Package 'RECA'

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Type Package								
Title Relevant Component Analysis for Supervised Distance Metric Learning								
Version 1.7								
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Description Relevant Component Analysis (RCA) tries to find a linear transformation of the feature space such that the effect of irrelevant variability is reduced in the transformed space.								
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<pre>URL https://nanx.me/RECA/, https://github.com/nanxstats/RECA</pre>								
BugReports https://github.com/nanxstats/RECA/issues								
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Description

rca performs relevant component analysis (RCA) for the given data. It takes a data set and a set of positive constraints as arguments and returns a linear transformation of the data space into better representation, alternatively, a Mahalanobis metric over the data space.

The new representation is known to be optimal in an information theoretic sense under a constraint of keeping equivalent data points close to each other.

Usage

rca(x, chunks, useD = NULL)

Arguments

x	n * d matrix or data frame of original data.
chunks	a vector of size N describing the chunklets: -1 in the i-th place says that point i does not belong to any chunklet; integer j in place i says that point i belongs to chunklet j; The chunklets indexes should be 1:number-of-chunklets.
useD	optional. When not given, RCA is done in the original dimension and B is full rank. When useD is given, RCA is preceded by constraints based LDA which reduces the dimension to useD. B in this case is of rank useD.

Details

The three returned objects are just different forms of the same output. If one is interested in a Mahalanobis metric over the original data space, the first argument is all she/he needs. If a transformation into another space (where one can use the Euclidean metric) is preferred, the second returned argument is sufficient. Using A and B are equivalent in the following sense:

if $y_1 = A * x_1$, $y_2 = A * y_2$ then

 $(x^2 - x^1)^T * B * (x^2 - x^1) = (y^2 - y^1)^T * (y^2 - y^1)$

Value

A list of the RCA results:

- B: The RCA suggested Mahalanobis matrix. Distances between data points x1, x2 should be computed by (x2 x1)^T * B * (x2 x1)
- RCA: The RCA suggested transformation of the data. The data should be transformed by RCA * data
- newX: The data after the RCA transformation. newX = data * RCA

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Note

Note that any different sets of instances (chunklets), e.g. {1, 3, 7} and {4, 6}, might belong to the same class and might belong to different classes.

Author(s)

Nan Xiao <https://nanx.me>

References

Aharon Bar-Hillel, Tomer Hertz, Noam Shental, and Daphna Weinshall (2003). Learning Distance Functions using Equivalence Relations. *Proceedings of 20th International Conference on Machine Learning (ICML2003)*

Examples

```
library("MASS") # generate synthetic multivariate normal data
set.seed(42)
k <- 100L # sample size of each class
n <- 3L # specify how many classes</pre>
N <- k * n # total sample size
x1 <- mvrnorm(k, mu = c(-16, 8), matrix(c(15, 1, 2, 10), ncol = 2))
x2 <- mvrnorm(k, mu = c(0, 0), matrix(c(15, 1, 2, 10), ncol = 2))</pre>
x3 <- mvrnorm(k, mu = c(16, -8), matrix(c(15, 1, 2, 10), ncol = 2))
x <- as.data.frame(rbind(x1, x2, x3)) # predictors</pre>
y <- gl(n, k) # response</pre>
# fully labeled data set with 3 classes
# need to use a line in 2D to classify
plot(x[, 1L], x[, 2L],
  bg = c("#E41A1C", "#377EB8", "#4DAF4A")[y],
  pch = rep(c(22, 21, 25), each = k)
)
abline(a = -10, b = 1, lty = 2)
abline(a = 12, b = 1, lty = 2)
# generate synthetic chunklets
chunks <- vector("list", 300)</pre>
for (i in 1:100) chunks[[i]] <- sample(1L:100L, 10L)</pre>
for (i in 101:200) chunks[[i]] <- sample(101L:200L, 10L)</pre>
for (i in 201:300) chunks[[i]] <- sample(201L:300L, 10L)</pre>
chks <- x[unlist(chunks), ]</pre>
# make "chunklet" vector to feed the chunks argument
chunksvec <- rep(-1L, nrow(x))</pre>
for (i in 1L:length(chunks)) {
  for (j in 1L:length(chunks[[i]])) {
    chunksvec[chunks[[i]][j]] <- i</pre>
  }
}
```

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```
# relevant component analysis
rcs <- rca(x, chunksvec)</pre>
# learned transformation of the data
rcs$RCA
# learned Mahalanobis distance metric
rcs$B
# whitening transformation applied to the chunklets
chkTransformed <- as.matrix(chks) %*% rcs$RCA</pre>
# original data after applying RCA transformation
# easier to classify - using only horizontal lines
xnew <- rcs$newX</pre>
plot(xnew[, 1L], xnew[, 2L],
 bg = c("#E41A1C", "#377EB8", "#4DAF4A")[gl(n, k)],
  pch = c(rep(22, k), rep(21, k), rep(25, k))
)
abline(a = -15, b = 0, lty = 2)
abline(a = 16, b = 0, lty = 2)
```

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