Descriptive measures of multivariate scatter and linear dependence

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Abstract

In this paper we propose two new descriptive measures for multivariate data: the effective variance and the effective dependence. These measures have a direct geometric and statistical interpretation and can be used to compare groups with different number of variables. The contribution of these measures to understanding multivariate data is illustrated by several examples.

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1. Introduction

The trace and the determinant of the covariance matrix of a sample of multivariate data are often used as descriptive measures of multivariate variability. However, these measures cannot be used to compare the variability of sets of variables with different dimensions. The linear dependence between two variables is usually measured by the correlation coefficient, introduced by Galton and Pearson a century ago (see [14] for a brief history of this coefficient and 13 interpretations...
of its value). However, we do not have a simple measure of linear dependence among a set of variables that can be used as a standard descriptive measure in any dimension.

This paper proposes two new descriptive measures for multivariate data: the effective variance and the effective dependence. These measures have a direct geometric and statistical interpretation and can be used to compare groups with different numbers of variables. The paper is organized as follows. In Section 2 we present some conditions that a useful measure of multivariate variability must satisfy. It is shown that neither the trace nor the determinant of the covariance matrix satisfy these conditions and the effective variance is proposed. In Section 3 we extend these conditions to a multivariate measure of linear relationship and the effective dependence is introduced. It is shown that the effective dependence can be used to estimate the number of principal components required to explain 90% of the data variability. Section 4 discusses the sample distributions of these measures. Section 5 illustrates their use in two examples.

2. A measure of multivariate variability

Let $X$ be a $p$-dimensional random variable with finite covariance matrix $\Sigma_X$. We are interested in building a scalar measure of scatter $V(X)$ that summarizes in some optimal way the multivariate variability of the random variable. This measure should be useful for comparing the scatter of random variables of different dimension when they are measured on the same units. With this objective in mind, we want first that this measure of variability depends on the covariance matrix. Thus, we are only taking into account linear relationships between the components of the $X$. Second, given two vectors $X$ and $Y$ with covariance matrices $\Sigma_X$ and $\Sigma_Y$ we define the additional linear variability introduced by $Y$ in the vector $Z' = [X' Y']$ over the variability of $X$ by

$$\Sigma_{Y|X} = \Sigma_Y - \Sigma_{X|X}^{-1} \Sigma_{XY}. \tag{1}$$

Note that $\Sigma_{Y|X}$ is the covariance of the random variable $Y - E(Y) - B(X - E(X))$, where $B = \Sigma_{X|X}^{-1} \Sigma_{XY}$ and will be equal to the covariance of the random variable $Y|X$ only if $E(Y|X)$ is linear on $X$. If the linear variability introduced by $Y$ exceeds the variability already present in $X$, the variability of $Z$ should also be greater than the variability in $X$.

Thus, we establish that a useful scalar measure must satisfy the following properties:

(a) $V(X) = g(\Sigma_X)$. That is, the measure depends only of the covariance matrix.
(b) If $X$ is scalar then $V(X) = \text{var}(X)$.
(c) If $Y = QX$ where $Q$ is an orthogonal matrix, then $V(Y) = V(X)$.
(d) If $Y = BX + C$ where $B$ is a non-singular diagonal matrix and $C$ a vector, then $V(Y) = f(B)V(X)$.
(e) $V(X) = 0$ if and only if $|\Sigma_X| = 0$. 

(f) Let \( Z' = [X'Y'] \) be a random vector of dimension \( p + q \) where \( X \) and \( Y \) are random variables of dimension \( p \) and \( q \), respectively. Let us define the additional variability introduced by \( Y \) with respect to the one of \( X \), by \( V(Y : X) = g(\Sigma_{Y|X}) \), where \( \Sigma_{Y|X} \) is given by (1). Then \( V(Z) \geq V(X) \) if and only if \( V(Y : X) \geq V(X) \) and \( V(Z) \leq V(X) \) if and only if \( V(Y : X) \leq V(X) \).

The two most often used measures to describe scatter about the mean in multivariate data are the total variation, [15], given by \( \text{tr}(\Sigma_X) = \lambda_1 + \lambda_2 + \cdots + \lambda_p \), and the generalized variance, [18], given by \( |\Sigma_X| = \lambda_1 \lambda_2 \cdots \lambda_p \), where \( \lambda_1 \geq \lambda_2 \geq \cdots \geq \lambda_p > 0 \) are the eigenvalues of the covariance matrix \( \Sigma_X \). The former is often used as a measure of variation in principal components analysis and the latter plays an important role in maximum likelihood estimation and in model selection. It is straightforward to check that the total variation satisfies properties (a)–(c) and the generalized variance properties (a)–(e). Neither of them satisfies property (f): including an additional variable \( Y \) in a data set cannot decrease the trace, whereas it is well known that the determinant in dimension \( p - 1 \), \( |\Sigma_{p-1}| \), and the determinant in dimension \( p \), \( |\Sigma_p| \), are related by

\[
|\Sigma_p| = |\Sigma_{p-1}| \sigma_p^2 (1 - R_{p,1 \ldots p-1}^2),
\]

(2)

where \( \sigma_p^2 \) is the variance of the \( p \)th variable and \( R_{p,1 \ldots p-1}^2 \) is the squared multiple correlation coefficient between the variable \( p \) and the variables \( 1, \ldots, p - 1 \). Thus, if we choose the determinant of the covariance matrix as a scalar measure of scatter, we can make \( |\Sigma_p| \) greater or smaller than \( |\Sigma_{p-1}| \) by choosing the units of the \( p \)th variable \( Y \) in such a way that \( V(Y|X) = \sigma_p^2 (1 - R_{p,1 \ldots p-1}^2) \) is greater or smaller than one.

The generalized variance is a measure of the hypervolume that the distribution of the random variables occupies in the space. Even if we standardize all the variables, we cannot compare generalized variances in set of different dimensions because, according to (2), this measure cannot increase by introducing new standardized variables. It is clear that with this hypervolume interpretation we cannot compare sets of different dimensions. An intuitive alternative is to use the average scatter in any direction. We propose the name effective variance, for the measure given by

\[
V_e(X) = |\Sigma_X|^{1/p} = (\lambda_1 \lambda_2 \cdots \lambda_p)^{1/p}
\]

(3)

that is, the geometrical mean of the univariate variances of the principal components of the data. It can also be interpreted as the length of the side of the hypercube whose volume is equal to the determinant of \( \Sigma_p \). Also, we can define the effective standard deviation by

\[
SD_e(X) = \{ V_e(X) \}^{1/2} = |\Sigma_X|^{1/(2p)}.
\]

It is straightforward to check that the effective variance satisfies properties (a)–(e). In order to check property (f) note that,

\[
|\Sigma_Z|^{1/(p+q)} = |\Sigma_X|^{1/(p+q)} |\Sigma_{Y|X}|^{1/(p+q)}
\]

(4)
and, for instance, the condition $|\Sigma_{Y|X}|^{1/q} \geq |\Sigma_X|^{1/p}$ is equivalent to $|\Sigma_{Y|X}|^{1/(p+q)} \geq |\Sigma_X|^{q/(p(p+q))}$ which implies, by using (4), that $|\Sigma_Z|^{1/(p+q)} \geq |\Sigma_X|^{1/p}$.

From the properties of the geometric mean we have that $\lambda_p \leq V_e(X) \leq \frac{1}{p} \sum_{i=1}^{p} \lambda_i$, where $\lambda_p$ is the minimum eigenvalue of $\Sigma_X$.

Remark 1. Condition (f) implies that if we have two independent vectors, $X$ and $Y$, with the same measure of scatter, $V_e(X) = V_e(Y)$, then $V_e(Z) = V_e(X) = V_e(Y)$.

Remark 2. Note that an alternative definition for multivariate scatter is the average total variation, $ATV(X) = (1/p) tr(\Sigma_X)$, which does not satisfy properties (d)–(f). This measure does not take into account the covariance structure.

3. A measure of multivariate linear dependence

The analysis in the previous section suggests a way to build a scalar measure of multivariate linear dependence that summarizes the linear relationships between the variables and can be applied in sets of different dimensions. We are interested in measures that are functions of the correlation matrix of the variables and, as before, we want to take into account linear relationships. We have to specify which properties a measure of dependence, $D(X)$, of a random vector $X$, must have when the dimension of the vector is changed. Suppose that we increase its dimension by adding a new set of random variables $Y$, to form the new vector $Z = [X' \ Y']$. Then the change on the dependence must depend on (i) the correlation matrix of the $Y$ vector and (ii) the correlation between $X$ and $Y$ as measured by the matrix of cross correlations $R_{XY}$. The additional correlation introduced by the $Y$ variables can be measured by

$$R_{Y|X} = R_Y (I - R_Y^{-1} R_{YX} R_X^{-1} R_{XY}),$$

which is the product of the correlation matrix of the $Y$ variables and a correction term that depends on the canonical correlations between the vectors $Y$ and $X$.

Thus, we establish that the dependence measure, $D(X)$ must satisfy the following properties:

(a) $D(X) = g(R_X)$. That is, the measure depends only of the correlation matrix.

(b) If $X$ is scalar then $D(X) = 0$.

(c) If $Y = QX$ where $Q$ is an orthogonal matrix then $D(Y) = D(X)$.

(d) If $Y = BX + C$ where $B$ is a non-singular diagonal matrix and $C$ a vector then $D(Y) = D(X)$.

(e) $0 \leq D(X) \leq 1$, and $D(X) = 1$ if and only if we can find a vector $a \neq 0$ and $b$ such that $a'X + b = 0$. Also $D(X) = 0$ if and only if $\Sigma_X$ is diagonal.
(f) Let $\mathbf{Z}' = [\mathbf{X}' \mathbf{Y}']$ be a random vector of dimension $p + q$ where $\mathbf{X}$ and $\mathbf{Y}$ are random variables of dimension $p$ and $q$, respectively. We define the additional dependence as the additional correlation introduced by $\mathbf{Y}$ by $D(\mathbf{Y} : \mathbf{X}) = g(R_{\mathbf{Y} X})$, where $R_{\mathbf{Y} X}$ is given by (5). Then $D(\mathbf{Z}) \geq D(\mathbf{X})$ if and only if $D(\mathbf{Y} : \mathbf{X}) \geq D(\mathbf{X})$, and $D(\mathbf{Z}) \leq D(\mathbf{X})$ if and only if $D(\mathbf{Y} : \mathbf{X}) \leq D(\mathbf{X})$.

A standard measure of dependence in the bivariate case is $\rho^2$, the squared of the correlation coefficient. In the multivariate case, a possible generalization is $1 - |R_X|$, where $R_X$ is the correlation matrix. This measure satisfies properties (a)–(e), but again it is not appropriate for comparing the dependence structure between datasets with different numbers of variables. An alternative measure is $(1 - |R_X|)^{1/p}$ which has the advantage that for $p = 2$ it is equal to $\rho$, the linear correlation coefficient. However, this definition does not satisfy property (f).

By analogy to the effective variance we define the effective dependence by

$$D_e(\mathbf{X}) = 1 - |R_X|^{1/p}$$

and it is easy to check that it satisfies properties (a)–(e). Property (f) is obtained by noting that as in (4)

$$|R_Z|^{1/(p+q)} = |R_X|^{1/(p+q)}|R_{\mathbf{Y} X}|^{1/(p+q)}$$

and the proof is the same as for the effective variance.

**Remark 3.** Condition (d) implies that the measures will be invariant if we change the sign of any elements of the vector $\mathbf{X}$. This is in agreement with condition (e) which implies that $D(\mathbf{X})$ is always positive.

**Remark 4.** The effective dependence for a bivariate random variable is $1 - \sqrt{1 - \rho^2}$ which is a useful measure of linear relationship. Let $(y, x)$ be the components of the bivariate random vector, and $\sigma^2_{y|x} = \sigma^2 - (1 - \rho^2)$. Then the effective dependence is $(\sigma_y - \sigma_{y|x})/\sigma_y$ and it directly provides the proportion of reduction in the standard deviation of the random variable due to the use of the linear information provided by the regressor. In the next section we will extend this idea for any dimension.

**Remark 5.** An alternative definition for a dependence measure is $1 - |R_p|^{1/(p-1)}$ that in the bivariate case is equal to the squared correlation coefficient. For large $p$ this measure will be very close to the effective dependence but we prefer the exponent $1/p$ for symmetry with respect to the effective variance.

### 3.1. Some properties of the effective dependence

Firstly, the effective dependence represents the average proportion of explained variability among the variables. To see this, note that by repeated use of (4), we can write

$$|R_X| = (1 - R_{p,1\ldots p-1}^2)(1 - R_{p-1,1\ldots p-2}^2) \ldots (1 - R_{2,1}^2).$$


where the $i$th term represents the proportion of unexplained variation in a regression between the $p - i + 1$ variable and the variables $p - i, p - i - 1, \ldots, 1$. As the squared correlation can always be interpreted as $R^2 = 1 - RSS/TSS$, where $RSS$ is the residual sum of squares and $TSS$ the total sum of squares and calling $RSS(i|1\cdots i - 1)$ to the residual sum of squares in the regression of the $i$th variable on the $i - 1, \ldots, 1$ and $TSS(i)$ to the total variability in this regression, we can write

$$|R_X|^{1/p} = \left\{ \frac{RSS(p|p - 1, \ldots, 1) \cdots RSS(2|1)RSS(1)}{TSS(p) \cdots TSS(2)TSS(1)} \right\}^{1/p} = \frac{RSS}{TSS},$$

where $RSS(1) = TSS(1)$ and $\bar{RSS}$ and $\bar{TSS}$ are the geometric means of the residual sum of squares and the total sum of squares of all the regressions. Note that this measure is invariant to any permutation of the variables. Thus, the effective dependence can be written as

$$D_e(X) = 1 - \frac{RSS}{TSS}.$$ 

This interpretation also holds when the set of variables can be partitioned as $Z' = [X'Y']$, where $X$ has dimension $p$ and $Y$ has dimension $q$ and suppose that $p \geq q$. We have

$$D_e(Z) = 1 - \left\{ \left(1 - R_{x1p-1}^2 \right) \cdots \left(1 - R_{x21}^2 \right) \right\}^{1/p+q} \times \left\{ \left(1 - R_{yq1-p-1}^2 \right) \cdots \left(1 - R_{y2q-1}^2 \right) \right\}^{1/p+q} \left\{ \prod_{i=1}^{l} \left(1 - r_i^2 \right) \right\}^{1/p+q},$$

where $l = \min(p, q) = q$ and $r_i^2$ are the canonical correlation coefficients between the two sets of variables. This expression shows that if the two sets are uncorrelated, then $D_e(Z)$ is just the average of the internal dependence. When the two sets are correlated the effective dependence is an average of the internal dependence and the cross dependence as measured by the canonical correlation coefficients.

Note that the effective dependence satisfies the following inequality:

$$\frac{1}{p} \sum_{i=1}^{p} R_{i1\cdots(i-1)}^2 \leq D_e(X) \leq 1,$$

obtained by noting that from (7),

$$1 - |R_X|^{1/p} = 1 - \left[ \prod_{i=1}^{p} \left(1 - R_{i1\cdots(i-1)}^2 \right) \right]^{(1/p)}$$

and by using the properties of the geometric mean. This inequality is satisfied for all permutations of the variables, since if $Y = PX$, where $P$ is a permutation matrix, then $D_e(Y) = D_e(X)$. Note that if $P$ is a permutation matrix then $|P| = \pm 1$ and $|\Sigma_Y| = |P|^2|\Sigma_X| = |\Sigma_X|$ implies that $|R_Y| = |R_X|$. 

Secondly, the effective dependence is a measure of the lack of sphericity of the standardized variables. Anderson [2, p. 427] defines sphericity as

\[ \psi(\Sigma_p) = \frac{|\Sigma_p|^{1/p}}{(1/p)\text{tr}(\Sigma_p)}, \]

and he uses this measure for testing the hypothesis \( H_0 : \Sigma = \sigma^2 I \). If \( \psi = 1 \), then the geometric mean of the eigenvalues is equal to the arithmetic mean and all the variables are uncorrelated, and the shape of the data is a sphere. When \( \psi \) tends to zero, the data moves away from sphericity and when \( \psi = 0 \), we are in a lower dimension, and the ellipsoid is degenerate. For standardized variables \( \psi(R_p) = |R_p|^{1/p} \), and

\[ D_e(X) = 1 - \psi(R_p). \]

Thirdly, when all the off diagonal values of the correlation matrix are equal and the number of variables is large, the effective dependence will converge to this common correlation value.

To illustrate this property, suppose that the correlation matrix of a vector of \( p \) random variables has the simple structure

\[ R_p = \begin{bmatrix} 1 & \rho & \cdots & \rho \\ \rho & 1 & \rho & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ \rho & \rho & \cdots & 1 \end{bmatrix}. \]

Then the coefficient of determination in the regression of any variable with respect to the rest \( R_p^2 \rightarrow \rho \) as \( p \rightarrow \infty \). This result, shown by Mustonen [13], is a consequence of

\[ \lim_{p \to \infty} (1 - R_p^2) = (1 - \rho) \lim_{p \to \infty} \left\{ \frac{1 + (p - 1)\rho}{1 + (p - 2)\rho} \right\} = (1 - \rho). \]

Then, it is easy to show that, for the generalized variance,

\[ \lim_{p \to \infty} (1 - |R_p|) = \lim_{p \to \infty} \left[ 1 - (1 - \rho)^p \left\{ 1 + (p - 1)\rho \right\} \right] = 1 \quad \forall \rho \in (0, 1), \]

whereas for the effective dependence,

\[ \lim_{p \to \infty} D_e(X) = \lim_{p \to \infty} (1 - |R_p|^{1/(p-1)}) = \lim_{p \to \infty} \left[ 1 - (1 - \rho) \left( 1 + (p - 1)\rho \right)^{1/(p-1)} \right] = \rho \quad \forall \rho \in (0, 1), \]

which provides an interesting interpretation of the correlation coefficient as the limiting average proportion to explain variability in this situation.

Finally, the effective dependence can be used to predict the number of principal components required to explain a given proportion of the variability of the data.
One would expect that the larger the global correlation structure the smaller the number of principal components or factors needed to describe the linear properties of the observed data. A useful measure of linear dependence should inherit this property and we will show that the effective dependence is strongly related to the proportion of components needed to summarize the data (see Fig. 1). Suppose that we have a sample of $p$ standardized variables and let $\lambda_i$, $i = 1, \ldots, p$ be the eigenvalues of the correlation matrix of the data. We want to study the relationship between the $D_e$ of the sample and the proportion of components, $h/p$, needed to explain 90% of the total variability. We carried out a simulation study by generating random correlation matrices of dimension $p$ as follows: (1) the eigenvalues of the correlation matrix are drawn from a $Beta(\alpha, \beta)$ distribution, with $\alpha$ and $\beta$ chosen from a grid in the interval $(0, 3)^2$, obtaining 900 pairs of parameters $(\alpha_i, \beta_i)$. (2) The values are normalized so that their sum is $p$. For each fixed value $p$, we generated 900 matrices. This process was performed for $p = 40, 80, \ldots, 440$, so that 9900 correlation matrices were generated in total. For each one of these matrices, we calculate $(\frac{h}{p}) \in [0,1]$ and the $D_e$. We observed that the relation between $(\frac{h}{p})$ and $D_e(X)$ is a sigmoid, but in the interval $D_e(X) \in [0.1,0.9]$ we can approximate it by the linear relation

$$\frac{h}{p} = 0.8230 - 0.492D_e(X)$$

Fig. 1. Relationship between the proportion of the Principal Components which explain 90% of the total variability and the effective dependence in $[0.1,0.9]$. 
with $R^2 = 0.97$ (see Fig. 1). This relationship can be approximated by

$$h = p(0.8 - 0.5D_e(X)).$$  \hfill (9)

To illustrate this result, we present the analysis of Jeffers’ [9] pine pitprops data, taken from Mardia et al. [11, pp. 176–178, 225–227]. This data set has 180 observations of pitprops cut from the Corsican pine tree. The data have 13 variables ($X$) measured on each prop. The effective dependence of these data is $D_e(X) = 0.563$. From Eq. (9) we obtain that $h = 0.519p$ and the estimated number of principal components explaining 90% of the total variability is 6.74. Thus we need 6 or 7 components. The eigenvalues of the correlation matrices are: 4.22, 2.38, 1.88, 1.11, 0.91, 0.82, 0.58, 0.44, 0.35, 0.19, 0.05, 0.04 and 0.04. For the first 6 components, the cumulative variability is 87.1% and if the seventh component is added, it is 91.5%. Therefore more than 90% of the cumulated variability is obtained considering the first 7 components. Jeffers took the first 6 components in his analysis, because of their clear physical interpretation.

4. Sample distributions

The sample distribution of the effective variance can be obtained from existing results on the generalized variance (see [2,12]). The generalized variance is usually estimated by the sample generalized variance, $\text{det}(S_p)$, where $S_p$ is the sample covariance matrix with dimension $p \times p$. In the case of effective variance it is estimated by the $p$th root of the generalized sample variability. The following two lemmas derive the distribution of $(\text{det}(S_p))^{1/p}$ when $S_p$ is computed with a sample of size $N = n + 1$, from the $N_p(\mu, \Sigma_p)$ distribution. In this case $S_p$ follows a Wishart distribution with $n$ degrees of freedom and covariance matrix $(1/n)\Sigma_p$, $W_p(n, (1/n)\Sigma_p)$. The two lemmas characterize the asymptotic distribution and an approximation of the exact distribution by the sample effective variance.

**Lemma 4.1.** Let $S_p$ be a $p \times p$ sample covariance matrix from the $N_p(\mu, \Sigma_p)$ with $n$ degrees of freedom. Then

$$\sqrt{n}(|S_p|^{1/p}/|\Sigma_p|^{1/p} - 1)$$

is asymptotically normally distributed with mean 0 and variance $2/p$.

**Proof.** The asymptotic distribution of the effective variance can be obtained from the asymptotic normality of the generalized variance. Anderson [2], shows that $\sqrt{n}(|S_p|/|\Sigma_p| - 1)$ is asymptotically normal with mean 0 and variance $2p$. Then, applying the $\delta$-method (see [16, p. 118]), for $g(x) = x^{1/p}$, it follows, that $V_e$ is also asymptotically normally distributed, with mean 0 and variance $2/p$. \hfill \Box
Lemma 4.2. The exact distribution for the pth root of $|S_p|/|\Sigma_p|$ is

$$|S_p|^{1/p}/|\Sigma_p|^{1/p} \sim \Gamma\left(\frac{p(n-p)}{2}, \frac{p(n-1)}{2} \left(1 - \frac{(p-1)(p-2)}{2n}\right)^{1/p}\right).$$

Proof. Using the results of Hoel [8] related to the exact distribution for the pth root of $|A_p|/|\Sigma_p|$, we have

$$|A_p|^{1/p}/|\Sigma_p|^{1/p} \sim \Gamma\left(\frac{p(n-p)}{2}, \frac{p}{c}\right),$$

where

$$c = \frac{1}{2} \left(1 - \frac{(p-1)(p-2)}{2n}\right)^{1/p},$$

and $|A_p|$ is $(n-1)^p |S_p|$. Applying the property that, $X \sim \Gamma(\alpha, \beta) \rightarrow dX \sim \Gamma(\alpha, \beta/d)$, then

$$|S_p|^{1/p}/|\Sigma_p|^{1/p} \sim \Gamma\left(\frac{p(n-p)}{2}, \frac{p(n-1)}{2} \left(1 - \frac{(p-1)(p-2)}{2n}\right)^{1/p}\right). \quad \square$$

The exact distribution of $D_e(X)$ can be easily obtained from the exact distribution of $|R_X|$ given in [7]. The asymptotic distribution of $-n \log |R_X|$, under the hypothesis that $R_X = I$, is a $\chi^2$ with $p(p-1)/2$ degrees of freedom (see [3]). Thus, the asymptotic distribution of $npD_e(X)$ is a $\chi^2$ with the same degrees of freedom.

5. Examples

To illustrate the information provided by for the effective variance and the effective dependence in a descriptive analysis of multivariate data, we apply them to two well known sets of data. The first is the Fisher Iris data, originally due to Anderson [1] and analyzed by Fisher [6] in his seminal paper on discriminant analysis. These data correspond to measures of three species of flowers called, Iris Setosa, Iris Versicolor and Iris Virginica. There are 50 specimens of each species and four variables: $Y_1 = \text{sepal length}$, $Y_2 = \text{sepal width}$, $Y_3 = \text{petal length}$ and $Y_4 = \text{petal width}$, all measured in cm.

Fig. 2 shows the scatterplot of the Iris data in the variables $Y_1$ and $Y_4$. The specimens for Setosa are squares, for Versicolor circles and for Virginica triangles. In Fig. 2 two concentric circles centered in the mean of each group are plotted. The circle in solid line shows the observed scatter in the projected data and it has radius $2 \times SD_e(\Sigma_{14}^{(i)})$, where $\Sigma_{14}^{(i)}$ is the covariance matrix of variables $Y_1$ and $Y_4$ in the group $i$. The second circle, in dotted line, shows the real multivariate scatter and it has radius $2 \times SD_e(\Sigma^{(i)})$, where $\Sigma^{(i)}$ is the covariance matrix in the group $i$, for all
variables. The similarity of the two circles indicates that the dispersion in the projected data is similar to the dispersion in the multivariate data. Fig. 2 shows that the circles are similar in the species Setosa, whereas in the two other groups, the multivariate dispersion is slightly inferior than the projected dispersion. If we compare the multivariate dispersion between the three groups, using the dotted circles, small differences in the dispersion between groups are observed.

In Table 1, some scatter measures for each group in the Iris data are shown. The first group of measures correspond to all variables and the second group to the projected data shown in the scatterplot in Fig. 2. The total variability and the generalized variance do not provide a descriptive information to understand the data, and are not appropriate for comparing the variance in sets of different dimensions. The ATV and the new measure $V_c$ provide information over the scatter in each group in units which are comparable in dimensions 4 and 2, corresponding to the multivariate dispersion and in the dispersion in the projected data. The ATV for each group is similar to the ATV for each group in the projected data, but this measure does not take into account the covariance structure of the variables in each group. The fourth row in Table 1 shows the $V_c$ in each group for all variables. If we compare this $V_c$ with the $V_c$ for the groups in the projected data, we can see a clear resemblance in the species Setosa and small differences in the two other species. In the last row of each set of measures, the ratio between $V_c$ and ATV is shown, which is the sphericity. Based on this measure for each group, we can observe that the
sphericity is higher in the projected data than in the original data. Moreover, in the species Versicolor, the sphericity is smaller than in the rest of the groups. This descriptive analysis of Iris data shows differences, in form and scatter, between the covariance matrix in the groups. This conclusion coincides with the result shown by Krzanowski and Radley [10], over the difference in scatter in each species.

To illustrate the information provided by the effective dependence we consider the data on air quality measurements in the New York metropolitan area from May 1, 1973 to September 30, 1973 from Cleveland et al. [4]. Only the \( n = 111 \) complete cases are considered here. This data set is obtained for studying the relationship between the variable Ozone concentration in parts per billion, \( X_1 \); with the variables solar radiation in langleys \( (X_2) \), wind speed in miles/h \( (X_3) \) and temperature in degrees F \( (X_4) \). As the variables are measured in different units, we will study the standardized data. Fig. 3 shows a scatterplot matrix of the standardized Ozone data. In each scatterplot we present three vectors with equal length. The angle between \( X_i \) and \( Z_1 \) shows the effective dependence between the variables \( X_i \) and \( X_j \), in such a way that \( \cos^2(\theta) = D_e((X_i, X_j)) \), whereas the angle between \( X_i \) and \( Z \) shows the effective dependence among all variables, \( (X_1, ..., X_4) \). If the angle between \( Z_1 \) and \( Z \) is small \( D_e((X_i, X_j)) \) for the projected data is similar to \( D_e((X_1, ..., X_4)) \) for the four variables. Fig. 3 shows that in the projections \( (X_1, X_3) \) and \( (X_1, X_4) \) the angle between \( Z \) and \( Z_1 \) is small and we conclude that the linear relationship observed between the projected pairs of variables is similar to the average multivariate relationship. On the other hand, variables \( (X_1, X_2) \), \( (X_2, X_3) \), \( (X_2, X_4) \) and \( (X_3, X_4) \) show a weaker linear relationship than the average dependence in the data set.

The effective dependence for this data set is 0.27. The plot shows that this moderate value is due to the fact that only \( X_1 \) is strongly associated with the other

<table>
<thead>
<tr>
<th>Measures of variability in all variables</th>
<th>Setosa</th>
<th>Versicolor</th>
<th>Virginica</th>
</tr>
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<tbody>
<tr>
<td>( TV(\Sigma^{(i)}) )</td>
<td>0.309</td>
<td>0.624</td>
<td>0.888</td>
</tr>
<tr>
<td>( GV(\Sigma^{(i)}) )</td>
<td>( 2.1 \times 10^{-6} )</td>
<td>( 1.9 \times 10^{-5} )</td>
<td>( 1.3 \times 10^{-4} )</td>
</tr>
<tr>
<td>( ATV(\Sigma^{(i)}) )</td>
<td>0.077</td>
<td>0.156</td>
<td>0.222</td>
</tr>
<tr>
<td>( V_e(\Sigma^{(i)}) )</td>
<td>0.038</td>
<td>0.066</td>
<td>0.107</td>
</tr>
<tr>
<td>( \psi(\Sigma^{(i)}) )</td>
<td>0.493</td>
<td>0.423</td>
<td>0.482</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Measures of variability in projected data ( (Y_1, Y_4) )</th>
<th>Setosa</th>
<th>Versicolor</th>
<th>Virginica</th>
</tr>
</thead>
<tbody>
<tr>
<td>( TV(\Sigma^{(i)}_{14}) )</td>
<td>0.135</td>
<td>0.305</td>
<td>0.480</td>
</tr>
<tr>
<td>( GV(\Sigma^{(i)}_{14}) )</td>
<td>0.001</td>
<td>0.007</td>
<td>0.028</td>
</tr>
<tr>
<td>( ATV(\Sigma^{(i)}_{14}) )</td>
<td>0.068</td>
<td>0.153</td>
<td>0.240</td>
</tr>
<tr>
<td>( V_e(\Sigma^{(i)}_{14}) )</td>
<td>0.036</td>
<td>0.085</td>
<td>0.168</td>
</tr>
<tr>
<td>( \psi(\Sigma^{(i)}_{14}) )</td>
<td>0.529</td>
<td>0.556</td>
<td>0.7</td>
</tr>
</tbody>
</table>
variables, although this relationship is slightly non-linear, (see [5,17]). Table 2 illustrates the average position of the effective dependence with respect to the maximum and the minimum of the correlation and the determination coefficients.

Given the value of the effective dependence and applying the proposed rule (9), the number of principal components required to explain 90% of the variability for this data is, $h = 4(0.8 - 0.5 \times 0.27) = 2.65$. Computing the principal components we obtain that the first two principal components explain 81.3%, whereas the first three explain 93.2%. This is in agreement with the proposed rule.

**Acknowledgments**

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References