

# Package: rsvddpd (via r-universe)

January 31, 2025

**Type** Package

**Encoding** UTF-8

**Title** Robust Singular Value Decomposition using Density Power Divergence

**Version** 1.0.0

**Date** 2021-10-23

**Description** Computing singular value decomposition with robustness is a challenging task. This package provides an implementation of computing robust SVD using density power divergence ([arXiv:2109.10680](https://arxiv.org/abs/2109.10680)). It combines the idea of robustness and efficiency in estimation based on a tuning parameter. It also provides utility functions to simulate various scenarios to compare performances of different algorithms.

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**Imports** Rcpp (>= 1.0.5), MASS, stats, utils, matrixStats

**LinkingTo** Rcpp, RcppArmadillo

**RoxygenNote** 7.1.1

**Suggests** knitr, rmarkdown, microbenchmark, pcaMethods

**VignetteBuilder** knitr

**URL** <https://github.com/subroy13/rsvddpd>

**BugReports** <https://github.com/subroy13/rsvddpd/issues>

**Repository** <https://subroy13.r-universe.dev>

**RemoteUrl** <https://github.com/subroy13/rsvddpd>

**RemoteRef** HEAD

**RemoteSha** 86685f2ea20c6bbe8b5341a4dcfa6ad2d083b0fc

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AddOutlier	<i>Add outlier to matrix</i>
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### Description

AddOutlier returns a matrix with outliers randomly added to a matrix given certain proportion of contamination

### Usage

```
AddOutlier(X, proportion, value, seed = NULL, method = "element")
```

### Arguments

X	matrix, to which outliers are added
proportion	numeric, proportion of elements, rows or columns to be contaminated. Must be between 0 and 1.
value	numeric, the outlying value to be used for contamination
seed	numeric, a seed to reproduce the randomization behaviour
method	character, must be one of the following: <ul style="list-style-type: none"> <li>• "element" - For contaminating at random positions of the matrix</li> <li>• "row" - For contaminating an entire row of the matrix</li> <li>• "col" - For contaminating an entire column of the matrix</li> </ul>

### Value

A matrix with elements / rows / columns contaminated.

### Note

Due to randomization, it is possible that the none of the entries of the matrix become contaminated. In that case, it is recommended to use different seed value.

### Examples

```
X = matrix(1:20, nrow = 4, ncol = 5)
AddOutlier(X, 0.5, 10, seed = 1234)
```

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cv.alpha	<i>Calculate optimal robustness parameter</i>
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**Description**

cv.alpha returns the optimal robustness parameter

**Usage**

```
cv.alpha(X, alphas = 10)
```

**Arguments**

X	matrix, whose singular value decomposition is required
alphas	numeric vector, vector of robustness parameters to try.

**Value**

A list containing

- The choices of the robust parameters.
- Corresponding cross validation score.
- Best choice of the robustness parameter.

**References**

S. Roy, A. Basu and A. Ghosh (2021), A New Robust Scalable Singular Value Decomposition Algorithm for Video Surveillance Background Modelling <https://arxiv.org/abs/2109.10680>

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rSVDdpd	<i>Robust Singular Value Decomposition using Density Power Divergence</i>
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**Description**

rSVDdpd returns the singular value decomposition of a matrix with robust singular values in presence of outliers

**Usage**

```
rSVDdpd(
  X,
  alpha,
  nd = NA,
  tol = 1e-04,
  eps = 1e-04,
  maxiter = 100L,
  initu = NULL,
  initv = NULL
)
```

**Arguments**

<code>X</code>	matrix, whose singular value decomposition is required
<code>alpha</code>	numeric, robustness parameter between 0 and 1. See details for more.
<code>nd</code>	integer, must be lower than <code>nrow(X)</code> and <code>ncol(X)</code> both. If NA, defaults to <code>min(nrow(X), ncol(X))</code>
<code>tol</code>	numeric, a tolerance level. If the residual matrix has lower norm than this, then subsequent singular values will be taken as 0.
<code>eps</code>	numeric, a tolerance level for the convergence of singular vectors. If in subsequent iterations the singular vectors do not change its norm beyond this, then the iteration will stop.
<code>maxiter</code>	integer, upper limit to the maximum number of iterations.
<code>initu</code>	matrix, initializing vectors for left singular values. Must be of dimension <code>nrow(X) × min(nrow(X), ncol(X))</code> . If NULL, defaults to random initialization.
<code>initv</code>	matrix, initializing vectors for right singular values. Must be of dimension <code>ncol(X) × min(nrow(X), ncol(X))</code> . If NULL, defaults to random initialization.

**Details**

The usual singular value decomposition is highly prone to error in presence of outliers, since it tries to minimize the  $L_2$  norm of the errors between the matrix  $X$  and its best lower rank approximation. While there is considerable effort to impose robustness using  $L_1$  norm of the errors instead of  $L_2$  norm, such estimation lacks efficiency. Application of density power divergence bridges the gap.

$$DPD(f|g) = \int f^{(1+\alpha)} - \left(1 + \frac{1}{\alpha}\right) \int f^\alpha g + \frac{1}{\alpha} \int g^{(1+\alpha)}$$

The parameter `alpha` should be between 0 and 1, if not, then a warning is shown. Lower `alpha` means less robustness but more efficiency in estimation, while higher `alpha` means high robustness but less efficiency in estimation. The recommended value of `alpha` is 0.3. The function tries to obtain the best rank one approximation of a matrix by minimizing this density power divergence of the true errors with that of a normal distribution centered at the origin.

**Value**

A list containing different components of the decomposition  $X = UDV'$

- d - The robust singular values, namely the diagonal entries of  $D$ .
- u - The matrix of left singular vectors  $U$ . Each column is a singular vector.
- v - The matrix of right singular vectors  $V$ . Each column is a singular vector.

**References**

S. Roy, A. Basu and A. Ghosh (2021), A New Robust Scalable Singular Value Decomposition Algorithm for Video Surveillance Background Modelling <https://arxiv.org/abs/2109.10680>

**See Also**

[svd](#)

**Examples**

```
X = matrix(1:20, nrow = 4, ncol = 5)
rSVDdpd(X, alpha = 0.3)
```

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simSVD

*Simulate SVD and measure performances of various algorithms*

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**Description**

simSVD simulates various models for the errors in the data matrix, and summarize performance of a singular value decomposition algorithm under presence or absence of outlying data introduced through various outlying schemes, using Monte Carlo approach.

**Usage**

```
simSVD(  
  trueSVD,  
  svdfun,  
  B = 100,  
  seed = NULL,  
  dist = "normal",  
  tau = 0.95,  
  outlier = FALSE,  
  out_method = "element",  
  out_value = 10,  
  out_prop = 0.1,  
  return_details = FALSE,  
  ...  
)
```

**Arguments**

trueSVD	list, containing three different named components. <ul style="list-style-type: none"> <li>• d - a vector containing the singular values.</li> <li>• u - a matrix with left singular vectors, each column being a singular vector.</li> <li>• v - a matrix with right singular vectors, each column being a singular vector.</li> </ul>
svdfun	function which takes a numeric matrix as first argument and returns singular value decomposition of it as a list, with three components d, u and v as indicated before.
B	numeric, denoting the number of Monte Carlo simulation.
seed	numeric, a seed value used for reproducibility.
dist	character string, denoting the distribution from which errors will be generated. It must be equal to one of the following: <a href="#">normal</a> , <a href="#">cauchy</a> , <a href="#">exp</a> , <a href="#">logis</a> , <a href="#">lognormal</a>
tau	numeric, a value between 0 and 1, see details for more.
outlier	logical, if TRUE, simulates the situation by adding outliers.
out_method	character, the method to add outliers. Must be one of "element", "row" or "col". See <a href="#">AddOutlier</a> for details.
out_value	numeric, the outlying observation. See <a href="#">AddOutlier</a> for details.
out_prop	a numeric, between 0 and 1 denoting the proportion of contamination. See <a href="#">AddOutlier</a> for details.
return_details	logical, whether to return detailed results for each Monte Carlo simulation. See value for details.
...	extra arguments to be passed to svdfun function.

**Value**

Based on whether return\_details is TRUE or FALSE, returns a list with two or one components.

- Simulations :
  - Lambda - A matrix containing obtained singular values from all Monte Carlo Simulations.
  - Left - A matrix containing the dissimilarities between left singular vectors of true SVD and obtained SVD.
  - Right - A matrix containing the dissimilarities between right singular vectors of true SVD and obtained SVD.
- Summary :
  - Bias - A numeric vector showing biases of the singular vectors obtained by svdfun algorithm.
  - MSE - A numeric vector showing MSE of the singular vectors obtained by svdfun algorithm.
  - Variance - A numeric vector showing variances of the singular vectors obtained by svdfun algorithm.

- Left - A numeric vector showing average dissimilarities between true and estimated left singular vectors.
- Right - A numeric vector showing average dissimilarities between true and estimated right singular vectors.

If `return_details` is FALSE, only Summary component of the larger list is returned.

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