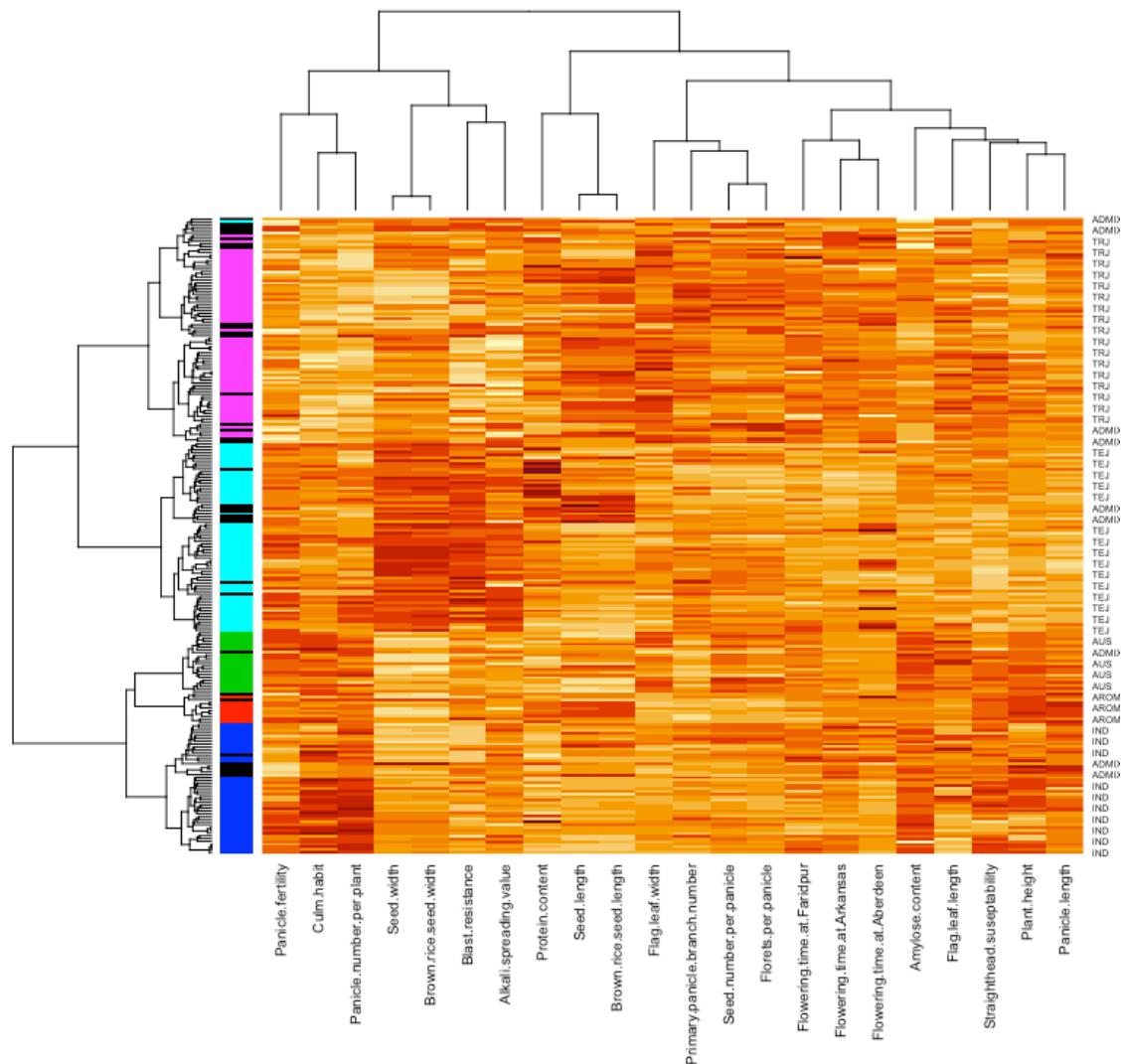


Figure 11. Relationship between the results of cluster analysis based on genetic marker data and traits

This can also be drawn using the heatmap.2 function as before.

```
# this part is optional
pdf("fig11-2.pdf", height = 12)
heatmap.2(data.tr, Rowv = as.dendrogram(tre.mrk),
           Colv = as.dendrogram(tre.tra),
           RowSideColors = as.character(as.numeric(subpop.tr)),
           labRow = subpop.tr,
           margins = c(12,2), col=redgreen(256), trace = "none", lhei =
c(2,10), cexRow = 0.3)
dev.off()

## quartz_off_screen
##                2
```



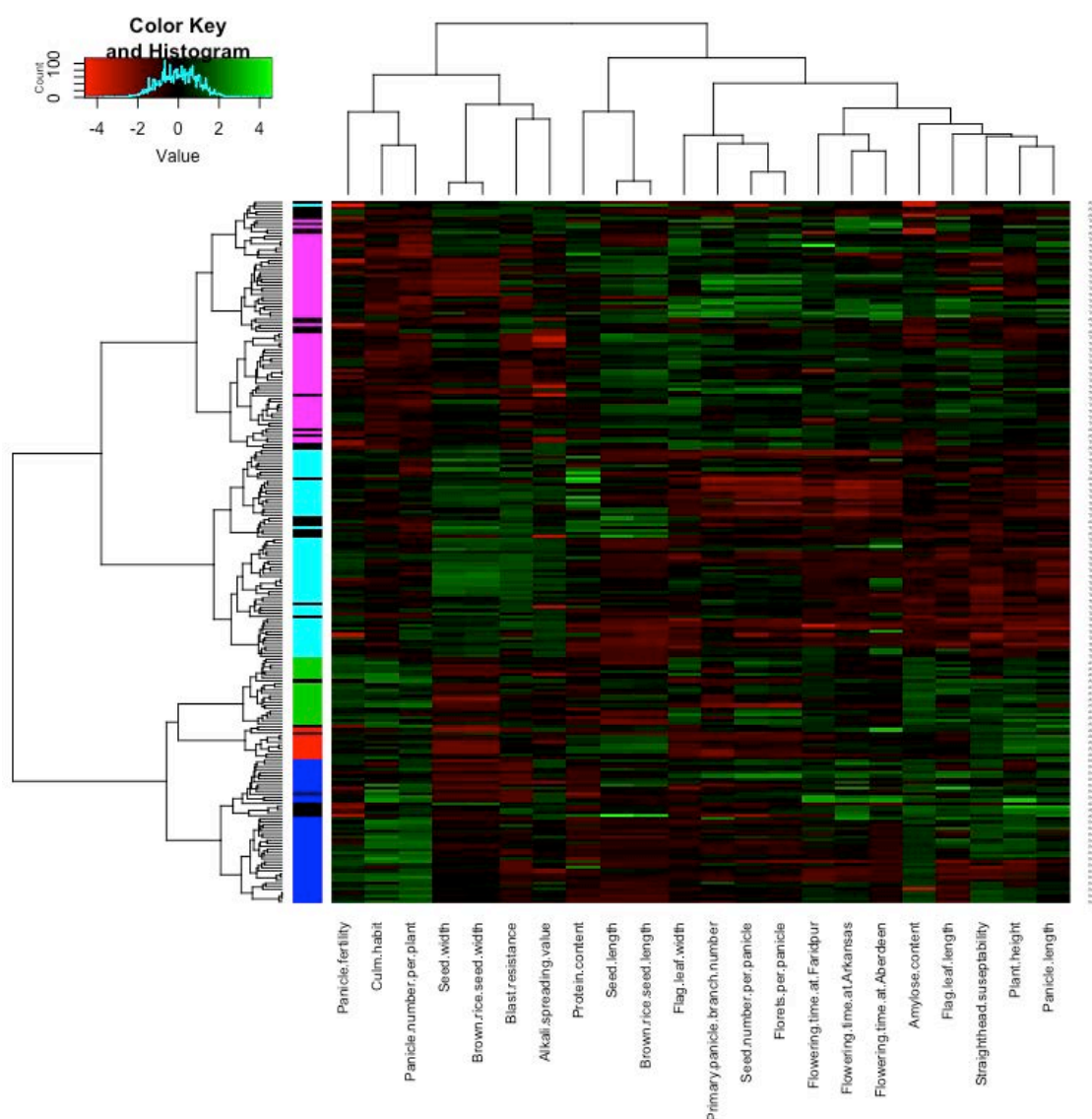


Fig. 11-2. Relationship between the results of cluster analysis and traits based on genetic marker data expressed using heatmap.2 function

### Classification based on hierarchical cluster analysis

Sometimes you want to delineate samples into places where there is similarity between samples and to categorize samples discretely into groups. This section describes how to classify samples into a fixed number of clusters based on the results of hierarchical cluster analysis.

Based on the results of hierarchical cluster analysis based on DNA marker data, let's classify varieties/lines into five groups. Five is a number according to the number of division groups to which varieties/lines belong. From the result of hierarchical cluster analysis, we use the function `cutree` to find discrete groups.

```
# classify samples with the cutree function
d <- dist(data.mk)
tre <- hclust(d, method = "ward.D2")
```



```
cluster.id <- cutree(tre, k = 5)
head(cluster.id, 10)
```

```
## 1 3 4 5 6 7 8 9 10 11
## 1 2 3 4 3 5 5 1 1 2
```

Let's illustrate the results of classification into five groups based on cluster analysis.

```
# visualize the result
op <- par(mfrow = c(1,2), mar = rep(0, 4))
myplot(tre, cluster.id, type = "phylogram")
myplot(tre, subpop, type = "phylogram", direction = "leftwards")
```

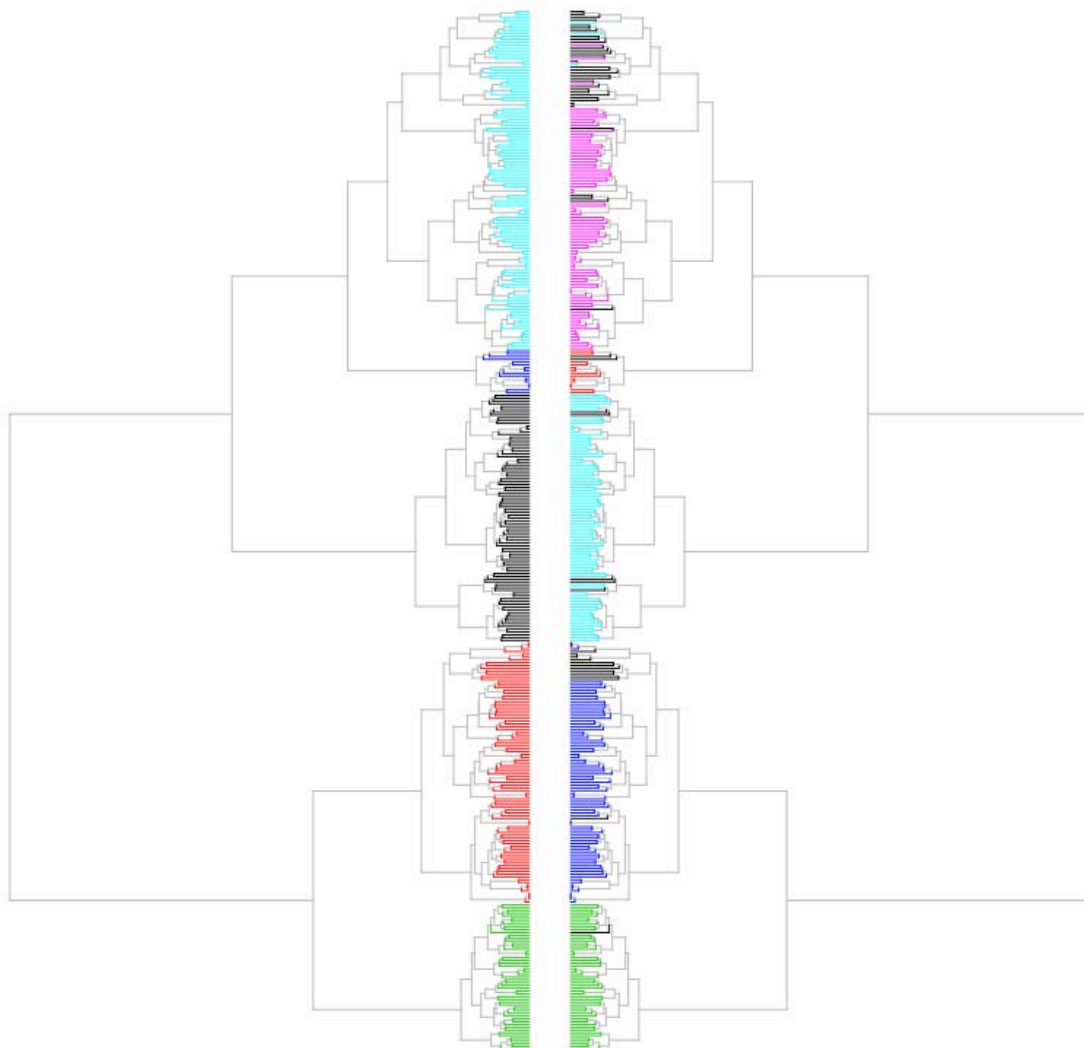


Fig. 12. Relationship between classification by cluster analysis (left) and divided groups (right)

```
par(op)
```

Let's check the relationship between classification and subpopulation based on cluster analysis by creating cross tabulation table.

```
# obtain the cross table of classification
```

```
table(cluster.id, subpop)
```

```
##          subpop
## cluster.id ADMIX AROMATIC AUS IND TEJ TRJ
##          1     5         0  0  0 84  0
##          2    14         0  0 80  0  0
##          3     1         0 52  0  0  0
##          4     2        14  0  0  0  0
##          5    34         0  0  0  3 85
```

It can be seen that the two match very well, except for the three varieties / lines of Indica (IND). This is thought to be because the divided population structure itself was estimated based on DNA marker data. In addition, it is also understood that varieties that are estimated to be a mixture of multiple subpopulations (ADMIX) are classified into various groups.

Let's confirm the result of classification by hierarchical cluster analysis on the principal component axis.

```
# visualize the result in the PCA space
```

```
pca <- prcomp(data.mk)
```

```
op <- par(mfrow = c(1,2))
```

```
plot(pca$x[,1:2], pch = cluster.id, col = as.numeric(subpop))
```

```
plot(pca$x[,3:4], pch = cluster.id, col = as.numeric(subpop))
```

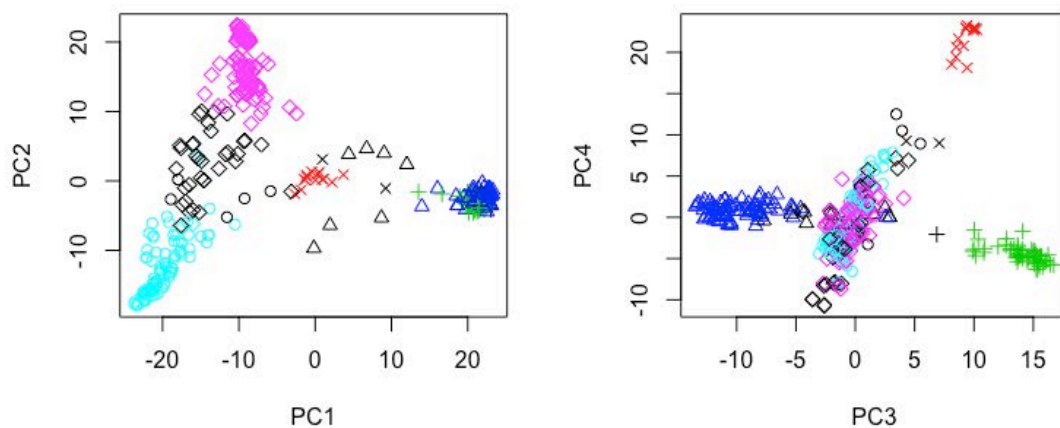


Figure 13. Classification by cluster analysis and relationship between subgroups

```
par(op)
```

### Non-hierarchical clustering

When classifying into a certain number of groups, it is not necessary to classify hierarchically. Here we introduce the k-means method, which is one of the non-hierarchical cluster analysis methods.

For the same data as before, let's classify it into five groups using the function kmeans.

```
# kmeans clustering
kms <- kmeans(data.mk, centers = 5)
kms
```

The  $k$ -means method performs classification into the number of groups determined by the following algorithm.

1. randomly choose  $k$  samples as  $k$  cluster centers
2. Find the distance between all data points and  $k$  cluster centers, and classify each data point into the closest cluster (centering on the center of gravity)
3. Update the center (center of gravity) of the formed cluster
4. Repeat 2-3 until the cluster center (center of gravity) does not change

In the  $k$ -means method, the results may vary depending on the first randomly chosen sample. In fact, let's repeat the analysis with the same data and check the variation of the results.

```
# repeat kmeans clustering
for(i in 1:5) {
  kms <- kmeans(data.mk, centers = 5)
  print(table(kms$cluster, subpop))
}
```

```
##      subpop
##      ADMIX AROMATIC AUS  IND  TEJ  TRJ
## 1      17          0   0   0  86   0
## 2      12          0   0   0   1  32
## 3      13          0  52  80   0   0
## 4      11          0   0   0   0  53
## 5       3          14   0   0   0   0
##      subpop
##      ADMIX AROMATIC AUS  IND  TEJ  TRJ
## 1       0          0   0   0  58   0
## 2       2          14   0   0   0   0
## 3      32          0   0   0  29   0
## 4      10          0   0   0   0  85
## 5      12          0  52  80   0   0
##      subpop
##      ADMIX AROMATIC AUS  IND  TEJ  TRJ
## 1      20          13   0   0  86   0
## 2      14          0   0   0   0  54
## 3       5          1  52   1   0   0
## 4       8          0   0  79   0   0
## 5       9          0   0   0   1  31
##      subpop
##      ADMIX AROMATIC AUS  IND  TEJ  TRJ
## 1      18          0   0   0  40   0
## 2      25          14   0   0   1  85
## 3       1          0   0   0  46   0
## 4       3          0  52   1   0   0
## 5       9          0   0  79   0   0
##      subpop
##      ADMIX AROMATIC AUS  IND  TEJ  TRJ
## 1       3          14   0   0   0   0
## 2      12          0   0  80   0   0
```

```
## 3 1 0 52 0 0 0
## 4 17 0 0 0 86 0
## 5 23 0 0 0 1 85
```

Each time we run it, we get different results. This is due to the strong dependence on the initial value of the algorithm described above. So, let's repeat the analysis with different initial values. Here, we do the calculation based on 50 different initial values.

```
# start from multiple sets of initial points
for(i in 1:5) {
  kms <- kmeans(data.mk, centers = 5, nstart = 50)
  print(table(kms$cluster, subpop))
}
```

```
## subpop
## ADMIX AROMATIC AUS IND TEJ TRJ
## 1 3 14 0 0 0 0
## 2 12 0 0 80 0 0
## 3 23 0 0 0 1 85
## 4 17 0 0 0 86 0
## 5 1 0 52 0 0 0
## subpop
## ADMIX AROMATIC AUS IND TEJ TRJ
## 1 17 0 0 0 86 0
## 2 3 14 0 0 0 0
## 3 1 0 52 0 0 0
## 4 12 0 0 80 0 0
## 5 23 0 0 0 1 85
## subpop
## ADMIX AROMATIC AUS IND TEJ TRJ
## 1 23 0 0 0 1 85
## 2 3 14 0 0 0 0
## 3 12 0 0 80 0 0
## 4 1 0 52 0 0 0
## 5 17 0 0 0 86 0
## subpop
## ADMIX AROMATIC AUS IND TEJ TRJ
## 1 1 0 52 0 0 0
## 2 17 0 0 0 86 0
## 3 12 0 0 80 0 0
## 4 3 14 0 0 0 0
## 5 23 0 0 0 1 85
## subpop
## ADMIX AROMATIC AUS IND TEJ TRJ
## 1 12 0 0 80 0 0
## 2 17 0 0 0 86 0
## 3 23 0 0 0 1 85
## 4 3 14 0 0 0 0
## 5 1 0 52 0 0 0
```

Unlike before, you can see that the results are stable. Note that although the “number” of the group into which each sample is classified varies among different analyzes, this is not a particular problem because it is an arbitrary number assigned to five groups.

Let's create a cross-tabulation table and check the relationship between groups classified by  $k$ -means, groups classified by hierarchical cluster analysis, and division groups to which varieties / lines belong.

```
# compare results
table(kms$cluster, subpop)

##      subpop
##      ADMIX AROMATIC AUS IND TEJ TRJ
## 1      12         0  0  80  0  0
## 2      17         0  0  0  86  0
## 3      23         0  0  0   1  85
## 4       3        14  0  0  0  0
## 5       1         0  52  0  0  0

table(cluster.id, subpop)

##      subpop
## cluster.id ADMIX AROMATIC AUS IND TEJ TRJ
##          1     5         0  0  0  84  0
##          2    14         0  0  80  0  0
##          3     1         0  52  0  0  0
##          4     2        14  0  0  0  0
##          5    34         0  0  0   3  85

table(kms$cluster, cluster.id)

##      cluster.id
##          1  2  3  4  5
## 1      0  92  0  0  0
## 2     88  1  0  0  14
## 3      0  1  0  0  108
## 4      1  0  0  16  0
## 5      0  0  53  0  0
```

From cross-tabulation tables, it can be seen that varieties and lines belonging to the subpopulations other than ADMIX and IND are classified in the same way by  $k$ -means and hierarchical cluster analysis. Looking at the third cross-tabulation table, the classification results of both methods are almost identical, while some differences can be seen. This is mainly due to the fact that the classification of varieties/lines in which the subpopulation is ADMIX (mixed) differs in both methods.

Let's confirm the result of classification by  $k$ -means method and hierarchical cluster analysis by plotting on principal component axis.

```
# match id between the results of kmeans and hclust
convert.table <- apply(table(kms$cluster, cluster.id), 1, which.max)
convert.table

## 1 2 3 4 5
## 2 1 5 4 3

cluster.id.kms <- convert.table[kms$cluster]
pdf("fig14.pdf", width = 8, height = 8)
op <- par(mfrow = c(2,2))
plot(pca$x[,1:2], pch = cluster.id, col = as.numeric(subpop), main = "hclust")
```

```

plot(pca$x[,3:4], pch = cluster.id, col = as.numeric(subpop), main = "hclust
")
plot(pca$x[,1:2], pch = cluster.id.kms, col = as.numeric(subpop), main = "kme
ans")
plot(pca$x[,3:4], pch = cluster.id.kms, col = as.numeric(subpop), main = "kme
ans")
par(op)
dev.off()

## quartz_off_screen
##                2

```

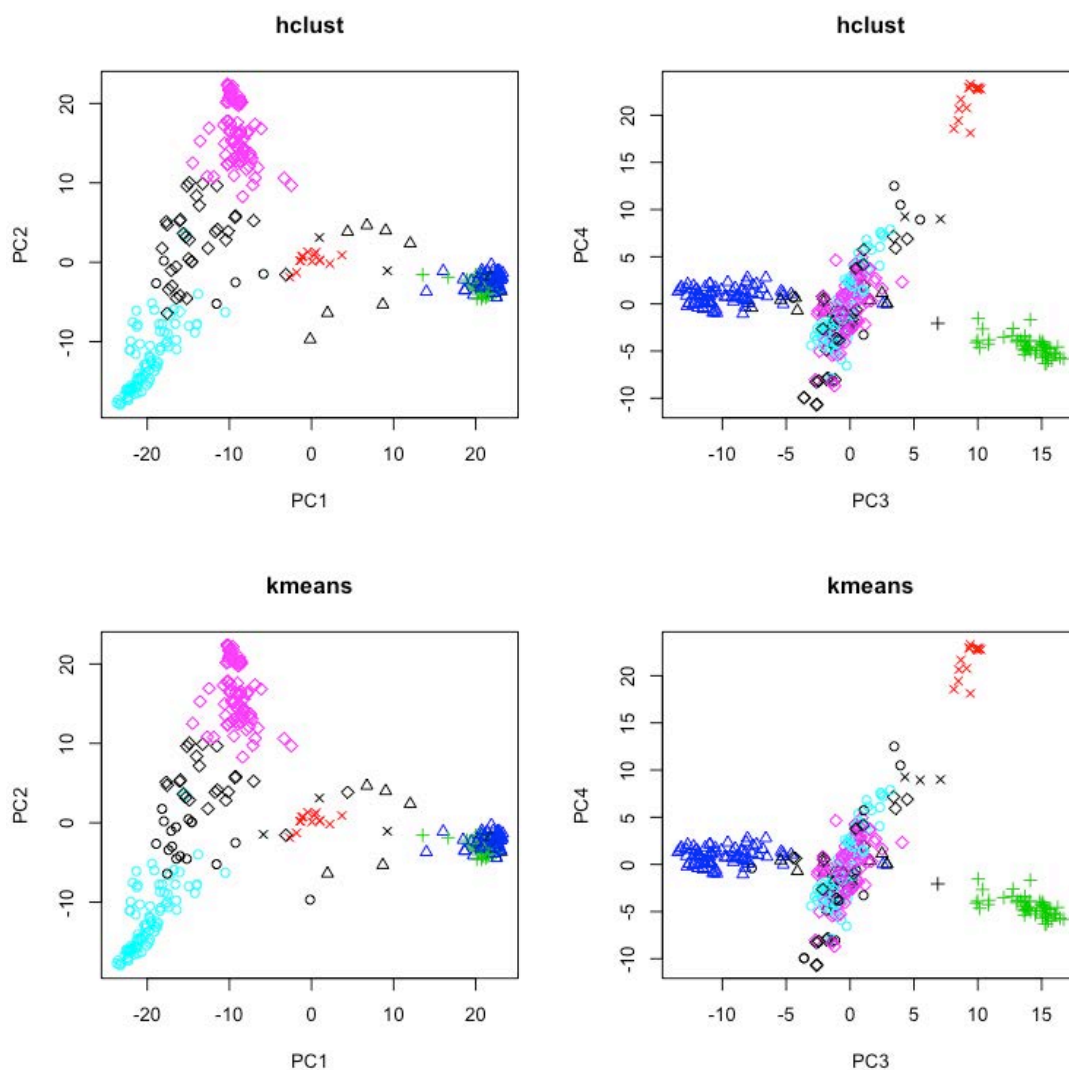


Figure 14. Classification by hierarchical cluster analysis (top) and k-means (bottom) Relationship between the score and the principal component score

### Determination of appropriate number of groups

The number of groups classified up to this point has been set to 5 according to the number of divided groups. What should we do to check if the number of 5 groups is really appropriate?

One way to determine the appropriate number of groups is to classify them into various numbers of groups and determine the degree of decrease in the within groups sum of squares at that time. There is. As explained in the analysis of variance, the sum of squares is divided into the sum of squares between groups and the sum of squares within groups. Therefore, when the number of groups is 1, the sum of squares is the sum of squares within groups. Then, as the number of groups increases to 2, 3, 4 ..., the sum of squares between groups increases and the sum of squares within groups decreases. When the number of groups finally matches the number of samples, the sum of squares within groups becomes 0. Therefore, the rule of minimizing the sum of squares within a group is meaningless because the number of groups is always the number of samples. Therefore, as with the rules for determining the number of components in principal component analysis, find the point where the reduction of the sum of squares within a group changes from a sudden change to a gradual change, and use it as the number of groups to adopt.

Now let's change the number of groups from 1 to 10 and calculate the sum of squares within a group. Graphically illustrate how it decreases.

```
# visualize within-group and between-groups sum of squares
n <- nrow(data.mk)
wss <- rep(NA, 10)
wss[1] <- (n - 1) * sum(apply(data.mk, 2, var))
for(i in 2:10) {
  print(i)
  res <- kmeans(data.mk, centers = i, nstart = 50)
  wss[i] <- sum(res$withinss)
}

## [1] 2
## [1] 3
## [1] 4
## [1] 5
## [1] 6
## [1] 7
## [1] 8
## [1] 9
## [1] 10

plot(1:10, wss, type = "b", xlab = "Number of groups",
     ylab = "Within groups sum of squares")
```



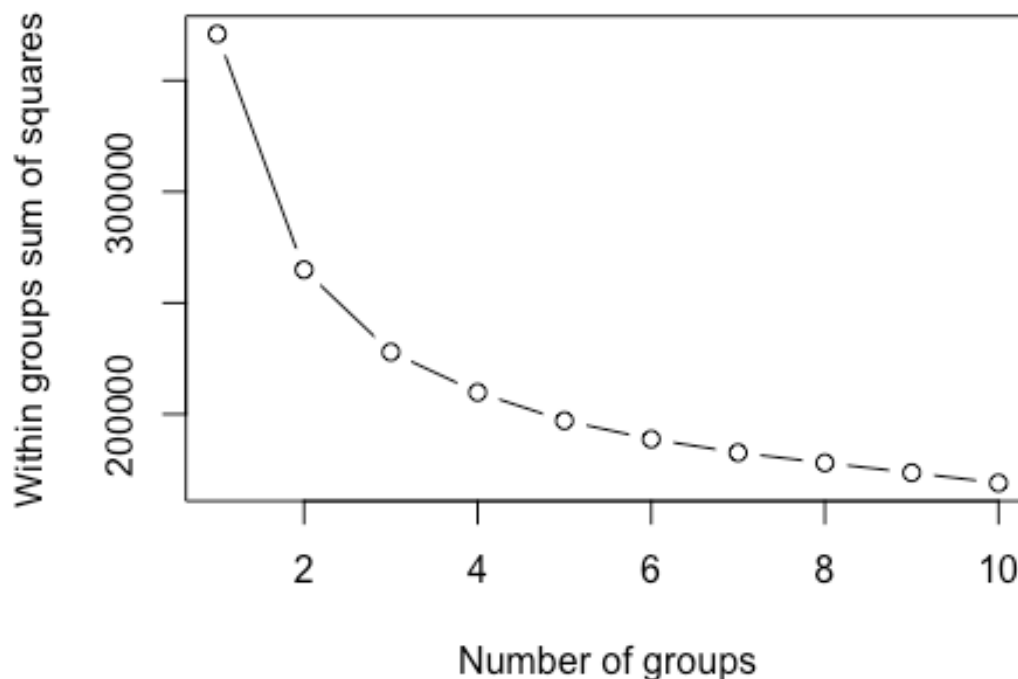


Figure 15. Change in the within group variation when the number of clusters is 1 to 10 by *k*-means method

Looking at Fig. 15, we can see that the decrease in the within group sum of squares becomes linear after the number of clusters exceeds five. Also from this figure, the number 5 is considered to be a suitable number of groups.

### Detection of Ambiguous Classification Samples

So far, each sample has always been classified into one group. Then, among the samples classified into a certain group, there will be those that are clearly classified into that group and those that are “barely” classified into that group. In order to clarify the certainty of classification, it is useful to be able to detect a sample with an ambiguous classification like the latter by some standard. Here, we will introduce a method to evaluate classification ambiguity based on statistics called shadow value (Everitt and Hothorn 2011, *An introduction to applied multivariate analysis with R*. Springer).

In the *k*ms function, the position of the center of gravity of each group determined by the *k*-means method is calculated. Here, we calculate the distance to the center of gravity of these groups from each sample, calculate the distance to the nearest group and the distance to the next closest group, and evaluate the ambiguity based on the difference.

First we calculate the distance between all samples and group centroids using the function *rdist* which is included in the package fields.

```

# calculate distance to the centers of five groups
d2ctr <- rdist(kms$centers, data.mk)
d2ctr

apply(d2ctr, 2, which.min)

## [1] 2 1 5 4 5 3 3 2 2 1 4 5 2 4 1 5 5 3 3 3 3 3 1 2 1 1 3 5 3 4 1 5 4
## [38] 2 2 4 3 2 2 1 5 3 2 1 2 2 2 3 1 2 3 3 1 1 3 1 3 1 1 5 2 1 5 2 3 5 3
## [75] 3 4 2 3 3 2 3 2 5 1 3 3 1 1 4 2 3 2 3 1 2 1 3 2 3 1 4 1 1 2 1 1 5 1
## [112] 1 1 3 3 1 1 2 2 1 1 3 1 3 3 2 5 5 2 2 1 2 2 1 4 1 1 1 3 3 1 3 1 2 3
## [149] 3 2 5 2 2 2 3 3 2 2 3 3 1 3 4 2 1 3 1 3 5 3 3 1 2 1 1 1 1 3 3 3 3 3
## [186] 2 4 1 2 2 1 5 1 2 2 1 1 3 2 3 3 1 3 2 3 2 2 2 1 2 3 1 1 1 2 2 3 1 4
## [223] 2 2 2 2 1 2 2 1 3 3 2 5 2 2 2 3 2 2 2 1 3 3 2 2 2 2 2 1 1 2 2 1 1 2
## [260] 1 2 2 3 3 3 2 5 1 5 1 5 5 5 5 5 5 5 5 5 1 5 5 5 5 5 5 1 2 2 3 5 1 2 1
## [297] 2 4 5 5 3 1 1 3 3 5 2 1 5 5 5 2 3 2 2 3 2 5 5 5 4 3 2 3 5 3 2 3 3 1
## [334] 3 3 3 3 3 3 3 1 3 1 1 3 3 1 3 3 1 3 3 1 3 3 3 3 3 1 1 3 1 5 3 2 4 2
## [371] 2 3 5 2

head(kms$cluster, 10)

## 1 3 4 5 6 7 8 9 10 11
## 2 1 5 4 5 3 3 2 2 1

```

The  $k$ -means classifies each sample into the closest group to the center of gravity, as mentioned earlier. Therefore, note that the two results displayed in the upper box match.

From the distances calculated for each sample, you can use the `min` function to derive the distance to the nearest centroid. But how do you get the distance to the second closest center of gravity? Here, we realize this by creating a self-made function `nth.min`. The self-made function `nth.min` is a function that rearranges the array given as the argument  $x$  in order of size (ascending order) and returns the  $n$ th value.

```

# prepare own function find the second best
nth.min <- function(x, n) {
  sort(x)[n]
}
nth.min(-10:10, 3)

## [1] -8

d.1st <- apply(d2ctr, 2, min)
d.2nd <- apply(d2ctr, 2, nth.min, n = 2)

```

When the command in the upper box is executed, `d.1st` is assigned the distance from each sample to the nearest centroid, and `d.2nd` is assigned the distance to the second closest centroid.

Next, let's calculate the shadow value. The shadow value for the  $i$ th sample is defined as

$$s(\mathbf{x}_i) = \frac{2d(\mathbf{x}_i, c(\mathbf{x}_i))}{d(\mathbf{x}_i, c(\mathbf{x}_i)) + d(\mathbf{x}_i, \tilde{c}(\mathbf{x}_i))}$$

. Where  $d(\mathbf{x}_i, c(\mathbf{x}_i))$  is the distance from the observed value of the  $i$ th sample  $\mathbf{x}_i$  to the centroid of the nearest group (the centroid of the group into which the sample was classified), and  $d(\mathbf{x}_i, \tilde{c}(\mathbf{x}_i))$  represents the distance to the centroid of the second closest group. This value is from 0 to 1. If this value is close to 0, it indicates that the sample is located near the center of gravity of the classified group; conversely, if it is close to 1, the gravity center of the classified group and the second closest group are It means that the distance to the center of gravity is almost the same. Therefore, in order to detect a sample whose classification is ambiguous, it means that shadow value should find a sample close to 1.

Let's calculate the shadow value using the distances  $d.1st$  and  $d.2nd$  calculated above and find out if the value is 0.9 or more.

```
# evaluate unclearness of classificatinos (shadow values)
shadow <- 2 * d.1st / (d.1st + d.2nd)
unclear <- shadow > 0.9
```

The result of detection is assigned to "unclear". If this value is T (true), the classification is considered ambiguous, if it is F (false), the classification is considered relatively clear.

Now let's draw a scatter plot on the principal component axis, representing the ● of the sample whose classification is determined to be ambiguous.

```
# visualize the result
cluster.id.kms[unclear] <- 20
op <- par(mfrow = c(1,2))
plot(pca$x[,1:2], pch = cluster.id.kms, col = as.numeric(subpop), main = "kmeans")
plot(pca$x[,3:4], pch = cluster.id.kms, col = as.numeric(subpop), main = "kmeans")
```

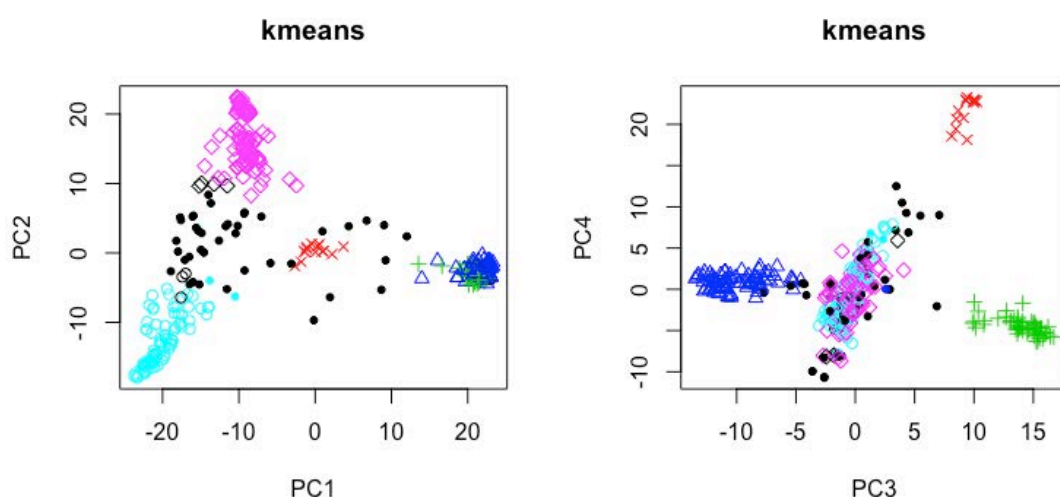


Figure 16. Scatter plot of the sample with unclear classification by ●  
par(op)

It can be seen from Fig. 16 that most of the varieties and lines (black points) in which the subpopulations are ADMIX (mixed) are scattered with ●. In this way, by evaluating the ambiguity (in other words, the certainty) of the classification of each sample, it becomes possible to grasp the classification result in more detail. In this example, we were able to find varieties/lines that seemed to be mixed backgrounds resulting from multiple subpopulations.

### Selection of representative sample

Cluster analysis can also be used to select a small number of representative samples from a large number of samples. For example, classification can be performed by cluster analysis based on existing data collected for a large number of genetic resources, and representative varieties/lines can be selected based on the classification results. In this way, representative varieties/lines are often selected, and field trials and molecular biological experiments that require time and cost are often performed using these varieties/lines.

Here, we introduce the  $k$ -medoids method as a method of cluster analysis suitable for selection of such representative samples. The  $k$ -medoids method is similar to the  $k$ -means method, but instead of grouping based on the distance to the center of gravity of the group, grouping based on the distance to the representative samples of the groups (medoids). More specifically, this algorithm does not use the center of a cluster as the center of gravity, but as the coordinate point of the representative sample of the group.

Let's select 48 samples from 229 varieties and lines contained in the phenotypic data (data.tr) that are representative of the  $k$ -medoids method. The function pam that executes the  $k$ -medoids method is included in the package cluster. Of the results obtained by the  $k$ -medoids method, the ID of the medoids (id.med) is the IDs of the samples selected as representatives.

```
# select 48 varieties/lines (by classifying all samples into 48 groups)
n.sel <- 48
kmed <- pam(data.tr, k = n.sel)
kmed

kmed$id.med

## [1] 1 28 8 192 121 80 7 53 10 218 33 15 63 191 18 83 126
27 93
## [20] 98 36 38 202 106 52 54 148 136 101 62 211 161 86 145 85 91
92 207
## [39] 123 203 124 159 178 137 138 162 166 214
```

Note that the phenotypic data (data.tr) used here has already been normalized to have variance 1. If you perform the same analysis on your own data, carefully consider whether it is necessary to scale the data, and if necessary, use the scale function to scale.

Now, let's illustrate the variation in the samples selected as representatives with scatter plots on the principal component axis.

```
# Look at the distribution of 48 varieties/lines selected as medoids
pca.tr <- prcomp(data.tr, scale = T)
kmed$id.med

## [1] 1 28 8 192 121 80 7 53 10 218 33 15 63 191 18 83 126
27 93
## [20] 98 36 38 202 106 52 54 148 136 101 62 211 161 86 145 85 91
92 207
## [39] 123 203 124 159 178 137 138 162 166 214
```

```

pch <- rep(1, nrow(data.tr))
pch[kmed$id.med] <- 19
op <- par(mfrow = c(1,2))
plot(pca.tr$x[,1:2], col = as.numeric(subpop.tr), pch = pch)
plot(pca.tr$x[,3:4], col = as.numeric(subpop.tr), pch = pch)

```

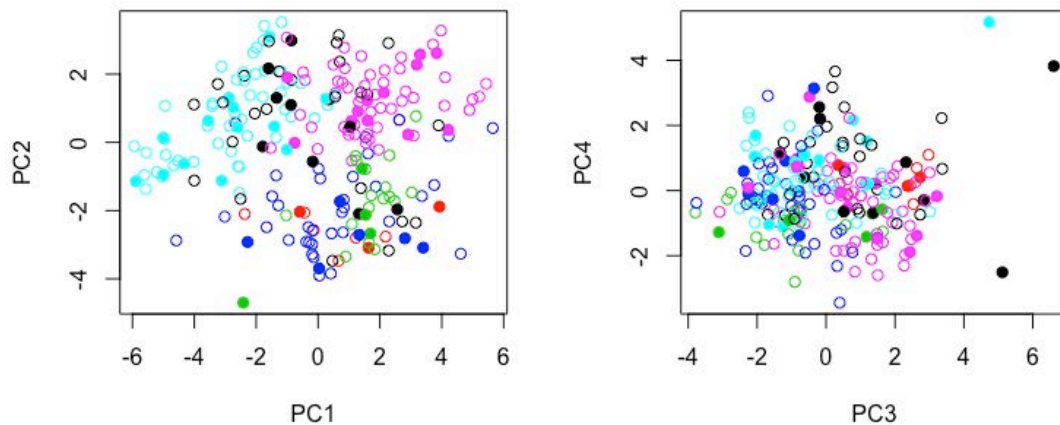


Figure 17. Distribution of representative 48 varieties / lines selected by k-medoids method

```

par(op)

```

Finally, let's compare the distribution of principal component scores of 48 varieties / lines selected using the k-medoids method with the distribution of principal component scores of all varieties / lines by drawing a histogram.

```

# compare histogram between three datasets (all, 48 selected k-medoids, 48 selected randomly)
op <- par(mfcol = c(2,4))
for(i in 1:4) {
  res <- hist(pca.tr$x[,i], main = paste("PC", i, "all"))
  hist(pca.tr$x[kmed$id.med, i], breaks = res$breaks, main = paste("PC", i, "k-medoids"))
}

```

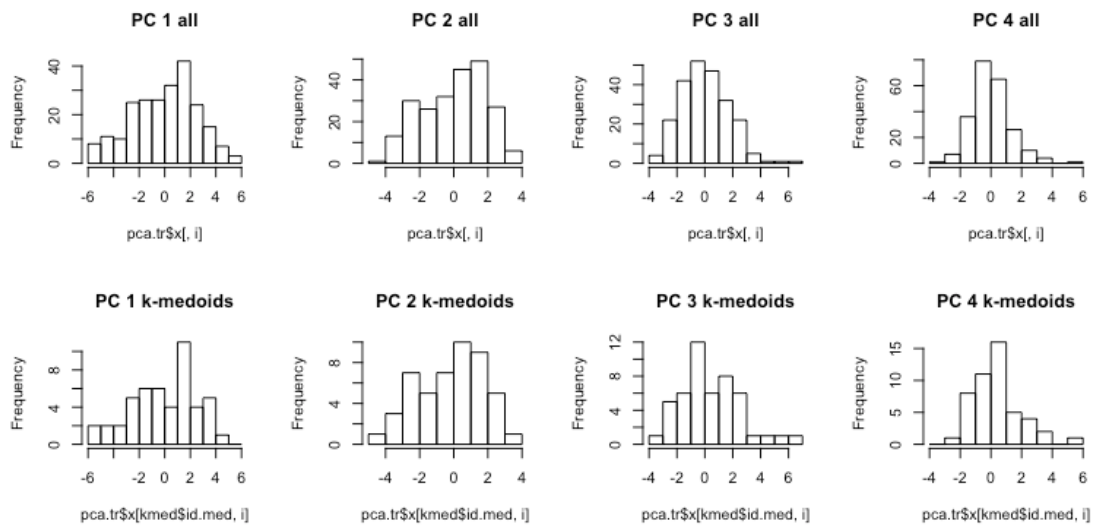


Figure 18. Distribution of principal component scores of all varieties / lines (top) and varieties / lines selected as representatives (bottom)

`par(op)`

It can be seen from Fig. 18 that the 48 varieties / lines selected by the *k*-medoids method represent the variation of the traits possessed by all the varieties / lines.

Thus, cluster analysis can also be used to select a smaller number of representatives from a larger number of samples. It would be useful to remember this use of cluster analysis as well.

### Report assignment

1. From all data, extract data on particle.number.per.plant, particle.length, primary.particle.branch.number, seed.number.per.particle, and florets.per.particle. When the following analyses (2 to 5) are performed using this data, answer whether these variables should be standardized to mean 0 and variance 1. Also, standardize the data if necessary before performing the following analysis.
2. Based on the data in 1, calculate Euclidean distances between cultivars/lines, perform a cluster analysis using the Ward method, and draw a dendrogram.
3. Based on the data in 1, calculate the Euclidean distances both between varieties/lines and between traits, perform a cluster analysis using the Ward method, and then draw a heat map similar to Figure 11-2.
4. Based on the results of the cluster analysis in 2, classify them into five groups ( $k = 5$ ). Also, use the k-means method to classify them into five groups (centers = 5); compare the two classifications with a cross-tabulation table.
5. Based on the data in 1, perform a k-medoids method to divide the data into 20 groups ( $k = 20$ ). Based on the results, 20 varieties/lines are selected as representatives. Also, perform a principal component analysis of the same data and draw a similar figure to Figure 17.

#### Submission method:

- Create a report as a pdf file and submit it to ITC-LMS.
- When you cannot submit your report to ITC-LMS with some issues, send the report to [report@iu.a.u-tokyo.ac.jp](mailto:report@iu.a.u-tokyo.ac.jp)
- Make sure to write the affiliation, student number, and name at the beginning of the report.
- The deadline for submission is May 22nd.