Analysis of a Series of Images with PCA and PARAFAC Barry M. Wise and Paul Geladi

The Images


${ }^{0.5}{ }_{\text {PCA Results }}$
Different types of vegetation and other landscape elements cluster in the scatter ploto of the scores. The residual image
highlights elements that are not common to all images such as the lawn tractor (image 5), a car moving along the road (image 2), and changes in the surface of the lake. The loadings in the convolved time and color modes are difficul
to interpret. It appears that the first factor captures overall to interpret. It appears that the first factor captures overall
brightness. The second factor has negative loadings for all of the blue variables and mostly positive for red and green. A trend with time is apparent.

## Analysis with PARAFAC

 (240*352) by 3 by 5 . In this arrangement the data would be
expected to be approximately tri-linear. A two factor model expected to eve approximately tri-linear. A two factor model
captured $99.6 \%$ of the total sum of squares. The loadings in the image plane, color mode and time mode are shown, along with the residuals based on a 2 factor model.


PARAFAC Results
The PARAFAC results are very similar to the PCA results. Different elements of the image series cluster similarly and that the loadings in the time and color mode are separate that the loadings in the time and color mode are separate
which greatly simplifies the interpretation. The first factor is higher in red than green and blue and is approximately constant in time. Thus, in the scatter plot, movement to th
right is associated with elements that are brighter, right is associated with elements that are brighter,
particularly in red, and relatively constant in time. second factor is strongest in blue and depleted in red, and shows an overall decrease with time. Thus movement down
in the plot is associated with elements decrease in brighness in the plot is associated with elements decrease in brightnes
over time, particularly in their blue content. There are also over time, particularly in their blue content. There are
fewer parameters in the color and time modes for the fewer parameters in the color and time modes for the
PARAFAC model compared to the PCA model (16 vs. 30 )

The Data

These images where taken by the Eigenvector Research web camera
on March 9,2000 in half hour intervals from 11:33 to 13:33. Each of on March 9,2000 in half hour intervals from $11: 33$ to $13: 33$. Each of the 5 images is 240 by 352 pixels with three colors (rgb), thus the
original data array is 240 by 352 by 3 by 5 . Because the images would not be expected to be bilinear in the image plane, application of PARAFAC model directly would not be "natural."
Analysis with PCA
For the PCA the images were matricized to $84,480(240 * 352)$ by 15 3*5). In this arrangement all of the data for each pixel (all the rgb values over the 5 images) are a single sample in the analysis. The
variance captured by the PCA model is given in Table 1. The loadings and scores in the image plane are shown below, along with
the residuals based on a 2 PC model.

| Principal Component Number | $\begin{gathered} \text { Eigenvalue } \\ \text { of } \\ \operatorname{Cov}(\mathrm{X}) \end{gathered}$ | 8 Variance Captured This pC | \% Varianc Captured Total |
| :---: | :---: | :---: | :---: |
| $\frac{1}{2}$ | 3. $300+04$ 2 71e+03 | ${ }^{89} .52$ | ${ }^{89} 9$ |
| ${ }_{3}^{2}$ | - ${ }_{\text {2. } 5179+0+02}$ | 7.35 | - ${ }_{98.38}^{96.86}$ |
| 4 | 1.92e+02 | 0.52 | 98.90 |
| 5 | $1.88 \mathrm{e}+02$ | 0.51 | 99.41 |



Conclusion
The PARAFAC and PCA models give very similar results. The main advantage of PARAFAC is ease of interpretation and parsimony. The main advantage of PCA is computation
time (18s versus about an hour). time ( 18 s versus about an hour).

