

Statistical Models For Data In Compact Groups

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- What is group scale?
 - ..., thaught in an example



- What is group scale?
- Classical instances of group scale.
 Directions, axis, orientations, ...



- What is group scale?
- Classical instances of group scale.
- What is so special about group scale? What is not special?



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- Classical instances of group scale.
- What is so special about group scale?
- Selected methods



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- Outlook



- What is group scale?
- Classical instances of group scale.
- What is so special about group scale?
- Selected methods
- Outlook
- Conclusions



What is group scale?

A statistical problem

We have 3 workers:



and 3 shifts

D D N

D is day shift

N is night shift



possible outcomes:

What is group scale?

A statistical problem

Each week the boss assigns the workers to shifts:

We have 3 workers:



and 3 shifts

D is day shift

N is night shift





possible outcomes:

What is group scale?

A statistical problem

Each week the boss assigns the workers to shifts:

We have 3 workers:



D is day shift

N is night shift



, a disabled, feels discriminated by beeing unequally treated in the assignment to shifts.





What is group scale?

The statistical data

Each week the boss assigns the workers to shifts:





A dataset from the last 11 weeks.



The group S3

Elements:





The group S3



Interpretation of elements:

Startconfigeration:



Elements describe a reordering







=

A group is:

A set of Elements:

with a multiplication:





A group is:

A set of Elements:







A group is:

A set of Elements:





The following predications might or might not be true:

The two day shifts are similar/indistinguishable.

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- Mr. Red and Mr. Green are similar.

The following predications might or might not be true:

- The two day shifts are similar/indistinguishable.
- Mr. Blue has the same qualification as Mr. Green.
- Mr. Red and Mr. Green are similar.
- The assignment of Mr. Red and Mr. Green to shifts is not available due to privacy reasons.



Right equivalence classes

Startconfiguration





Left equivalence classes

Startconfiguration



Types of equivalence classes

We can distinguish 3 types of equivalence classes: Right group quotients:

$$G/S := \{gS : g \in G\}$$

Left group quotient:

$$S \backslash G := \{ Sg : g \in G \}$$

Double group quotients:

$$S\backslash G/T:=\{SgT:g\in G\}$$



Object Orientations





Crystallography, Industrial processes, ...



- Object Orientations
- Spherical/Directional data



paleomagnetic orientation, normals of sedimentations plains, orientation of line dislocations, pole wandering *Books:* Fisher/Lewis/Embleton (1987), Mardia (1972), Watson (1983)



- Object Orientations
- Spherical/Directional data
- Axial data



Normals of schist plains, lineation of rocks, crystallographic c-axis fiber orientation of polymeres, magnetic susceptibility



- Object Orientations
- Spherical/Directional data
- Axial data
- Crystallographic orientations



+ Locations of orientation measurement in a Scanning Electrone Microscope

Used in geology, material sciences, chip production, alluminum industry

Statistics in groups - p.9/20



- Object Orientations
- Spherical/Directional data
- Axial data
- Crystallographic orientations
- Assignments







Examples of symmetry

- Exchangebility of objects and groups
- Axial Rotation symmetry





Examples of symmetry

- Exchangebility of objects and groups
- Axial Rotation symmetry
- Mirror Symmetry





Examples of symmetry

- **Exchangebility of objects and groups**
- **Axial Rotation symmetry**
- **Mirror Symmetry**
- Symmetry of forms and lattices







What is different in group scale?

/ means that a replacement is available in group scale.

No +, only a · no summing, $\sqrt{}$ no expectation, no moments, $\sqrt{}$ no mean, $\sqrt{}$ no variance, $\sqrt{}$ no $y = a + bx + \varepsilon \sqrt{}$

What is different in group scale?

/ means that a replacement is available in group scale.

- ho No +, only a \cdot
- No 0, only a 1
 No $H_0: \mu = 0vs.H_0: \mu \neq 0, \sqrt{100}$ No $E[\varepsilon] = 0 \sqrt{100}$

What is different in group scale?

/ means that a replacement is available in group scale.

- \checkmark No +, only a \cdot
- \checkmark No 0, only a 1
 - No < no cdf, no ranks, no quantiles, no median, no histograms
What is different in group scale?

/ means that a replacement is available in group scale.

- \checkmark No +, only a \cdot
- \checkmark No 0, only a 1
- *●* No <

No euclidean space no undistorted scatterplot, no least squares, no PCA, no PCA, no euclidean/manhattan/Mahalanobis distance, no normal distribution, no characteristic function, no Lesbegue measure

What is different in group scale?

/ means that a replacement is available in group scale.

- \checkmark No +, only a \cdot
- \checkmark No 0, only a 1
- No <
- No euclidean space
- No idea
 - ..., how to work in group scale. $\sqrt{}$



Haar measure and densities

Haar measure η

For compact groups there is one unique probability measure η with forall $g \in GABARDINE$

$$\eta(A) = \eta(gA)$$

 η_G is the uniform distribution on *G*. $d\eta_G$ replaces $d\lambda$







Haar measure and densities

9 Haar measure η

Probability densities

$$P(A) = \int_A f(g) d\eta_G(g)$$

f(g) = multiples of uniform distribution at g





Compact Groups have a (more or less) unique sequence of characteristic representations



 $T_l: G \to \mathbb{R}^{d_l \times d_l}$

(1) (-1) $\begin{pmatrix} -\sin 240 \cos 240 \\ \cos 240 \sin 240 \end{pmatrix}$



Compact Groups have a (more or less) unique sequence of characteristic representations

$$T_l: G \to \mathbb{R}^{d_l \times d_l}$$

Representations are homomorphisms

 $T(g_1g_2) = T(g_1)T(g_2)$



Compact Groups have a (more or less) unique sequence of characteristic representations

$$T_l: G \to \mathbb{R}^{d_l \times d_l}$$

Representations are homomorphisms

Their matrix elements $T_l^{ij}(g)$ span $L^2(\eta_G)$ as orthogonal Hilbert basis.

$$T_l(g) = \begin{pmatrix} T_l^{11}(g) & \cdots & T_l^{1d_l}(g) \\ \vdots & \ddots & \vdots \\ T_l^{d_l 1}(g) & \cdots & T_l^{d_l d_l}(g) \end{pmatrix}$$



Compact Groups have a (more or less) unique sequence of characteristic representations

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Representations are homomorphisms

Their matrix elements $T_l^{ij}(g)$ span $L^2(\eta_G)$ as orthogonal Hilbert basis.

Image span $\left\langle T_l^{ij}(g) \right\rangle$ are the only invariant subspaces of $L^2(\eta_G)$.
Only information given in these subspaces is invariant under group operations.



Using characteristic representaitions, we can define (uncentered/matrix valued) moments.

$$\mu_l := E[T_l(g)]$$



Using characteristic representaitions, we can define (uncentered/matrix valued) moments.

$$\mu_l := E[T_l(g)]$$

 \checkmark μ_l is compatible with group action

$$E[X+c] = E[X] + c \quad \leftrightarrow \quad E[T_l(\sigma g)] = T_l(\sigma)\mu_l$$



Using characteristic representations, we can define (uncentered/matrix valued) moments.

$$\mu_l := E[T_l(g)]$$

- \checkmark μ_l is compatible with group action
- With convolutions μ_l behaves like a classical mean

$$E[X+Y] = E[X] + E[Y] \quad \leftrightarrow \quad \mu_l^{P*Q} = \mu_l^P \mu_l^Q$$



Using characteristic representaitions, we can define (uncentered/matrix valued) moments.

 $\mu_l := E[T_l(g)]$

- \checkmark μ_l is compatible with group action
- With convolutions μ_l behaves like a classical mean
- Image: $(\mu_l)_l$ uniquely defines PIke a sequence of all moments and like the characteristic function.



Using characteristic representaitions, we can define (uncentered/matrix valued) moments.

 $\mu_l := E[T_l(g)]$

- \checkmark μ_l is compatible with group action
- **...** With convolutions μ_l behaves like a classical mean
- ${}_{ }$ $(\mu_l)_l$ uniquely defines P
- (μ_l)_l is a characteristic transform
 Convolution correspond to products like with characteristic functions:

$$(f * g)(x) = f^*(x)g^*(x) \quad \leftrightarrow \quad (\mu_l^{P*Q})_l = (\mu_l^P \mu_l^Q)_l$$



Using characteristic representaitions, we can define (uncentered/matrix valued) moments.

 $\mu_l := E[T_l(g)]$

- \checkmark μ_l is compatible with group action
- With convolutions μ_l behaves like a classical mean
- \checkmark $(\mu_l)_l$ uniquely defines P
- $(\mu_l)_l$ is a characteristic transform
- However $\mu_1 \not\in G$ μ_1 does not replace the mean as a measure of location



Classical example: Skewness Symmetry around the mean implies

$$E[(x - \mu_1)^3] = 0$$





- Classical example: Skewness
- Symmetry in groups scale is subgroup symmetry





- Classical example: Skewness
- Symmetry in groups scale is subgroup symmetry
- Symmetry can be checked by linear conditions on the moments P is (left-)symmetric with respect to a subgroup S if and only if forall l

$$\operatorname{im} \mu_l \perp \operatorname{span}_{s \in S} \operatorname{im} (T_l(s) - T_l(0))$$

Usefull for checking for symmetry:

$$H_0: N_l \mu_l = 0$$
 vs. $H_1: N_l \mu_l \neq 0$

with
$$\operatorname{im} N_l^t = \operatorname{span}_{s \in S} \operatorname{im} (T_l(s) - T_l(0))$$



- Classical example: Skewness
- Symmetry in groups scale is subgroup symmetry
- Symmetry can be checked by linear conditions on the moments
- Symmetric representations $\dot{T}_l(g)$ If *P* is (left-)symmetric with repect to a subgroup S the T_l can be replaced by:

$$\dot{T}_l(g) := A_l T_l(g)$$

With some orthogonal rectangular matrix A_l spanning $\ker N_l$. Usefull for information reduction when a symmetry is part of the Hypothesis.



- Classical example: Skewness
- Symmetry in groups scale is subgroup symmetry
- Symmetry can be checked by linear conditions on the moments
- Symmetric representations $\dot{T}_l(g)$
- Symmetric moments

$$\mu_l^{S} := E[\dot{T}_l(g)] = A_l \mu_l$$

Types of symmetric representations

We can distinguish 3 types of equivalence classes: Right group quotients G/S:

$$\dot{T}_l(g) := T_l(g)A_l^t$$

Left group quotients $S \setminus G$:

$$\dot{T}_l(g) := A_l T_l(g)$$

Double group quotients $S \setminus G/R$:

$$\ddot{T}_l(g) := A_l T_l(g) B_l^t$$



Exchangebility of nondisabled workers

Group S3	T ₀ (g)	T1(g)	$T_2(g)$
	(1)	(1)	$\left(\begin{array}{ccc}\cos 0 & -\sin 0\\\sin 0 & \cos 0\end{array}\right)$
	(1)	(-1)	$\left(\begin{array}{ccc} -\sin 0 & \cos 0 \\ \cos 0 & \sin 0 \end{array}\right)$
	(1)	(1)	(cos120 -sin120 sin120 cos120
	(1)	(-1)	(-sin120 cos120 cos120 sin120
	(1)	(1)	(cos240 -sin240 sin240 cos240
	(1)	(-1)	(-sin240 cos240 cos240 sin240



Exchangebility of nondisabled workers

Startconfiguration





Exchangebility of nondisabled workers $T_0(g)$ $T_1(g)$ $\tilde{T}_2(g)$ S3/S2 $\begin{pmatrix} \cos 0 & -\sin 0 \\ \sin 0 & \cos 0 \end{pmatrix}$, $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ = $\begin{pmatrix} 1 \\ 1 \end{pmatrix}$ (1)() $\left(\begin{array}{ccc} -\sin 0 & \cos 0 \\ \cos 0 & \sin 0 \end{array}\right) \left(\begin{array}{c} 1 \\ 1 \end{array}\right) = \left(\begin{array}{c} 1 \\ 1 \end{array}\right)$ (1) () () (1) $\begin{pmatrix} \cos 120 - \sin 120 \\ \sin 120 & \cos 120 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ () $\begin{pmatrix} -\sin 120 \cos 120 \\ \cos 120 \sin 120 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ (1)() $\begin{pmatrix} \cos 240 - \sin 240 \\ \sin 240 & \cos 240 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ (1) $\begin{pmatrix} -\sin 240 \cos 240 \\ \cos 240 \sin 240 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \end{pmatrix}$ (1) ()



- Exchangebility of nondisabled workers
- H_1 : Exchangebility of day shifts and nondisabled workers
 Startconfiguration





Exchangebility of nondisabled workers

• H_1 : Exchangebility of day shifts and nondisabled workers



$T_0(g)$	T ₁ (g)	$T_2(g)$	
(1)	()	$(1 1) \left(\begin{array}{ccc} \cos 0 & -\sin 0 \\ \sin 0 & \cos 0 \end{array}\right) \left(\begin{array}{c} 1 \\ 1 \end{array}\right)$)=2
(1)	()	$(1 1) \left(\begin{array}{c} -\sin 0 & \cos 0 \\ \cos 0 & \sin 0 \end{array}\right) \left(\begin{array}{c} 1 \\ 1 \end{array}\right)$)=2
(1)	()	$(1 1) \left(\begin{array}{c} \cos 120 - \sin 120 \\ \sin 120 & \cos 120 \end{array}\right) \left(\begin{array}{c} 1 \\ 1 \end{array}\right)$)=-1
(1)	()	$(1 1) \left(\begin{array}{c} -\sin 120 \ \cos 120 \\ \cos 120 \ \sin 120 \end{array} \right) \left(\begin{array}{c} 1 \\ 1 \end{array} \right)$)=-1
(1)	()	$(1 1) \left(\begin{array}{c} \cos 240 - \sin 240 \\ \sin 240 & \cos 240 \end{array}\right) \left(\begin{array}{c} 1 \\ 1 \end{array}\right)$)=-1
(1)	()	$(1 1) \left(\begin{array}{c} -\sin 240 \ \cos 240 \\ \cos 240 \ \sin 240 \end{array}\right) \left(\begin{array}{c} 1 \\ 1 \end{array}\right)$)=-1



- Exchangebility of nondisabled workers
- H_1 : Exchangebility of day shifts and nondisabled workers
- H_0 : Exchangebility of all three Workers





- Exchangebility of nondisabled workers
- H_1 : Exchangebility of day shifts and nondisabled workers
- \blacksquare H_0 : Exchangebility of all three Workers
- Our Testproblem is:

$$\mathbf{H}_0: E[\ddot{T}_2(g)] = 0$$
 VS. $\mathbf{H}_1: E[\ddot{T}_2(g)] \neq 0$

With

 $\overset{:.}{T}_{2}(g) = \begin{cases} 2, & \text{if Mr. Blue is in night shift} \\ -1, & \text{if Mr. Blue is in day shift} \end{cases}$



- Exchangebility of nondisabled workers
- H_1 : Exchangebility of day shifts and nondisabled workers
- \blacksquare H_0 : Exchangebility of all three Workers
- Our Testproblem is:

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With

 $\overset{:.}{T}_{2}(g) = \begin{cases} 2, & \text{if Mr. Blue is in night shift} \\ -1, & \text{if Mr. Blue is in day shift} \end{cases}$

Maybe this is not so surprising, however this was the most simple example.



$$\mathbf{mean}_{T_2}^{::} = \frac{1}{11} \quad \sum_{i=1}^{11} \overset{::}{T_2}(g_i) = 0.9090909$$

The statistical data

possible outcomes:

Each week the boss assigns the workers to shifts:







The test problem

 $\mathbf{H}_0: P(A) = P(\sigma A \tau),$ for all $\sigma \in \operatorname{span} \left\langle \bigcirc \right\rangle$, and for all $\tau \in \left< \bigcirc, \bigcirc \right>$ VS. $\mathbf{H}_1: P(A) = P(\sigma A \tau),$ for all $\sigma \in \operatorname{span} \left\langle \bigcirc \right\rangle$, and for all $\tau \in \langle \bullet \bullet \bullet \rangle$, and $P(\bigcirc) > P(\bigcirc)$



The test problem

$$\mathbf{H}_0: \quad E[\overset{\vdots}{T}_2(g)] = 0, \ P = \mathsf{Uniform}$$
vs.
$$\mathbf{H}_1: \quad E[\overset{\vdots}{T}_2(g)] > 0$$



The test problem

$$\mathbf{H}_0: \quad E[\overset{\vdots}{T}_2(g)] = 0, \ P = \mathsf{Uniform}$$

$$\mathbf{VS.}$$

$$\mathbf{H}_1: \quad E[\overset{\vdots}{T}_2(g)] > 0$$

exact p-value = 0.03863



The test problem

$$\begin{aligned} \mathbf{H}_0 : & E[\overset{\vdots}{T}_2(g)] = 0, \ P = \mathsf{Uniform} \\ \mathsf{vs.} \\ \mathbf{H}_1 : & E[\overset{\vdots}{T}_2(g)] > 0 \end{aligned}$$

- exact p-value = 0.03863
- Result: Mr. Blue gets significantly more night shifts than his comparable colleagues Mr. Green and Mr. Red.

Elements of group scale statistics

Moments / characteristic transform

$$\mu_l = E[T_l]$$

Elements of group scale statistics

- Moments / characteristic transform
- Testproblems based on symmetry

$$\mathbf{H}_0: N_l^S \mu_l(g) = 0 \text{ vs. } \mathbf{H}_1: N_l^S \mu_l(g) \neq 0$$

Elements of group scale statistics

- Moments / characteristic transform
- Testproblems based on symmetry
- Distances based on

$$||T_l(g_1) - T_l(g_2)||$$
- Moments / characteristic transform
- Testproblems based on symmetry
- Distances
- Kernel density estimation based on group convolution, moments and distance



- Moments / characteristic transform
- Testproblems based on symmetry
- Distances
- Kernel density estimation
- Location and spread parameters based on distances



- Moments / characteristic transform
- Testproblems based on symmetry
- Distances
- Kernel density estimation
- Location and spread parameters
- Clusteranalysis based on distances



- Moments / characteristic transform
- Testproblems based on symmetry
- Distances
- Kernel density estimation
- Location and spread parameters
- Clusteranalysis
- Graphics based on group quotients and representations



Full group





Statistics in groups - p.19/20

- Moments / characteristic transform
- Testproblems based on symmetry
- Distances
- Kernel density estimation
- Location and spread parameters
- Clusteranalysis
- Graphics
- Symmetric Beran type exponential families based on Haar measure and $T_l(g)$ as sufficient statistics

$$\frac{dP}{d\eta}(g) = A(\theta) \exp\left(\sum_{l=1}^{L} \operatorname{tr} \theta_l^t \overset{:}{T}_l(g)\right)$$

- Moments / characteristic transform
- Testproblems based on symmetry
- Distances
- Kernel density estimation
- Location and spread parameters
- Clusteranalysis
- Graphics
- Symmetric Beran type exponential families
- Dependence models / group regression based on generalised linear models and exponential families. e.g.

$$\theta_1 = M + \alpha T_1(x)$$



Group scale is substantially different from real and categorial scale.
NO +, NO 0, NO <, NO R^d



- Group scale is substantially different from real and categorial scale.
- Group scale has its own statistical questions.
 ...symmetry, symmetry, symmetry



- Group scale is substantially different from real and categorial scale.
- Group scale has its own statistical questions.
- Group scale has its own statistical methods and models. ...easy to explain in 25 hours



- Group scale is substantially different from real and categorial scale.
- Group scale has its own statistical questions.
- Group scale has its own statistical methods and models.
- Group scale comes in many guises and always as special case.
 ... needing to be recognized.



- Group scale is substantially different from real and categorial scale.
- Group scale has its own statistical questions.
- Group scale has its own statistical methods and models.
- Group scale comes in many guises and always as special case.
- Methods for group scale are also desirable not in generality available.
 - ... especially not in software.



- Group scale is substantially different from real and categorial scale.
- Group scale has its own statistical questions.
- Group scale has its own statistical methods and models.
- Group scale comes in many guises and always as special case.
- Methods for group scale are also desirable not in generality available.

Thank you for your attention