

Package ‘mclust’

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Title Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation

Description Normal Mixture Modeling fitted via EM algorithm for Model-Based Clustering, Classification, and Density Estimation, including Bayesian regularization.

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Suggests mix

License GPL (>= 2)

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mclust-package	<i>Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation</i>
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Description

Finite Gaussian mixture modeling fitted via EM algorithm for model-based clustering, classification, and density Estimation, including Bayesian regularization and dimension reduction.

Details

Main functions to use:

Clustering: [Mclust](#)
Classification: [MclustDA](#)
Density estimation: [densityMclust](#)
Dimension reduction: [MclustDR](#)

References

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

Author(s)

Chris Fraley, Adrian Raftery and Luca Scrucca.

Maintainer: Luca Scrucca <luca@stat.unipg.it>

Examples

```
# Clustering
mod1 = Mclust(iris[,1:4])
summary(mod1)
plot(mod1, what = c("BIC", "classification"))

# Classification
data(banknote)
mod2 = MclustDA(banknote[,2:7], banknote$Status)
summary(mod2)
plot(mod2)

# Density estimation
mod3 = densityMclust(faithful$waiting)
summary(mod3)
plot(mod3, faithful$waiting)
```

adjustedRandIndex *Adjusted Rand Index*

Description

Computes the adjusted Rand index comparing two classifications.

Usage

```
adjustedRandIndex(x, y)
```

Arguments

x	A numeric or character vector of class labels.
y	A numeric or character vector of class labels. The length of y should be the same as that of x.

Value

The adjusted Rand index comparing the two partitions (a scalar). This index has zero expected value in the case of random partition, and it is bounded above by 1 in the case of perfect agreement between two partitions.

References

L. Hubert and P. Arabie (1985) Comparing Partitions, *Journal of the Classification* 2:193-218.

See Also

[classError](#), [mapClass](#), [table](#)

Examples

```
a <- rep(1:3, 3)
a
b <- rep(c("A", "B", "C"), 3)
b
adjustedRandIndex(a, b)

a <- sample(1:3, 9, replace = TRUE)
a
b <- sample(c("A", "B", "C"), 9, replace = TRUE)
b
adjustedRandIndex(a, b)

a <- rep(1:3, 4)
a
b <- rep(c("A", "B", "C", "D"), 3)
b
adjustedRandIndex(a, b)

irisHCvzv <- hc(modelName = "VVV", data = iris[,-5])
cl3 <- hclass(irisHCvzv, 3)
adjustedRandIndex(cl3, iris[,5])

irisBIC <- mclustBIC(iris[, -5])
adjustedRandIndex(summary(irisBIC, iris[, -5])$classification, iris[, 5])
adjustedRandIndex(summary(irisBIC, iris[, -5], G=3)$classification, iris[, 5])
```

banknote	<i>Swiss banknotes data</i>
----------	-----------------------------

Description

The data set contains six measurements made on 100 genuine and 100 counterfeit old-Swiss 1000-franc bank notes.

Usage

```
data(banknote)
```

Format

A data frame with the following variables:

Status the status of the banknote: genuine or counterfeit

Length Length of bill (mm)

Left Width of left edge (mm)

Right Width of right edge (mm)

Bottom Bottom margin width (mm)

Top Top margin width (mm)

Diagonal Length of diagonal (mm)

Source

Flury, B. and Riedwyl, H. (1988). *Multivariate Statistics: A practical approach*. London: Chapman & Hall, Tables 1.1 and 1.2, pp. 5-8

Baudry_etal_2010_JCGS_examples

Simulated Example Datasets From Baudry et al. (2010)

Description

Simulated datasets used in Baudry et al. (2010) to illustrate the proposed mixture components combining method for clustering.

Please see the cited article for a detailed presentation of these datasets. The data frame with name exN.M is presented in Section N.M in the paper.

Test1D (not in the article) has been simulated from a Gaussian mixture distribution in R.

ex4.1 and ex4.2 have been simulated from a Gaussian mixture distribution in R^2 .

ex4.3 has been simulated from a mixture of a uniform distribution on a square and a spherical Gaussian distribution in R^2 .

ex4.4.1 has been simulated from a Gaussian mixture model in R^2

ex4.4.2 has been simulated from a mixture of two uniform distributions in R^3 .

Usage

```
data(Baudry_etal_2010_JCGS_examples)
```

Format

ex4.1 is a data frame with 600 observations on 2 real variables.

ex4.2 is a data frame with 600 observations on 2 real variables.

ex4.3 is a data frame with 200 observations on 2 real variables.

ex4.4.1 is a data frame with 800 observations on 2 real variables.

ex4.4.2 is a data frame with 300 observations on 3 real variables.

Test1D is a data frame with 200 observations on 1 real variable.

References

J.-P. Baudry, A. E. Raftery, G. Celeux, K. Lo and R. Gottardo (2010). Combining mixture components for clustering. *Journal of Computational and Graphical Statistics*, 19(2):332-353.

Examples

```
## Not run:
data(Baudry_etal_2010_JCGS_examples)

output <- clustCombi(ex4.4.1)

output # is of class clustCombi

# plots the hierarchy of combined solutions, then some "entropy plots" which
# may help one to select the number of classes
plot(output, ex4.4.1)

## End(Not run)
```

bic

BIC for Parameterized Gaussian Mixture Models

Description

Computes the BIC (Bayesian Information Criterion) for parameterized mixture models given the loglikelihood, the dimension of the data, and number of mixture components in the model.

Usage

```
bic(modelName, loglik, n, d, G, noise=FALSE, equalPro=FALSE, ...)
```


Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
loglik	The loglikelihood for a data set with respect to the Gaussian mixture model specified in the modelName argument.
n	The number of observations in the data used to compute loglik.
d	The dimension of the data used to compute loglik.
G	The number of components in the Gaussian mixture model used to compute loglik.
noise	A logical variable indicating whether or not the model includes an optional Poisson noise component. The default is to assume no noise component.
equalPro	A logical variable indicating whether or not the components in the model are assumed to be present in equal proportion. The default is to assume unequal mixing proportions.
...	Catches unused arguments in an indirect or list call via <code>do.call</code> .

Value

The BIC or Bayesian Information Criterion for the given input arguments.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mclustBIC](#), [nVarParams](#), [mclustModelNames](#).

Examples

```
n <- nrow(iris)
d <- ncol(iris)-1
G <- 3

emEst <- me(modelName="VVI", data=iris[,-5], unmap(iris[,5]))
names(emEst)

args(bic)
bic(modelName="VVI", loglik=emEst$loglik, n=n, d=d, G=G)
## Not run: do.call("bic", emEst) ## alternative call
```

`bicEMtrain`*Select models in discriminant analysis using BIC*

Description

Computes the BIC given a dataset and labels for selected models.

Usage

```
bicEMtrain(data, labels, modelNames=NULL)
```

Arguments

<code>data</code>	A numeric vector or matrix of observations.
<code>labels</code>	Labels for each element or row in the data.
<code>modelNames</code>	Vector of model names that should be tested. The default is to select all available model names.

Value

Returns a vector where each element is the BIC for the dataset and labels corresponding to each model.

References

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Author(s)

C. Fraley

See Also

[cv1EMtrain](#)

Examples

```
even <- seq(from=2, to=nrow(chickwts), by=2)
round(bicEMtrain(chickwts[even,1], labels=chickwts[even,2]), 1)
```

cdens *Component Density for Parameterized MVN Mixture Models*

Description

Computes component densities for observations in MVN mixture models parameterized by eigenvalue decomposition.

Usage

```
cdens(modelName, data, logarithm = FALSE, parameters, warn = NULL, ...)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
logarithm	A logical value indicating whether or not the logarithm of the component densities should be returned. The default is to return the component densities, obtained from the log component densities by exponentiation.
parameters	The parameters of the model: mean The mean for each component. If there is more than one component, this is a matrix whose k th column is the mean of the k th component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
warn	A logical value indicating whether or not a warning should be issued when computations fail. The default is warn=FALSE.
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A numeric matrix whose $[i, k]$ th entry is the density or log density of observation i in component k . The densities are not scaled by mixing proportions.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Note

When one or more component densities are very large in magnitude, it may be possible to compute the logarithm of the component densities but not the component densities themselves due to overflow.

See Also

[cdensE](#), ..., [cdensVVV](#), [dens](#), [estep](#), [mclustModelNames](#), [mclustVariance](#), [mclust.options](#), [do.call](#)

Examples

```
z2 <- unmap(hclass(hcVVV(faithful),2)) # initial value for 2 class case

model <- me(modelName = "EEE", data = faithful, z = z2)
cdens(modelName = "EEE", data = faithful, logarithm = TRUE,
      parameters = model$parameters)[1:5,]

data(cross)
odd <- seq(1, nrow(cross), by = 2)
oddBIC <- mclustBIC(cross[odd,-1])
oddModel <- mclustModel(cross[odd,-1], oddBIC) ## best parameter estimates
names(oddModel)

even <- odd + 1
densities <- cdens(modelName = oddModel$modelName, data = cross[even,-1],
                  parameters = oddModel$parameters)
cbind(class = cross[even,1], densities)[1:5,]
```

cdensE

Component Density for a Parameterized MVN Mixture Model

Description

Computes component densities for points in a parameterized MVN mixture model.

Usage

```
cdensE(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensV(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensEII(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensVII(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensEEI(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensVEI(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensEVI(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensVVI(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensEEE(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensEEV(data, logarithm = FALSE, parameters, warn = NULL, ...)
```

```
cdensVEV(data, logarithm = FALSE, parameters, warn = NULL, ...)
cdensVVV(data, logarithm = FALSE, parameters, warn = NULL, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
logarithm	A logical value indicating whether or not the logarithm of the component densities should be returned. The default is to return the component densities, obtained from the log component densities by exponentiation.
parameters	The parameters of the model: <ul style="list-style-type: none"> mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details. pro Mixing proportions for the components of the mixture. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.
warn	A logical value indicating whether or not a warning should be issued when computations fail. The default is warn=FALSE.
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A numeric matrix whose $[i, j]$ th entry is the density of observation i in component j . The densities are not scaled by mixing proportions.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Note

When one or more component densities are very large in magnitude, then it may be possible to compute the logarithm of the component densities but not the component densities themselves due to overflow.

See Also

[cdens](#), [dens](#), [mclustBIC](#), [mstep](#), [mclust.options](#), [do.call](#)

Examples

```

z2 <- unmap(hclass(hcVWV(faithful),2)) # initial value for 2 class case

model <- meVWV(data=faithful, z=z2)
cdensVWV(data=faithful, logarithm = TRUE, parameters = model$parameters)

data(cross)
z2 <- unmap(cross[,1])

model <- meEEV(data = cross[,-1], z = z2)

EEVdensities <- cdensEEV( data = cross[,-1], parameters = model$parameters)

cbind(cross[,-1],map(EEVdensities))

```

cdfMclust

Cumulative Distribution and Quantiles for a univariate Gaussian mixture distribution

Description

Compute the cumulative density function (cdf) or quantiles from an estimated one-dimensional Gaussian mixture fitted using [densityMclust](#).

Usage

```

cdfMclust(object, data, ngrid = 100, ...)
quantileMclust(object, p, ...)

```

Arguments

object	a densityMclust model object.
data	a numeric vector of evaluation points.
ngrid	the number of points in a regular grid to be used as evaluation points if no data are provided.
p	a numeric vector of probabilities.
...	further arguments passed to or from other methods.

Details

The cdf is evaluated at points given by the optional argument data. If not provided, a regular grid of length ngrid for the evaluation points is used.

The quantiles are computed using interpolating splines on an adaptive finer grid.

Value

`cdfMclust` returns a list of x and y values providing, respectively, the evaluation points and the estimated cdf.

`quantileMclust` returns a vector of quantiles.

References

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Author(s)

Luca Scrucca

See Also

[densityMclust](#), [plot.densityMclust](#).

Examples

```
x <- c(rnorm(100), rnorm(100, 3, 2))
dens <- densityMclust(x)
summary(dens, parameters = TRUE)
cdf <- cdfMclust(dens)
str(cdf)
q <- quantileMclust(dens, p = c(0.01, 0.1, 0.5, 0.9, 0.99))
cbind(quantile = q, cdf = cdfMclust(dens, q)$y)
plot(cdf, type = "l", xlab = "x", ylab = "CDF")
points(q, cdfMclust(dens, q)$y, pch = 20, col = "red3")

par(mfrow = c(2,2))
dens.waiting <- densityMclust(faithful$waiting)
plot(dens.waiting)
plot(cdfMclust(dens.waiting), type = "l",
      xlab = dens.waiting$varname, ylab = "CDF")
dens.eruptions <- densityMclust(faithful$eruptions)
plot(dens.eruptions)
plot(cdfMclust(dens.eruptions), type = "l",
      xlab = dens.eruptions$varname, ylab = "CDF")
par(mfrow = c(1,1))
```

chevron

Simulated minefield data

Description

A set of simulated bivariate minefield data (1104 observations).

Usage

```
data(chevron)
```

References

A. Dasgupta and A. E. Raftery (1998). Detecting features in spatial point processes with clutter via model-based clustering. *Journal of the American Statistical Association* 93:294-302.

C. Fraley and A.E. Raftery (1998). *Computer Journal* 41:578-588.

G. J. McLachlan and D. Peel (2000). *Finite Mixture Models*, Wiley, pages 110-112.

classError

Classification error

Description

Error for a given classification relative to a known truth. Location of errors in a given classification relative to a known truth.

Usage

```
classError(classification, truth)
```

Arguments

`classification` A numeric or character vector of class labels.

`truth` A numeric or character vector of class labels. Must have the same length as `classification`.

Details

If more than one mapping between classification and truth corresponds to the minimum number of classification errors, only one possible set of misclassified observations is returned.

Value

A list with the following two components:

`misclassified` The indexes of the misclassified data points in a minimum error mapping between the given classification and the given truth.

`errorRate` The errorRate corresponding to a minimum error mapping mapping between the given classification and the given truth.

References

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mapClass](#), [table](#)

Examples

```
a <- rep(1:3, 3)
a
b <- rep(c("A", "B", "C"), 3)
b
classError(a, b)

a <- sample(1:3, 9, replace = TRUE)
a
b <- sample(c("A", "B", "C"), 9, replace = TRUE)
b
classError(a, b)
```

clPairs

Pairwise Scatter Plots showing Classification

Description

Creates a scatter plot for each pair of variables in given data. Observations in different classes are represented by different symbols.

Usage

```
clPairs(data, classification, symbols, colors, labels=dimnames(data)[[2]],
        CEX=1, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
classification	A numeric or character vector representing a classification of observations (rows) of data.
symbols	Either an integer or character vector assigning a plotting symbol to each unique class in <code>classification</code> . Elements in <code>symbols</code> correspond to classes in order of appearance in the sequence of observations (the order used by the function <code>unique</code>). The default is given by <code>mclust.options("classPlotSymbols")</code> .
colors	Either an integer or character vector assigning a color to each unique class in <code>classification</code> . Elements in <code>colors</code> correspond to classes in order of appearance in the sequence of observations (the order used by the function <code>unique</code>). The default is given by <code>mclust.options("classPlotColors")</code> .
labels	A vector of character strings for labeling the variables. The default is to use the column dimension names of data.

CEX An argument specifying the size of the plotting symbols. The default value is 1.
 ... Additional arguments to be passed to the graphics device.

Side Effects

Scatter plots for each combination of variables in data are created on the current graphics device. Observations of different classifications are labeled with different symbols.

References

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[pairs](#), [coordProj](#), [mclust.options](#)

Examples

```
clPairs(iris[,-5], cl=iris[,5], symbols=as.character(1:3))
```

clustCombi

Combining Gaussian Mixture Components for Clustering

Description

Provides a hierarchy of combined clusterings from the EM/BIC Gaussian mixture solution to one class, following the methodology proposed in the article cited in the references.

Usage

```
clustCombi(data, MclustOutput = NULL, ...)
```

Arguments

data A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.

MclustOutput A list giving the optimal (according to BIC) parameters, conditional probabilities z , and loglikelihood, together with the associated classification and its uncertainty, as returned by *Mclust*. Please see *Mclust* documentation for the details of the components. Default value is `NULL`, in which case *Mclust* is called to get this output.

... Optional arguments to be passed to called functions. Notably, any option (such as the numbers of components for which the BIC is computed; the models to be fitted by EM; initialization parameters for the EM algorithm...) to be passed to *Mclust* in case `MclustOutput` is `NULL`. Please see the [Mclust](#) documentation for more details.

Details

Mclust provides a Gaussian mixture fitted to the data by maximum likelihood through the EM algorithm, for the model and number of components selected according to BIC. The corresponding components are hierarchically combined according to an entropy criterion, following the methodology described in the article cited in the references section. The solutions with numbers of classes between the one selected by BIC and one are returned as a `clustCombi` class object.

Value

A list of class `clustCombi` giving the hierarchy of combined solutions from the number of components selected by BIC to one. The details of the output components are as follows:

<code>classification</code>	A list of the data classifications obtained for each combined solution of the hierarchy through a MAP assignment
<code>combiM</code>	A list of matrices. <code>combiM[[K]]</code> is the matrix used to combine the components of the (K+1)-classes solution to get the K-classes solution. Please see the examples.
<code>combiz</code>	A list of matrices. <code>combiz[[K]]</code> is a matrix whose [i,k]th entry is the probability that observation i in the data belongs to the kth class according to the K-classes combined solution.
<code>MclustOutput</code>	A list of class <code>Mclust</code> . Output of a call to the <code>Mclust</code> function (as provided by the user or the result of a call to the <code>Mclust</code> function) used to initiate the combined solutions hierarchy: please see the Mclust function documentation for details.

Author(s)

J.-P. Baudry, A. E. Raftery, L. Scrucca

References

J.-P. Baudry, A. E. Raftery, G. Celeux, K. Lo and R. Gottardo (2010). Combining mixture components for clustering. *Journal of Computational and Graphical Statistics*, 19(2):332-353.

Examples

```
data(Baudry_etal_2010_JCGS_examples)
output <- clustCombi(ex4.1) # will run Mclust to get the MclustOutput

MclustOutput <- Mclust(ex4.1) # or you can run Mclust yourself
output <- clustCombi(ex4.1, MclustOutput) # and provide the output to clustCombi

# any further optional argument is passed to Mclust (see the Mclust documentation)
## Not run: output <- clustCombi(ex4.1, modelName = "EEV", G = 1:15)

output # is of class clustCombi
# plots the hierarchy of combined solutions, then some "entropy plots" which
# may help one to select the number of classes (please see the article cited
# in the references)
```

```

plot(output, ex4.1)

# the selected model and number of components by Mclust, ie by BIC with MLE
# on Gaussian mixtures
output$MclustOutput
# the selected number of components by Mclust: the combined hierarchy then
# starts from this number of classes and ends at one
output$MclustOutput$G
# the matrix whose [i,k]th entry is the probability that observation i in
# the data belongs to the kth class according to the BIC solution
head( output$combiz[[output$MclustOutput$G]] )
# is the matrix whose [i,k]th entry is the probability that observation i in
# the data belongs to the kth class according to the first combined
# ((output$MclustOutput$G-1)-classes) solution
head( output$combiz[[output$MclustOutput$G-1]] )
# the matrix describing how to merge the 6-classes solution to get the
# 5-classes solution
output$combiM[[5]]
# for example the following code returns the label of the class (in the
# 5-classes combined solution) to which the 4th class (in the 6-classes
# solution) is assigned. Only two classes in the (K+1)-classes solution
# are assigned the same class in the K-classes solution: the two which
# are merged at this step...
output$combiM[[5]]
# recover the 5-classes soft clustering from the 6-classes soft clustering
# and the 6 -> 5 combining matrix
all( output$combiz[[5]] == t( output$combiM[[5]] %% t(output$combiz[[6]]) ) )
# the hard clustering under the 5-classes solution
head( output$classification[[5]] )

```

combiPlot

Plot Classifications Corresponding to Successive Combined Solutions

Description

Plot classifications corresponding to successive combined solutions.

Usage

```
combiPlot(data, z, combiM, ...)
```

Arguments

data	The data.
z	A matrix whose [i,k]th entry is the probability that observation i in the data belongs to the kth class, for the initial solution (ie before any combining). Typically, the one returned by Mclust/BIC.
combiM	A "combining matrix" (as provided by clustCombi), ie a matrix whose kth row contains only zeros, but in columns corresponding to the labels of the classes in the initial solution to be merged together to get the combined solution.

... Other arguments to be passed to the `Mclust` plot functions.

Value

Plot the classifications obtained by MAP from the matrix `t(combiM %% t(z))`, which is the matrix whose `[i,k]`th entry is the probability that observation `i` in the data belongs to the `k`th class, according to the combined solution obtained by merging (according to `combiM`) the initial solution described by `z`.

Author(s)

J.-P. Baudry, A. E. Raftery, L. Scrucca

References

J.-P. Baudry, A. E. Raftery, G. Celeux, K. Lo and R. Gottardo (2010). Combining mixture components for clustering. *Journal of Computational and Graphical Statistics*, 19(2):332-353.

See Also

`clustCombi`, `combMat`, `clustCombi`

Examples

```
data(Baudry_etal_2010_JCGS_examples)
MclustOutput <- Mclust(ex4.1)

MclustOutput$G # Mclust/BIC selected 6 classes

par(mfrow=c(2,2))

combiM0 = diag(6) # is the identity matrix
# no merging: plot the initial solution, given by z
combiPlot(ex4.1, MclustOutput$z, combiM0, cex = 3)
title("No combining")

combiM1 = combMat(6, 1, 2) # let's merge classes labeled 1 and 2
combiM1
combiPlot(ex4.1, MclustOutput$z, combiM1)
title("Combine 1 and 2")

# let's merge classes labeled 1 and 2, and then components labeled (in this
# new 5-classes combined solution...) 1 and 2
combiM2 = combMat(5, 1, 2) %% combMat(6, 1, 2)
combiM2
combiPlot(ex4.1, MclustOutput$z, combiM2)
title("Combine 1, 2 and then 1 and 2 again")

plot(0,0,type="n", xlab = "", ylab = "", axes = FALSE)
legend("center", legend = 1:6,
      col = mclust.options("classPlotColors"),
```

```
pch = mclust.options("classPlotSymbols"),
title = "Class labels:")
```

`combMat`*Combining Matrix*

Description

Create a combining matrix

Usage

```
combMat(K, l1, l2)
```

Arguments

K	The original number of classes: the matrix will define a combining from K to (K-1) classes.
l1	Label of one of the two classes to be combined.
l2	Label of the other class to be combined.

Value

If z is a vector (length K) whose k th entry is the probability that an observation belongs to the k th class in a K -classes classification, then `combM %% z` is the vector (length $K-1$) whose k th entry is the probability that the observation belongs to the k th class in the $K-1$ -classes classification obtained by merging classes $l1$ and $l2$ in the initial classification.

Author(s)

J.-P. Baudry, A. E. Raftery, L. Scrucca

References

J.-P. Baudry, A. E. Raftery, G. Celeux, K. Lo and R. Gottardo (2010). Combining mixture components for clustering. *Journal of Computational and Graphical Statistics*, 19(2):332-353.

See Also

[clustCombi](#), [combiPlot](#)

Examples

```
# Please see the documentation for the combiPlot function for an
# illustration of how to use this function
```

coordProj	<i>Coordinate projections of multidimensional data modeled by an MVN mixture.</i>
-----------	---

Description

Plots coordinate projections given multidimensional data and parameters of an MVN mixture model for the data.

Usage

```
coordProj(data, dims=c(1,2), parameters=NULL, z=NULL,
          classification=NULL, truth=NULL, uncertainty=NULL,
          what = c("classification", "errors", "uncertainty"),
          quantiles = c(0.75, 0.95), symbols=NULL, colors=NULL, scale = FALSE,
          xlim=NULL, ylim=NULL, CEX = 1, PCH = ".", identify = FALSE, ...)
```

Arguments

data	A numeric matrix or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
dims	A vector of length 2 giving the integer dimensions of the desired coordinate projections. The default is $c(1, 2)$, in which the first dimension is plotted against the second.
parameters	A named list giving the parameters of an <i>MCLUS</i> T model, used to produce superimposing ellipses on the plot. The relevant components are as follows: mean The mean for each component. If there is more than one component, this is a matrix whose k th column is the mean of the k th component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
z	A matrix in which the $[i, k]$ th entry gives the probability of observation i belonging to the k th class. Used to compute classification and uncertainty if those arguments aren't available.
classification	A numeric or character vector representing a classification of observations (rows) of data. If present argument z will be ignored.
truth	A numeric or character vector giving a known classification of each data point. If $classification$ or z is also present, this is used for displaying classification errors.
uncertainty	A numeric vector of values in $(0, 1)$ giving the uncertainty of each data point. If present argument z will be ignored.
what	Choose from one of the following three options: "classification" (default), "errors", "uncertainty".

quantiles	A vector of length 2 giving quantiles used in plotting uncertainty. The smallest symbols correspond to the smallest quantile (lowest uncertainty), medium-sized (open) symbols to points falling between the given quantiles, and large (filled) symbols to those in the largest quantile (highest uncertainty). The default is $(0.75, 0.95)$.
symbols	Either an integer or character vector assigning a plotting symbol to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given by <code>mclust.options("classPlotSymbols")</code> .
colors	Either an integer or character vector assigning a color to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given by <code>mclust.options("classPlotColors")</code> .
scale	A logical variable indicating whether or not the two chosen dimensions should be plotted on the same scale, and thus preserve the shape of the distribution. Default: <code>scale=FALSE</code>
xlim, ylim	Arguments specifying bounds for the ordinate, abscissa of the plot. This may be useful for when comparing plots.
CEX	An argument specifying the size of the plotting symbols. The default value is 1.
PCH	An argument specifying the symbol to be used when a classification has not been specified for the data. The default value is a small dot ".".
identify	A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.
...	Other graphics parameters.

Side Effects

A plot showing a two-dimensional coordinate projection of the data, together with the location of the mixture components, classification, uncertainty, and/or classification errors.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[clPairs](#), [randProj](#), [mclust2Dplot](#), [mclust.options](#)

Examples

```
est <- meVWV(iris[,-5], unmap(iris[,5]))

## Not run:
```



```

par(pty = "s", mfrow = c(1,1))
coordProj(iris[,-5], dimens=c(2,3), parameters = est$parameters, z = est$z,
  what = "classification", identify = TRUE)
coordProj(iris[,-5], dimens=c(2,3), parameters = est$parameters, z = est$z,
  truth = iris[,5], what = "errors", identify = TRUE)
coordProj(iris[,-5], dimens=c(2,3), parameters = est$parameters, z = est$z,
  what = "uncertainty", identify = TRUE)

## End(Not run)

```

cross	<i>Simulated Cross Data</i>
-------	-----------------------------

Description

A 500 by 3 matrix in which the first column is the classification and the remaining columns are two data from a simulation of two crossed elliptical Gaussians.

Usage

```
data(cross)
```

Examples

```

# This dataset was created as follows
## Not run:
n <- 250
set.seed(0)
cross <- rbind(matrix(rnorm(n*2), n, 2) %%% diag(c(1,9)),
  matrix(rnorm(n*2), n, 2) %%% diag(c(1,9))[,2:1])
cross <- cbind(c(rep(1,n),rep(2,n)), x)

## End(Not run)

```

cv.MclustDA	<i>MclustDA cross-validation</i>
-------------	----------------------------------

Description

K-fold cross-validation for discriminant analysis based on Gaussian finite mixture modeling.

Usage

```
cv.MclustDA(object, nfold = 10, verbose = TRUE, ...)
```

Arguments

object	An object of class "MclustDA" resulting from a call to MclustDA .
nfold	An integer specifying the number of folds.
verbose	A logical, if TRUE display the running algorithm.
...	Further arguments passed to or from other methods.

Value

The function returns a list with the following components:

classification	a factor of cross-validated class labels.
error	the cross-validation error.
se	the standard error of cv error.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Author(s)

Luca Scrucca

See Also

[summary.MclustDA](#), [plot.MclustDA](#), [predict.MclustDA](#), [classError](#)

Examples

```
X <- iris[,-5]
Class <- iris[,5]

# common EEE covariance structure (which is essentially equivalent to linear discriminant analysis)
irisMclustDA <- MclustDA(X, Class, modelType = "EDDA", modelNames = "EEE")
cv <- cv.MclustDA(irisMclustDA) # default 10-fold CV
cv[c("error", "se")]

cv <- cv.MclustDA(irisMclustDA, nfold = length(Class)) # LOO-CV
cv[c("error", "se")]
# compare with
# cv1EMtrain(X, Class, "EEE")

# general covariance structure selected by BIC
irisMclustDA <- MclustDA(X, Class)
cv <- cv.MclustDA(irisMclustDA) # default 10-fold CV
cv[c("error", "se")]
```

cv1EMtrain	<i>Select discriminant models using cross validation</i>
------------	--

Description

Leave-one-out cross validation given a dataset and labels for selected models.

Usage

```
cv1EMtrain(data, labels, modelNames=NULL)
```

Arguments

data	A numeric vector or matrix of observations.
labels	Labels for each element or row in the dataset.
modelNames	Vector of model names that should be tested. The default is to select all available model names.

Value

Returns a vector where each element is the the crossvalidated error rate for the dataset and labels corresponding to each model.

References

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Author(s)

C. Fraley

See Also

[bicEMtrain](#)

Examples

```
even <- seq(from=2, to=nrow(chickwts), by=2)  
round(cv1EMtrain(chickwts[even,1], labels=chickwts[even,2]), 1)
```

decomp2sigma	<i>Convert mixture component covariances to matrix form.</i>
--------------	--

Description

Converts covariances from a parameterization by eigenvalue decomposition or cholesky factorization to representation as a 3-D array.

Usage

```
decomp2sigma(d, G, scale, shape, orientation, ...)
```

Arguments

d	The dimension of the data.
G	The number of components in the mixture model.
scale	Either a G -vector giving the scale of the covariance (the d th root of its determinant) for each component in the mixture model, or a single numeric value if the scale is the same for each component.
shape	Either a G by d matrix in which the k th column is the shape of the covariance matrix (normalized to have determinant 1) for the k th component, or a d -vector giving a common shape for all components.
orientation	Either a d by d by G array whose $[, , k]$ th entry is the orthonormal matrix whose columns are the eigenvectors of the covariance matrix of the k th component, or a d by d orthonormal matrix if the mixture components have a common orientation. The <code>orientation</code> component of <code>decomp</code> can be omitted in spherical and diagonal models, for which the principal components are parallel to the coordinate axes so that the orientation matrix is the identity.
...	Catches unused arguments from an indirect or list call via <code>do.call</code> .

Value

A 3-D array whose $[, , k]$ th component is the covariance matrix of the k th component in an MVN mixture model.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[sigma2decomp](#)

Examples

```

meEst <- meVEV(iris[,-5], unmap(iris[,5]))
names(meEst)
meEst$parameters$variance

dec <- meEst$parameters$variance
decomp2sigma(d=dec$d, G=dec$G, shape=dec$shape, scale=dec$scale,
             orientation = dec$orientation)
## Not run:
do.call("decomp2sigma", dec) ## alternative call

## End(Not run)

```

defaultPrior	<i>Default conjugate prior for Gaussian mixtures.</i>
--------------	---

Description

Default conjugate prior specification for Gaussian mixtures.

Usage

```
defaultPrior(data, G, modelName, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
G	The number of mixture components.
modelName	A character string indicating the model: "E": equal variance (univariate) "V": variable variance (univariate) "EII": spherical, equal volume "VII": spherical, unequal volume "EEI": diagonal, equal volume and shape "VEI": diagonal, varying volume, equal shape "EVI": diagonal, equal volume, varying shape "VVI": diagonal, varying volume and shape "EEE": ellipsoidal, equal volume, shape, and orientation "EEV": ellipsoidal, equal volume and equal shape "VEV": ellipsoidal, equal shape "VVV": ellipsoidal, varying volume, shape, and orientation
...	One or more of the following: dof The degrees of freedom for the prior on the variance. The default is $d + 2$, where d is the dimension of the data.

scale The scale parameter for the prior on the variance. The default is $\text{var}(\text{data})/G^{(2/d)}$, where d is the dimension of the data.

shrinkage The shrinkage parameter for the prior on the mean. The default value is 0.01. If 0 or NA, no prior is assumed for the mean.

mean The mean parameter for the prior. The default value is `colMeans(data)`.

Details

defaultPrior is a function whose default is to output the default prior specification for EM within *MCLUST*. defaultPrior can be used to specify alternative prior parameters for a conjugate prior.

Value

A list giving the prior degrees of freedom, scale, shrinkage, and mean.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley and A. E. Raftery (2005, revised 2009). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mclustBIC](#), [me](#), [mstep](#), [priorControl](#)

Examples

```
# default prior
irisBIC <- mclustBIC(iris[,-5], prior = priorControl())
summary(irisBIC, iris[,-5])

# equivalent to previous example
irisBIC <- mclustBIC(iris[,-5],
                    prior = priorControl(functionName = "defaultPrior"))
summary(irisBIC, iris[,-5])

# no prior on the mean; default prior on variance
irisBIC <- mclustBIC(iris[,-5], prior = priorControl(shrinkage = 0))
summary(irisBIC, iris[,-5])

# equivalent to previous example
irisBIC <- mclustBIC(iris[,-5], prior =
                    priorControl(functionName="defaultPrior", shrinkage=0))
```

```
summary(irisBIC, iris[,-5])
defaultPrior( iris[-5], G = 3, modelName = "VVV")
```

dens

Density for Parameterized MVN Mixtures

Description

Computes densities of observations in parameterized MVN mixtures.

Usage

```
dens(modelName, data, logarithm = FALSE, parameters, warn=NULL, ...)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
logarithm	A logical value indicating whether or not the logarithm of the component densities should be returned. The default is to return the component densities, obtained from the log component densities by exponentiation.
parameters	The parameters of the model: <ul style="list-style-type: none"> pro The vector of mixing proportions for the components of the mixture. mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
warn	A logical value indicating whether or not a warning should be issued when computations fail. The default is warn=FALSE.
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A numeric vector whose i th component is the density of the i th observation in data in the MVN mixture specified by parameters.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[cdens](#), [mclust.options](#), [do.call](#)

Examples

```
faithfulBIC <- mclustBIC(faithful)
faithfulModel <- mclustModel(faithful, faithfulBIC) ## best parameter estimates
names(faithfulModel)

Dens <- dens(modelName = faithfulModel$modelName, data = faithful,
             parameters = faithfulModel$parameters)
Dens

## Not run:
## alternative call
oddDens <- do.call("dens", c(list(data = faithful), faithfulModel))

## End(Not run)
```

densityMclust

Density Estimation via Model-Based Clustering

Description

Produces a density estimate for each data point using a Gaussian finite mixture model from Mclust.

Usage

```
densityMclust(data, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
...	Additional arguments for the Mclust function. In particular, setting the arguments G and modelNames allow to specify the number of mixture components and the type of model to be fitted. By default an "optimal" model is selected based on the BIC criterion.

Value

An object of class `densityMclust`, which inherits from `Mclust`, is returned with the following slots added:

<code>varname</code>	A character string denoting the variables names.
<code>range</code>	The range of the input data (used as a default for plotting).
<code>density</code>	The density of the input data x according to the estimated model.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Author(s)

Revised version by Luca Scrucca based on the original code by C. Fraley and A.E. Raftery.

See Also

[plot.densityMclust](#), [Mclust](#), [summary.Mclust](#), [predict.densityMclust](#).

Examples

```
x = faithful$waiting
dens = densityMclust(x)
summary(dens)
summary(dens, parameters = TRUE)
plot(dens, what = "BIC")
plot(dens)
plot(dens, x)

x = as.matrix(faithful)
dens = densityMclust(x)
summary(dens)
summary(dens, parameters = TRUE)
plot(dens, what = "BIC")
plot(dens)
plot(dens, x, col = "cadetblue", drawlabels = FALSE, pch = 20,
      levels = quantile(dens$density, probs = c(0.05, 0.25, 0.5, 0.75, 0.95)))
plot(dens, x, col = "grey",
      points.col = mclust.options("classPlotColors")[dens$classification],
      pch = dens$classification)
plot(dens, type = "image", col = topo.colors(50))
plot(dens, type = "persp")

x = iris[,1:4]
dens = densityMclust(x)
```

```
summary(dens, parameters = TRUE)
plot(dens)
plot(dens, x, col = "cadetblue", drawlabels = FALSE,
      levels = quantile(dens$density, probs = c(0.05, 0.25, 0.5, 0.75, 0.95)))
plot(dens, type = "image", col = gray.colors(50))
plot(dens, type = "persp", col = gray(0.5))
```

densityMclust.diagnostic

Diagnostic plots for mclustDensity estimation

Description

Diagnostic plots for density estimation. Only available for the one-dimensional case.

Usage

```
densityMclust.diagnostic(object, what = c("cdf", "qq"), col = c(1,3),
                        lwd = c(2,2), lty = c(1,2), legend = TRUE,
                        grid = TRUE, main, ...)
```

Arguments

object	mclustDensity object obtained from densityMclust function.
what	the type of graph requested: "cdf" = a plot of the estimated CDF versus the empirical distribution function. "qq" = a Q-Q plot of sample quantiles versus the quantiles obtained from the inverse of the estimated cdf.
col	a pair of values for the color to be used for plotting, respectively, the estimated CDF and the empirical cdf.
lwd	a pair of values for the line width to be used for plotting, respectively, the estimated CDF and the empirical cdf.
lty	a pair of values for the line type to be used for plotting, respectively, the estimated CDF and the empirical cdf.
legend	a logical indicating if a legend must be added to the plot of fitted CDF vs the empirical CDF.
grid	a logical indicating if a grid should be added to the plot.
main	a character string for the plot title.
...	additional arguments.

Details

The two diagnostic plots for density estimation in the one-dimensional case are discussed in Loader (1999, pp- 87-90).

References

Loader C. (1999), *Local Regression and Likelihood*. New York, Springer.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Author(s)

Luca Scrucca

See Also

[densityMclust](#), [plot.densityMclust](#).

Examples

```
x = faithful$waiting
dens = densityMclust(x)
plot(dens, x, what = "diagnostic")
# or
densityMclust.diagnostic(dens, what = "cdf")
densityMclust.diagnostic(dens, what = "qq")
```

diabetes

Diabetes data

Description

Diabetes data from Reaven and Miller. Number of objects: 145; 3 variables. Three classes.

Usage

```
data(diabetes)
```

References

G.M. Reaven and R.G. Miller, *Diabetologica* 16:17-24 (1979).

em	<i>EM algorithm starting with E-step for parameterized Gaussian mixture models.</i>
----	---

Description

Implements the EM algorithm for parameterized Gaussian mixture models, starting with the expectation step.

Usage

```
em(modelName, data, parameters, prior = NULL, control = emControl(),
    warn = NULL, ...)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
parameters	A names list giving the parameters of the model. The components are as follows: <ul style="list-style-type: none"> pro Mixing proportions for the components of the mixture. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components. mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details. Vinv An estimate of the reciprocal hypervolume of the data region. If set to NULL or a negative value, the default is determined by applying function <code>hypvol</code> to the data. Used only when <code>pro</code> includes an additional mixing proportion for a noise component.
prior	Specification of a conjugate prior on the means and variances. The default assumes no prior.
control	A list of control parameters for EM. The defaults are set by the call <code>emControl()</code> .
warn	A logical value indicating whether or not a warning should be issued when computations fail. The default is <code>warn=FALSE</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A list including the following components:

modelName	A character string identifying the model (same as the input argument).
z	A matrix whose $[i, k]$ th entry is the conditional probability of the i th observation belonging to the k th component of the mixture.
parameters	<p>pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.</p> <p>mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.</p> <p>variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.</p> <p>Vinv The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to the model.</p>
loglik	The log likelihood for the data in the mixture model.
Attributes:	<p>"info" Information on the iteration.</p> <p>"WARNING" An appropriate warning if problems are encountered in the computations.</p>

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[emE](#), ..., [emVVV](#), [estep](#), [me](#), [mstep](#), [mclust.options](#), [do.call](#)

Examples

```
msEst <- mstep(modelName = "EEE", data = iris[,-5],
              z = unmap(iris[,5]))
names(msEst)

em(modelName = msEst$modelName, data = iris[,-5],
```

```

    parameters = msEst$parameters)
## Not run:
do.call("em", c(list(data = iris[,-5]), msEst))  ## alternative call

## End(Not run)

```

emControl

Set control values for use with the EM algorithm.

Description

Supplies a list of values including tolerances for singularity and convergence assessment, for use functions involving EM within *MCLUST*.

Usage

```
emControl(eps, tol, itmax, equalPro)
```

Arguments

eps	A scalar tolerance associated with deciding when to terminate computations due to computational singularity in covariances. Smaller values of eps allow computations to proceed nearer to singularity. The default is the relative machine precision <code>.Machine\$double.eps</code> , which is approximately $2e - 16$ on IEEE-compliant machines.
tol	A vector of length two giving relative convergence tolerances for the loglikelihood and for parameter convergence in the inner loop for models with iterative M-step ("VEI", "VEE", "VVE", "VEV"), respectively. The default is <code>c(1.e-5, sqrt(.Machine\$double.eps))</code> . If only one number is supplied, it is used as the tolerance for the outer iterations and the tolerance for the inner iterations is as in the default.
itmax	A vector of length two giving integer limits on the number of EM iterations and on the number of iterations in the inner loop for models with iterative M-step ("VEI", "VEE", "VVE", "VEV"), respectively. The default is <code>c(Inf, Inf)</code> allowing termination to be completely governed by <code>tol</code> . If only one number is supplied, it is used as the iteration limit for the outer iteration only.
equalPro	Logical variable indicating whether or not the mixing proportions are equal in the model. Default: <code>equalPro = FALSE</code> .

Details

`emControl` is provided for assigning values and defaults for EM within *MCLUST*.

Value

A named list in which the names are the names of the arguments and the values are the values supplied to the arguments.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[em](#), [estep](#), [me](#), [mstep](#), [mclustBIC](#)

Examples

```
irisBIC<- mclustBIC(iris[,-5], control = emControl(tol = 1.e-6))
summary(irisBIC, iris[,-5])
```

emE	<i>EM algorithm starting with E-step for a parameterized Gaussian mixture model.</i>
-----	--

Description

Implements the EM algorithm for a parameterized Gaussian mixture model, starting with the expectation step.

Usage

```
emE(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emV(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emEII(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emVII(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emEEI(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emVEI(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emEVI(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emVVI(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emEEE(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emEEV(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emVEV(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
emVVV(data, parameters, prior=NULL, control=emControl(), warn=NULL, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
parameters	The parameters of the model:

	<p>pro Mixing proportions for the components of the mixture. There should one more mixing proportion than the number of Gaussian components if the mixture model includes a Poisson noise term.</p> <p>mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.</p> <p>variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.</p> <p>Vinv An estimate of the reciprocal hypervolume of the data region. The default is determined by applying function <code>hypvol</code> to the data. Used only when <code>pro</code> includes an additional mixing proportion for a noise component.</p>
prior	The default assumes no prior, but this argument allows specification of a conjugate prior on the means and variances through the function <code>priorControl</code> .
control	A list of control parameters for EM. The defaults are set by the call <code>emControl()</code> .
warn	A logical value indicating whether or not a warning should be issued whenever a singularity is encountered. The default is given in <code>mclust.options("warn")</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A list including the following components:

modelName	A character string identifying the model (same as the input argument).
z	A matrix whose $[i, k]$ th entry is the conditional probability of the i th observation belonging to the k th component of the mixture.
parameters	<p>pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.</p> <p>mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.</p> <p>variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.</p> <p>Vinv The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to the model.</p>
loglik	The log likelihood for the data in the mixture model.
Attributes:	<p>"info" Information on the iteration.</p> <p>"WARNING" An appropriate warning if problems are encountered in the computations.</p>

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[me](#), [mstep](#), [mclust.options](#)

Examples

```
msEst <- mstepEEE(data = iris[,-5], z = unmap(iris[,5]))
names(msEst)

emEEE(data = iris[,-5], parameters = msEst$parameters)
```

entPlot

Plot Entropy Plots

Description

Plot "entropy plots" to help select the number of classes from a hierarchy of combined clusterings.

Usage

```
entPlot(z, combiM, abc = c("standard", "normalized"), reg = c(2), ...)
```

Arguments

- | | |
|--------|--|
| z | A matrix whose [i,k]th entry is the probability that observation <i>i</i> in the data belongs to the <i>k</i> th class, for the initial solution (ie before any combining). Typically, the one returned by Mclust/BIC. |
| combiM | A list of "combining matrices" (as provided by <code>clustCombi</code>), ie <code>combiM[[K]]</code> is the matrix whose <i>k</i> th row contains only zeros, but in columns corresponding to the labels of the classes in the (<i>K+1</i>)-classes solution to be merged to get the <i>K</i> -classes combined solution. <code>combiM</code> must contain matrices from <i>K</i> = number of classes in <i>z</i> to one. |
| abc | Choose one or more of: "standard", "normalized", to specify whether the number of observations involved in each combining step should be taken into account to scale the plots or not. |

reg The number of parts of the piecewise linear regression for the entropy plots. Choose one or more of : 2 (for 1 change-point), 3 (for 2 change-points).

... Other graphical arguments to be passed to the plot functions.

Details

Please see the article cited in the references for more details. A clear elbow in the "entropy plot" should suggest the user to consider the corresponding number(s) of class(es).

Value

if abc = "standard", plots the entropy against the number of clusters and the difference between the entropy of successive combined solutions against the number of clusters. if abc = "normalized", plots the entropy against the cumulated number of observations involved in the successive combining steps and the difference between the entropy of successive combined solutions divided by the number of observations involved in the corresponding combining step against the number of clusters.

Author(s)

J.-P. Baudry, A. E. Raftery, L. Scrucca

References

J.-P. Baudry, A. E. Raftery, G. Celeux, K. Lo and R. Gottardo (2010). Combining mixture components for clustering. *Journal of Computational and Graphical Statistics*, 19(2):332-353.

See Also

[plot.clustCombi](#), [combiPlot](#), [clustCombi](#)

Examples

```
## Not run:
data(Baudry_etal_2010_JCGS_examples)
# run Mclust to get the MclustOutput
output <- clustCombi(ex4.2, modelNames = "VII")

entPlot(output$MclustOutput$z, output$combiM, reg = c(2,3))
# legend: in red, the single-change-point piecewise linear regression;
#          in blue, the two-change-point piecewise linear regression.

## End(Not run)
```

estep *E-step for parameterized Gaussian mixture models.*

Description

Implements the expectation step of EM algorithm for parameterized Gaussian mixture models.

Usage

```
estep( modelName, data, parameters, warn = NULL, ...)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
parameters	A names list giving the parameters of the model. The components are as follows: pro Mixing proportions for the components of the mixture. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components. mean The mean for each component. If there is more than one component, this is a matrix whose k th column is the mean of the k th component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details. Vinv An estimate of the reciprocal hypervolume of the data region. If set to NULL or a negative value, the default is determined by applying function <code>hypvol</code> to the data. Used only when <code>pro</code> includes an additional mixing proportion for a noise component.
warn	A logical value indicating whether or not a warning should be issued when computations fail. The default is <code>warn=FALSE</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A list including the following components:

modelName	A character string identifying the model (same as the input argument).
z	A matrix whose $[i, k]$ th entry is the conditional probability of the i th observation belonging to the k th component of the mixture.
parameters	The input parameters.
loglik	The loglikelihood for the data in the mixture model.
Attributes	"WARNING": an appropriate warning if problems are encountered in the computations.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[estepE](#), ..., [estepVVV](#), [em](#), [mstep](#), [mclust.options](#) [mclustVariance](#)

Examples

```
msEst <- mstep(modelName = "VVV", data = iris[,-5], z = unmap(iris[,5]))
names(msEst)
```

```
estep(modelName = msEst$modelName, data = iris[,-5],
      parameters = msEst$parameters)
```

estepE	<i>E-step in the EM algorithm for a parameterized Gaussian mixture model.</i>
--------	---

Description

Implements the expectation step in the EM algorithm for a parameterized Gaussian mixture model.

Usage

```
estepE(data, parameters, warn = NULL, ...)
estepV(data, parameters, warn = NULL, ...)
estepEII(data, parameters, warn = NULL, ...)
estepVII(data, parameters, warn = NULL, ...)
estepEEI(data, parameters, warn = NULL, ...)
estepVEI(data, parameters, warn = NULL, ...)
estepEVI(data, parameters, warn = NULL, ...)
estepVVI(data, parameters, warn = NULL, ...)
estepEEE(data, parameters, warn = NULL, ...)
estepEEV(data, parameters, warn = NULL, ...)
estepVEV(data, parameters, warn = NULL, ...)
estepVVV(data, parameters, warn = NULL, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
parameters	The parameters of the model: <ul style="list-style-type: none"> pro Mixing proportions for the components of the mixture. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components. mu The mean for each component. If there is more than one component, this is a matrix whose columns are the means of the components. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details. Vinv An estimate of the reciprocal hypervolume of the data region. If not supplied or set to a negative value, the default is determined by applying function <code>hypvol</code> to the data. Used only when <code>pro</code> includes an additional mixing proportion for a noise component.
warn	A logical value indicating whether or certain warnings should be issued. The default is given by <code>mclust.options("warn")</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A list including the following components:

modelName	Character string identifying the model.
z	A matrix whose $[i, k]$ th entry is the conditional probability of the i th observation belonging to the k th component of the mixture.
parameters	The input parameters.
loglik	The loglikelihood for the data in the mixture model.
Attribute	"WARNING": An appropriate warning if problems are encountered in the computations.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association*.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[estep](#), [em](#), [mstep](#), [do.call](#), [mclust.options](#), [mclustVariance](#)

Examples

```
msEst <- mstepEII(data = iris[,-5], z = unmap(iris[,5]))
names(msEst)

estepEII(data = iris[,-5], parameters = msEst$parameters)
```

GvHD

GvHD Dataset

Description

GvHD (Graft-versus-Host Disease) data of Brinkman et al. (2007). Two samples of this flow cytometry data, one from a patient with the GvHD, and the other from a control patient. The GvHD positive and control samples consist of 9083 and 6809 observations, respectively. Both samples include four biomarker variables, namely, CD4, CD8b, CD3, and CD8. The objective of the analysis is to identify CD3+ CD4+ CD8b+ cell sub-populations present in the GvHD positive sample.

A treatment of this data by combining mixtures is proposed in Baudry et al. (2010).

Usage

```
data(GvHD)
```

Format

GvHD.pos (positive patient) is a data frame with 9083 observations on the following 4 variables, which are biomarker measurements.

CD4

CD8b

CD3

CD8

GvHD.control (control patient) is a data frame with 6809 observations on the following 4 variables, which are biomarker measurements.

CD4

CD8b

CD3

CD8

References

R. R. Brinkman, M. Gasparetto, S.-J. J. Lee, A. J. Ribickas, J. Perkins, W. Janssen, R. Smiley and C. Smith (2007). High-content flow cytometry and temporal data analysis for defining a cellular signature of Graft-versus-Host Disease. *Biology of Blood and Marrow Transplantation*, 13: 691-700.

K. Lo, R. R. Brinkman, R. Gottardo (2008). Automated gating of flow cytometry data via robust model-based clustering. *Cytometry A*, 73: 321-332.

J.-P. Baudry, A. E. Raftery, G. Celeux, K. Lo and R. Gottardo (2010). Combining mixture components for clustering. *Journal of Computational and Graphical Statistics*, 19(2):332-353.

Examples

```
## Not run:
data(GvHD)

dat <- GvHD.pos[1:500,] # only a few lines for a quick example

output <- clustCombi(dat)

output # is of class clustCombi

# plots the hierarchy of combined solutions, then some "entropy plots" which
# may help one to select the number of classes
plot(output, dat)

## End(Not run)
```

hc

Model-based Hierarchical Clustering

Description

Agglomerative hierarchical clustering based on maximum likelihood criteria for Gaussian mixture models parameterized by eigenvalue decomposition.

Usage

```
hc(modelName = mclust.options("hcModelNames")[1], data,
   use = mclust.options("hcUse"), ...)
```

Arguments

modelName A character string indicating the model to be used.
Possible models are:

 "E": equal variance (one-dimensional)

"V" : spherical, variable variance (one-dimensional)
 "EII": spherical, equal volume
 "VII": spherical, unequal volume
 "EEE": ellipsoidal, equal volume, shape, and orientation
 "VVV": ellipsoidal, varying volume, shape, and orientation.

By default the first model listed in `mclust.options("hcModelNames")`, i.e. "VVV", is used.

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
use	A character string specifying what type of data/transformation should be used for model-based hierarchical clustering. This is experimental and it is only useful for the initialization of EM algorithm. By default it uses the method specified in <code>mclust.options("hcUse")</code> , which is set to "VARS", i.e. the original input variables.
...	Arguments for the method-specific hc functions. See for example hcE .

Details

Most models have memory usage of the order of the square of the number groups in the initial partition for fast execution. Some models, such as equal variance or "EEE", do not admit a fast algorithm under the usual agglomerative hierarchical clustering paradigm. These use less memory but are much slower to execute.

Value

A numeric two-column matrix in which the i th row gives the minimum index for observations in each of the two clusters merged at the i th stage of agglomerative hierarchical clustering.

References

- J. D. Banfield and A. E. Raftery (1993). Model-based Gaussian and non-Gaussian Clustering. *Biometrics* 49:803-821.
- C. Fraley (1998). Algorithms for model-based Gaussian hierarchical clustering. *SIAM Journal on Scientific Computing* 20:270-281.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Note

If `modelName = "E"` (univariate with equal variances) or `modelName = "EII"` (multivariate with equal spherical covariances), then the method is equivalent to Ward's method for hierarchical clustering.

See Also

[hcE](#),..., [hcVVV](#), [hclass](#), [mclust.options](#)

Examples

```
hcTree <- hc(modelName = "VVV", data = iris[,-5])
cl <- hclass(hcTree,c(2,3))

## Not run:
par(pty = "s", mfrow = c(1,1))
clPairs(iris[,-5],cl=cl[,"2"])
clPairs(iris[,-5],cl=cl[,"3"])

par(mfrow = c(1,2))
dimens <- c(1,2)
coordProj(iris[,-5], dimens = dimens, classification=cl[,"2"])
coordProj(iris[,-5], dimens = dimens, classification=cl[,"3"])

## End(Not run)
```

 hcE

Model-based Hierarchical Clustering

Description

Agglomerative hierarchical clustering based on maximum likelihood for a Gaussian mixture model parameterized by eigenvalue decomposition.

Usage

```
hcE(data, partition, minclus=1, ...)
hcV(data, partition, minclus = 1, alpha = 1, ...)
hcEII(data, partition, minclus = 1, ...)
hcVII(data, partition, minclus = 1, alpha = 1, ...)
hcEEE(data, partition, minclus = 1, ...)
hcVVV(data, partition, minclus = 1, alpha = 1, beta = 1, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
partition	A numeric or character vector representing a partition of observations (rows) of data. If provided, group merges will start with this partition. Otherwise, each observation is assumed to be in a cluster by itself at the start of agglomeration.
minclus	A number indicating the number of clusters at which to stop the agglomeration. The default is to stop when all observations have been merged into a single cluster.

alpha, beta Additional tuning parameters needed for initialization in some models. For details, see Fraley 1998. The defaults provided are usually adequate.

... Catch unused arguments from a `do.call` call.

Details

Most models have memory usage of the order of the square of the number groups in the initial partition for fast execution. Some models, such as equal variance or "EEE", do not admit a fast algorithm under the usual agglomerative hierarchical clustering paradigm. These use less memory but are much slower to execute.

Value

A numeric two-column matrix in which the i th row gives the minimum index for observations in each of the two clusters merged at the i th stage of agglomerative hierarchical clustering.

References

- J. D. Banfield and A. E. Raftery (1993). Model-based Gaussian and non-Gaussian Clustering. *Biometrics* 49:803-821.
- C. Fraley (1998). Algorithms for model-based Gaussian hierarchical clustering. *SIAM Journal on Scientific Computing* 20:270-281.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[hc](#), [hclass](#)

Examples

```
hcTree <- hcEII(data = iris[,-5])
cl <- hclass(hcTree,c(2,3))

## Not run:
par(pty = "s", mfrow = c(1,1))
clPairs(iris[,-5],cl=cl[, "2"])
clPairs(iris[,-5],cl=cl[, "3"])

par(mfrow = c(1,2))
dimens <- c(1,2)
coordProj(iris[,-5], classification=cl[, "2"], dimens=dimens)
coordProj(iris[,-5], classification=cl[, "3"], dimens=dimens)

## End(Not run)
```

hclass *Classifications from Hierarchical Agglomeration*

Description

Determines the classifications corresponding to different numbers of groups given merge pairs from hierarchical agglomeration.

Usage

```
hclass(hcPairs, G)
```

Arguments

hcPairs	A numeric two-column matrix in which the i th row gives the minimum index for observations in each of the two clusters merged at the i th stage of agglomerative hierarchical clustering.
G	An integer or vector of integers giving the number of clusters for which the corresponding classifications are wanted.

Value

A matrix with `length(G)` columns, each column corresponding to a classification. Columns are indexed by the character representation of the integers in G.

References

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[hc](#), [hcE](#)

Examples

```
hcTree <- hc(modelName="VVV", data = iris[,-5])
cl <- hclass(hcTree,c(2,3))

## Not run:
par(pty = "s", mfrow = c(1,1))
clPairs(iris[,-5],cl=cl["2"])
clPairs(iris[,-5],cl=cl["3"])

## End(Not run)
```

`hypvol`*Approximate Hypervolume for Multivariate Data*

Description

Computes a simple approximation to the hypervolume of a multivariate data set.

Usage

```
hypvol(data, reciprocal=FALSE)
```

Arguments

<code>data</code>	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
<code>reciprocal</code>	A logical variable indicating whether or not the reciprocal hypervolume is desired rather than the hypervolume itself. The default is to return the hypervolume.

Value

Returns the minimum of the hypervolume computed from simple variable bounds and that computed from variable bounds of the principal component scores. Used for the default hypervolume parameter for the noise component when observations are designated as noise in `Mclust` and `mclustBIC`.

References

A. Dasgupta and A. E. Raftery (1998). Detecting features in spatial point processes with clutter via model-based clustering. *Journal of the American Statistical Association* 93:294-302.

C. Fraley and A.E. Raftery (1998). *Computer Journal* 41:578-588.

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

See Also

[mclustBIC](#)

Examples

```
hypvol(iris[, -5])
```

`icl`*ICL for an estimated Gaussian Mixture Model*

Description

Computes the ICL (Integrated Complete-data Likelihood) for criterion for a Gaussian Mixture Model fitted by [Mclust](#).

Usage

```
icl(object, ...)
```

Arguments

<code>object</code>	An object of class "Mclust" resulting from a call to Mclust .
<code>...</code>	Further arguments passed to or from other methods.

Value

The ICL for the given input MCLUST model.

References

Biernacki, C., Celeux, G., Govaert, G. (2000). Assessing a mixture model for clustering with the integrated completed likelihood. *IEEE Trans. Pattern Analysis and Machine Intelligence*, 22 (7), 719-725.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[Mclust](#), [mclustBIC](#), [mclustICL](#), [bic](#).

Examples

```
mod = Mclust(iris[,1:4])
icl(mod)
```

`imputeData`*Missing Data Imputation via the **mix** package*

Description

Imputes missing data using the **mix** package.

Usage

```
imputeData(x, categorical = NULL, seed = NULL)
```

Arguments

<code>x</code>	A numeric vector, matrix, or data frame of observations containing missing values. Categorical variables are allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
<code>categorical</code>	A logical vectors whose <i>i</i> th entry is TRUE if the <i>i</i> th variable or column of <code>x</code> is to be interpreted as categorical and FALSE otherwise. The default is to assume that a variable is to be interpreted as categorical only if it is a factor.
<code>seed</code>	A seed for the function <code>rngseed</code> that is used to initialize the random number generator in mix . By default, a seed is chosen uniformly in the interval $(.Machine\$integer.max/1024, .Machine\$integer.max)$.

Value

A dataset of the same dimensions as `x` with missing values filled in.

References

J. L. Schafer, Analysis of Imcomplete Multivariate Data, Chapman and Hall, 1997.

See Also

[imputePairs](#)

Examples

```
# Note that package 'mix' must be installed.
## Not run:

# impute the continuous variables in the stlouis data
stlimp <- imputeData(stlouis[,-(1:3)])

# plot imputed values
imputePairs(stlouis[,-(1:3)], stlimp)

## End(Not run)
```

imputePairs

Pairwise Scatter Plots showing Missing Data Imputations

Description

Creates a scatter plot for each pair of variables in given data, allowing display of imputations for missing values in different colors and symbols than non missing values.

Usage

```
imputePairs(x, impx, symbols = c(16,1), colors = c("black", "red"), labels,
  panel = points, ..., lower.panel = panel, upper.panel = panel,
  diag.panel = NULL, text.panel = textPanel, label.pos = 0.5 +
  has.diag/3, cex.labels = NULL, font.labels = 1, row1atop = TRUE,
  gap = 1)
```

Arguments

x	A numeric vector, matrix, or data frame of observations containing missing values. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
impx	The dataset x with missing values imputed.
symbols	Either an integer or character vector assigning plotting symbols to the nonmissing data and impued values, respectively. The default is a closed circle for the nonmissing data and an open circle for the imputed values.
colors	Either an integer or character vector assigning colors to the nonmissing data and impued values, respectively. The default is black for the nonmissing data and red for the imputed values.
labels	As in function pairs.
panel	As in function pairs.
...	As in function pairs.
lower.panel	As in function pairs.
upper.panel	As in function pairs.
diag.panel	As in function pairs.
text.panel	As in function pairs.
label.pos	As in function pairs.
cex.labels	As in function pairs.
font.labels	As in function pairs.
row1atop	As in function pairs.
gap	As in function pairs.

Side Effects

A pairs plot displaying the location of missing and nonmissing values.

References

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[pairs](#), [imputeData](#)

Examples

```
# Note that package 'mix' must be installed.

# impute the continuous variables in the stlouis data
stlimp <- imputeData(stlouis[,-(1:3)])

# plot imputed values
imputePairs(stlouis[,-(1:3)], stlimp)
```

logLik.Mclust

Log-Likelihood of a Mclust object

Description

Returns the log-likelihood for a Mclust object.

Usage

```
## S3 method for class 'Mclust'
logLik(object, data, ...)
```

Arguments

object	an object of class "Mclust" resulting from a call to Mclust .
data	the data for which the log-likelihood must be computed. If missing, the observed data from the "Mclust" object is used.
...	further arguments passed to or from other methods.

Value

Returns an object of class logLik with an element providing the maximized log-likelihood, and further arguments giving the number of (estimated) parameters in the model ("df") and the sample size ("nobs").

Author(s)

Luca Scrucca

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also[Mclust](#).**Examples**

```
## Not run:
irisMclust <- Mclust(iris[,1:4])
summary(irisMclust)
logLik(irisMclust)

## End(Not run)
```

logLik.MclustDA

*Log-Likelihood of a MclustDA object***Description**

Returns the log-likelihood for a MclustDA object.

Usage

```
## S3 method for class 'MclustDA'
logLik(object, data, ...)
```

Arguments

object	an object of class "MclustDA" resulting from a call to MclustDA .
data	the data for which the log-likelihood must be computed. If missing, the observed data from the "MclustDA" object is used.
...	further arguments passed to or from other methods.

Value

Returns an object of class logLik with an element providing the maximized log-likelihood, and further arguments giving the number of (estimated) parameters in the model ("df") and the sample size ("nobs").

Author(s)

Luca Scrucca

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[MclustDA](#).

Examples

```
## Not run:
irisMclustDA <- MclustDA(iris[,1:4], iris$Species)
summary(irisMclustDA)
logLik(irisMclustDA)

## End(Not run)
```

map

Classification given Probabilities

Description

Converts a matrix in which each row sums to 1 into the nearest matrix of $(0,1)$ indicator variables.

Usage

```
map(z, warn=TRUE, ...)
```

Arguments

z	A matrix (for example a matrix of conditional probabilities in which each row sums to 1 as produced by the E-step of the EM algorithm).
warn	A logical variable indicating whether or not a warning should be issued when there are some columns of z for which no row attains a maximum.
...	Provided to allow lists with elements other than the arguments can be passed in indirect or list calls with <code>do.call</code> .

Value

A integer vector with one entry for each row of z, in which the i -th value is the column index at which the i -th row of z attains a maximum.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[unmap](#), [estep](#), [em](#), [me](#)

Examples

```
emEst <- me(modelName = "VVV", data = iris[,-5], z = unmap(iris[,5]))  
  
map(emEst$z)
```

mapClass

Correspondence between classifications.

Description

Best correspondence between classes given two vectors viewed as alternative classifications of the same object.

Usage

```
mapClass(a, b)
```

Arguments

a A numeric or character vector of class labels.
b A numeric or character vector of class labels. Must have the same length as a.

Value

A list with two named elements, aTOb and bTOa which are themselves lists. The aTOb list has a component corresponding to each unique element of a, which gives the element or elements of b that result in the closest class correspondence.

The bTOa list has a component corresponding to each unique element of b, which gives the element or elements of a that result in the closest class correspondence.

See Also

[mapClass](#), [classError](#), [table](#)

Examples

```

a <- rep(1:3, 3)
a
b <- rep(c("A", "B", "C"), 3)
b
mapClass(a, b)
a <- sample(1:3, 9, replace = TRUE)
a
b <- sample(c("A", "B", "C"), 9, replace = TRUE)
b
mapClass(a, b)

```

Mclust

*Model-Based Clustering***Description**

The optimal model according to BIC for EM initialized by hierarchical clustering for parameterized Gaussian mixture models.

Usage

```

Mclust(data, G = NULL, modelNames = NULL,
       prior = NULL, control = emControl(),
       initialization = NULL, warn = FALSE, ...)

```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
G	An integer vector specifying the numbers of mixture components (clusters) for which the BIC is to be calculated. The default is $G=1:9$.
modelNames	A vector of character strings indicating the models to be fitted in the EM phase of clustering. The default is:
for univariate data	<code>c("E", "V")</code>
for multivariate data ($n > d$)	<code>mclust.options("emModelNames")</code>
for multivariate data ($n \leq d$) the spherical and diagonal models	<code>c("EII", "VII", "EEI", "EVI", "VEI", "VVI")</code>

The help file for [mclustModelNames](#) describes the available models.

prior	The default assumes no prior, but this argument allows specification of a conjugate prior on the means and variances through the function <code>priorControl</code> .
control	A list of control parameters for EM. The defaults are set by the call <code>emControl()</code> .
initialization	A list containing zero or more of the following components:

hcPairs	A matrix of merge pairs for hierarchical clustering such as produced by function <code>hc</code> . For multivariate data, the default is to compute a hierarchical clustering tree by applying function <code>hc</code> with <code>modelName = "VVV"</code> to the data or a subset as indicated by the <code>subset</code> argument. The hierarchical clustering results are to start EM. For univariate data, the default is to use quantiles to start EM.
subset	A logical or numeric vector specifying a subset of the data to be used in the initial hierarchical clustering phase.
noise	A logical or numeric vector indicating an initial guess as to which observations are noise in the data. If numeric the entries should correspond to row indexes of the data. If supplied, a noise term will be added to the model in the estimation.
warn	A logical value indicating whether or not certain warnings (usually related to singularity) should be issued. The default is to suppress these warnings.
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

An object of class "Mclust" providing the optimal (according to BIC) mixture model estimation. The details of the output components are as follows:

call	The matched call
data	The input data matrix.
modelName	A character string denoting the model at which the optimal BIC occurs.
n	The number of observations in the data.
d	The dimension of the data.
G	The optimal number of mixture components.
BIC	All BIC values.
bic	Optimal BIC value.
loglik	The loglikelihood corresponding to the optimal BIC.
df	The number of estimated parameters.
hypvol	The hypervolume parameter for the noise component if required, otherwise set to NULL (see hypvol).
parameters	A list with the following components: <ul style="list-style-type: none"> pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If missing, equal proportions are assumed. mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
z	A matrix whose $[i,k]$ th entry is the probability that observation i in the test data belongs to the k th class.

classification The classification corresponding to z , i.e. `map(z)`.
 uncertainty The uncertainty associated with the classification.

References

- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.
- C. Fraley and A. E. Raftery (2005, revised 2009). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.

See Also

[summary.Mclust](#), [plot.Mclust](#), [priorControl](#), [emControl](#), [hc](#), [mclustBIC](#), [mclustModelNames](#), [mclust.options](#)

Examples

```
mod1 = Mclust(iris[,1:4])
summary(mod1)

mod2 = Mclust(iris[,1:4], G = 3)
summary(mod2, parameters = TRUE)

# Using prior
mod3 = Mclust(iris[,1:4], prior = priorControl())
summary(mod3)

mod4 = Mclust(iris[,1:4], prior = priorControl(functionName="defaultPrior", shrinkage=0.1))
summary(mod4)

# Clustering of faithful data with some artificial noise added
nNoise = 100
set.seed(0) # to make it reproducible
Noise = apply(faithful, 2, function(x)
  runif(nNoise, min = min(x)-.1, max = max(x)+.1))
data = rbind(faithful, Noise)
plot(faithful)
points(Noise, pch = 20, cex = 0.5, col = "lightgrey")
set.seed(0)
NoiseInit = sample(c(TRUE,FALSE), size = nrow(faithful)+nNoise,
  replace = TRUE, prob = c(3,1)/4)
mod5 = Mclust(data, initialization = list(noise = NoiseInit))
summary(mod5, parameter = TRUE)
plot(mod5, what = "classification")
```

mclust.options	<i>Default values for use with MCLUST package</i>
----------------	---

Description

Set or retrieve default values for use with MCLUST package.

Usage

```
mclust.options(...)
```

Arguments

... one or more arguments provided in the name = value form, or no argument at all may be given.
Available arguments are described in the Details section below.

Details

mclust.options is provided for assigning values to the .mclust variable list, which is used to supply default values to various functions in MCLUST.

Available options are:

emModelNames A vector of 3-character strings that are associated with multivariate models for which EM estimation is available in MCLUST.

The current default is all of the multivariate mixture models supported in MCLUST. The help file for [mclustModelNames](#) describes the available models.

hcModelNames A vector of character strings associated with multivariate models for which model-based hierarchical clustering is available in MCLUST.

The available models are the following:

"EII" = spherical, equal volume

"EEE" = ellipsoidal, equal volume, shape, and orientation

"VII" = spherical, unequal volume

"VVV" = ellipsoidal, varying volume, shape, and orientation.

The last model in this list is used as default for initialization of EM-algorithm.

hcUse A string specifying the type of input variables to be used for model-based hierarchical clustering to start the EM-algorithm. Possible values are:

"VARS" = original variables (default);

"STD" = standardized variables;

"PCR" = principal components computed using SVD on standardized (center and scaled) variables (i.e. using the correlation matrix);

"PCS" = principal components computed using SVD on centered variables (i.e. using the covariance matrix);

"SPH" = sphered variables (centered, scaled, uncorrelated) computed using SVD;

"SVD" = scaled SVD transformation;

"RANDOM" = random partition.

bicPlotSymbols A vector whose entries correspond to graphics symbols for plotting the BIC values output from **Mclust** and **mclustBIC**. These are displayed in the legend which appears at the lower right of the BIC plots.

bicPlotColors A vector whose entries correspond to colors for plotting the BIC curves from output from **Mclust** and **mclustBIC**. These are displayed in the legend which appears at the lower right of the BIC plots.

classPlotSymbols A vector whose entries are either integers corresponding to graphics symbols or single characters for indicating classifications when plotting data. Classes are assigned symbols in the given order.

classPlotColors A vector whose entries correspond to colors for indicating classifications when plotting data. Classes are assigned colors in the given order.

warn A logical value indicating whether or not to issue certain warnings. Most of these warnings have to do with situations in which singularities are encountered. The default is `warn = TRUE`.

The parameter values set via a call to this function will remain in effect for the rest of the session, affecting the subsequent behaviour of the functions for which the given parameters are relevant.

Value

If the argument list is empty the function returns the current list of values. If the argument list is not empty, the returned list is invisible.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). **mclust** Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[Mclust](#), [MclustDA](#), [densityMclust](#), [emControl](#)

Examples

```
opt <- mclust.options() # save default values
irisBIC <- mclustBIC(iris[,-5])
summary(irisBIC, iris[,-5])

mclust.options(emModelNames = c("EII", "EEI", "EEE"))
irisBIC <- mclustBIC(iris[,-5])
summary(irisBIC, iris[,-5])

mclust.options(opt) # restore default values
mclust.options()

oldpar <- par(mfrow = c(2,1), no.readonly = TRUE)
n <- with(mclust.options(),
```



```

        max(sapply(list(bicPlotSymbols, bicPlotColors),length)))
plot(seq(n), rep(1,n), ylab = "", xlab = "", yaxt = "n",
     pch = mclust.options("bicPlotSymbols"),
     col = mclust.options("bicPlotColors"))
title("mclust.options(\"bicPlotSymbols\") \n mclust.options(\"bicPlotColors\")")
n <- with(mclust.options(),
        max(sapply(list(classPlotSymbols, classPlotColors),length)))
plot(seq(n), rep(1,n), ylab = "", xlab = "", yaxt = "n",
     pch = mclust.options("classPlotSymbols"),
     col = mclust.options("classPlotColors"))
title("mclust.options(\"classPlotSymbols\") \n mclust.options(\"classPlotColors\")")
par(oldpar)

```

mclust1Dplot

Plot one-dimensional data modeled by an MVN mixture.

Description

Plot one-dimensional data given parameters of an MVN mixture model for the data.

Usage

```

mclust1Dplot(data, parameters = NULL, z = NULL,
             classification = NULL, truth = NULL, uncertainty = NULL,
             what = c("classification", "density", "errors", "uncertainty"),
             symbols = NULL, colors = NULL, ngrid = length(data),
             xlab = NULL, xlim = NULL, CEX = 1,
             identify = FALSE, ...)

```

Arguments

data	A numeric vector of observations. Categorical variables are not allowed.
parameters	A named list giving the parameters of an <i>MCLUST</i> model, used to produce superimposing ellipses on the plot. The relevant components are as follows: <ul style="list-style-type: none"> pro Mixing proportions for the components of the mixture. There should one more mixing proportion than the number of Gaussian components if the mixture model includes a Poisson noise term. mean The mean for each component. If there is more than one component, this is a matrix whose <i>k</i>th column is the mean of the <i>k</i>th component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
z	A matrix in which the [<i>i</i> , <i>k</i>]th entry gives the probability of observation <i>i</i> belonging to the <i>k</i> th class. Used to compute classification and uncertainty if those arguments aren't available.

classification	A numeric or character vector representing a classification of observations (rows) of data. If present argument z will be ignored.
truth	A numeric or character vector giving a known classification of each data point. If classification or z is also present, this is used for displaying classification errors.
uncertainty	A numeric vector of values in $(0,1)$ giving the uncertainty of each data point. If present argument z will be ignored.
what	Choose from one of the following three options: "classification" (default), "density", "errors", "uncertainty".
symbols	Either an integer or character vector assigning a plotting symbol to each unique class classification. Elements in symbols correspond to classes in classification in order of appearance in the observations (the order used by the function unique). The default is to use a single plotting symbol l. Classes are delineated by showing them in separate lines above the whole of the data.
colors	Either an integer or character vector assigning a color to each unique class classification. Elements in colors correspond to classes in order of appearance in the observations (the order used by the function unique). The default is given is mclust.options("classPlotColors").
ngrid	Number of grid points to use for density computation over the interval spanned by the data. The default is the length of the data set.
xlab	An argument specifying a label for the horizontal axis.
xlim	An argument specifying bounds of the plot. This may be useful for when comparing plots.
CEX	An argument specifying the size of the plotting symbols. The default value is 1.
identify	A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.
...	Other graphics parameters.

Side Effects

A plot showing location of the mixture components, classification, uncertainty, density and/or classification errors. Points in the different classes are shown in separated levels above the whole of the data.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mclust2Dplot](#), [clPairs](#), [coordProj](#)

Examples

```

n <- 250 ## create artificial data
set.seed(1)
y <- c(rnorm(n,-5), rnorm(n,0), rnorm(n,5))
yclass <- c(rep(1,n), rep(2,n), rep(3,n))

yModel <- mclustModel(y, mclustBIC(y))

mclust1Dplot(y, parameters = yModel$parameters, z = yModel$z,
             what = "classification", identify = TRUE)

mclust1Dplot(y, parameters = yModel$parameters, z = yModel$z,
             truth = yclass, what = "errors", identify = TRUE)

mclust1Dplot(y, parameters = yModel$parameters, z = yModel$z,
             what = "density", identify = TRUE)

mclust1Dplot(y, z = yModel$z, parameters = yModel$parameters,
             what = "uncertainty", identify = TRUE)

```

mclust2Dplot

Plot two-dimensional data modelled by an MVN mixture.

Description

Plot two-dimensional data given parameters of an MVN mixture model for the data.

Usage

```

mclust2Dplot(data, parameters = NULL, z = NULL,
             classification = NULL, truth = NULL, uncertainty = NULL,
             what = c("classification","uncertainty","errors"),
             quantiles = c(0.75,0.95), symbols = NULL, colors = NULL,
             xlim = NULL, ylim = NULL, xlab = NULL, ylab = NULL,
             scale = FALSE, CEX = 1, PCH = ".",
             identify = FALSE, swapAxes = FALSE, ...)

```

Arguments

data	A numeric matrix or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables. In this case the data are two dimensional, so there are two columns.
parameters	A named list giving the parameters of an <i>MCLUST</i> model, used to produce superimposing ellipses on the plot. The relevant components are as follows:

pro	Mixing proportions for the components of the mixture. There should one more mixing proportion than the number of Gaussian components if the mixture model includes a Poisson noise term.
mean	The mean for each component. If there is more than one component, this is a matrix whose k th column is the mean of the k th component of the mixture model.
variance	A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for <code>mclustVariance</code> for details.
z	A matrix in which the $[i,k]$ th entry gives the probability of observation i belonging to the k th class. Used to compute classification and uncertainty if those arguments aren't available.
classification	A numeric or character vector representing a classification of observations (rows) of data. If present argument z will be ignored.
truth	A numeric or character vector giving a known classification of each data point. If classification or z is also present, this is used for displaying classification errors.
uncertainty	A numeric vector of values in $(0,1)$ giving the uncertainty of each data point. If present argument z will be ignored.
what	Choose from one of the following three options: "classification" (default), "errors", "uncertainty".
quantiles	A vector of length 2 giving quantiles used in plotting uncertainty. The smallest symbols correspond to the smallest quantile (lowest uncertainty), medium-sized (open) symbols to points falling between the given quantiles, and large (filled) symbols to those in the largest quantile (highest uncertainty). The default is $(0.75,0.95)$.
symbols	Either an integer or character vector assigning a plotting symbol to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given by <code>mclust.options("classPlotSymbols")</code> .
colors	Either an integer or character vector assigning a color to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given is <code>mclust.options("classPlotColors")</code> .
xlim, ylim	Optional argument specifying bounds for the ordinate, abscissa of the plot. This may be useful for when comparing plots.
xlab, ylab	Optional argument specifying labels for the x-axis and y-axis.
scale	A logical variable indicating whether or not the two chosen dimensions should be plotted on the same scale, and thus preserve the shape of the distribution. Default: <code>scale=FALSE</code>
CEX	An argument specifying the size of the plotting symbols. The default value is 1.
PCH	An argument specifying the symbol to be used when a classification has not been specified for the data. The default value is a small dot ".".
identify	A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.

swapAxes A logical variable indicating whether or not the axes should be swapped for the plot.

... Other graphics parameters.

Side Effects

A plot showing the data, together with the location of the mixture components, classification, uncertainty, and/or classification errors.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[surfacePlot](#), [clPairs](#), [coordProj](#), [mclust.options](#)

Examples

```
faithfulModel <- mclustModel(faithful,mclustBIC(faithful))

mclust2Dplot(faithful, parameters=faithfulModel$parameters,
             z=faithfulModel$z, what = "classification", identify = TRUE)

mclust2Dplot(faithful, parameters=faithfulModel$parameters,
             z=faithfulModel$z, what = "uncertainty", identify = TRUE)
```

mclustBIC

BIC for Model-Based Clustering

Description

BIC for parameterized Gaussian mixture models fitted by EM algorithm initialized by model-based hierarchical clustering.

Usage

```
mclustBIC(data, G = NULL, modelNames = NULL,
          prior = NULL, control = emControl(),
          initialization = list(hcPairs = NULL, subset = NULL, noise = NULL),
          Vinv = NULL, warn = FALSE, x = NULL, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
G	An integer vector specifying the numbers of mixture components (clusters) for which the BIC is to be calculated. The default is $G=1:9$, unless the argument <code>x</code> is specified, in which case the default is taken from the values associated with <code>x</code> .
modelName	A vector of character strings indicating the models to be fitted in the EM phase of clustering. The help file for mclustModelNames describes the available models. The default is: <code>c("E", "V")</code> for univariate data <code>mclust.options("emModelNames")</code> for multivariate data ($n > d$) <code>c("EII", "VII", "EEI", "EVI", "VEI", "VVI")</code> the spherical and diagonal models for multivariate data ($n \leq d$) unless the argument <code>x</code> is specified, in which case the default is taken from the values associated with <code>x</code> .
prior	The default assumes no prior, but this argument allows specification of a conjugate prior on the means and variances through the function <code>priorControl</code> .
control	A list of control parameters for EM. The defaults are set by the call <code>emControl()</code> .
initialization	A list containing zero or more of the following components: <code>hcPairs</code> A matrix of merge pairs for hierarchical clustering such as produced by function <code>hc</code> . For multivariate data, the default is to compute a hierarchical clustering tree by applying function <code>hc</code> with <code>modelName = "VVV"</code> to the data or a subset as indicated by the <code>subset</code> argument. The hierarchical clustering results are to start EM. For univariate data, the default is to use quantiles to start EM. <code>subset</code> A logical or numeric vector specifying a subset of the data to be used in the initial hierarchical clustering phase. <code>noise</code> A logical or numeric vector indicating an initial guess as to which observations are noise in the data. If numeric the entries should correspond to row indexes of the data. If supplied, a noise term will be added to the model in the estimation.
Vinv	An estimate of the reciprocal hypervolume of the data region. The default is determined by applying function <code>hypvol</code> to the data. Used only if an initial guess as to which observations are noise is supplied.
warn	A logical value indicating whether or not certain warnings (usually related to singularity) should be issued when estimation fails. The default is to suppress these warnings.
x	An object of class <code>"mclustBIC"</code> . If supplied, <code>mclustBIC</code> will use the settings in <code>x</code> to produce another object of class <code>"mclustBIC"</code> , but with <code>G</code> and <code>modelName</code> as specified in the arguments. Models that have already been computed in <code>x</code> are not recomputed. All arguments to <code>mclustBIC</code> except <code>data</code> , <code>G</code> and <code>modelName</code> are ignored and their values are set as specified in the attributes of <code>x</code> . Defaults for <code>G</code> and <code>modelName</code> are taken from <code>x</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

Bayesian Information Criterion for the specified mixture models numbers of clusters. Auxiliary information returned as attributes.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.

C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[priorControl](#), [emControl](#), [mclustModel](#), [summary.mclustBIC](#), [hc](#), [me](#), [mclustModelNames](#), [mclust.options](#)

Examples

```
irisBIC <- mclustBIC(iris[,-5])
irisBIC
plot(irisBIC)

subset <- sample(1:nrow(iris), 100)
irisBIC <- mclustBIC(iris[,-5], initialization=list(subset =subset))
irisBIC
plot(irisBIC)

irisBIC1 <- mclustBIC(iris[,-5], G=seq(from=1,to=9,by=2),
                    modelNames=c("EII", "EEI", "EEE"))
irisBIC1
plot(irisBIC1)
irisBIC2 <- mclustBIC(iris[,-5], G=seq(from=2,to=8,by=2),
                    modelNames=c("VII", "VVI", "VVV"), x= irisBIC1)
irisBIC2
plot(irisBIC2)

nNoise <- 450
set.seed(0)
poissonNoise <- apply(apply( iris[,-5], 2, range), 2, function(x, n)
                      runif(n, min = x[1]-.1, max = x[2]+.1), n = nNoise)
set.seed(0)
noiseInit <- sample(c(TRUE,FALSE),size=nrow(iris)+nNoise,replace=TRUE,
                  prob=c(3,1))
irisNdata <- rbind(iris[,-5], poissonNoise)
irisNbic <- mclustBIC(data = irisNdata,
                    initialization = list(noise = noiseInit))
```

```
irisNbic
plot(irisNbic)
```

MclustDA

MclustDA discriminant analysis

Description

Discriminant analysis based on Gaussian finite mixture modeling.

Usage

```
MclustDA(data, class, G = NULL, modelNames = NULL,
          modelType = c("MclustDA", "EDDA"),
          prior = NULL, control = emControl(),
          initialization = NULL, warn = FALSE, ...)
```

Arguments

<code>data</code>	A data frame or matrix giving the training data.
<code>class</code>	A vector giving the class labels for the observations in the training data.
<code>G</code>	An integer vector specifying the numbers of mixture components (clusters) for which the BIC is to be calculated within each class. The default is $G = 1:5$. A different set of mixture components for each class can be specified by providing this argument with a list of integers for each class. See the examples below.
<code>modelNames</code>	A vector of character strings indicating the models to be fitted by EM within each class (see the description in mclustModelNames). A different set of mixture models for each class can be specified by providing this argument with a list of character strings. See the examples below.
<code>modelType</code>	A character string specifying whether the models given in <code>modelNames</code> should fit a different number of mixture components and covariance structures for each class ("MclustDA", the default) or should be constrained to have a single component for each class with the same covariance structure among classes ("EDDA"). See Details section and the examples below.
<code>prior</code>	The default assumes no prior, but this argument allows specification of a conjugate prior on the means and variances through the function priorControl .
<code>control</code>	A list of control parameters for EM. The defaults are set by the call <code>emControl()</code> .
<code>initialization</code>	A list containing zero or more of the following components: <ul style="list-style-type: none"> <code>hcPairs</code> A matrix of merge pairs for hierarchical clustering such as produced by function <code>hc</code>. The default is to compute a hierarchical clustering tree by applying function <code>hc</code> with <code>modelName = "E"</code> to univariate data and <code>modelName = "VVV"</code> to multivariate data or a subset as indicated by the <code>subset</code> argument. The hierarchical clustering results are used as starting values for EM.

	subset	A logical or numeric vector specifying a subset of the data to be used in the initial hierarchical clustering phase.
warn		A logical value indicating whether or not certain warnings (usually related to singularity) should be issued when estimation fails. The default is to suppress these warnings.
...		Further arguments passed to or from other methods.

Details

The "EDDA" method for discriminant analysis is described in Bensmail and Celeux (1996), while "MclustDA" in Fraley and Raftery (2002).

Value

An object of class "MclustDA" providing the optimal (according to BIC) mixture model.

The details of the output components are as follows:

call	The matched call.
data	The input data matrix.
class	The input class labels.
models	A list of Mclust objects containing information on fitted model for each class.
n	The total number of observations in the data.
d	The dimension of the data.
BIC	All BIC values.
bic	Optimal BIC value.
loglik	Log-likelihood for the selected model.
df	Number of estimated parameters.

References

- Bensmail, H., and Celeux, G. (1996) Regularized Gaussian Discriminant Analysis Through Eigenvalue Decomposition. *Journal of the American Statistical Association*, 91, 1743-1748.
- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association*, 97, 611-631.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Author(s)

Luca Scrucca

See Also

[summary.MclustDA](#), [plot.MclustDA](#), [predict.MclustDA](#), [classError](#)

Examples

```

odd <- seq(from = 1, to = nrow(iris), by = 2)
even <- odd + 1
X.train <- iris[odd,-5]
Class.train <- iris[odd,5]
X.test <- iris[even,-5]
Class.test <- iris[even,5]

# common EEE covariance structure (which is essentially equivalent to linear discriminant analysis)
irisMclustDA <- MclustDA(X.train, Class.train, modelType = "EDDA", modelNames = "EEE")
summary(irisMclustDA, parameters = TRUE)
summary(irisMclustDA, newdata = X.test, newclass = Class.test)

# common covariance structure selected by BIC
irisMclustDA <- MclustDA(X.train, Class.train, modelType = "EDDA")
summary(irisMclustDA, parameters = TRUE)
summary(irisMclustDA, newdata = X.test, newclass = Class.test)

# general covariance structure selected by BIC
irisMclustDA <- MclustDA(X.train, Class.train)
summary(irisMclustDA, parameters = TRUE)
summary(irisMclustDA, newdata = X.test, newclass = Class.test)

plot(irisMclustDA)
plot(irisMclustDA, dims = 3:4)
plot(irisMclustDA, dims = 4)

plot(irisMclustDA, what = "classification")
plot(irisMclustDA, what = "classification", newdata = X.test)
plot(irisMclustDA, what = "classification", dims = 3:4)
plot(irisMclustDA, what = "classification", newdata = X.test, dims = 3:4)
plot(irisMclustDA, what = "classification", dims = 4)
plot(irisMclustDA, what = "classification", dims = 4, newdata = X.test)

plot(irisMclustDA, what = "train&test", newdata = X.test)
plot(irisMclustDA, what = "train&test", newdata = X.test, dims = 3:4)
plot(irisMclustDA, what = "train&test", newdata = X.test, dims = 4)

plot(irisMclustDA, what = "error")
plot(irisMclustDA, what = "error", dims = 3:4)
plot(irisMclustDA, what = "error", dims = 4)
plot(irisMclustDA, what = "error", newdata = X.test, newclass = Class.test)
plot(irisMclustDA, what = "error", newdata = X.test, newclass = Class.test, dims = 3:4)
plot(irisMclustDA, what = "error", newdata = X.test, newclass = Class.test, dims = 4)

## Not run:
# simulated 1D data
n <- 250
set.seed(1)
triModal <- c(rnorm(n,-5), rnorm(n,0), rnorm(n,5))
triClass <- c(rep(1,n), rep(2,n), rep(3,n))
odd <- seq(from = 1, to = length(triModal), by = 2)

```

```

even <- odd + 1
triMclustDA <- MclustDA(triModal[odd], triClass[odd])
summary(triMclustDA, parameters = TRUE)
summary(triMclustDA, newdata = triModal[even], newclass = triClass[even])
plot(triMclustDA)
plot(triMclustDA, what = "classification")
plot(triMclustDA, what = "classification", newdata = triModal[even])
plot(triMclustDA, what = "train&test", newdata = triModal[even])
plot(triMclustDA, what = "error")
plot(triMclustDA, what = "error", newdata = triModal[even], newclass = triClass[even])

# simulated 2D cross data
data(cross)
odd <- seq(from = 1, to = nrow(cross), by = 2)
even <- odd + 1
crossMclustDA <- MclustDA(cross[odd,-1], cross[odd,1])
summary(crossMclustDA, parameters = TRUE)
summary(crossMclustDA, newdata = cross[even,-1], newclass = cross[even,1])
plot(crossMclustDA)
plot(crossMclustDA, what = "classification")
plot(crossMclustDA, what = "classification", newdata = cross[even,-1])
plot(crossMclustDA, what = "train&test", newdata = cross[even,-1])
plot(crossMclustDA, what = "error")
plot(crossMclustDA, what = "error", newdata = cross[even,-1], newclass = cross[even,1])

## End(Not run)

```

MclustDR

Dimension reduction for model-based clustering and classification

Description

A dimension reduction method for visualizing the clustering or classification structure obtained from a finite mixture of Gaussian densities.

Usage

```
MclustDR(object, normalized = TRUE, Sigma, lambda = 0.5, tol = sqrt(.Machine$double.eps))
```

Arguments

object	An object of class Mclust or MclustDA resulting from a call to, respectively, Mclust or MclustDA .
normalized	Logical. If TRUE directions are normalized to unit norm.
Sigma	Marginal covariance matrix of data. If not provided is estimated by the MLE of observed data.
lambda	a tuning parameter in the range [0,1] described in Scrucca (2013).
tol	A tolerance value.

Details

The method aims at reducing the dimensionality by identifying a set of linear combinations, ordered by importance as quantified by the associated eigenvalues, of the original features which capture most of the clustering or classification structure contained in the data.

Information on the dimension reduction subspace is obtained from the variation on group means and, depending on the estimated mixture model, on the variation on group covariances (see Scrucca, 2010).

Observations may then be projected onto such a reduced subspace, thus providing summary plots which help to visualize the underlying structure.

The method has been extended to the supervised case, i.e. when the true classification is known (see Scrucca, 2013).

This implementation doesn't provide a formal procedure for the selection of dimensionality. A future release will include one or more methods.

Value

An object of class "MclustDR" with the following components:

call	The matched call
type	A character string specifying the type of model for which the dimension reduction is computed. Currently, possible values are "Mclust" for clustering, and "MclustDA" or "EDDA" for classification.
x	The data matrix.
Sigma	The covariance matrix of the data.
mixcomp	A numeric vector specifying the mixture component of each data observation.
class	A factor specifying the classification of each data observation. For model-based clustering this is equivalent to the corresponding mixture component. For model-based classification this is the known classification.
G	The number of mixture components.
modelName	The name of the parameterization of the estimated mixture model(s). See mclustModelNames .
mu	A matrix of means for each mixture component.
sigma	An array of covariance matrices for each mixture component.
pro	The estimated prior for each mixture component.
M	The kernel matrix.
lambda	The tuning parameter.
evalues	The eigenvalues from the generalized eigen-decomposition of the kernel matrix.
raw.evectors	The raw eigenvectors from the generalized eigen-decomposition of the kernel matrix, ordered according to the eigenvalues.
basis	The basis of the estimated dimension reduction subspace.
std.basis	The basis of the estimated dimension reduction subspace standardized to variables having unit standard deviation.
numdir	The dimension of the projection subspace.
dir	The estimated directions, i.e. the data projected onto the estimated dimension reduction subspace.

Author(s)

Luca Scrucca

References

Scrucca, L. (2010) Dimension reduction for model-based clustering. *Statistics and Computing*, 20(4), pp. 471-484.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Scrucca, L. (2014) Graphical Tools for Model-based Mixture Discriminant Analysis. *Advances in Data Analysis and Classification*, 8(2), pp. 147-165

See Also

[summary.MclustDR](#), [plot.MclustDR](#), [Mclust](#), [MclustDA](#).

Examples

```
mod = Mclust(iris[,1:4])
dr = MclustDR(mod)
summary(dr)

data(banknote)

da = MclustDA(banknote[,2:7], banknote$Status, modelType = "EDDA")
dr = MclustDR(da)
summary(dr)

da = MclustDA(banknote[,2:7], banknote$Status)
dr = MclustDR(da)
summary(dr)
```

mclustICL

ICL Criterion for Model-Based Clustering

Description

ICL (Integrated Complete-data Likelihood) for parameterized Gaussian mixture models fitted by EM algorithm initialized by model-based hierarchical clustering.

Usage

```
mclustICL(data, G = NULL, modelNames = NULL,
           initialization = list(hcPairs = NULL, subset = NULL, noise = NULL),
           ...)
```

Arguments

- data** A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
- G** An integer vector specifying the numbers of mixture components (clusters) for which the criteria should be calculated. The default is $G = 1:9$.
- modelName** A vector of character strings indicating the models to be fitted in the EM phase of clustering. The help file for [mclustModelNames](#) describes the available models. The default is:
`c("E", "V")` for univariate data
`mclust.options("emModelNames")` for multivariate data ($n > d$)
`c("EII", "VII", "EEI", "EVI", "VEI", "VVI")` the spherical and diagonal models for multivariate data ($n \leq d$)
- initialization** A list containing zero or more of the following components:
hcPairs A matrix of merge pairs for hierarchical clustering such as produced by function `hc`. For multivariate data, the default is to compute a hierarchical clustering tree by applying function `hc` with `modelName = "VVV"` to the data or a subset as indicated by the `subset` argument. The hierarchical clustering results are to start EM. For univariate data, the default is to use quantiles to start EM.
subset A logical or numeric vector specifying a subset of the data to be used in the initial hierarchical clustering phase.
- ...** Further arguments used in the call to [Mclust](#). See also [mclustBIC](#).

Value

Returns the ICL criterion for the specified mixture models and numbers of clusters.

The corresponding `print` method shows the matrix of values and the top models according to the ICL criterion.

References

Biernacki, C., Celeux, G., Govaert, G. (2000). Assessing a mixture model for clustering with the integrated completed likelihood. *IEEE Trans. Pattern Analysis and Machine Intelligence*, 22 (7), 719-725.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[plot.mclustICL](#), [Mclust](#), [mclustBIC](#), [bic](#), [icl](#)

Examples

```

data(faithful)
faithful.ICL = mclustICL(faithful)
faithful.ICL
plot(faithful.ICL)
# compare with
faithful.BIC = mclustBIC(faithful)
faithful.BIC
plot(faithful.BIC)

```

mclustModel	<i>Best model based on BIC</i>
-------------	--------------------------------

Description

Determines the best model from clustering via `mclustBIC` for a given set of model parameterizations and numbers of components.

Usage

```
mclustModel(data, BICvalues, G, modelNames, ...)
```

Arguments

<code>data</code>	The matrix or vector of observations used to generate ‘object’.
<code>BICvalues</code>	An “mclustBIC” object, which is the result of applying <code>mclustBIC</code> to data.
<code>G</code>	A vector of integers giving the numbers of mixture components (clusters) from which the best model according to BIC will be selected (as <code>.character(G)</code> must be a subset of the row names of <code>BICvalues</code>). The default is to select the best model for all numbers of mixture components used to obtain <code>BICvalues</code> .
<code>modelNames</code>	A vector of integers giving the model parameterizations from which the best model according to BIC will be selected (as <code>.character(model)</code> must be a subset of the column names of <code>BICvalues</code>). The default is to select the best model for parameterizations used to obtain <code>BICvalues</code> .
<code>...</code>	Not used. For generic/method consistency.

Value

A list giving the optimal (according to BIC) parameters, conditional probabilities z , and loglikelihood, together with the associated classification and its uncertainty.

The details of the output components are as follows:

<code>modelName</code>	A character string indicating the model. The help file for <code>mclustModelNames</code> describes the available models.
<code>n</code>	The number of observations in the data.
<code>d</code>	The dimension of the data.

G	The number of components in the Gaussian mixture model corresponding to the optimal BIC.
bic	The optimal BIC value.
loglik	The loglikelihood corresponding to the optimal BIC.
parameters	A list with the following components: <ul style="list-style-type: none"> pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If missing, equal proportions are assumed. mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details. Vinv The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to the model.
z	A matrix whose $[i,k]$ th entry is the probability that observation i in the test data belongs to the k th class.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mclustBIC](#)

Examples

```
irisBIC <- mclustBIC(iris[,-5])
mclustModel(iris[,-5], irisBIC)
mclustModel(iris[,-5], irisBIC, G = 1:6, modelNames = c("VII", "VVI", "VVV"))
```

mclustModelNames

MCLUST Model Names

Description

Description of model names used in the *MCLUST* package.

Usage

```
mclustModelNames(model)
```

Arguments

model A string specifying the model.

Details

The following models are available in package **mclust**:

univariate mixture

"E" = equal variance (one-dimensional)
 "V" = variable variance (one-dimensional)

multivariate mixture

"EII" = spherical, equal volume
 "VII" = spherical, unequal volume
 "EEI" = diagonal, equal volume and shape
 "VEI" = diagonal, varying volume, equal shape
 "EVI" = diagonal, equal volume, varying shape
 "VVI" = diagonal, varying volume and shape
 "EEE" = ellipsoidal, equal volume, shape, and orientation
 "EEV" = ellipsoidal, equal volume and equal shape
 "VEV" = ellipsoidal, equal shape
 "VVV" = ellipsoidal, varying volume, shape, and orientation

single component

"X" = univariate normal
 "XII" = spherical multivariate normal
 "XXI" = diagonal multivariate normal
 "XXX" = ellipsoidal multivariate normal

Value

Returns a list with the following components:

model a character string indicating the model (as in input).
 type the description of the indicated model (see Details section).

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[Mclust](#), [mclustBIC](#)

Examples

```
mclustModelNames("E")
mclustModelNames("EEE")
mclustModelNames("VVV")
mclustModelNames("XXI")
```

mclustVariance	<i>Template for variance specification for parameterized Gaussian mixture models</i>
----------------	--

Description

Specification of variance parameters for the various types of Gaussian mixture models.

Usage

```
mclustVariance(modelName, d = NULL, G = 2)
```

Arguments

modelName	A character string specifying the model.
d	A integer specifying the dimension of the data.
G	An integer specifying the number of components in the mixture model.

Details

The variance component in the parameters list from the output to e.g. `me` or `mstep` or input to e.g. `estep` may contain one or more of the following arguments, depending on the model:

`modelName` A character string indicating the model.

`d` The dimension of the data.

`G` The number of components in the mixture model.

`sigmasq` for the one-dimensional models ("E", "V") and spherical models ("EII", "VII"). This is either a vector whose k th component is the variance for the k th component in the mixture model ("V" and "VII"), or a scalar giving the common variance for all components in the mixture model ("E" and "EII").

`Sigma` For the equal variance models "EII", "EII", and "EEE". A d by d matrix giving the common covariance for all components of the mixture model.

`cholSigma` For the equal variance model "EEE". A d by d upper triangular matrix giving the Cholesky factor of the common covariance for all components of the mixture model.

`sigma` For all multidimensional mixture models. A d by d by G matrix array whose $[, , k]$ th entry is the covariance matrix for the k th component of the mixture model.

`cholsigma` For the unconstrained covariance mixture model "VVV". A d by d by G matrix array whose $[, , k]$ th entry is the upper triangular Cholesky factor of the covariance matrix for the k th component of the mixture model.

scale For diagonal models "EEI", "EVI", "VEI", "VVI" and constant-shape models "EEV" and "VEV". Either a G -vector giving the scale of the covariance (the d th root of its determinant) for each component in the mixture model, or a single numeric value if the scale is the same for each component.

shape For diagonal models "EEI", "EVI", "VEI", "VVI" and constant-shape models "EEV" and "VEV". Either a G by d matrix in which the k th column is the shape of the covariance matrix (normalized to have determinant 1) for the k th component, or a d -vector giving a common shape for all components.

orientation For the constant-shape models "EEV" and "VEV". Either a d by d by G array whose $[, , k]$ th entry is the orthonormal matrix whose columns are the eigenvectors of the covariance matrix of the k th component, or a d by d orthonormal matrix if the mixture components have a common orientation. The orientation component is not needed in spherical and diagonal models, since the principal components are parallel to the coordinate axes so that the orientation matrix is the identity.

In all cases, the value -1 is used as a placeholder for unknown nonzero entries.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

me	<i>EM algorithm starting with M-step for parameterized MVN mixture models.</i>
----	--

Description

Implements the EM algorithm for MVN mixture models parameterized by eigenvalue decomposition, starting with the maximization step.

Usage

```
me(modelName, data, z, prior = NULL, control = emControl(),
    Vinv = NULL, warn = NULL, ...)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.

<code>z</code>	A matrix whose $[i, k]$ th entry is an initial estimate of the conditional probability of the i th observation belonging to the k th component of the mixture.
<code>prior</code>	Specification of a conjugate prior on the means and variances. See the help file for <code>priorControl</code> for further information. The default assumes no prior.
<code>control</code>	A list of control parameters for EM. The defaults are set by the call <code>emControl()</code> .
<code>Vinv</code>	If the model is to include a noise term, <code>Vinv</code> is an estimate of the reciprocal hypervolume of the data region. If set to a negative value or 0, the model will include a noise term with the reciprocal hypervolume estimated by the function <code>hypvol</code> . The default is not to assume a noise term in the model through the setting <code>Vinv=NULL</code> .
<code>warn</code>	A logical value indicating whether or not certain warnings (usually related to singularity) should be issued when the estimation fails. The default is set in <code>mclust.options("warn")</code> .
<code>...</code>	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A list including the following components:

<code>modelName</code>	A character string identifying the model (same as the input argument).
<code>z</code>	A matrix whose $[i, k]$ th entry is the conditional probability of the i th observation belonging to the k th component of the mixture.
<code>parameters</code>	<p><code>pro</code> A vector whose kth component is the mixing proportion for the kth component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.</p> <p><code>mean</code> The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.</p> <p><code>variance</code> A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for <code>mclustVariance</code> for details.</p> <p><code>Vinv</code> The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to the model.</p>
<code>loglik</code>	The log likelihood for the data in the mixture model.
<code>Attributes:</code>	<p><code>"info"</code> Information on the iteration.</p> <p><code>"WARNING"</code> An appropriate warning if problems are encountered in the computations.</p>

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.

C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[meE](#),..., [meVVV](#), [em](#), [mstep](#), [estep](#), [priorControl](#), [mclustModelNames](#), [mclustVariance](#), [mclust.options](#)

Examples

```
me(modelName = "VVV", data = iris[,-5], z = unmap(iris[,5]))
```

me.weighted	<i>EM algorithm with weights starting with M-step for parameterized MVN mixture models</i>
-------------	--

Description

Implements the EM algorithm for fitting MVN mixture models parameterized by eigenvalue decomposition, when observations have weights, starting with the maximization step.

Usage

```
me.weighted(modelName, data, z, weights = NULL, prior = NULL,
            control = emControl(), Vinv = NULL, warn = NULL, ...)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
z	A matrix whose [i,k]th entry is an initial estimate of the conditional probability of the ith observation belonging to the kth component of the mixture.
weights	A vector of positive weights, where the [i]th entry is the weight for the ith observation. If any of the weights are greater than one, then they are scaled so that the maximum weight is one.
prior	Specification of a conjugate prior on the means and variances. See the help file for priorControl for further information. The default assumes no prior.
control	A list of control parameters for EM. The defaults are set by the call emControl .

Vinv	If the model is to include a noise term, Vinv is an estimate of the reciprocal hypervolume of the data region. If set to a negative value or 0, the model will include a noise term with the reciprocal hypervolume estimated by the function hypvol. The default is not to assume a noise term in the model through the setting Vinv=NULL.
warn	A logical value indicating whether or not certain warnings (usually related to singularity) should be issued when the estimation fails. The default is set by warn using <code>mclust.options</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A list including the following components:

modelName	A character string identifying the model (same as the input argument).
z	A matrix whose $[i, k]$ th entry is the conditional probability of the i th observation belonging to the k th component of the mixture.
parameters	<p>pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.</p> <p>mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.</p> <p>variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for <code>mclustVariance</code> for details.</p> <p>Vinv The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to the model.</p>
loglik	The log likelihood for the data in the mixture model.
Attributes:	<p>"info" Information on the iteration.</p> <p>"WARNING" An appropriate warning if problems are encountered in the computations.</p>

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Author(s)

Thomas Brendan Murphy

See Also

[me](#), [meE](#), ..., [meVVV](#), [em](#), [mstep](#), [estep](#), [priorControl](#), [mclustModelNames](#), [mclustVariance](#), [mclust.options](#)

Examples

```
w <- rep(1,150)
w[1] <- 0
me.weighted(modelName = "VVV", data = iris[,-5], z = unmap(iris[,5]), weights=w)
```

meE

EM algorithm starting with M-step for a parameterized Gaussian mixture model.

Description

Implements the EM algorithm for a parameterized Gaussian mixture model, starting with the maximization step.

Usage

```
meE(data, z, prior=NULL, control=emControl(),
     Vinv=NULL, warn=NULL, ...)
meV(data, z, prior=NULL, control=emControl(),
     Vinv=NULL, warn=NULL, ...)
meEII(data, z, prior=NULL, control=emControl(),
       Vinv=NULL, warn=NULL, ...)
meVII(data, z, prior=NULL, control=emControl(),
       Vinv=NULL, warn=NULL, ...)
meEEI(data, z, prior=NULL, control=emControl(),
       Vinv=NULL, warn=NULL, ...)
meVEI(data, z, prior=NULL, control=emControl(),
       Vinv=NULL, warn=NULL, ...)
meEVI(data, z, prior=NULL, control=emControl(),
       Vinv=NULL, warn=NULL, ...)
meVVI(data, z, prior=NULL, control=emControl(),
       Vinv=NULL, warn=NULL, ...)
meEEE(data, z, prior=NULL, control=emControl(),
       Vinv=NULL, warn=NULL, ...)
meEEV(data, z, prior=NULL, control=emControl(),
       Vinv=NULL, warn=NULL, ...)
meVEV(data, z, prior=NULL, control=emControl(),
       Vinv=NULL, warn=NULL, ...)
meVVV(data, z, prior=NULL, control=emControl(),
       Vinv=NULL, warn=NULL, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
z	A matrix whose $[i, k]$ th entry is the conditional probability of the i th observation belonging to the k th component of the mixture.
prior	Specification of a conjugate prior on the means and variances. The default assumes no prior.
control	A list of control parameters for EM. The defaults are set by the call <code>emControl()</code> .
Vinv	An estimate of the reciprocal hypervolume of the data region, when the model is to include a noise term. Set to a negative value or zero if a noise term is desired, but an estimate is unavailable — in that case function <code>hypvol</code> will be used to obtain the estimate. The default is not to assume a noise term in the model through the setting <code>Vinv=NULL</code> .
warn	A logical value indicating whether or not certain warnings (usually related to singularity) should be issued when the estimation fails. The default is given by <code>mclust.options("warn")</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A list including the following components:

modelName	A character string identifying the model (same as the input argument).
z	A matrix whose $[i, k]$ th entry is the conditional probability of the i th observation belonging to the k th component of the mixture.
parameters	<p>pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.</p> <p>mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.</p> <p>variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for <code>mclustVariance</code> for details.</p> <p>Vinv The estimate of the reciprocal hypervolume of the data region used in the computation when the input indicates the addition of a noise component to the model.</p>
loglik	The log likelihood for the data in the mixture model.
Attributes:	<p>"info" Information on the iteration.</p> <p>"WARNING" An appropriate warning if problems are encountered in the computations.</p>

References

- C. Fraley and A. E. Raftery (2002a). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[em](#), [me](#), [estep](#), [mclust.options](#)

Examples

```
meVVV(data = iris[,-5], z = unmap(iris[,5]))
```

mstep

M-step for parameterized Gaussian mixture models.

Description

Maximization step in the EM algorithm for parameterized Gaussian mixture models.

Usage

```
mstep(modelName, data, z, prior = NULL, warn = NULL, ...)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
z	A matrix whose [i,k]th entry is the conditional probability of the ith observation belonging to the kth component of the mixture. In analyses involving noise, this should not include the conditional probabilities for the noise component.
prior	Specification of a conjugate prior on the means and variances. The default assumes no prior.
warn	A logical value indicating whether or not certain warnings (usually related to singularity) should be issued when the estimation fails. The default is given by <code>mclust.options("warn")</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A list including the following components:

modelName	A character string identifying the model (same as the input argument).
parameters	<p>pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.</p> <p>mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.</p> <p>variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.</p>
Attributes:	<p>"info" For those models with iterative M-steps ("VEI" and "VEV"), information on the iteration.</p> <p>"WARNING" An appropriate warning if problems are encountered in the computations.</p>

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Note

This function computes the M-step only for MVN mixtures, so in analyses involving noise, the conditional probabilities input should exclude those for the noise component.

In contrast to `me` for the EM algorithm, computations in `mstep` are carried out unless failure due to overflow would occur. To impose stricter tolerances on a single `mstep`, use `me` with the `itmax` component of the `control` argument set to 1.

See Also

[mstepE](#), ..., [mstepVVV](#), [emControl](#), [me](#), [estep](#), [mclust.options](#).

Examples

```
mstep(modelName = "VII", data = iris[,-5], z = unmap(iris[,5]))
```

mstepE

M-step for a parameterized Gaussian mixture model.

Description

Maximization step in the EM algorithm for a parameterized Gaussian mixture model.

Usage

```
mstepE( data, z, prior=NULL, warn=NULL, ...)
mstepV( data, z, prior=NULL, warn=NULL, ...)
mstepEII( data, z, prior=NULL, warn=NULL, ...)
mstepVII( data, z, prior=NULL, warn=NULL, ...)
mstepEEI( data, z, prior=NULL, warn=NULL, ...)
mstepVEI( data, z, prior=NULL, warn=NULL, control=NULL, ...)
mstepEVI( data, z, prior=NULL, warn=NULL, ...)
mstepVVI( data, z, prior=NULL, warn=NULL, ...)
mstepEEE( data, z, prior=NULL, warn=NULL, ...)
mstepEEV( data, z, prior=NULL, warn=NULL, ...)
mstepVEV( data, z, prior=NULL, warn=NULL, control=NULL, ...)
mstepVVV( data, z, prior=NULL, warn=NULL, ...)
```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
z	A matrix whose [i,k]th entry is the conditional probability of the ith observation belonging to the kth component of the mixture. In analyses involving noise, this should not include the conditional probabilities for the noise component.
prior	Specification of a conjugate prior on the means and variances. The default assumes no prior.
warn	A logical value indicating whether or not certain warnings (usually related to singularity) should be issued when the estimation fails. The default is given by <code>mclust.options("warn")</code> .
control	Values controlling termination for models "VEI" and "VEV" that have an iterative M-step. This should be a list with components named <i>itmax</i> and <i>tol</i> . These components can be of length 1 or 2; in the latter case, <code>mstep</code> will use the second value, under the assumption that the first applies to an outer iteration (as in the function <code>me</code>). The default uses the default values from the function <code>emControl</code> , which sets no limit on the number of iterations, and a relative tolerance of <code>sqrt(.Machine\$double.eps)</code> on successive iterates.
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A list including the following components:

modelName	A character string identifying the model (same as the input argument).
parameters	<p>pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If the model includes a Poisson term for noise, there should be one more mixing proportion than the number of Gaussian components.</p> <p>mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model.</p> <p>variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.</p>
Attributes:	<p>"info" For those models with iterative M-steps ("VEI" and "VEV"), information on the iteration.</p> <p>"WARNING" An appropriate warning if problems are encountered in the computations.</p>

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Note

This function computes the M-step only for MVN mixtures, so in analyses involving noise, the conditional probabilities input should exclude those for the noise component.

In contrast to `me` for the EM algorithm, computations in `mstep` are carried out unless failure due to overflow would occur. To impose stricter tolerances on a single `mstep`, use `me` with the `itmax` component of the `control` argument set to 1.

See Also

[mstep](#), [me](#), [estep](#), [priorControl](#) [emControl](#)

Examples

```
mstepVII(data = iris[,-5], z = unmap(iris[,5]))
```

 mvn

Univariate or Multivariate Normal Fit

Description

Computes the mean, covariance, and loglikelihood from fitting a single Gaussian to given data (univariate or multivariate normal).

Usage

```
mvn( modelName, data, prior = NULL, warn = NULL, ...)
```

Arguments

modelName	A character string representing a model name. This can be either "Spherical", "Diagonal", or "Ellipsoidal" or else "X" for one-dimensional data, "XII" for a spherical Gaussian, "XXI" for a diagonal Gaussian "XXX" for a general ellipsoidal Gaussian
data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
prior	Specification of a conjugate prior on the means and variances. The default assumes no prior.
warn	A logical value indicating whether or not a warning should be issued whenever a singularity is encountered. The default is given by <code>mclust.options("warn")</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

A list including the following components:

modelName	A character string identifying the model (same as the input argument).
parameters	<p>mean The mean for each component. If there is more than one component, this is a matrix whose <i>k</i>th column is the mean of the <i>k</i>th component of the mixture model.</p> <p>variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for <code>mclustVariance</code> for details.</p>
loglik	The log likelihood for the data in the mixture model.
Attributes:	"WARNING" An appropriate warning if problems are encountered in the computations.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mvnX](#), [mvnXII](#), [mvnXXI](#), [mvnXXX](#), [mclustModelNames](#)

Examples

```
n <- 1000

set.seed(0)
x <- rnorm(n, mean = -1, sd = 2)
mvn(modelName = "X", x)

mu <- c(-1, 0, 1)

set.seed(0)
x <- sweep(matrix(rnorm(n*3), n, 3) %*% (2*diag(3)),
              MARGIN = 2, STATS = mu, FUN = "+")
mvn(modelName = "XII", x)
mvn(modelName = "Spherical", x)

set.seed(0)
x <- sweep(matrix(rnorm(n*3), n, 3) %*% diag(1:3),
              MARGIN = 2, STATS = mu, FUN = "+")
mvn(modelName = "XXI", x)
mvn(modelName = "Diagonal", x)

Sigma <- matrix(c(9,-4,1,-4,9,4,1,4,9), 3, 3)
set.seed(0)
x <- sweep(matrix(rnorm(n*3), n, 3) %*% chol(Sigma),
              MARGIN = 2, STATS = mu, FUN = "+")
mvn(modelName = "XXX", x)
mvn(modelName = "Ellipsoidal", x)
```

Description

Computes the mean, covariance, and loglikelihood from fitting a single Gaussian (univariate or multivariate normal).

Usage

```

mvnX(data, prior = NULL, warn = NULL, ...)
mvnXII(data, prior = NULL, warn = NULL, ...)
mvnXXI(data, prior = NULL, warn = NULL, ...)
mvnXXX(data, prior = NULL, warn = NULL, ...)

```

Arguments

data	A numeric vector, matrix, or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
prior	Specification of a conjugate prior on the means and variances. The default assumes no prior.
warn	A logical value indicating whether or not a warning should be issued whenever a singularity is encountered. The default is given by <code>mclust.options("warn")</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Details

`mvnXII` computes the best fitting Gaussian with the covariance restricted to be a multiple of the identity.

`mvnXXI` computes the best fitting Gaussian with the covariance restricted to be diagonal.

`mvnXXX` computes the best fitting Gaussian with ellipsoidal (unrestricted) covariance.

Value

A list including the following components:

modelName	A character string identifying the model (same as the input argument).
parameters	mean The mean for each component. If there is more than one component, this is a matrix whose <i>k</i> th column is the mean of the <i>k</i> th component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for <code>mclustVariance</code> for details.
loglik	The log likelihood for the data in the mixture model.
Attributes:	"WARNING" An appropriate warning if problems are encountered in the computations.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also[mvn, mstepE](#)**Examples**

```

n <- 1000

set.seed(0)
x <- rnorm(n, mean = -1, sd = 2)
mvnX(x)

mu <- c(-1, 0, 1)

set.seed(0)
x <- sweep(matrix(rnorm(n*3), n, 3) %*% (2*diag(3)),
            MARGIN = 2, STATS = mu, FUN = "+")
mvnXII(x)

set.seed(0)
x <- sweep(matrix(rnorm(n*3), n, 3) %*% diag(1:3),
            MARGIN = 2, STATS = mu, FUN = "+")
mvnXXI(x)

Sigma <- matrix(c(9,-4,1,-4,9,4,1,4,9), 3, 3)
set.seed(0)
x <- sweep(matrix(rnorm(n*3), n, 3) %*% chol(Sigma),
            MARGIN = 2, STATS = mu, FUN = "+")
mvnXXX(x)

```

nVarParams

*Number of Variance Parameters in Gaussian Mixture Models***Description**

Gives the number of variance parameters for parameterizations of the Gaussian mixture model that are used in MCLUST.

Usage

```
nVarParams(modelName, d, G)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
d	The dimension of the data. Not used for models in which neither the shape nor the orientation varies.
G	The number of components in the Gaussian mixture model used to compute loglik.

Details

To get the total number of parameters in model, add $G*d$ for the means and $G-1$ for the mixing proportions if they are unequal.

Value

The number of variance parameters in the corresponding Gaussian mixture model.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[bic](#)

Examples

```
sapply(mclust.options("emModelNames"), nVarParams, d = 2, G = 1)
```

partconv

Numeric Encoding of a Partitioning

Description

Converts a vector interpreted as a classification or partitioning into a numeric vector.

Usage

```
partconv(x, consec=TRUE)
```

Arguments

x	A vector interpreted as a classification or partitioning.
consec	Logical value indicating whether or not to consecutive class numbers should be used .

Value

Numeric encoding of x. When `consec = TRUE`, the distinct values in x are numbered by the order in which they appear. When `consec = FALSE`, each distinct value in x is numbered by the index corresponding to its first appearance in x.

See Also[partuniq](#)**Examples**

```
partconv(iris[,5])

set.seed(0)
c1 <- sample(LETTERS[1:9], 25, replace=TRUE)
partconv(c1, consec=FALSE)
partconv(c1, consec=TRUE)
```

partuniq

Classifies Data According to Unique Observations

Description

Gives a one-to-one mapping from unique observations to rows of a data matrix.

Usage

```
partuniq(x)
```

Arguments

x Matrix of observations.

Value

A vector of length `nrow(x)` with integer entries. An observation `k` is assigned an integer `i` whenever observation `i` is the first row of `x` that is identical to observation `k` (note that `i <= k`).

See Also[partconv](#)**Examples**

```
set.seed(0)

mat <- data.frame(lets = sample(LETTERS[1:2],9,TRUE), nums = sample(1:2,9,TRUE))
mat

ans <- partuniq(mat)
ans

partconv(ans,consec=TRUE)
```

plot.clustCombi *Plot Combined Clusterings Results*

Description

Plot combined clusterings results: classifications corresponding to Mclust/BIC and to the hierarchically combined classes, and "entropy plots" to help to select a number of classes.

Usage

```
## S3 method for class 'clustCombi'  
plot(x, data = NULL, what = c("classification", "entropy"), reg = 2, ...)
```

Arguments

x	Output from clustCombi.
data	The data used to produce Output.
what	Choose one or more of: "classification", "entropy".
reg	The number of parts of the piecewise linear regression for the entropy plots. Choose one or more of: 2 (for 1 change-point), 3 (for 2 change-points).
...	Other arguments to be passed to combiPlot, entPlot, or to the Mclust called plot functions (please see the corresponding documentations).

Value

Classifications are plotted with combiPlot, which relies on the Mclust plot functions. Entropy plots (plotted with entPlot) may help to select a number of classes: please see the article cited in the references.

Author(s)

J.-P. Baudry, A. E. Raftery, L. Scrucca

References

J.-P. Baudry, A. E. Raftery, G. Celeux, K. Lo and R. Gottardo (2010). Combining mixture components for clustering. *Journal of Computational and Graphical Statistics*, 19(2):332-353.

See Also

[combiPlot](#), [entPlot](#), [clustCombi](#)

Examples

```
## Not run:
data(Baudry_etal_2010_JCGS_examples)

## 1D Example
output <- clustCombi(Test1D, G=1:15)

# plots the hierarchy of combined solutions, then some "entropy plots" which
# may help one to select the number of classes (please see the article cited
# in the references)
plot(output, Test1D)

## 2D Example
output <- clustCombi(ex4.1)

# plots the hierarchy of combined solutions, then some "entropy plots" which
# may help one to select the number of classes (please see the article cited
# in the references)
plot(output, ex4.1)

## 3D Example
output <- clustCombi(ex4.4.2)

# plots the hierarchy of combined solutions, then some "entropy plots" which
# may help one to select the number of classes (please see the article cited
# in the references)
plot(output, ex4.4.2)

## End(Not run)
```

plot.densityMclust *Plot for a mclustDensity object*

Description

Plotting methods for mclustDensity objects. Available graphs are plot of BIC values and density for univariate and bivariate data. For higher data dimensionality a scatterplot matrix of pairwise densities is drawn.

Usage

```
## S3 method for class 'densityMclust'
plot(x, data = NULL, what = c("density", "BIC", "diagnostic"), ...)

plotDensityMclust1(x, data = NULL, hist.col = "lightgrey",
                  hist.border = "white", breaks = "Sturges", ...)

plotDensityMclust2(x, data = NULL, col = grey(0.6), nlevels = 11,
```

```
levels = NULL, points.col = 1, pch = 1, ...)
```

```
plotDensityMclustd(x, data = NULL, col = grey(0.6), nlevels = 11,
  levels = NULL, points.col = 1, pch = 1, gap = 0.2, ...)
```

Arguments

x	mclustDensity object obtained from densityMclust function.
data	optional data points.
what	the type of graph requested: "density" = a plot of estimated density; if data is also provided the density is plotted over data points (see Details section). "BIC" = a plot of BIC values for the estimated models versus the number of components. "diagnostic" = diagnostic plots (only available for the one-dimensional case, see densityMclust.diagnostic)
hist.col	the colour to be used to fill the bars of the histogram.
hist.border	the color of the border around the bars of the histogram.
breaks	see the argument in function hist .
points.col	the color to be used for plotting data points.
pch	an integer, a symbol or a single character to be used for plotting data points.
col	color for the contour lines drawn.
nlevels	an integer, the number of levels to be used in plotting contour densities.
levels	a vector of density levels at which to draw the contour lines.
gap	distance between subplots, in margin lines, for the matrix of pairwise scatter-plots.
...	additional arguments.

Details

The function `plot.densityMclust` allows to obtain the plot of estimated density or the graph of BIC values for evaluated models.

If `what = "density"` the produced plot depends on the dimensionality of the data.

For one-dimensional data a call with no data provided produces a plot of the estimated density over a sensible range of values. If data is provided the density is over-plotted on a histogram for the observed data.

For two-dimensional data further arguments available are those accepted by the [surfacePlot](#) function. In particular, the density can be represented through "contour", "image", and "persp" type of graph.

For higher dimensionality a scatterplot matrix of pairwise densities is drawn.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Author(s)

Luca Scrucca

See Also

[densityMclust](#), [densityMclust.diagnostic](#), [Mclust](#).

Examples

```
x = faithful$waiting
dens = densityMclust(x)
summary(dens)
summary(dens, parameters = TRUE)
plot(dens, what = "BIC")
plot(dens)
plot(dens, x)
plot(dens, what = "diagnostic")

x = as.matrix(faithful)
dens = densityMclust(x)
summary(dens)
summary(dens, parameters = TRUE)
plot(dens, what = "BIC")
plot(dens)
plot(dens, x, col = "cadetblue", drawlabels = FALSE, pch = 20,
      levels = quantile(dens$density, probs = c(0.05, 0.25, 0.5, 0.75, 0.95)))
plot(dens, x, col = "grey",
      points.col = dens$classification+1, pch = dens$classification)
plot(dens, type = "image", col = terrain.colors(50))
plot(dens, type = "persp")

x = iris[,1:4]
dens = densityMclust(x)
summary(dens, parameters = TRUE)
plot(dens)
plot(dens, x, col = "cadetblue", drawlabels = FALSE,
      levels = quantile(dens$density, probs = c(0.05, 0.25, 0.5, 0.75, 0.95)))
plot(dens, type = "image", col = topo.colors(50))
plot(dens, type = "persp", border = NA)
```

plot.Mclust

*Plot Model-Based Clustering Results***Description**

Plot model-based clustering results: BIC, classification, uncertainty and (for univariate and bivariate data) density.

Usage

```
## S3 method for class 'Mclust'
plot(x, what = c("BIC", "classification", "uncertainty", "density"),
     dims = NULL, xlab = NULL, ylab = NULL, ylim = NULL,
     addEllipses = TRUE, identify = TRUE,
     legendArgs = list(x = "bottomright", ncol = 2, cex = 1),
     ...)
```

Arguments

x	Output from Mclust.
what	The type of graph requested: "BIC" "classification" "uncertainty" "density" By default, all the above graphs are produced. See the description below.
dims	A vector of length one or two giving the integer dimensions of the desired coordinate projections for multivariate data in case of "classification" or "uncertainty" plots.
xlab, ylab	Optional labels for the x-axis and the y-axis.
ylim	Optional limits for the vertical axis of the BIC plot.
addEllipses	A logical indicating whether or not to add ellipses with axes corresponding to the within-cluster covariances if what = "classification".
identify	A logical indicating whether or not to add a title to the plot identifying the dimensions used.
legendArgs	Arguments to pass to the legend function. Set to NULL for no legend.
...	Other graphics parameters.

Details

For more flexibility in plotting, use `mclust1Dplot`, `mclust2Dplot`, `surfacePlot`, `coordProj`, or `randProj`.

Value

Model-based clustering plots:

"BIC" = BIC values used for choosing the number of clusters.

"classification" = a plot showing the clustering. For data in more than two dimensions a pairs plot is produced, followed by a coordinate projection plot using specified `dimens`.

"uncertainty" = a plot of classification uncertainty. For data in more than two dimensions a coordinate projection plot is drawn using specified `dimens`.

"density" = a plot of estimated density. For two dimensional a contour plot is drawn, while for data in more than two dimensions a matrix of contours for pairs of variables is produced.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[Mclust](#), [mclust1Dplot](#), [mclust2Dplot](#), [surfacePlot](#), [coordProj](#), [randProj](#)

Examples

```
precipMclust <- Mclust(precip)
plot(precipMclust)

faithfulMclust <- Mclust(faithful)
plot(faithfulMclust)

irisMclust <- Mclust(iris[,-5])
plot(irisMclust)
```

plot.mclustBIC

BIC Plot for Model-Based Clustering

Description

Plots the BIC values returned by the `mclustBIC` function.

Usage

```
## S3 method for class 'mclustBIC'
plot(x, G = NULL, modelNames = NULL, symbols = NULL,
     colors = NULL, xlab = NULL, ylab = "BIC", ylim = NULL,
     legendArgs = list(x="bottomright", ncol=2, cex=1), ...)
```


Arguments

x	Output from mclustBIC.
G	One or more numbers of components corresponding to models fit in x. The default is to plot the BIC for all of the numbers of components fit.
modelNames	One or more model names corresponding to models fit in x. The default is to plot the BIC for all of the models fit.
symbols	Either an integer or character vector assigning a plotting symbol to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given by mclust.options("classPlotSymbols").
colors	Either an integer or character vector assigning a color to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function unique). The default is given by mclust.options("classPlotColors").
xlab	Optional label for the horizontal axis of the BIC plot.
ylab	Label for the vertical axis of the BIC plot.
ylim	Optional limits for the vertical axis of the BIC plot.
legendArgs	Arguments to pass to the legend function. Set to NULL for no legend.
...	Other graphics parameters.

Value

A plot of the BIC values.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mclustBIC](#)

Examples

```
## Not run:
plot(mclustBIC(precip), legendArgs = list(x = "bottomleft"))

plot(mclustBIC(faithful))

plot(mclustBIC(iris[,-5]))

## End(Not run)
```

plot.MclustDA

Plotting method for MclustDA discriminant analysis

Description

Graphical tools for training and test data, known training data classification, mclustDA test data classification, and/or training errors.

Usage

```
## S3 method for class 'MclustDA'
plot(x, what = c("scatterplot", "classification", "train&test", "error"),
      newdata, newclass, dims, symbols, colors, ...)
```

Arguments

x	An object of class "MclustDA" resulting from a call to MclustDA .
what	The type of graph requested: "scatterplot" = a plot of training data with points marked based the known classification. "classification" = a plot of data with points marked based the predicted classification; if newdata is provided then the test set is shown otherwise the training set. "train&test" = a plot of training and test data with points marked according to the type of set. "error" = a plot of training set (or test set if newdata and newclass are provided) with misclassified points marked.
newdata	A data frame or matrix for test data.
newclass	A vector giving the class labels for the observations in the test data (if known).
dims	A vector of integers giving the dimensions of the desired coordinate projections for multivariate data. The default is to take all the the available dimensions for plotting.
symbols	Either an integer or character vector assigning a plotting symbol to each unique class. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function factor). The default is given by <code>mclust.options("classPlotSymbols")</code> .
colors	Either an integer or character vector assigning a color to each unique class in classification. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function factor). The default is given by <code>mclust.options("classPlotColors")</code> .
...	further arguments passed to or from other methods.

Details

For more flexibility in plotting, use `mclust1Dplot`, `mclust2Dplot`, `surfacePlot`, `coordProj`, or `randProj`.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

Author(s)

Luca Scrucca

See Also

[MclustDA](#), [surfacePlot](#), [coordProj](#), [randProj](#)

Examples

```
## Not run:
odd <- seq(from = 1, to = nrow(iris), by = 2)
even <- odd + 1
X.train <- iris[odd,-5]
Class.train <- iris[odd,5]
X.test <- iris[even,-5]
Class.test <- iris[even,5]

# common EEE covariance structure (which is essentially equivalent to linear discriminant analysis)
irisMclustDA <- MclustDA(X.train, Class.train, modelType = "EDDA", modelNames = "EEE")
summary(irisMclustDA, parameters = TRUE)
summary(irisMclustDA, newdata = X.test, newclass = Class.test)

# common covariance structure selected by BIC
irisMclustDA <- MclustDA(X.train, Class.train, modelType = "EDDA")
summary(irisMclustDA, parameters = TRUE)
summary(irisMclustDA, newdata = X.test, newclass = Class.test)

# general covariance structure selected by BIC
irisMclustDA <- MclustDA(X.train, Class.train)
summary(irisMclustDA, parameters = TRUE)
summary(irisMclustDA, newdata = X.test, newclass = Class.test)

plot(irisMclustDA)
plot(irisMclustDA, dimens = 3:4)
plot(irisMclustDA, dimens = 4)

plot(irisMclustDA, what = "classification")
plot(irisMclustDA, what = "classification", newdata = X.test)
```

```

plot(irisMclustDA, what = "classification", dimens = 3:4)
plot(irisMclustDA, what = "classification", newdata = X.test, dimens = 3:4)
plot(irisMclustDA, what = "classification", dimens = 4)
plot(irisMclustDA, what = "classification", dimens = 4, newdata = X.test)

plot(irisMclustDA, what = "train&test", newdata = X.test)
plot(irisMclustDA, what = "train&test", newdata = X.test, dimens = 3:4)
plot(irisMclustDA, what = "train&test", newdata = X.test, dimens = 4)

plot(irisMclustDA, what = "error")
plot(irisMclustDA, what = "error", dimens = 3:4)
plot(irisMclustDA, what = "error", dimens = 4)
plot(irisMclustDA, what = "error", newdata = X.test, newclass = Class.test)
plot(irisMclustDA, what = "error", newdata = X.test, newclass = Class.test, dimens = 3:4)
plot(irisMclustDA, what = "error", newdata = X.test, newclass = Class.test, dimens = 4)

# simulated 1D data
n <- 250
set.seed(1)
triModal <- c(rnorm(n,-5), rnorm(n,0), rnorm(n,5))
triClass <- c(rep(1,n), rep(2,n), rep(3,n))
odd <- seq(from = 1, to = length(triModal), by = 2)
even <- odd + 1
triMclustDA <- MclustDA(triModal[odd], triClass[odd])
summary(triMclustDA, parameters = TRUE)
summary(triMclustDA, newdata = triModal[even], newclass = triClass[even])
plot(triMclustDA)
plot(triMclustDA, what = "classification")
plot(triMclustDA, what = "classification", newdata = triModal[even])
plot(triMclustDA, what = "train&test", newdata = triModal[even])
plot(triMclustDA, what = "error")
plot(triMclustDA, what = "error", newdata = triModal[even], newclass = triClass[even])

# simulated 2D cross data
data(cross)
odd <- seq(from = 1, to = nrow(cross), by = 2)
even <- odd + 1
crossMclustDA <- MclustDA(cross[odd,-1], cross[odd,1])
summary(crossMclustDA, parameters = TRUE)
summary(crossMclustDA, newdata = cross[even,-1], newclass = cross[even,1])
plot(crossMclustDA)
plot(crossMclustDA, what = "classification")
plot(crossMclustDA, what = "classification", newdata = cross[even,-1])
plot(crossMclustDA, what = "train&test", newdata = cross[even,-1])
plot(crossMclustDA, what = "error")
plot(crossMclustDA, what = "error", newdata = cross[even,-1], newclass = cross[even,1])

## End(Not run)

```

plot.MclustDR *Plotting method for dimension reduction for model-based clustering and classification*

Description

Graphs data projected onto the estimated subspace for model-based clustering and classification.

Usage

```
## S3 method for class 'MclustDR'
plot(x, dimens,
     what = c("scatterplot", "pairs", "contour", "classification",
             "boundaries", "density", "values"),
     symbols, colors, col.contour = gray(0.7), col.sep = grey(0.4),
     ngrid = 100, nlevels = 5, asp = NULL, ...)
```

Arguments

x	An object of class "MclustDR" resulting from a call to MclustDR .
dimens	A vector of integers giving the dimensions of the desired coordinate projections for multivariate data.
what	The type of graph requested: <ul style="list-style-type: none"> "scatterplot" = a two-dimensional plot of data projected onto the first two directions specified by dimens and with data points marked according to the corresponding mixture component. By default, the first two directions are selected for plotting. "pairs" = a scatterplot matrix of data projected onto the estimated subspace and with data points marked according to the corresponding mixture component. By default, all the available directions are used, unless they have been specified by dimens. "contour" = a two-dimensional plot of data projected onto the first two directions specified by dimens (by default, the first two directions) with density contours for classes or clusters and data points marked according to the corresponding mixture component. "classification" = a two-dimensional plot of data projected onto the first two directions specified by dimens (by default, the first two directions) with classification region and data points marked according to the corresponding mixture component. "boundaries" = a two-dimensional plot of data projected onto the first two directions specified by dimens (by default, the first two directions) with uncertainty boundaries and data points marked according to the corresponding mixture component. The uncertainty is shown using a greyscale with darker regions indicating higher uncertainty. "density" = a one-dimensional plot of estimated density for the first direction specified by dimens (by default, the first one). A set of box-plots for each estimated cluster or known class are also shown at the bottom of the graph.

symbols	Either an integer or character vector assigning a plotting symbol to each unique mixture component. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function factor). The default is given by <code>mclust.options("classPlotSymbols")</code> .
colors	Either an integer or character vector assigning a color to each unique cluster or known class. Elements in colors correspond to classes in order of appearance in the sequence of observations (the order used by the function factor). The default is given by <code>mclust.options("classPlotColors")</code> .
col.contour	The color of contours in case <code>what = "contour"</code> .
col.sep	The color of classification boundaries in case <code>what = "classification"</code> .
ngrid	An integer specifying the number of grid points to use in evaluating the classification regions.
nlevels	The number of levels to use in case <code>what = "contour"</code> .
asp	For scatterplots the y/x aspect ratio, see <code>plot.window</code> .
...	further arguments passed to or from other methods.

Author(s)

Luca Scrucca

References

- Scrucca, L. (2010) Dimension reduction for model-based clustering. *Statistics and Computing*, 20(4), pp. 471-484.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also[MclustDR](#)**Examples**

```

mod = Mclust(iris[,1:4])
dr = MclustDR(mod)
plot(dr)
plot(dr, what = "values")
plot(dr, what = "scatterplot", dims = c(1,3))
plot(dr, what = "pairs")
plot(dr, what = "contour")
plot(dr, what = "classification", ngrid = 200)
plot(dr, what = "boundaries", ngrid = 200)
plot(dr, what = "density")
plot(dr, what = "density", dims = 2)

data(banknote)
da = MclustDA(banknote[,2:7], banknote$Status)

```

```
dr = MclustDR(da)
plot(dr)
plot(dr, what = "evaluates")
plot(dr, what = "pairs")
plot(dr, what = "contour")
plot(dr, what = "contour", dims = c(1,3))
plot(dr, what = "classification", ngrid = 200)
plot(dr, what = "boundaries", ngrid = 200)
plot(dr, what = "density")
plot(dr, what = "density", dims = 2)
```

plot.mclustICL	<i>ICL Plot for Model-Based Clustering</i>
----------------	--

Description

Plots the ICL values returned by the `mclustICL` function.

Usage

```
## S3 method for class 'mclustICL'
plot(x, ylab = "ICL", ...)
```

Arguments

<code>x</code>	Output from <code>mclustICL</code> .
<code>ylab</code>	Label for the vertical axis of the plot.
<code>...</code>	Further arguments passed to the <code>plot.mclustBIC</code> function.

Value

A plot of the ICL values.

References

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

`mclustICL`

Examples

```
## Not run:
data(faithful)
faithful.ICL = mclustICL(faithful)
plot(faithful.ICL)

## End(Not run)
```

predict.densityMclust *Density estimate of multivariate observations by Gaussian finite mixture modeling*

Description

Compute density estimation for multivariate observations based on Gaussian finite mixture models estimated by [densityMclust](#).

Usage

```
## S3 method for class 'densityMclust'
predict(object, newdata, what = c("dens", "cdens"), ...)
```

Arguments

object	an object of class "densityMclust" resulting from a call to densityMclust .
newdata	a vector, a data frame or matrix giving the data. If missing the density is computed for the input data obtained from the call to densityMclust .
what	a character string specifying what to retrieve: "dens" returns a vector of values for the mixture density, cdens returns a matrix of component densities for each mixture component (along the columns).
...	further arguments passed to or from other methods.

Value

Returns a vector or a matrix of densities evaluated at newdata depending on the argument what (see above).

Author(s)

Luca Scrucca

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[Mclust](#).

Examples

```
x = faithful$waiting
dens = densityMclust(x)
x0 = seq(50, 100, by = 10)
d0 = predict(dens, x0)
plot(dens)
points(x0, d0, pch = 20)
```

predict.Mclust	<i>Cluster multivariate observations by Gaussian finite mixture modeling</i>
----------------	--

Description

Cluster prediction for multivariate observations based on Gaussian finite mixture models estimated by [Mclust](#).

Usage

```
## S3 method for class 'Mclust'
predict(object, newdata, ...)
```

Arguments

object	an object of class "Mclust" resulting from a call to Mclust .
newdata	a data frame or matrix giving the data. If missing the clustering data obtained from the call to Mclust are classified.
...	further arguments passed to or from other methods.

Value

Returns a list of with the following components:

classification	a factor of predicted cluster labels for newdata.
z	a matrix whose $[i,k]$ th entry is the probability that observation i in newdata belongs to the k th cluster.

Author(s)

Luca Scrucca

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[Mclust](#).

Examples

```
model <- Mclust(faithful)

# predict cluster for the observed data
pred <- predict(model)
str(pred)
pred$z           # equal to model$z
pred$classification # equal to
plot(faithful, col = pred$classification, pch = pred$classification)

# predict cluster over a grid
grid <- apply(faithful, 2, function(x) seq(min(x), max(x), length = 50))
grid <- expand.grid(eruptions = grid[,1], waiting = grid[,2])
pred <- predict(model, grid)
plot(grid, col = mclust.options("classPlotColors")[pred$classification], pch = 15, cex = 0.5)
points(faithful, pch = model$classification)
```

predict.MclustDA	<i>Classify multivariate observations by Gaussian finite mixture modeling</i>
------------------	---

Description

Classify multivariate observations based on Gaussian finite mixture models estimated by [MclustDA](#).

Usage

```
## S3 method for class 'MclustDA'
predict(object, newdata, prior, ...)
```

Arguments

object	an object of class "MclustDA" resulting from a call to MclustDA .
newdata	a data frame or matrix giving the data. If missing the train data obtained from the call to MclustDA are classified.

prior the prior probabilities of the classes; by default, this is set at the proportions in the training data.

... further arguments passed to or from other methods.

Value

Returns a list of with the following components:

classification a factor of predicted class labels for newdata.

z a matrix whose $[i,k]$ th entry is the probability that observation i in newdata belongs to the k th class.

Author(s)

Luca Scrucca

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[MclustDA](#).

Examples

```
## Not run:
odd <- seq(from = 1, to = nrow(iris), by = 2)
even <- odd + 1
X.train <- iris[odd,-5]
Class.train <- iris[odd,5]
X.test <- iris[even,-5]
Class.test <- iris[even,5]

irisMclustDA <- MclustDA(X.train, Class.train)

predTrain <- predict(irisMclustDA)
predTrain
predTest <- predict(irisMclustDA, X.test)
predTest

## End(Not run)
```

predict.MclustDR	<i>Classify multivariate observations on a dimension reduced subspace by Gaussian finite mixture modeling</i>
------------------	---

Description

Classify multivariate observations on a dimension reduced subspace estimated from a Gaussian finite mixture model.

Usage

```
## S3 method for class 'MclustDR'
predict(object, dim = 1:object$numdir, newdata, eval.points, ...)
```

Arguments

object	an object of class "MclustDR" resulting from a call to MclustDR .
dim	the dimensions of the reduced subspace used for prediction.
newdata	a data frame or matrix giving the data. If missing the data obtained from the call to MclustDR are used.
eval.points	a data frame or matrix giving the data projected on the reduced subspace. If provided newdata is not used.
...	further arguments passed to or from other methods.

Value

Returns a list of with the following components:

dir	a matrix containing the data projected onto the dim dimensions of the reduced subspace.
density	densities from mixture model for each data point.
z	a matrix whose $[i,k]$ th entry is the probability that observation i in newdata belongs to the k th class.
uncertainty	The uncertainty associated with the classification.
classification	A vector of values giving the MAP classification.

Author(s)

Luca Scrucca

References

Scrucca, L. (2010) Dimension reduction for model-based clustering. *Statistics and Computing*, 20(4), pp. 471-484.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also[MclustDR](#).**Examples**

```
mod = Mclust(iris[,1:4])
dr = MclustDR(mod)
pred = predict(dr)
str(pred)

data(banknote)
mod = MclustDA(banknote[,2:7], banknote$Status)
dr = MclustDR(mod)
pred = predict(dr)
str(pred)
```

print.clustCombi	<i>Displays Combined Clusterings Results</i>
------------------	--

Description

Displays the Gaussian mixture model and number of components selected by Mclust/BIC and the components proportions and means of the fitted corresponding distribution. Then, informations about the combining steps.

Usage

```
## S3 method for class 'clustCombi'
print(x, ...)
```

Arguments

x	An object of class clustCombi. Typically an output from the clustCombi function.
...	additional arguments.

Author(s)

J.-P. Baudry, A. E. Raftery, L. Scrucca

References

J.-P. Baudry, A. E. Raftery, G. Celeux, K. Lo and R. Gottardo (2010). Combining mixture components for clustering. *Journal of Computational and Graphical Statistics*, 19(2):332-353.

See Also[clustCombi](#)

Examples

```
## Not run:
data(Baudry_etal_2010_JCGS_examples)

## 2D Example
output <- clustCombi(ex4.1)
output

## End(Not run)
```

priorControl *Conjugate Prior for Gaussian Mixtures.*

Description

Specify a conjugate prior for Gaussian mixtures.

Usage

```
priorControl(functionName = "defaultPrior", ...)
```

Arguments

functionName	The name of the function specifying the conjugate prior. The default function is defaultPrior, which can be used a template for alternative specification.
...	Optional named arguments to the function specified in functionName together with their values.

Details

priorControl is used to specify a conjugate prior for EM within *MCLUST*.

Value

A list with the function name as the first component. The remaining components (if any) consist of a list of arguments to the function with assigned values.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley and A. E. Raftery (2005). Bayesian regularization for normal mixture estimation and model-based clustering. Technical Report, Department of Statistics, University of Washington.
- C. Fraley and A. E. Raftery (2007). Bayesian regularization for normal mixture estimation and model-based clustering. *Journal of Classification* 24:155-181.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). *mclust* Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mclustBIC](#), [me](#), [mstep](#), [defaultPrior](#)

Examples

```
# default prior
irisBIC <- mclustBIC(iris[,-5], prior = priorControl())
summary(irisBIC, iris[,-5])

# no prior on the mean; default prior on variance
irisBIC <- mclustBIC(iris[,-5], prior = priorControl(shrinkage = 0))
summary(irisBIC, iris[,-5])
```

randProj	<i>Random projections of multidimensional data modeled by an MVN mixture.</i>
----------	---

Description

Plots random projections given multidimensional data and parameters of an MVN mixture model for the data.

Usage

```
randProj(data, seeds=0, parameters=NULL, z=NULL,
          classification=NULL, truth=NULL, uncertainty=NULL,
          what = c("classification", "errors", "uncertainty"),
          quantiles = c(0.75, 0.95), symbols=NULL, colors=NULL, scale = FALSE,
          xlim=NULL, ylim=NULL, CEX = 1, PCH = ".", identify = FALSE, ...)
```

Arguments

data	A numeric matrix or data frame of observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
seeds	A vector of integer seeds for random number generation. Elements should be in the range 0:1000. Each seed should produce a different projection.
parameters	A named list giving the parameters of an <i>MCLUST</i> model, used to produce superimposing ellipses on the plot. The relevant components are as follows: <ul style="list-style-type: none"> mean The mean for each component. If there is more than one component, this is a matrix whose <i>k</i>th column is the mean of the <i>k</i>th component of the mixture model.

	variance	A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for <code>mclustVariance</code> for details.
z		A matrix in which the $[i,k]$ th entry gives the probability of observation i belonging to the k th class. Used to compute classification and uncertainty if those arguments aren't available.
classification		A numeric or character vector representing a classification of observations (rows) of data. If present argument z will be ignored.
truth		A numeric or character vector giving a known classification of each data point. If <code>classification</code> or z is also present, this is used for displaying classification errors.
uncertainty		A numeric vector of values in $(0,1)$ giving the uncertainty of each data point. If present argument z will be ignored.
what		Choose from one of the following three options: "classification" (default), "errors", "uncertainty".
quantiles		A vector of length 2 giving quantiles used in plotting uncertainty. The smallest symbols correspond to the smallest quantile (lowest uncertainty), medium-sized (open) symbols to points falling between the given quantiles, and large (filled) symbols to those in the largest quantile (highest uncertainty). The default is $(0.75,0.95)$.
symbols		Either an integer or character vector assigning a plotting symbol to each unique class in <code>classification</code> . Elements in <code>colors</code> correspond to classes in order of appearance in the sequence of observations (the order used by the function <code>unique</code>). The default is given by <code>mclust.options("classPlotSymbols")</code> .
colors		Either an integer or character vector assigning a color to each unique class in <code>classification</code> . Elements in <code>colors</code> correspond to classes in order of appearance in the sequence of observations (the order used by the function <code>unique</code>). The default is given by <code>mclust.options("classPlotColors")</code> .
scale		A logical variable indicating whether or not the two chosen dimensions should be plotted on the same scale, and thus preserve the shape of the distribution. Default: <code>scale=FALSE</code>
xlim, ylim		Arguments specifying bounds for the ordinate, abscissa of the plot. This may be useful for when comparing plots.
CEX		An argument specifying the size of the plotting symbols. The default value is 1.
PCH		An argument specifying the symbol to be used when a classification has not been specified for the data. The default value is a small dot ".".
identify		A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.
...		Other graphics parameters.

Side Effects

A plot showing a random two-dimensional projection of the data, together with the location of the mixture components, classification, uncertainty, and/or classification errors.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[clPairs](#), [coordProj](#), [mclust2Dplot](#), [mclust.options](#)

Examples

```
est <- meVVV(iris[,-5], unmap(iris[,5]))

## Not run:
par(pty = "s", mfrow = c(1,1))
randProj(iris[,-5], seeds=1:3, parameters = est$parameters, z = est$z,
         what = "classification", identify = TRUE)
randProj(iris[,-5], seeds=1:3, parameters = est$parameters, z = est$z,
         truth = iris[,5], what = "errors", identify = TRUE)
randProj(iris[,-5], seeds=1:3, parameters = est$parameters, z = est$z,
         what = "uncertainty", identify = TRUE)

## End(Not run)
```

sigma2decomp

Convert mixture component covariances to decomposition form.

Description

Converts a set of covariance matrices from representation as a 3-D array to a parameterization by eigenvalue decomposition.

Usage

```
sigma2decomp(sigma, G=NULL, tol=NULL, ...)
```

Arguments

sigma	Either a 3-D array whose $[,k]$ th component is the covariance matrix for the k th component in an MVN mixture model, or a single covariance matrix in the case that all components have the same covariance.
G	The number of components in the mixture. When sigma is a 3-D array, the number of components can be inferred from its dimensions.
tol	Tolerance for determining whether or not the covariances have equal volume, shape, and or orientation. The default is the square root of the relative machine precision, $\sqrt{.Machine$double.eps}$, which is about $1.e-8$.
...	Catches unused arguments from an indirect or list call via <code>do.call</code> .

Value

The covariance matrices for the mixture components in decomposition form, including the following components:

modelName	A character string indicating the inferred model. The help file for mclustModelNames describes the available models.
d	The dimension of the data.
G	The number of components in the mixture model.
scale	Either a G -vector giving the scale of the covariance (the d th root of its determinant) for each component in the mixture model, or a single numeric value if the scale is the same for each component.
shape	Either a G by d matrix in which the k th column is the shape of the covariance matrix (normalized to have determinant 1) for the k th component, or a d -vector giving a common shape for all components.
orientation	Either a d by d by G array whose $[, , k]$ th entry is the orthonormal matrix whose columns are the eigenvectors of the covariance matrix of the k th component, or a d by d orthonormal matrix if the mixture components have a common orientation. The <code>orientation</code> component of <code>decomp</code> can be omitted in spherical and diagonal models, for which the principal components are parallel to the coordinate axes so that the orientation matrix is the identity.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[decomp2sigma](#)

Examples

```
meEst <- meEEE(iris[,-5], unmap(iris[,5]))
names(meEst$parameters$variance)
meEst$parameters$variance$Sigma

sigma2decomp(meEst$parameters$variance$Sigma, G = length(unique(iris[,5])))
```

 sim

Simulate from Parameterized MVN Mixture Models

Description

Simulate data from parameterized MVN mixture models.

Usage

```
sim(modelName, parameters, n, seed = NULL, ...)
```

Arguments

modelName	A character string indicating the model. The help file for mclustModelNames describes the available models.
parameters	A list with the following components: <ul style="list-style-type: none"> pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If missing, equal proportions are assumed. mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
n	An integer specifying the number of data points to be simulated.
seed	An optional integer argument to <code>set.seed</code> for reproducible random class assignment. By default the current seed will be used. Reproducibility can also be achieved by calling <code>set.seed</code> before calling <code>sim</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Details

This function can be used with an indirect or list call using `do.call`, allowing the output of e.g. `mstep`, `em`, `me`, `Mclust` to be passed directly without the need to specify individual parameters as arguments.

Value

A matrix in which first column is the classification and the remaining columns are the n observations simulated from the specified MVN mixture model.

Attributes: "modelName" A character string indicating the variance model used for the simulation.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[simE](#), ..., [simVVV](#), [Mclust](#), [mstep](#), [do.call](#)

Examples

```
irisBIC <- mclustBIC(iris[,-5])
irisModel <- mclustModel(iris[,-5], irisBIC)
names(irisModel)
irisSim <- sim(modelName = irisModel$modelName,
              parameters = irisModel$parameters,
              n = nrow(iris))

## Not run:
do.call("sim", irisModel) # alternative call

## End(Not run)

par(pty = "s", mfrow = c(1,2))

dimnames(irisSim) <- list(NULL, c("dummy", (dimnames(iris)[[2]])[-5]))

dimens <- c(1,2)
lim1 <- apply(iris[,dimens],2,range)
lim2 <- apply(irisSim[,dimens+1],2,range)
lims <- apply(rbind(lim1,lim2),2,range)
xlim <- lims[,1]
ylim <- lims[,2]

coordProj(iris[,-5], parameters=irisModel$parameters,
          classification=map(irisModel$z),
          dimens=dimens, xlim=xlim, ylim=ylim)

coordProj(iris[,-5], parameters=irisModel$parameters,
          classification=map(irisModel$z), truth = irisSim[,-1],
          dimens=dimens, xlim=xlim, ylim=ylim)

irisModel3 <- mclustModel(iris[,-5], irisBIC, G=3)
irisSim3 <- sim(modelName = irisModel3$modelName,
              parameters = irisModel3$parameters, n = 500, seed = 1)

## Not run:
irisModel3$n <- NULL
irisSim3 <- do.call("sim",c(list(n=500,seed=1),irisModel3)) # alternative call
```

```
## End(Not run)
clPairs(irisSim3[,-1], cl = irisSim3[,1])
```

simE

Simulate from a Parameterized MVN Mixture Model

Description

Simulate data from a parameterized MVN mixture model.

Usage

```
simE(parameters, n, seed = NULL, ...)
simV(parameters, n, seed = NULL, ...)
simEII(parameters, n, seed = NULL, ...)
simVII(parameters, n, seed = NULL, ...)
simEEI(parameters, n, seed = NULL, ...)
simVEI(parameters, n, seed = NULL, ...)
simEVI(parameters, n, seed = NULL, ...)
simVVI(parameters, n, seed = NULL, ...)
simEEE(parameters, n, seed = NULL, ...)
simEEV(parameters, n, seed = NULL, ...)
simVEV(parameters, n, seed = NULL, ...)
simVVV(parameters, n, seed = NULL, ...)
```

Arguments

parameters	A list with the following components: <ul style="list-style-type: none"> pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If missing, equal proportions are assumed. mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
n	An integer specifying the number of data points to be simulated.
seed	An optional integer argument to set <code>seed</code> for reproducible random class assignment. By default the current seed will be used. Reproducibility can also be achieved by calling <code>set.seed</code> before calling <code>sim</code> .
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Details

This function can be used with an indirect or list call using `do.call`, allowing the output of e.g. `mstep`, `em.me`, `Mclust`, to be passed directly without the need to specify individual parameters as arguments.

Value

A matrix in which first column is the classification and the remaining columns are the n observations simulated from the specified MVN mixture model.

Attributes: "modelName" A character string indicating the variance model used for the simulation.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[sim](#), [Mclust](#), [mstepE](#), [do.call](#)

Examples

```
d <- 2
G <- 2
scale <- 1
shape <- c(1, 9)

O1 <- diag(2)
O2 <- diag(2)[,c(2,1)]
O <- array(cbind(O1,O2), c(2, 2, 2))
O

variance <- list(d= d, G = G, scale = scale, shape = shape, orientation = 0)
mu <- matrix(0, d, G) ## center at the origin
simdat <- simEEV( n = 200,
                 parameters = list(pro=c(1,1),mean=mu,variance=variance),
                 seed = NULL)

c1 <- simdat[,1]

## Not run:
sigma <- array(apply(0, 3, function(x,y) crossprod(x*y),
                    y = sqrt(scale*shape)), c(2,2,2))
paramList <- list(mu = mu, sigma = sigma)
coordProj( simdat, paramList = paramList, classification = c1)

## End(Not run)
```

summary.Mclust	<i>Summarizing Gaussian Finite Mixture Model Fits</i>
----------------	---

Description

Summary method for class "Mclust".

Usage

```
## S3 method for class 'Mclust'  
summary(object, parameters = FALSE, classification = FALSE, ...)  
## S3 method for class 'summary.Mclust'  
print(x, digits = getOption("digits"), ...)
```

Arguments

object	An object of class "Mclust" resulting of a call to Mclust or densityMclust .
x	An object of class "summary.Mclust", usually, a result of a call to <code>summary.Mclust</code> .
parameters	Logical; if TRUE, the parameters of mixture components are printed.
classification	Logical; if TRUE, the MAP classification/clustering of observations is printed.
digits	The number of significant digits to use when printing.
...	Further arguments passed to or from other methods.

Author(s)

Luca Scrucca

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[Mclust](#), [densityMclust](#).

Examples

```
mod1 = Mclust(iris[,1:4])  
summary(mod1)  
summary(mod1, parameters = TRUE, classification = TRUE)  
  
mod2 = Mclust(iris[,1:4], G = 1)
```

```
summary(mod2, parameters = TRUE, classification = TRUE)

mod3 = Mclust(iris[,1:4], prior = priorControl())
summary(mod3)

mod4 = Mclust(iris[,1:4], prior = priorControl(functionName="defaultPrior", shrinkage=0.1))
summary(mod4, parameters = TRUE, classification = TRUE)
```

summary.mclustBIC *Summary Function for model-based clustering.*

Description

Optimal model characteristics and classification for model-based clustering via mclustBIC.

Usage

```
## S3 method for class 'mclustBIC'
summary(object, data, G, modelNames, ...)
```

Arguments

object	An "mclustBIC" object, which is the result of applying mclustBIC to data.
data	The matrix or vector of observations used to generate 'object'.
G	A vector of integers giving the numbers of mixture components (clusters) from which the best model according to BIC will be selected (as .character(G) must be a subset of the row names of object). The default is to select the best model for all numbers of mixture components used to obtain object.
modelNames	A vector of integers giving the model parameterizations from which the best model according to BIC will be selected (as .character(model) must be a subset of the column names of object). The default is to select the best model for parameterizations used to obtain object.
...	Not used. For generic/method consistency.

Value

A list giving the optimal (according to BIC) parameters, conditional probabilities z , and loglikelihood, together with the associated classification and its uncertainty.

The details of the output components are as follows:

modelName	A character string denoting the model corresponding to the optimal BIC.
n	The number of observations in the data.
d	The dimension of the data.
G	The number of mixture components in the model corresponding to the optimal BIC.

bic	The optimal BIC value.
loglik	The loglikelihood corresponding to the optimal BIC.
parameters	A list with the following components: <ul style="list-style-type: none"> pro A vector whose kth component is the mixing proportion for the kth component of the mixture model. If missing, equal proportions are assumed. mean The mean for each component. If there is more than one component, this is a matrix whose kth column is the mean of the kth component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
z	A matrix whose $[i,k]$ th entry is the probability that observation i in the data belongs to the k th class.
classification	map(z): The classification corresponding to z.
uncertainty	The uncertainty associated with the classification.
Attributes:	<ul style="list-style-type: none"> "bestBICvalues" Some of the best bic values for the analysis. "prior" The prior as specified in the input. "control" The control parameters for EM as specified in the input. "initialization" The parameters used to initial EM for computing the maximum likelihood values used to obtain the BIC.

References

- C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.
- C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mclustBIC](#) [mclustModel](#)

Examples

```
irisBIC <- mclustBIC(iris[,-5])
summary(irisBIC, iris[,-5])
summary(irisBIC, iris[,-5], G = 1:6, modelNames = c("VII", "VI", "VVV"))
```

summary.MclustDA	<i>Summarizing discriminant analysis based on Gaussian finite mixture modeling.</i>
------------------	---

Description

Summary method for class "MclustDA".

Usage

```
## S3 method for class 'MclustDA'
summary(object, parameters = FALSE, newdata, newclass, ...)
## S3 method for class 'summary.MclustDA'
print(x, digits = getOption("digits"), ...)
```

Arguments

object	An object of class "MclustDA" resulting from a call to MclustDA .
x	An object of class "summary.MclustDA", usually, a result of a call to <code>summary.MclustDA</code> .
parameters	Logical; if TRUE, the parameters of mixture components are printed.
newdata	A data frame or matrix giving the test data.
newclass	A vector giving the class labels for the observations in the test data.
digits	The number of significant digits to use when printing.
...	Further arguments passed to or from other methods.

Value

The function `summary.MclustDA` computes and returns a list of summary statistics of the estimated MclustDA or EDDA model for classification.

Author(s)

Luca Scrucca

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611:631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[MclustDA](#), [plot.MclustDA](#).

Examples

```
mod = MclustDA(data = iris[,1:4], class = iris$Species)
summary(mod)
summary(mod, parameters = TRUE)
```

summary.MclustDR	<i>Summarizing dimension reduction method for model-based clustering and classification</i>
------------------	---

Description

Summary method for class "MclustDR".

Usage

```
## S3 method for class 'MclustDR'
summary(object, numdir, std = FALSE, ...)
## S3 method for class 'summary.MclustDR'
print(x, digits = max(5, getOption("digits") - 3), ...)
```

Arguments

object	An object of class "MclustDR" resulting from a call to MclustDR .
x	An object of class "summary.MclustDR", usually, a result of a call to <code>summary.MclustDR</code> .
numdir	An integer providing the number of basis directions to be printed.
std	if TRUE the coefficients basis are scaled such that all predictors have unit standard deviation.
digits	The number of significant digits to use when printing.
...	Further arguments passed to or from other methods.

Author(s)

Luca Scrucca

References

Scrucca, L. (2010) Dimension reduction for model-based clustering. *Statistics and Computing*, 20(4), pp. 471-484.

See Also

[MclustDR](#), [plot.MclustDR](#)

surfacePlot	<i>Density or uncertainty surface for bivariate mixtures.</i>
-------------	---

Description

Plots a density or uncertainty surface given bivariate data and parameters of an MVN mixture model for the data.

Usage

```
surfacePlot(data, parameters,
            type = c("contour", "image", "persp"),
            what = c("density", "uncertainty"),
            transformation = c("none", "log", "sqrt"),
            grid = 50, nlevels = 11, levels = NULL, col = grey(0.6),
            xlim = NULL, ylim = NULL, xlab = NULL, ylab = NULL,
            scale = FALSE, identify = FALSE, swapAxes = FALSE,
            verbose = FALSE, ...)
```

Arguments

data	A matrix, or data frame of bivariate observations. Categorical variables are not allowed. If a matrix or data frame, rows correspond to observations and columns correspond to variables.
parameters	A named list giving the parameters of an <i>MCLUS</i> T model, used to produce superimposing ellipses on the plot. The relevant components are as follows: mean The mean for each component. If there is more than one component, this is a matrix whose <i>k</i> th column is the mean of the <i>k</i> th component of the mixture model. variance A list of variance parameters for the model. The components of this list depend on the model specification. See the help file for mclustVariance for details.
type	Choose from one of the following three options: "contour" (default), "image", "persp" indicating the plot type.
what	Choose from one of the following options: "density" (default), "uncertainty" indicating what to plot.
transformation	Choose from one of the following three options: "none" (default), "log", "sqrt" indicating a transformation to be applied before plotting.
grid	The number of grid points (evenly spaced on each axis). The mixture density and uncertainty is computed at <code>grid × grid</code> points to produce the surface plot. Default: 50.
nlevels	The number of levels to use for a contour plot. Default: 11.
levels	A vector of levels at which to draw the lines in a contour plot.
col	The color to be used for drawing contour lines.

xlim, ylim	Optional argument specifying bounds for the ordinate, abscissa of the plot. This may be useful for when comparing plots.
xlab, ylab	Optional argument specifying labels for the x-axis and y-axis.
scale	A logical variable indicating whether or not the two dimensions should be plotted on the same scale, and thus preserve the shape of the distribution. The default is not to scale.
identify	A logical variable indicating whether or not to add a title to the plot identifying the dimensions used.
swapAxes	A logical variable indicating whether or not the axes should be swapped for the plot.
verbose	A logical variable telling whether or not to print an indication that the function is in the process of computing values at the grid points, which typically takes some time to complete.
...	Other graphics parameters.

Value

An invisible list with components x, y, and z in which x and y are the values used to define the grid and z is the transformed density or uncertainty at the grid points.

Side Effects

A plots showing (a transformation of) the density or uncertainty for the given mixture model and data.

Details

For an image plot, a color scheme may need to be selected on the display device in order to view the plot.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mclust2Dplot](#)

Examples

```
faithfulModel <- mclustModel(faithful,mclustBIC(faithful))
surfacePlot(faithful, parameters = faithfulModel$parameters,
            type = "contour", what = "density", transformation = "none",
            drawlabels = FALSE)
```

`uncerPlot`*Uncertainty Plot for Model-Based Clustering*

Description

Displays the uncertainty in converting a conditional probability from EM to a classification in model-based clustering.

Usage

```
uncerPlot(z, truth, ...)
```

Arguments

<code>z</code>	A matrix whose $[i,k]$ th entry is the conditional probability of the i th observation belonging to the k th component of the mixture.
<code>truth</code>	A numeric or character vector giving the true classification of the data.
<code>...</code>	Provided to allow lists with elements other than the arguments can be passed in indirect or list calls with <code>do.call</code> .

Details

When `truth` is provided and the number of classes is compatible with `z`, the function `compareClass` is used to find best correspondence between classes in `truth` and `z`.

Value

A plot of the uncertainty profile of the data, with uncertainties in increasing order of magnitude. If `truth` is supplied and the number of classes is the same as the number of columns of `z`, the uncertainty of the misclassified data is marked by vertical lines on the plot.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). `mclust` Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[mclustBIC](#), [em](#), [me](#), [mapClass](#)

Examples

```
irisBIC <- mclustBIC(iris[,-5])
irisModel3 <- mclustModel(iris[,-5], irisBIC, G = 3)

uncerPlot(z = irisModel3$z)

uncerPlot(z = irisModel3$z, truth = iris[,5])
```

unmap

*Indicator Variables given Classification***Description**

Converts a classification into a matrix of indicator variables.

Usage

```
unmap(classification, groups=NULL, noise=NULL, ...)
```

Arguments

classification	A numeric or character vector. Typically the distinct entries of this vector would represent a classification of observations in a data set.
groups	A numeric or character vector indicating the groups from which classification is drawn. If not supplied, the default is to assumed to be the unique entries of classification.
noise	A single numeric or character value used to indicate the value of groups corresponding to noise.
...	Catches unused arguments in indirect or list calls via <code>do.call</code> .

Value

An n by m matrix of $(0,1)$ indicator variables, where n is the length of classification and m is the number of unique values or symbols in classification. Columns are labeled by the unique values in classification, and the $[i,j]$ th entry is 1 if `classification[i]` is the j th unique value or symbol in sorted order classification. If a noise value of symbol is designated, the corresponding indicator variables are relocated to the last column of the matrix.

References

C. Fraley and A. E. Raftery (2002). Model-based clustering, discriminant analysis, and density estimation. *Journal of the American Statistical Association* 97:611-631.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

See Also

[map](#), [estep](#), [me](#)

Examples

```
z <- unmap(iris[,5])
z[1:5, ]

emEst <- me(modelName = "VVV", data = iris[,-5], z = z)
emEst$z[1:5,]

map(emEst$z)
```

wreath

Data Simulated from a 14-Component Mixture

Description

A dataset consisting of 1000 observations drawn from a 14-component normal mixture in which the covariances of the components have the same size and shape but differ in orientation.

Usage

```
data(wreath)
```

References

C. Fraley, A. E. Raftery and R. Wehrens (2005). Incremental model-based clustering for large datasets with small clusters. *Journal of Computational and Graphical Statistics* 14:1:18.

C. Fraley, A. E. Raftery, T. B. Murphy and L. Scrucca (2012). mclust Version 4 for R: Normal Mixture Modeling for Model-Based Clustering, Classification, and Density Estimation. Technical Report No. 597, Department of Statistics, University of Washington.

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