Projection pursuit (PP), which goes back to Kruskal (1964) and Friedman and Tukey (1974), is discussed from a conceptual point of view. Originally, it was merely concerned with finding "interesting" projections to aid the visual analysis of high dimensional data. It will be argued that there is a very general concept behind PP, having a much broader scope than anticipated by its originators. In its most important aspect it is concerned with finding least normal projections of the data, and it has ramifications reaching into topics as varied as robust covariance estimation, factor analysis, nonparametric signal detection, computer tomography and Hilbert's 13th problem.
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INTRODUCTION

Projection pursuit techniques were proposed by Kruskal (1969) and implemented by Friedman and Tukey (1974), (who coined the catchy name), to aid the visual analysis of high-dimensional point clouds. The original purpose of PP was to machine-pick “interesting” low-dimensional projections by numerically maximizing a certain projection index. In its original form, this index was the product of a robust measure of scale (trimmed standard deviation) with a measure of kurtosis (a weighted count of the number of close pairs in the projection).

Later on, after a dormant stage of several years, Friedman and his coworkers extended the ideas behind PP and added projection pursuit regression (PPR; Friedman, Jacobson and Stuetzle 1980) and projection pursuit classification (PPC; Friedman and Stuetzle 1980).

The most exciting feature of PP is that PP is one of the very few multivariate methods able to bypass the “curse of dimensionality,” caused by the fact that high dimensional space is mostly empty. For example, if a large number of points is distributed uniformly in the 10-dimensional ball, then the radius of a ball containing 5% of the points is $0.05^{1/10} \approx 0.74$. As a consequence, methods like kernel smoothers will not be able to pick up small features, unless the sample size is truly gigantic.

PP avoids the problem by working in low-dimensional linear projections.

The price to be paid is, of course, that PP is poorly suited to deal with highly nonlinear structures (but kernel smoothers then are not a viable alternative either).
In addition, some FF methods are able to ignore redundant (i.e., noisy and information-poor) variables. This can be a distinct advantage over methods based on interpoint distances, like minimal spanning trees, multidimensional scaling, and most clustering techniques. But note that the original FF of Friedman and Tukey does not have this property.

This author suggested in an unpublished draft (1979) that the purpose of FF, namely looking for interesting projections, might be formalized as a search for least normal projections, but his approach, based on maximizing estimated Fisher information, encountered problems because of difficulties with insufficient numerical estimation and optimization procedures.

Brandwein (1980) was quick to pick up the idea; he pointed out that minimum entropy decomposition (MED), as used in the analysis of time series data in oil exploration, is a special case of FF, and this idea there indeed in finding least normal projections.

The quasilinear method for factor analysis, see Hotelling (1933, ch. 14), is another special case of FF.

Along the same generalizations of FF one should mention Computer Assisted Tomography (CAT): both FF and CAT are concerned with the efficient analysis of higher dimensional data through the use of lower dimensional projections, and there may be interesting cross-fertilizations.

Furthermore, there is an amazing connection between FF and Hilbert's 13th Problem.

The present study attempts to analyze the FF idea by taking it apart into its conceptual components. We hope that this will clarify the goals of FF, will lead to a better understanding of how it is supposed to work, will suggest new applications, and will help to improve the procedures.

In particular, we shall separate FF into an "abstract" version operating on random variables and probability densities, and its "practical" implementations, operating on finite point clouds.

The "problems" to be mentioned in the following sections are open research problems; some of them may be trivial, some unsolvable.
B. PRINCIPLES OF PP

2. COMPOSITIONS

We begin with a kind of "philosophical" analysis of PP; we shall
consider a number of heuristics, each followed by a heuristic motivation
and explanation, and often preceded by some definitions.

THEOREM 1. PP helps to elucidate an underlying structure (of
which the observed point-cloud is a sample).

Thus, we separate PP into an "abstract" version operating on
p-dimensional distributions (mostly, probability densities in \( \mathbb{R}^p \)), and
a "practical" version that is applied to samples (i.e., empirical
distributions of "point-clouds"). The two versions might be identical,
but often, the abstract version will work on smooth distributions only,
and in order to translate it into a practical one, we must insert a
suitable smoother at the appropriate place. Initially, we shall only be
concerned with the abstract version, and we shall postpone questions of
smoothing and of sampling properties.

A linear projection from \( \mathbb{R}^p \) onto \( \mathbb{R}^k \) is any linear map \( A \), or \( k \times p 
\end{array}$ matrix, of rank \( k 
$\end{array}$

We speak of an orthogonal projection, if the row vectors of \( A \) are
orthogonal to each other and have length \( 1 \).

If \( a \) is a \( p \)-dimensional random variable with distribution \( F \), then
\( X = Aa \) is a \( k \)-dimensional random variable with distribution \( F_A \). If
\( k = 1 \), \( A \) reduces to a row vector \( a' \), and we then use lower case letters:
\( V = a \), etc.

In passing, we note that any \( p \)-dimensional distribution \( F \) is
identifiable by its one-dimensional projections \( V_a \). This follows
trivially from the fact that \( F \) is uniquely characterized by its charac-
teristic function \( \varphi \), and that the characteristic function \( \varphi_a \) of the
one-dimensional projection \( V_a \) in direction \( a \) equals the section of \( \varphi \)
along the same direction:

\[ \varphi_a(t) = \varphi(\langle a, t \rangle) = \varphi(a^t \lambda). \]

By definition, PP searches for a projection \( A \) maximizing (or
minimizing) a certain projection index or objective function \( Q_A \).
We are specifically interested not only in absolute, but also in local
extrema. While \( Q \) is a functional on the space of distributions on \( \mathbb{R}^k \)
we find it more convenient to use random variable terminology and,
by abuse of notation, to write \( q(Aa) \) instead of \( Q_F \). Primarily, we
shall be concerned with one-dimensional projections, and for obvious
(representational) reasons we shall rarely want to go beyond three-
dimensional projections.

Over what domain should \( A \) range, and what constitutes an "interesting"
projection, that is, how should \( A \) be chosen?

Clearly, the coordinate directions deserve special scrutiny, so
almost every data analysis will start with a visual inspection of the
orthogonal projections on the space spanned by one or two, perhaps three, coordinate axes. If there are many variables, one cannot of course look at all pairs of triplets, and one will inspect only a selection consisting of those with the largest projection index (i.e., FP can be used as a method for variable selection).

4.1 Principal Components

Next, there are the directions of the leading principal components (the eigenvectors belonging to the largest eigenvalues of the covariance matrix, or of a robustified version thereof). Often, they show interesting structure. Why? There need to be at least two somewhat different reasons.

First, if a population is an aggregate of several clusters, then these clusters can become individually visible only if the separations between them are larger than the internal scatter of the clusters. Thus, if there are only few clusters, the leading principal case will tend to pick projections with good separation. Of course, principal components can go away if there are only few, isotropically distributed clusters (compare the Friedman-Tukey (1972) example where the clusters are at the corners of a regular simplex), or if there are meaningful variables with a high noise level.

The second reason is more general to the principal component analysis performed on correlation matrices; assume that we have an intrinsic structure describable by a few (undetectable) variables, and that we observe many, possibly differently scaled (linear) functions of these variables, with independent random noise added. Then principal component analysis tends to act as a variation reducing technique (not unlike the sample mean), relegating most of the random noise to the trailing components, and collecting the systematic structure into the leading ones.

We note that both the mean vector \( \mu = \text{ave}(x) \) and the principal components, i.e., the eigenvalue/eigenvector representation of the covariance matrix \( \Sigma = \text{ave}((x-\mu)(x-\mu)^T) \) can be captured by FP methods, see the following examples.

Example 2.1. Define the objective function \( Q(x^T) = \text{ave}(x^T) \) with \( \|x\| = 1 \). This is maximized by \( x^* = \mu/\|\mu\| \), and the value at the maximum is \( Q(x^T) = \|\mu\| \).

Example 2.2. Let \( Q(x^T) = \text{ave}((x^T-\mu)^2) \), with \( \|x\| = 1 \). The maximum value of this objective function is the largest eigenvalue of \( \Sigma \), and it is reached at any eigenvector belonging to this eigenvalue. The other eigenvalues and eigenvectors can be found successively by restricting \( z \) to the orthogonal complement of the space spanned by the previously found eigenvectors.

Thus, principal components analysis is a special case of FP. The FP approach suggests interesting variations. For instance, if we replace the objective function of Example 2.2 by any robust measure of scale, we obtain a robust version of principal component analysis (see Chen and Li (1981), and the following section 2.3).
4.1 Objective Functions Classified According to Invariance

We single out a few classes of objective functions according to their invariance properties. For simplicity, we consider only one-dimensional orthogonal projections but the ideas generalize.

Let \( x \) be a real random variable, while \( n, \varepsilon \) denote (nonrandom) real numbers. We distinguish three classes of objective functions \( Q \):

**Class I.** Location-scale equivalence:

\[
Q_I(ax + b) = aQ_I(x) + b.
\]

**Class II.** Location invariance, scale equivalence:

\[
Q_{II}(ax + b) = aQ_{II}(x).
\]

**Class III.** Affine invariance:

\[
Q_{III}(ax + b) = Q_{III}(x), \quad a \neq 0.
\]

We note that \( Q_I \) is a location functional, and that \( P \) with a Class I objective function yields a kind of p-dimensional location estimate (we say "kind of" because it is not fully location equivalent in general; e.g., it need not be uniquely defined). In somewhat more detail this works as follows. Assume that \( x_0 \in \mathbb{R}^p \), with \( \|x_0\| = 1 \) minimizes \( Q_I(x) \) and put \( T(x) = x_0Q_I(x) \).

**Proposition 2.3.4.** The functional \( T \) is uniquely defined and location equivalent for the translation family generated by \( T(\varepsilon) = T(x) + \varepsilon \) for all \( \varepsilon \in \mathbb{R}^p \).

If there is a \( \mu \in \mathbb{R}^p \) such that

\[
Q_I(a^T(x-\mu)) = 0 \quad \text{for all} \quad a \in \mathbb{R}^p,
\]

and then \( T(x) = \mu \). In particular, this condition holds if the distribution of \( x \) is centrosymmetric about \( \mu \) (i.e., if \( x-\mu = -(x-\mu) \) have the same distribution).

**Proof.** If the distribution of \( x \) is symmetric about \( \mu \), then the distribution of \( x = a^T(x-\mu) \) is symmetric about 0, and

\[
Q_I(-a) = -Q_I(a) = Q_I(a) = 0,
\]

which establishes the last statement.

The condition (i) is sufficient: if it holds, then

\[
Q_I(a^T(x)) = Q_I(a^T(x-\mu) + a^T(\mu)) = Q_I(a^T(x-\mu)) + a^T(\mu) = a^T(\mu)
\]

which is manifest for \( a = a_0 = (\mu, \|\mu\|) \), with \( Q_I(a^T(\mu)) = \|\mu\| \); hence \( T(\mu) = \mu \).

Conversely, if \( T \) is translation equivalent, put \( \mu = T(x) \). Take an arbitrary fixed value \( \varepsilon \in \mathbb{R}^p \), and let \( a_0 = T(\varepsilon)/\|T(\varepsilon)\| = (\varepsilon)/\|\varepsilon\| \).

Then

\[
\sup_{Q_I(a^T(x))} = \|T(\varepsilon)\| = \|T(x) + \varepsilon\| = \|\mu + \varepsilon\|
\]

\[
= \|Q_I(a^T(x-\mu) + a^T(\mu)) = Q_I(a^T(x-\mu)) + a^T(\mu)
\]

\[
= Q_I(a^T(x-\mu)) + \|\mu\|
\]

hence \( Q_I(a^T(x-\mu)) = 0 \).

Since \( \varepsilon \) was arbitrary, it follows that \( Q_I(a^T(x-\mu)) = 0 \) for all \( a \in \mathbb{R}^p \).

Clearly, if the condition of Proposition 2.3.1 holds, the estimate \( T \) is uniquely defined as \( T(\mu) = \mu \).
PROBLEM 1. Find the class of \( \Phi \) for which PP gives a unique 2-dimensional estimate for arbitrary distributions (\( p = 2 \)), and find the solution for which this estimate is location equivalent. Are there any nontrivial \( \Phi \) of this kind (i.e., different from Example 1.3.1)?

PROBLEM 2. Investigate the properties, in particular the robustness properties of the (not necessarily location equivalent nor unique) location estimates defined in the above way.

Any Class II functional yields a generalized principal component decomposition and a pseudo-covariance matrix in the manner sketched in Section 2.2.

PROBLEM 3. Investigate the properties, in particular the robustness properties of covariance estimates defined through PP and a Class II functional. For first steps in this direction, see Chen and Li (1981).

The attractiveness of multivariate estimates derived in this way lies in the observation that they inherit certain properties, for instance their breakdown point, from the underlying one-dimensional location or scale functional \( \Phi_0 \) or \( \Phi_1 \) respectively. For example, a PP covariance estimate based on the median absolute deviation achieves a breakdown point of 0.5, and is orthogonally equivalent (i.e., commutes with orthogonal transformations).

For Class III functionals, the PP estimate is affinely equivalent (i.e., the solution commutes with affine transformations). So, in particular, the distinction between linear (more precisely, affine) and orthogonal projections disappear. Technically, this means that we may use unconstrained optimization (i.e., without imposing the constraint \( \|\cdot\| = 1 \)).

PP with non-affinely-invariant objective functional clearly gives rise to interesting problems and has interesting applications; the most important of them seem to be generalizations of principal components analysis, like the examples above and the original Friedman-Tukey PP.

But in the affinely invariant case (with Class III functionals) some novel and most intriguing features emerge. We formulate this in the following thesis:

THEOREM II. The most important new feature of PP methods is that they can pick features of multivariate distributions not obtainable through more knowledge of the mean vector and covariance matrix, and if so desired, they can clearly separate those features from the information contained in mean and covariance matrix.

Indeed, PP based on an affinely invariant (i.e., Class III) functional ignores the information contained in the mean vector and the covariance matrix.

Instead of a Class III functional, we may also take the following—perhaps somewhat more intuitive—approach. We first standardize the data by subtracting an affinely equivalent location estimate \( \mu \) and by removing the covariance structure, e.g., by multiplying the data by a lower triangular matrix \( L \):

\[ y = L(z - \mu) \]
where $L = L^{-1}L^T$ is the Cholesky decomposition of the covariance matrix \( \Sigma \) of the \( \theta \). (Perhaps we may prefer to use a robust, affine-invariant variant of \( L \).

Thus, we use any orthogonally invariant objective function on the transformed data \( y \), with orthogonal \( FF \) (in dimension 1, orthogonal invariance simply means \( Q(z) = Q(a) \)).

It is intuitively obvious that this approach yields a version of \( FF \) whose results are equivalent under affine transformation of the original data \( \theta \). The formal proof of this statement is slightly tricky because of the possible non-uniqueness of the solutions; we define (affine) equivalence by requiring that the transform of any solution based on the original data is a solution of the problem based on the transformed data.

Thus, if \( \hat{\theta} \) is an affine transformed \( \hat{\theta} = \delta + \Sigma \theta \), then \( \hat{\theta} = \Sigma \theta \) and \( \hat{\theta} = \Sigma \Sigma^{-1} \) are solutions of the transformed problem (not necessarily the only ones), and \( \hat{\theta} = \Sigma \Sigma^{-1} \) for some orthogonal matrix \( Q \) (chosen such as to make \( Q \) lower triangular). Then

\[
\hat{\theta} = \Sigma \Sigma^{-1} Q_a^{-1}(x + \Sigma \theta - \Sigma \theta) = \Sigma \theta,
\]

and the extrema of \( Q(\theta) \) and \( Q(\hat{\theta}) \) respectively are reached at directions related by \( \hat{\theta} = Q_a \theta \) and have the same values.

A strong motivation for Theorem II, that is for looking beyond mean and covariance, and for computing not these aspects, is contained in the following considerations.

First, we know that a p-variate normal distribution is completely specified by its mean vector and covariance matrix, and furthermore, sample mean and covariance then are sufficient statistics. In other words, in a guaranteed multivariate normal situation, there is no need to go beyond mean and covariance. In particular, we need not look at projections; all projections are normal, with means and covariance matrices computable from the p-dimensional mean and covariance matrix.

Conversely, if all one-dimensional projections are normal, then we have multivariate normality (this is one of the well-known characteristics of multivariate normality).

Second, if the dimensionality \( p \) is high, and if the coordinates of \( \theta \) are approximately independent (at least in a suitable coordinate system), then it follows from the central limit theorem that most projections are nearly normal (of course, subject to certain regularity conditions, e.g., bounds on the standardized third absolute moment).

This leads us into formulating the following extension of Theorem II:

**THESIS III.** The projections most interesting for visual inspection are the least normal ones, and therefore, we should devise FF methods specifically for picking least normal projections.
I. LEAST SQUARE PROJECTIONS

In this section, we exclusively consider one-dimensional projections, and we assume that all variances are Class III, i.e., absolutely invariant.

Now, taking off from Theorem III, consider the simplest case where the coordinates \( a_1, \ldots, a_p \) of \( x \) are independent and have the same non-normal distribution with finite, non-zero variance. Then it is intuitively plausible that \( y \) should be such that \( Q(x) \geq Q(a_1, a_2) \), since \( a_1, a_2 \) is "more normal" than any single \( a_i \). In other words, in this case \( y \) should pick the pure coordinate directions.

Following Hammerschmidt (1950), we introduce a partial order among non-degenerate distributions with finite variance as \( \prec \), as more precisely, using equivalent classes of non-degenerate random variables.

**Definition 1.5.** Two non-degenerate random variables \( X \) and \( Y \) are equivalent, \( X \prec Y \), if \( E(Y) = E(aX + b) \) for some real numbers \( a, b \).

**Definition 1.6.** We write \( X \prec Y \) if \( E(Y) = E(aX + b) \) for some \( a, b \) and some non-zero \( a_i \), where the \( X_i \) are independent copies of \( X \).

It is clear that \( \prec \) is transitive. It follows from Theorem 3.6.1 of Egan, Linhart, and Raw (1973) that

\[
E \prec Y \quad \text{and} \quad Y \prec Z \quad \Rightarrow \quad E \prec Z.
\]  (5)

**Theorem IV.** If we are interested in finding least normal projections, we should use objective functions that preserve order:

\[
E \prec Y \quad \Rightarrow \quad Q(E) \geq Q(Y).
\]

But this requirement implies affine invariance: \( Q(ax + b) = Q(x) \), hence \( Q \) is of Class III. Moreover, if \( Q \) is weakly lower semi-continuous, it follows that \( Q \) reaches its minimum at the normal distribution.

**Proof.** Let \( E \) be i.i.d. with zero expectation and finite variance, and put \( Y_n = n^{-1/2} \frac{1}{n} \sum X_i \). Then \( Y_1 \prec Y_2 \prec \cdots \prec Y_n \prec \cdots \), and \( Y_n \) converges weakly to a normal distribution \( Z \) by the central limit theorem. Because of lower semi-continuity of \( Q \) it now follows that \( \lim Q(Y_n) \geq Q(Z) \), hence \( Q(E) \geq Q(Z) \).

We note that the order \( \prec \) has too many incomparable classes to be entirely satisfactory. For example, the normal distribution is not comparable to any other class; if \( Y \) is normal, then \( Y \prec E \) clearly implies that \( E \) is normal, and conversely, \( E \prec Y \) implies normality of \( E \) by a well-known characterization theorem for the normal law. This remark suggests the following research problem.

**Problem 4.** Investigate the properties of the relation \( \prec \) defined by putting \( E \prec Y \) if the inequality \( Q(E) \geq Q(Y) \) holds for all lower semi-continuous \( Q \) satisfying Theorem IV.

Upon second thought, it appears that we would prefer a slightly stronger property than the one associated in Theorem IV, namely
PHYS 12. Q should be affine invariant, and if \( Z, Y \) are independent then

\[
Q(Z, Y) = a^T \mathbf{1} (Z, Y).
\]

It follows at once by induction that this implies \( V \).

**Example 1.** Let \( c_n(X) = \left[ \log U(X) \right] \) be the nth moment of the real random variable \( X \), then \( c_n(E[Y]) = c_n(X) + c_n(Y) \) if \( X \) and \( Y \) are independent. Furthermore, let \( Y_n(X) = c_n(X) e^{\frac{1}{2}} \) be the standardized moment, \( n > 2 \). Note that

\[
Y_n(X) = c_n(U(X)).
\]

Then

\[
\left| \left( \frac{Y_n(X)}{U(\mathbf{X})} \right) \right| = \left| c_n \left( \frac{U(\mathbf{X})}{Y_n(X)} \right) \right|
\]

and

\[
\left| \left( \frac{Y_n(X)}{Y_n(Y)} \right) \right| = \left| \left( \frac{U(\mathbf{X})}{U(\mathbf{Y})} \right) \right| \left| \frac{Y_n(X)}{Y_n(Y)} \right|
\]

It follows that \( Q(X) = \left| Y_n(X) \right| \), satisfying the requirement of Theorem 1a. We recall Ferguson's result (1964) that if \( f \) and \( u \) are, in a certain sense, the best outlier tests for an underlying normal model, especially if the number of outliers is not specified in advance. Thus, if we want to develop specific PP methods for finding multivariate outliers, objective functions \( f \) and \( u \) would be the leading contender.

**Note.** The quantiles method of factor analysis (cf. Harman 1967, Ch. 14) amounts to PP based on outliers. Thus, the above arguments simultaneously give a theoretical foundation for the quantiles method, and point out a major weakness (outlier proneness).

**Example 2.** Let \( E_{sh}(Z) = E_{sh}(Y) = \int \log f(X) dX \) be Shannon entropy, and put \( Q(X) = E_{sh}(Z) + \log \left( \frac{1}{n} \right) \) where \( \sigma^2(X) \) is the variance of \( X \). Then \( Q \) is affine invariant and satisfies Theorem 1a. Moreover, the normal distribution is uniquely characterized by the property that it minimizes \( Q \).
Proof. Invariance under translation is trivial to show: if we put \( f(z) = \frac{1}{t} f(tz) \), then

\[
\mathbb{E}_u (f) = \int \left[ \log u - \log \left( \frac{1}{t} \right) \right] f(tz) \, dz
\]

\[
= \log t + \mathbb{E}_u (f),
\]

hence \( Q \) is also invariant under scale changes.

If \( Q \) has variance one and maintains \( E \) at \( u_{ab} \), then it satisfies the following three variational conditions:

\[
\begin{align*}
&\int \log z \, dz = \int (1 + \log t) \, dz = 0, \\
&\int z^2 \, dz = \int t^2 \, dz = 0, \\
&\int z \, dz = \int tz \, dz = 0.
\end{align*}
\]

If we combine them with the old of Lagrange multipliers, we find that

\[
\log z = -az^2 + b,
\]

so \( z \) must be normal.

The proof that these IVs is satisfied proceeds as follows. We first note that

\[
\mathbb{E}_u (z) = \mathbb{E}_u (z) \ast \log u,
\]

and hence

\[
Q(z) = \mathbb{E}_u \left\{ \frac{z}{u(z)} \right\}.
\]

If \( X \) and \( Y \) are non-degenerate independent random variables, then

\[
e^{- \mathbb{E}_u (z) + \mathbb{E}_u (y)} \leq e^{- \mathbb{E}_u (x) + \mathbb{E}_u (y)},
\]

with equality only if \( X \) and \( Y \) are normally distributed, see Blackman (1965).

In particular, we have

\[
\exp \left( \mathbb{E}_u \left\{ \frac{X}{u(X)} \right\} \right) = \exp \left( \mathbb{E}_u \left\{ \frac{X}{u(X)} \right\} \right) + \exp \left( \mathbb{E}_u \left\{ \frac{Y}{u(Y)} \right\} \right)
\]

\[
- \exp \left( \mathbb{E}_u \left\{ \frac{X}{u(X)} \right\} \right) \frac{\sigma^2 (X)}{\sigma^2 (Y)} + \exp \left( \mathbb{E}_u \left\{ \frac{Y}{u(Y)} \right\} \right) \frac{\sigma^2 (Y)}{\sigma^2 (Y)}
\]

\[
\leq \frac{\sigma^2 (X) + \sigma^2 (Y)}{\sigma^2 (Y)} \min \left\{ \exp \left( \mathbb{E}_u \left\{ \frac{X}{u(X)} \right\} \right), \exp \left( \mathbb{E}_u \left\{ \frac{Y}{u(Y)} \right\} \right) \right\}
\]

Since the factor \( \frac{1}{u(X)} \) in the front of the \( \min \) is 1, it follows that \( Q \) satisfies Theorem IVa, and that the inequality is strict, unless \( X \) and \( Y \) are both normal. (Proof suggested by D. Dondur.)
EXAMPLE 3.3. Let

\[ I(x) = I(t) - \int (t - f(t))^2 \, dt \]

be Fisher Information, and put

\[ Q(x) = \frac{d^2}{d\theta^2} I(x) \]

Then \( q \) is affine-invariant, and satisfies Theorem IV:

\[ q\left[ \frac{\mu_1^2}{\mu_2^2} \right] \leq Q(x). \]

Moreover, the normal distribution is uniquely characterized by minimizing \( q \).

**Proof.** Let \( \phi'(\theta) = \frac{1}{\theta} \phi(\theta) \), then

\[ I(t) = -\int \frac{1}{\theta^2} \left( \frac{d^2}{d\theta^2} \phi(x) \right) \, dt = -\frac{1}{\theta^2} I(t). \]

It follows that \( q \) is invariant under scale transformations (and clearly also under translations). One easily verifies that the normal distribution satisfies the variational conditions for a minimum of \( q \). Uniqueness follows easily from convexity of Fisher Information; for details, see Rohner (1961a), p. 215f.

Theorem IV can be verified easily in the special case where the \( \mu_i \) are equal. We first note that for any \( h \), the best location estimate based on \( Y_1, \ldots, Y_n \) with \( Y_1 = (X_1 - 1)p_1 + \ldots + X_{np} / p \) cannot be any better than the best estimate based on \( \bar{X}_1, \ldots, \bar{X}_p \). Asymptotically for \( h \to \infty \), the best estimate will be normal with variance equal to the respective Cramér-Rao bounds and it follows that there must be a certain inequality, equivalent to Theorem IV, between these bounds.

The proof that Theorem IVa is satisfied proceeds as follows. We note that

\[ I(\mu) = I(\mu)/\mu^2, \]

and that

\[ Q(\mu) = 1 \left[ \frac{1}{\phi(\mu)} \right]. \]

If \( X \) and \( Y \) are independent, then

\[ \frac{1}{f(x)} \geq \frac{1}{f(x)} + \frac{1}{f(Y)} \]

with equality only if \( X \) and \( Y \) are both normal, see Blachman (1965).

In particular, we have

\[
\begin{align*}
1 \left( \frac{1}{\phi(x)} \right) & \leq 1 \left( \frac{1}{\phi(x)} \right) + 1 \left( \frac{1}{\phi(y)} \right) \\
& = \frac{\sigma^2(x)}{\phi^2(x)} \left( \frac{1}{\phi(x)} \right) + \frac{\sigma^2(y)}{\phi^2(y)} \left( \frac{1}{\phi(y)} \right) + \frac{1}{\phi^2(xy)} \\
& \geq \frac{\sigma^2(x) + \sigma^2(y)}{\phi^2(xy)} \min \left\{ \frac{1}{\phi(x)}, \frac{1}{\phi(y)} \right\} \\
& = \min \left\{ \frac{1}{\phi(x)}, \frac{1}{\phi(y)} \right\}. 
\end{align*}
\]

Since the factor in front of the min is 1, it follows that \( Q \) satisfies Theorem IVa, and that the inequality is strict, unless \( X \) and \( Y \) are both normal.
EXAMPLE 3.4. Assume that \( Q \) satisfies Theorem IVa. For any random variable \( X \) with finite variance put \( Z = X + c \sigma(X) Z \), where \( Z \) is a standard normal random variable independent of \( X \), \( \sigma(X) \) is the standard deviation of \( X \), and \( c \) is a positive real number. Define

\[
Q^c(X) = q(Z).
\]

Then \( Q^c \) satisfies Theorem IVa; this follows rather trivially from the remark (see (IVb)) that \( c^2 Q = c^2 + Q^c \). The importance of this example lies in the fact that \( Q^c \) is defined for discrete, in particular, empirical distributions; it consists in applying \( Q \) to the distribution of \( Z \) obtained by a normal kernel.

In passing, we note that the nonnormality of the least normal marginal distribution can be used as a measure of the nonnormality of the joint distribution. This leads to attractive proposals for tests of joint normality.

**Problem 3.** Investigate the properties of such tests (they will depend on the objective function \( Q \), possible on the smoothing method used, and finally on a particular test for one-dimensional normality).

At the end of this section, a word of caution should be added: Long tails, i.e., outliers, constitute one of the most easily detectable types of deviation from normality, yet they usually are uninteresting in the sense that they are not generated by the underlying structure (the object of investigation) but by inadequacies of the measuring and recording process. Therefore, we should either spot outliers and trim the tails (possibly aided by PP methods) before the PP structure search is done, or we should design the objective functions such that their sensitivity to outliers is lowered. The latter approach ordinarily will lead to objective functions violating Theorem IV.
4. QUESTIONS OF K-DIMENSIONAL PROJECTIONS

In the preceding section we were concerned with one-dimensional projections. The same approach, that is, maximizing some functional \( Q \) at distributions on \( \mathbb{R}^k \), applies in higher dimensions, but it has drawbacks:

1. Computations get harder (minimization over approximately \( kp \) instead of \( p \) variables);

2. It yields only a \( k \)-dimensional subspace, but for interpretational reasons one would like to get an ordered set of \( k \) directions.

Therefore, stepwise approach looks attractive: fix the first \( k-1 \) directions found and optimize among projections onto the \( k \)-space spanned by the fixed \( k-1 \) plus one additional variable direction. But also this does not give a sequence of directions, only a nested sequence of subspaces.

Note that orthogonal directions do not suffice, the interesting directions may be oblique to each other. When doing manual projection pursuit with actual data some months ago, we met a few striking pictures of the type sketched in Figure 4.1, where the points concentrate along two oblique directions. (It is unfortunate that we did not have an operating hardcopy device at that time.)

Of course, the approach can be reversed: find first a \( k \)-dimensional projection, then reduce dimension one by one.

**Problem 4.** Investigate the advantages and disadvantages of stepwise procedures relative to direct \( k \)-dimensional projections.

![Figure 4.1](image-url)
3. WHAT NEXT?

After one has found one or more "interesting" projections, what does one do next? Usually, the next action is one of the following:

(a) Identify clusters, isolate them and investigate them separately.
(b) Identify clusters and locate them (i.e., replace them by their center and classify points according to their membership to a cluster).
(c) Find a parsimonious description (separate structure from random noise in a nonparametric fashion).

Clearly, there is a floating boundary between the entities in this list, and these details need further investigation.

We note that often a cluster can be characterized by the location of its center and the scatter matrix of the point forming the cluster.

Assume for the moment that we would like to utilize a PP procedure for finding clusters. Then, even in the relatively simple case of overlapping elliptical clusters with discrete centers, it is far from clear how we should optimize the choice of objective functions $f$. In view of Theorems III, the problem of detecting such clusters is equivalent to a test of normality whose power is optimized for a particular class of nonparametric alternatives. Clearly, PP tests involve some new ideas and problems.

Into the old area of nonparametric normality tests. On the other hand, determining the shape of the clusters is a problem of robust estimation of scatter matrices.

If the clusters are no longer elliptical, a description in terms of scatter matrices may become inappropriate. For nonconvex clusters (e.g., for curved "sausages") low dimensional projections should still be able to reveal the presence of structure, but they may be of little help in unravelling it, mainly because each projection may show confusing overlapping effects.

In such cases, a separation of structure from noise ("sharpening") may reduce overlapping effects and thus help with the interpretation. It recently has emerged that PP methods are able to yield one of the most general and theoretically cleanest approaches to sharpening by deconvoluting the underlying distribution (see Section 7). But first we must discuss some representational problems.
6. REPRESENTATIONAL PROBLEMS

Assume that we want to approximate (or, in the limit, represent) a function \( f \) of many variables \( x_1, \ldots, x_p \). In concrete terms, \( f \) may be a density, or a response surface.

In one dimension, the most common approach is to expand \( f \) into a series

\[
f(x) = \sum_{j} a_j \phi_j(x),
\]

where the basis functions \( \phi_j \) might be (not necessarily orthogonal) polynomials, trigonometric functions, B-splines, etc.

In \( p \) dimensions, the obvious generalization is to use the Kronecker product of the one-dimensional bases as a basis in \( p \)-space, formed by the functions

\[
\phi_{11} \phi_{12} \cdots \phi_{1p} = \phi_1(x_1) \phi_2(x_2) \cdots \phi_p(x_p).
\]

However, this runs head-on into the curse of dimensionality. In a statistical context we might need between \( 2^p \) and \( 10^p \) observations to determine a meaningful number of coefficients in such a series expansion of \( f \).

A possible way out in recursive partitioning (cf. J. Friedman 1977): split the domain of \( f \) into parts, always splitting into two that part which contains most of the action, until the function can satisfactorily be approximated on each part by, say a linear function.

It is intuitively plausible that this should work better for intrinsically wild functions, placed together from unrelated functions defined on some tessellation of the domain, than for intrinsically smooth functions. In statistics one would seem to be particularly interested in approaches generalizing and extending the traditional linear models, and therefore, while recursive partitioning may be very well adapted for classification purposes, it does not look so attractive in the regression context.

But approaches based on PP do; represent \( f \) by a (generally infinite) sum

\[
f(x) = \sum_{j} f_j(x) \phi_j(x)
\]

of functions \( f_j \) of a single real parameter each, applied to suitable one-dimensional projection, or approximate \( f \) by a finite such sum.

Such an approach, called projection pursuit regression (PPR) was first proposed by Friedman, Jacobson and Stuetze (1980).

We begin with a few simple theoretical considerations. First, in which sense should the series \( \ast \) converge to \( f \)? If the domain of \( x \) is unbounded, then the summation are not Lebesgue integrable, so, may, \( L^2 \) convergence makes only sense with respect to a bounded (i.e., probability) measure \( \mu \) in \( \mathbb{R}^p \).

To fix the idea, we may take \( \mu \) to be the uniform measure on the unit cube in \( \mathbb{R}^p \). Then it is clear that every \( L^2 \)-integrable function has a representation of the form \( \ast \); indeed, the ordinary Fourier series representation of \( f \) is of this form.

The PP idea might be applied as follows. Assume that we already have determined projection vectors \( a_j \) and functions \( f_j \) for \( j \leq k \). Now
determine $a_k, f_k$ such that the norm of the residual function

$$r(s) = f(s) - \sum_{j=1}^{k-1} f_j (a_j^T s)$$

is decreased by the maximum possible amount when $f_k(a_k^T s)$ is added into the sum on the right hand side.

For fixed $a_k$, the solution is given by the function

$$f_k(s) = E(r(s)|a_k^T s - s),$$

where the conditional expectation is taken under the assumption that $s$ is distributed according to the underlying probability measure $\mathcal{F}$.

**Proof.** Let $E'$ denote the conditional expectation, given $a_k^T s = s$. Then, for any function $g$ of $s$,

$$E((r-g)^2) = E[E'(r-f_k^T s + (f_k^T s)^2)]$$

$$= E[E'(r-f_k^T s)^2] + 2E[E'(r-f_k^T s)(f_k^T s)^2]$$

$$= E[(r-f_k^T s)^2] + 2E[(f_k^T s)^2]^2 \geq E[(r-f_k^T s)^2].$$

Since

$$E((r-f_k^T s)^2) = E[(r-f_k^T s)^2]$$

$$= E[(r^2) - E[(r-f_k^T s)^2]]$$

$$= E[(r^2) - E[(f_k^T s)^2]]$$

$$= E(r^2) - E(f_k^2),$$

the decrease in the residual sum of squares is $E(f_k^2)$. The problem thus is either to maximize $E(f_k^2)$ or to minimize $E(r-f_k^T s)^2$ through a suitable choice of $a_k$.

We have no reason to assume that the successive approximations

$$\tilde{f}_k(s) = \frac{1}{k} \sum_{j=1}^{k} f_j (a_j^T s)$$

to $f$ are the best possible for $k$ summands. In general, it should be possible to improve the fit by backtracking, i.e., by omitting one of the earlier summands and determining a best possible replacement, and then iterating.

However, there are heuristic reasons to assume that such an improvement may be small and hardly worthwhile. These reasons are as follows. Assume that $f$ is defined in the unit cube, and assume for simplicity that $f$ integrates to 0. We interpret $a^T$ modulo 1, or equivalently, we extend all functions periodically, with period 1 in each coordinate direction. Then, if we recall the Fourier expansion of $f$, it follows that only terms $f_{j}$ in rational directions are different from 0, that is, those where $a_j$ is a multiple of a vector $(a_1, \ldots, a_p)$ with integral components.

If in the expansion $(*)$ all $a_j$ are different, each summand $f_j$ then corresponds to the projection of $f$ onto a particular rational direction, and it picks up a certain part of the Fourier expansion, namely the terms belonging to lattice points which are multiples of $a_j$. If the $f_j$ are ordered according to decreasing norm, the partial sum $\frac{1}{k} \sum_{j=1}^{k} f_j (a_j^T s)$ for each $k$ clearly gives the best approximation possible for $k$ terms.
PROBLEM 1. Investigate these matters quantitatively, in

dependence of the smoothness of \( f \).

An additive decomposition of \( f \) is by no means the only possibility.
If \( f \) is a probability density, it might make more sense to decompose
it multiplicatively, i.e., to approximate \( f \) by

\[
\log f(a) = \sum_{i} b_i (a_i x).
\]

If \( k = p \), and if the \( a_i \) are linearly independent, this means that we
approximate the density \( f \) by a product measure in a suitable coordinate
system. See Hohes (1961b).

7. PF AND MINIMUM ENTROPY DECONVOLUTION

Assume \( y = (y_1, \ldots, y_p)^T \) is an unobservable random vector with
independent components, at least some of which are non-normal, and
assume that the observable vector \( x = (x_1, \ldots, x_k)^T \) has been generated
by an unknown linear transformation applied to \( y \):

\[
x = Ay.
\]

According to the principles of PF enunciated in Section 2, we would
like to find a suitable dimension \( k \) and a least normal \( k \)-dimensional
projection \( A \). Ideally, we may hope that this will undo the unknown
transformation \( A \), so that the components of \( x = Ax = (x_1, \ldots, x_k)^T \)
correspond to the non-normal components of \( y \), apart from permutations
and similarity transformations.

A special case of this problem occurs in the analysis of seismic
time series data. Thanks to stationarity, the \( y_i \) then are identically
distributed, and \( A, B \) reduce to linear filters. Wiggins (1977, 1978)
proposed to attack this problem by what he called Minimum Entropy
Deconvolution (MED), but only Banaba (1980) realized that MED was in
fact a special case of PF, and that, while Wiggins originally had proposed
to use kurtosis as the objective function, Shannon entropy would in fact
be the asymptotically optimal choice, so Wiggins's choice of terminology
appears precedent. MED turns out to be the theoretically cleanest
approach to the "unsmoothing" or "sharpening" problem.
**PROBLEM 8.** Investigate the general problem sketched at the beginning of this section. See also Logan, Limite and Rao, Ch. 10.

Projection pursuit, when applied to this general problem, should be able to separate the non-normal dimensions from the normal (i.e., uninteresting) ones, but it would not be able to separate out normal components lying in the space of the non-normal ones. To be more specific, let us consider the following example (with $q = 4$, $p = 8$, $k = 2$, denoting the normal components among the $y_i$ by $u_i$):

$$x_1 = y_1 + y_2 + u_3,$$

$$x_2 = y_1 - y_2 + u_3,$$

where $y_1$, $y_2$, $u_3$, $u_4$ are independent random variables, the $y_1$ non-normal, the $u_3$ normal $N(0, \sigma^2)$. Then, the following transformation would be the best transformation that PP could ever hope to achieve:

$$s_1 = \frac{1}{2} (x_1 + x_2) = y_1 + \frac{1}{2} (u_3 + u_4) = y_1 + u_3,$$

$$s_2 = \frac{1}{2} (x_1 - x_2) = y_2 + \frac{1}{2} (u_3 - u_4) = y_2 + u_3,$$

where the $u_3$ are independent normal $N(0, \frac{1}{2} \sigma^2)$. Since

$$s_1 = x_1 + x_2,$$

$$s_2 = x_1 - x_2,$$

this might even be considered the ultimate solution. But by grasping the idea of deconvolution (which was used in a slightly different sense in NED, namely to deconvolute away a linear filter), we may go beyond and generalize the idea of PP: if $y_1$ does not contain a normal part, we can reconstruct $f(y_1)$ from $f(x_1)$ by removing a largest possible normal convolution factor.

Somewhat more generally, the idea of NED should help to analyze a $p$-dimensional distribution that happens to be an additive mixture (i.e., an underlying non-normal structure with superimposed noise, where the noise is the same everywhere, but not necessarily normal).

**PROBLEM 9.** Formalize and investigate the idea of "sharpening" implicit in the preceding paragraph.
II. THE SMOOTHING PROBLEM

So far, we operated on the underlying model, that is, we assumed that our independent variable $x$ had a probability density that was observable through its low dimensional marginal distributions. Now we assume that we only have a sample.

Then, for ordinary PP some objective functions (like entropy) still work without change, but some others (like Shannon entropy and Fisher information) use the marginal density and possibly its derivatives, and are no longer directly applicable; thus we need to estimate this density first. In PP we need smoothing both to smooth away the granularity of the carrier $x$ and to reduce the random errors in the measurements of the response $f(x)$.

Friedman and his coworkers had determined the characteristics of their smoothing procedures by heuristic plus empiricism. Complementary theoretical studies are needed, in particular on the question of bandwidth of the smoother.

Should the bandwidth be determined by constant coverage (a fraction of the observations) or by constant width (a times the interquartile range)? Considerations of variance stabilization would (slightly paradoxically) seem to argue in favor of estimating the square root of the density and using constant width. How should it depend on the sample? Investigations by Friedman and Hastie (1980) suggest for instance that the traditional recommendations for the size of histogram bins make them too small.

The precise method of smoothing is less important—if it is computationally cheap. But care must be given to avoiding bias due to boundary effects. Should cross-validation methods be used to balance bias and variability in an automatic data dependent fashion?

In general, more circumspection is needed than most of the papers in the smoothing literature do provide. A crude (say, piecewise linear) density estimate with the right bandwidth may be preferable to, say, a more refined and subjectively, better looking, spline estimate with a slightly too small bandwidth (whose fault is that the wiggles of the Breslow Bridge are not ironed away).

In first instance, the theory must provide good guidelines concerning the threshold between under-smoothing and over-smoothing—the data analyst must know on which side he is and whether he runs the risk of seeing and interpreting random ghosts, or of not seeing important structures. Of course, any such threshold is not a thin line, but has a finite extension. The traditional categories of consistency, and of asymptotic efficiency are clearly useful for finding good procedures, but they may lead astray— one should never try to polish methods down to ultimate efficiency at the cost of other, perhaps less easily quantifiable but not less important aspects, like ease of interpretation, cheap computation, or robustness.
9. **FF and Computer Assisted Tomography (CAT)**

This and the following section mention two topics intriguingly related to FF.

**FFR**, in particular a variant, FF density estimation, has the same goal as Computer Assisted Tomography (CAT): efficient reconstruction of a density from lower dimensional projections. But it adds two twists: (i) the sampling aspect, and (ii) the idea of searching for, and using only the most informative directions. The second one is of crucial importance in higher dimensions.

For literature on CAT and related topics, see Helgason (1980). It remains to be seen whether the connections are close enough to be mutually helpful. The so-called support theorem may be the potentially most important result, cf. Helgason (1980), in particular p. 31.

10. **FF and Hilbert's 13th Problem**

In pure mathematics, the problem of the decomposition of an arbitrary function into a sum of functions of fewer variables took off from Hilbert's 13th problem. An up-to-date survey is the monograph by Vitushkin (1978).

The main result of relevance to us is a theorem of Kolmogorov, with improvements by Kahane, according to which any continuous function on the unit cube in $\mathbb{R}^d$ can be represented as a sum of $2^d$ univariate functions.

**THEOREM.** (Vitushkin, p. 28)

Let $k_h$ $(k = 1, \ldots, p)$ be a collection of rationally independent constants. Then for quasi every collection $\{k_1, \ldots, k_p\}$ of monotone continuous functions on the segment $[0, 1]$ it is true that any continuous function $f$ on $[0, 1]^p$ can be represented as

$$f(x) = \frac{1}{2^p} \sum_{k = 1}^{2^p} g \left( \sum_{h=1}^{p} k_h \phi_k(x_h) \right),$$

where $g$ is a continuous function.

This representation tends to be a rather "wild" one, and it is not clear how it relates to the representation

$$f(x) = \frac{1}{2^p} \sum_{h=1}^{2^p} g(x_h)$$

(*)
the FTZ methods aim for. But in view of the Kolmogorov-Smirnov theorem one wonders whether else (4) might allow an exact representation of f in a finite number of terms. Diaconis (personal communication) recently has constructed counter examples. Moreover it invites one to think of representations similar to (4) in the FT context, that is, of best possible approximations of f in terms of a sum of functions of nonlinearly transformed variables, and, more generally, of otherwise nonlinear projections. Compare also Tukey (1981).

References


