SPA_GUI

Matlab graphical user interface allowing signal processing and variable selection for multivariate calibration.

www.ele.ita.br/~kawakami/spa

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About SPA_GUI

SPA_GUI is a Matlab graphical user interface allowing signal processing and variable selection for multivariate calibration.

It is a freeware intended for academic and non-commercial use. It can be freely used and redistributed, provided that it will not be used for commercial purposes.

No guarantees are given for the quality of the software or for the consequences of its use.

The authors are very interested in feedback from the users.

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1. Starting the GUI

SPA_GUI consists of a single, self-contained p-file (pre-parsed Matlab m-file). Copy this file to your computer and type SPA_GUI at the Matlab Command Window to start the graphical user interface. Note that a p-file is used in the same way as an m-file.



The main screen of the interface is presented on the next page.

The interface provides a main menu and the following modules: "Load Data", "Data Pre-Processing", "Sample Selection", and "SPA". These elements are described in the sections below. An example of use is presented in Section 7.

SPA_GUI

oad Data	Data Pre-Pro	cessing	Sample Se	lection	SPA		
			Data File ((.mat)			
C:\SPA	_GUI\dataFile1.m Load	at	Save			Save As	
Dat	a matrices in the	workspace			(Objects	
X		<u> </u>	1	💿 Matrix	rows	🔘 Matrix colu	imns
				1	Sele	ct Objects Select al	
				2 3 4		Invert	
				5 6 7		Edit	
				9 10 11	•	Select from a	array
				Plo	ot selected r	natrices and object	(S
				Subple	ots: 4	¥ 1 ¥	
				🗹 Group I	oy matrices	🔽 Group by ob	jects
				Legend X Label	l 🔲 Grid	🗹 Line 🗌	Marker
	Update	Clear		Y Label			
	Copy E	Extract				Plot	



Tip: For most elements in the interface, help textboxes are presented when the mouse pointer is placed on top of the element.

	Prediction Metrics	
Xcal	Xcal	ix of instrumental response
ycal	ycal	· · ·
Xpred	Xpred	
ypred	ypred	
var_sel	var_sel	
Output prefix	out	
Ru	n Prediction Metrics	

2. Main Menu

The main menu provides the following options:

- File: "Load", "Save", "Save As", "Save and Quit", "Quit without Saving"

- <u>Workspace</u>: "Clear All Workspace Variables", "Close All Simulink Models", "Clear Screen", "Add Directory to Path", "Add Directory and Subdirectories to Path", 'Restore Default Path"

- Figures: "Copy to Word as Meta File", "Copy to Word as BMP", "Close All"

- <u>Interface</u>: "Colors", "Increase Font Size", "Decrease Font Size", "Expand Screen", "Contract Screen", "Default Screen Size'

- About: "About"



Tip: Main menu options can be quickly accessed by using "Alt" combinations. For example, hitting the keys "Alt" "F" "L" will give access to the option "File: Load". Note that, when pressing the "Alt" key, the corresponding letter of each option in the menu will be underlined. Some menu options have also a "Ctrl" combination.

2.1. Menu: File

This submenu is used to manage a configuration file.



A **configuration file** is a file with .spr extension that is used to store all the parameters specified by the user in the graphical user interface.

The submenu provides the standard options "Load", "Save", "Save As", "Save and Quit", and "Quit without Saving". When the latter is selected, the program will ask for confirmation before quitting.



Warning: The "Save", "Save As", and "Save and Quit" options in the main menu will save only the configuration file (i.e, the graphical user interface parameters). The data matrices in the workspace will not be saved. To save the data matrices, use the button "Save" in the "Load Data" module (see section 3.1).



Tip: In order to save time, the interface automatically loads the last configuration file (when available).

2.2. Menu: Workspace

This submenu is used to manage Matlab workspace.

The following table shows the menu option and the corresponding Matlab command:

Option	Matlab command
Clear All Workspace Variables	clear all
Close All Simulink Models	bdclose all
Clear Screen	clc

The "Workspace" submenu contains also options to manage the Matlab path.

2.3. Menu: Figures

The "Figures" submenu contains options to copy all opened figures to Word in metafile or bitmap format, and also allows closing all opened figures.

2.4. Menu: Interface

This submenu is used to change the interface, allowing changing its colors, its size, and the font size.

2.5. Menu: About

This submenu shows the "About" screen, with information about the software.

3. "Load Data" module

This module contains the following groups: "Data File", "Data Matrices in the workspace", "Objects", and "Plot selected matrices and objects".

uau Data	Data Pre-Process	ing Samp	le Selection	SPA	
		Dat	a File (.mat)		
CASPA	Load		Save		Save As
Dat	a matrices in the work	space		Ot	jects
X Y			💿 Matrix	rows	O Matrix columns
				Select	Objects
			1 2 2	<u>^</u>	Select all
			5 5		Invert
			67		Edit
			9 10		Select from array
			11		Export selection
			Pic	ot selected ma	atrices and objects
			Subplo	n ts: 4	1
			🔽 Group t	oy matrices	Group by objects
			🔽 Legend	🗖 Grid	🗹 Line 🗖 Marker
			X Label		
	Update Clea	r	Y Label		

3.1. Data File

This group is used to manage a data file.



A **data file** is a standard .mat file that is used to store data matrices (numeric Matlab variables).

The group contains the following buttons:

- "Load": used to load the contents of a data file to the workspace.

- "Save" and "Save As": used to save all data matrices available in the workspace to the data file.

The name of the selected data file is presented in the screen and is stored in the configuration file.

3.2. Data Matrices in the workspace

This group is used to manage the data matrices available in the Matlab workspace.



A data matrix is any numerical Matlab variable.



Note: Other Matlab data types, such as structures, are not considered by this interface as data matrices.

A list of the data matrices available in workspace is presented. The user can select one or more of these matrices.

The group contains also the following buttons:

- "Update": used to update the list of data matrices available in the workspace.

- "Clear": used to clear the selected data matrices.

- "Copy": used to copy the selected matrices to new matrices, whose name will be specified by the user.

- "Extract": used to extract part of the selected matrices to new matrices, whose name will be specified by the user. Only the selected objects will be copied to the new matrices. For instruction on how to select the objects, see section 3.3.



Example: Suppose that the matrix X is selected, the objects are specified as matrix rows and the objects 1,2,5,7 are selected. Then, by using the extract button, a new matrix, equal to $X([1\ 2\ 5\ 7],:)$, will be created.



Note: The difference between "Copy" and "Extract" buttons is that the first is used to copy the entire matrix, while the last is used to extract only part of the matrix.

3.3. Objects

This group is used to manage the objects, which are rows or columns of the data matrix.

In this group, the user inform if the objects are matrix rows or matrix columns. A list of available objects is then presented. In this list, the user can use the mouse to manually select one or more objects.

The group contains also the following buttons:

- "Select all": used to select all elements.

- "Invert": used to invert the selection (that is, objects that were selected are deselected, and vice-versa).



Note: The "Invert" button will not work if all objects are selected.

- "Edit": used to inform through the keyboard the indices of the objects to be selected.

- "Select from array": used to select the elements specified in an array of indices.

- "Export selection": used to export the selected indices to an array of indices (whose name will be specified by the user).



Warning: The "Export selection" button will export only the selected indices. To extract the corresponding objects from the data matrix, use the button "Extract" in the "Data matrices in the workspace" group (see section 3.2).

3.4. Plot selected matrices and objects

This group is used to plot the selected objects of the selected matrices.

The user can use the subplot option to select the number of subplots in each figure.

The plots can be grouped by matrices and/or by objects. When the "Group by matrices" option is checked, all signals of the same matrix are plotted in the same figure. When the "Group by objects" option is checked, signals of different matrices, corresponding to the same object, are plotted in the same figure.



Example: If matrices A, B, C are selected, "Group by objects" is checked, and the objects are matrix rows, then: A(1,:), B(1,:), C(1,:) will be plotted together; A(2,:), B(2,:), C(2,:) will be plotted together, etc.

One typical use of this option is to plot a processed signal against its original signal. For instance, if matrix B was obtained by smoothing matrix A, the user may want to compare each object in B with the corresponding object in A.



Tip: To group all plots in only one figure, check both the options "Group by matrices" and "Group by objects". To present only one plot per figure, uncheck both these options.

By checking or unchecking the corresponding boxes, it is possible to specify if a legend and a grid shall be used in the plots. It is also possible to specify if a line and/or a marker shall be used in each plot.

Two edits are used to inform the labels to be used in the x and y axes.

The "Plot" button is used to generate the specified plots.



Note: The "Plot" button will not close previous figures. To close all opened figures, use the option "Figures: Close All" in the main menu.

4. "Data Pre-Processing" module

This module contains the following groups: "Savitzky-Golay Smoothing", "Savitzky-Golay Differentiation", and "Wavelet Denoising".



Note: This module will process the data matrices and objects that were select in the "Load Data" module.

Signal Processing and Variable Selection for M ile Workspace Figures Interface About	Iultivariate Cal	ibration - (Config. file: c	onfigFile1.spr	(<mark> </mark>
Load Data Data Pre-Processing	Sample Se	lection	SPA		
Savitzky-Golay Smoothing			Wavelet	Denoising	
Frame Size: 3		Name	c	db1 💌	
Polynomial order:		Decor	nposition lev	rels: 1	
Plot original signal		Denoi	sing type:	soft 💌	
🔽 Group signals		🔽 Us	e universal ti	hreshold	
Apply		Thres	hold value:	0.5	
Savitzky-Golay Differentiation		🗖 Pic	ot original sig	nal	
Order: 1		🔽 Gri	oup signals		
Apply			A	pply	

4.1. Savitzky-Golay Smoothing and Savitzky-Golay Differentiation

In these groups, the user shall specify the frame size and the polynomial order for Savitzky-Golay filtering. The frame size must be odd, and the polynomial order must be less than the frame length. If invalid parameters are entered, error messages will appear.

By checking or unchecking the corresponding boxes, it is possible to specify if the original signals shall be plotted. It is also possible to specify if all signals shall be grouped in only one figure or if each signal shall be plotted in a different figure.

The same parameters specified for Savitzky-Golay smoothing will be also used for Savitzky-Golay differentiation. To run the differentiation, it is also necessary to specify the differentiation order (1 or 2, meaning first or second derivative).

The "Apply" buttons are used to run Savitzky-Golay smoothing and Savitzky-Golay differentiation. When these buttons are pressed, the Savitzky-Golay screen is presented.



The Savitzky-Golay screen presents buttons "+" and "-", to increase or decrease the frame size and the polynomial order. The corresponding filtering result is updated according to the selected configuration. The "Freeze" button is used to freeze the current configuration, such that it can be compared with another configuration. The "Save signal" button is used to save the filtered signal with a name specified by the user.

4.2. Wavelet Denoising

In this group, the user shall specify the wavelet filter name (selected from a list), the number of resolution levels, the denoising type (soft or hard) and the threshold for denoising. The threshold may be set as universal or manual, by checking or unchecking the "Use universal threshold" box. If manual threshold is selected, the user must specify the threshold value.

By checking or unchecking the corresponding boxes, it is possible to specify if the original signals shall be plotted. It is also possible to specify if all signals shall be grouped in only one figure or if each signal shall be plotted in a different figure.

The "Apply" button is used to run Wavelet denoising. When this button is pressed, the Wavelet denoising screen is presented.



The Wavelet denoising screen presents sliders to increase or decrease the number of resolution levels and the threshold (provided that the "universal threshold" option has not been selected). The corresponding filtering result is updated according to the selected configuration. The "Freeze" button is used to freeze the current configuration, such that it can be compared with another configuration. The "Save signal" button is used to save the filtered signal with a name specified by the user.

5. "Sample Selection" module

This module is used to run the following algorithms for sample selection: Kennard-Stone, Random sampling, and Sample set partitioning based on joint X-Y distances (SPXY).

📣 Signal Processing and Varia	ble Selection for M	Iultivariate Calibration		<u>_ ×</u>
<u>File W</u> orkspace Figures Interf	ace <u>A</u> bout			<u>لا ً</u>
Load Data Data Pr	e-Processing	Sample Selection	SPA	
		Algorithm		
	Kennard-	Stone		
	C Random	Sampling		
	🔘 Joint X-Y	distances		
		x		
	×			
		Y		
		N		
	3			
		Run		

The user shall select the algorithm to be run and the following parameters:

- X: Name of the matrix of instrumental responses.
- Y: Name of the matrix of parameters.
- N: Value specifying the number of samples to be selected (minimum of 2).

The matrix Y is required by Joint X-Y distances algorithm and opcional for the two other algorithms. If the user wants to specify the Y matrix for these algorithms as well, he shall check the box in the left of the edit specifying the name of the Y matrix.

There are two ways to specify the name of the X and Y matrices:

- a) by typing the name of the matrix in the corresponding edit.
- b) by choosing the matrix from a list of available matrices. When the "..." button is pressed, this list is shown, allowing the user to choose the desired matrix.

The "Run" button is used to run the selected algorithm, whose results are saved in Matlab workspace. A message box appears informing the name and meaning of the variables that were created in the workspace. The name of each output variable starts with a prefix specifying the name of the original variable and the selection method.

🛃 Info 📃 🗆 🗙
The following variables were created in the workspace:
X_ks_m: Indices of the selected samples
X_ks_dminmax: -X_ks_dminmax(1): 0 -X_ks_dminmax(2): Euclidean distance between the two first samples selected by the algorithm -X_ks_dminmax(i): Smallest distance between the i-th selected sample and the previously selected ones (i > 2)
\times_k s_sel: Matrix \times with the selected samples
$\times_ks_notsel;$ Matrix \times with the samples that were not selected
Y_ks_sel: Matrix Y with the selected samples
Y_ks_notsel: Matrix Y with the samples that were not selected
ок

6. "SPA" module

This module contains the following groups: "Successive Projections Algorithm" and "Prediction".

1	Signal Processin	g and Variable Selection for M	1ultivariate C	alibration		
Eile	<u>W</u> orkspace Fig	ures <u>I</u> nterface <u>A</u> bout				
	Load Data	Data Pre-Processing	Sample S	election	SPA	
	Suc	cessive Projections Algorith	n		Prediction	
	Xcal	Xnew_ks_sel		Xcal	Xnew_ks_sel	
	ycal	Y_ks_sel		ycal	Y_ks_sel	
	Xval	Xval		Xpred	Xpred	
	yval	Yval		ypred	Ypred	
	m_min	1		var_sel	var_sel	
	m_max	39		Output	prefix pred	
	Output	var_sel			Run Prediction	
		Autoscaling				
		Run SPA				

6.1. Successive Projections Algorithm

In this group, the user shall specify the X (matrix of instrumental responses) and Y (matrix of parameters) matrices for calibration and validation. If the validation fields are left empty, leave-one-out cross-validation will be carried out.

There are two ways to specify the name of the X and Y matrices:

- a) by typing the name of the matrix in the corresponding edit
- b) by choosing the matrix from a list of available matrices. When the "…" button is pressed, this list is shown, allowing the user to choose the desired matrix.

The fields of minimum and maximum number of variables (m_min and m_max) are optional. If left blank, default values will be assumed. In case of user-assigned values, the maximum number of variables must be less than number of calibration samples minus one.

The data are mean-centered prior to the projection procedures. If the "Autoscaling" checkbox is selected, autoscaling will also be carried out.

The "Run SPA" button is used to run the algorithm. The indexes of the selected variables will be placed in the workspace, in an array whose name is specified in the "Output" edit. A message box appears informing the variable that was created in the workspace.

📣 Info	
Variable "var_sel" (created in Matlab workspace
	ок

6.2. Prediction

In this group, the user shall specify the X (matrix of instrumental responses) and Y (matrix of parameters) matrices for calibration and prediction, as well as the name of the "var_sel" array (array containing the indexes of the selected variables - output of SPA algorithm).

If Xpred is informed and ypred is left blank, validation with a separate set with no reference values for y is performed. If both Xpred and ypred are left blank, leave-one-out cross-validation will be carried out.

There are two ways to specify the name of the X and Y matrices and the "var_sel" array:

- a) by typing the name of the matrix in the corresponding edit
- b) by choosing the matrix from a list of available matrices. When the "…" button is pressed, this list is shown, allowing the user to choose the desired matrix.

The "Run Validation Metrics" is used to obtain a Predicted vs Reference plot with a bisectrix line and one-sigma confidence intervals, as well as the following statistics associated to prediction performance:

- PRESS (Prediction Errors Sum of Squares)
- RMSEP (Root Mean Square Error of Prediction)
- SDV (Standard Deviation of the Prediction Errors)
- BIAS (Average of the Prediction Errors)
- r (Correlation Coefficient between Predicted and Reference values)

The output arrays will start with the prefix specified by the user in the "Output Prefix" field. For instance, if "Output Prefix" is "out", then the output arrays will be called "out_PRESS", "out_RMSEP", "out_SDV", "out_BIAS" and "out_r".

A message box appears informing the variables that were created in the workspace.



7. Example of use

7.1. Data set

The data set used in this example consists of spectra from 80 corn samples, which were acquired in the range 1100–1498 nm, together with moisture content for each sample. The corn data are publicly available at http://www.eigenvector.com/Data/Corn/. In this example, only the equipment "m5" in this data set was used.

In this interface the data set should not be organized in the matrix format. Therefore, the data were organized in a matrix called "data". The last column of "data" corresponds to moisture content.

7.2. Loading the data

In the "Load Data" module (section 3) use the "load" button to load the contents of data file to the workspace.



Once the data file is loaded, the matrix "data" is presented at the "Data matrices in the workspace" group.

SPA_GUI

oad Data	Data Pre-Pro	ocessing S	Sample Selection	n SPA		
C1884	- Gillisorn datas	atmat	Data File (.mat)			
	Load		Save		Save As	
Dat	a matrices in the	workspace			Objects	
data		<u> </u>	🗢 M:	atrix rows	Matrix columns	
			1 2 3 4 4 5 8 7 7 8 9 1 1 1 1	0	Select all Invert Edit Edit Edit values through the ke Select num an ay Export selection	yboar
				Plot selected	I matrices and objects	
			Su	oplots:	1 🔽 1 💌	
	Update .	Clear	i Gro I Leg X Lat Y Lat	end 🔽 Grid end	Group by objects	

The next step is to split the data matrix will in the matrices X (instrumental responses) and Y (parameter of interesting). In order to do that, first select the "Matrix Columns" checkbox and press the "Edit" button in the "Objects" group. The following window will appear. In this window, select the columns with index of 1 to 700 and press the OK button.



The objects from 1 to 700 will be selected, as illustrated below.



Then, press the "Extract" button in the "Data matrices in the workspace" group.

Data matrices	in the workspace	
data	<u> </u>	
Update	Clear	
Сору	Extract	
	Extract part of the selected Note: Only the objects selec	matrices to new matrices, whose name will be specified by the us ted in "Select Objects" will be copied to the new matrix.

The following window will appear. In this window, inform the name of the new matrix as "X" and press the OK button.

📣 New variables n.	
Copy 'data(:,[1:700])' te	0:
ок	Cancel

To extract the data to Y, repeat the process selecting only the column 701.

If you desire to plot the spectra of samples, select the "X" matrix at the "Data matrices in the workspace" group and choose the indices of the samples to be plotted in the "Objects" group. Inform the desired plot parameters at the "Plot selected matrices and objects" group and then press the "Plot" button.

7.3. Preprocessing

In this example, derivative spectra smoothed by a Savitzky–Golay filter are employed, in order to circumvent the problem of systematic baseline variations. A second-order polynomial and a 21-point window are used.

To perform this preprocessing, select the matrix "X" in the "Data matrices in the workspace" group. Then, in the "Objects" group, select the "Matrix rows" option and press the button "Select All" to select all samples.

Data matrices in the workspace	Objects
× 📕	Matrix rows
data	Select Objects
	70 A Select all
	71 72 73
	74 75 Edit
	76 77 Select from array
	78 79 80 Export selection
	Plot selected matrices and objects
	Subplots: 1 1
	Group by matrices Group by objects
	🔽 Legend 🔽 Grid 🔽 Line 🔽 Marker
_	X Label
Update Clear	Y Label
Copy Extract	Plot

Switch to the "Data Pre-Processing" module. In this module, inform the Savitzky-Golay filter parameters (the frame size, polynomial order, and differentiation order), according to the figure below.

🔥 Signal Processing and Variable Selection for Multivariate Calibration - Config. file: configFile1.spr				
<u>File W</u> orkspace Figures <u>I</u> nterface <u>A</u> bout		د		
Load Data Data Pre-Processing	Sample Selection SPA			
Savitzky-Golay Smoothing	Wavelet Denoising			
Frame Size: 21	Name: db1 💌			
Polynomial order: 2	Decomposition levels: 1			
Plot original signal	Denoising type: soft 🖃			
Group signals	✓ Use universal threshold			
Apply	Threshold value: 0.5			
Savitzky-Golay Differentiation	🗖 Plot original signal			
Order: 1	✓ Group signals			
Apply	Apply			
Run Savitzky-Golay Differentia	ation.			

Then, press the "Apply" button in the "Savitzky-Golay Differentiation" group. The Savitzky-Golay screen will appear.



If want to test other preprocessing configurations, press the "+" and "-" buttons to change the frame size and polynomial order.



Note: When testing other configurations using the "+" and "-" buttons, the computational effort may be too high, if there are a high number of samples. In this case, it is recommended to first run the pre-processing using a subset of the samples instead of all samples. After finishing the tests and selecting the best parameters, the Savitzky-Golay processing can be run again with all samples.

Press the "Save signal" button in the Savitzky-Golay screen to save the processed samples. A window requesting the name of the matrix will appear. In this window, inform the name of the matrix as "Xnew".



7.4. Selection of samples

The KS algorithm is used to divide the available samples into calibration, validation, and prediction sets. The corn data were divided into 40 samples for calibration, 20 samples for validation, and 20samples for prediction. These sets are used for model-building and performance evaluation.

To select the 40 samples for calibration, switch to the "Sample Selection" module and set the parameters as in the following figure.

Signal Processing and Varia File Workspace Figures Inter	able Selection for M face <u>A</u> bout	Iultivariate Calibration			
Load Data Data P	re-Processing	Sample Selection	SPA		
				<u> </u>	
		Algorithm			
	💿 Kennard	-Stone			
	O Random	Sampling			
	Joint X-Y	distances			
	Xnev	X			
		Y			
		N			
	40				
		Run			

After pressing the "run" button, the following window is shown, informing the name of the new matrices that were created in the workspace.

🛃 Info 📃 🗆 🗙
The following variables were created in the workspace:
Xnew_ks_m: Indices of the selected samples
Xnew_ks_dminmax: - Xnew_ks_dminmax(1): 0 - Xnew_ks_dminmax(2): Euclidean distance between the two first samples selected by the algorithm - Xnew_ks_dminmax(i): Smallest distance between the i-th selected sample and the previously selected ones (i > 2)
Xnew_ks_sel: Matrix X with the selected samples
Xnew_ks_notsel: Matrix X with the samples that were not selected
Y_ks_sel: Matrix Y with the selected samples
Y_ks_notsel: Matrix Y with the samples that were not selected
ок

The "Xnew_ks_sel" matrix, which contains the selected samples, is the set to be used for calibration. The "Xnew_ks_notsel' matrix, which contains the samples that were not selected, will be divided in two sets, for validation and prediction.

Before dividing the "Xnew_ks_notsel" matrix, it will first be ordered according with Euclidian distances using the KS algorithm. This procedure can be performed by setting the parameters as in the following figure.

Signal Processing File Workspace Fig	g and Variable Selection for I ures <u>I</u> nterface <u>A</u> bout	Iultivariate Calibration		<mark>ـ ا ×</mark>
Load Data	Data Pre-Processing	Sample Selection	SPA	
		Algorithm		
	Kennard	-Stone		
	Random	Sampling		
	O Joint X-Y	distances		
	Xnev	X v_ks_notsel		
		Y s notsel		
		N		
	40			
		Run		

After pressing the "run" button, the following window is shown, informing the name of the new matrices that were created in the workspace.

📣 Info 📃 🗆 🗙
The following variables were created in the workspace:
Xnew_ks_notsel_ks_m: Indices of the selected samples
Xnew_ks_notsel_ks_dminmax: - Xnew_ks_notsel_ks_dminmax(1): 0 - Xnew_ks_notsel_ks_dminmax(2): Euclidean distance between the two first samples selected by the algorithm - Xnew_ks_notsel_ks_dminmax(i): Smallest distance between the i-th selected sample and the previously selected ones (i > 2)
$\times new_ks_notsel_ks_sel:$ Matrix \times with the selected samples
$\times new_ks_notsel_ks_notsel:Matrix \times with$ the samples that were not selected
Y_ks_notsel_ks_sel: Matrix Y with the selected samples
Y_ks_notsel_ks_notsel: Matrix Y with the samples that were not selected
ок

The new matrix "Xnew_ks_notsel_ks_sel" contains the same samples of "Xnew_ks_notsel", but ordered by distance. In order to split this matrix in the validation and prediction sets, switch to the "Load Data" module and select the "Xnew_ks_notsel_ks_sel" matrix in the "Data matrices in the workspace" group.

ad Data Data Pre-Proc	essing Samp	le Selection	SPA	
	Data	a File (.mat)		
C:\SPA_GUI\corn_dataset	mat	Save		Save As
Data matrices in the w	orkspace		O	ojects
X Xnew		💿 Matrix	rows	🔘 Matrix columns
xnew_ks_dminmax Xnew_ks_notsel Xnew_ks_notsel_ks_dmi Xnew_ks_notsel_ks_m Xnew_ks_notsel_ks_nots Xnew_ks_notsel_ks_sel Xnew_ks_sel Y Y_ks_notsel Y_ks_notsel_ks_sel Y_ks_notsel_ks_sel Y_ks_sel data	ımax el	1 2 3 4 5 6 7 8 9 10 11	Select	t Objects Select all Invert Edit Select from array Export selection
		Plo	ot selected m	atrices and objects
		Subplo	ots: 1	1
		Group I	oy matrices	☑ Group by objects
	-	✓ Legend X Label	Grid	🗹 Line 🔽 Marker
Update	lear	Y Label		
Copy Ex	tract			Plot

Then, press the "Edit" button in the "Objects" group and select the samples 1:2:40, as illustrated in the figure below.

📣 Set indices	
Inform indices to select	<u>. </u>
[1:2:40]	
ОК	Cancel

The result will be:

Objects				
💿 Matrix rows 🔅 Matrix columns				
	Select C	bjects		
1 2	-	Select all		
3 4		Invert		
5 6 7		Edit		
, 8 9		Select from array		
10 11	–	Export selection		

In order to extract the selected samples, press the "Extract" button in the "Data matrices in the workspace" group. The following window will appear. In this window, inform the name of the new matrix as "Xval" and press the OK button.

📣 New variables name	<u> </u>
Copy 'Xnew_ks_notsel_ks_sel([1 3 5 7 9 11 13 15 17 19 21 23 25 27 29 37 39],:)' to:	31 33 35
ОК	Cancel

After that, press the "Export Selection" button in the "Objects" group to export the selected indices (for future use). The following window will appear. Inform the name of the array as "idx_validation".

Export selection					
Inform name of the array					
idx_validation					
	ок	Cancel			

The "idx_validation" array containing the selected indices will be created in the workspace.

Now, select the "Y_ks_notsel_ks_sel" matrix in the "Data matrices in the workspace" group to extract the moisture content for the validation samples.

Data matrices in the workspa	ce
X Xnew Xnew_ks_dminmax Xnew_ks_notsel Xnew_ks_notsel_ks_dminmax Xnew_ks_notsel_ks_m Xnew_ks_notsel_ks_sel Xnew_ks_sel Xval Y Y_ks_notsel_ks_sel Y_ks_sel data idx_validation	
Update Clear Copy Extract]

The same indices used for matrix Xval must be used for matrix Yval. These indices can be informed by using the same procedure used above. An alternative procedure is to press the "Select from array" button in the "Objects" group. After pressing this button, a list of numeric matrices is presented. In this list, select the "idx_validation" array that was saved before. This will ensure that the same indices are used for Xval and Yval matrix.

🛃 Workspace vars 📃 🗖 🗙
Select the array of indices:
X Xnew Xnew_ks_dminmax Xnew_ks_m Xnew_ks_notsel Xnew_ks_notsel_ks_m Xnew_ks_notsel_ks_m Xnew_ks_notsel_ks_sel Xnew_ks_notsel_ks_sel Xnew_ks_sel
Xval Y Y_ks_notsel Y_ks_notsel_ks_notsel Y_ks_notsel_ks_sel Y_ks_sel data <mark>tdx_validation</mark>
OK Cancel

Now, set the matrix Y for validation using the "Extract" button in the "Data matrices in the workspace" group.



To choose the samples of prediction, select the matrix Xnew_ks_notsel_ks_sel again in the "Data matrices in the workspace" group. Use the "Select from array" button to load again the list of indices available in the "idx_validation" array.

Press the "Invert" button in the "Objects" group to invert the selection, i.e., to select the remaining samples.



Now, set the matrix X for prediction using the "Extract" button in the "Data matrices in the workspace" group.

📣 New variables name	
Copy 'Xnew_ks_notsel_ks_sel([2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 38 40],:)' to:	32 34 36
Xpred	
ок	Cancel

Select the matrix Y_ks_notsel_ks_sel in the "Data matrices in the workspace" group to extract the moisture content for the prediction samples.

I	Data matrices in the workspace					
X Xne Xne Xne Xne Xne Xne Xne Xne Xne Xn	ew ew_ks_dminmax ew_ks_motsel ew_ks_notsel_k: ew_ks_notsel_k: ew_ks_notsel_k: ew_ks_notsel_k: ew_ks_sel red il (s_notsel_ks_not (s_notsel_ks_not (s_sel il a _validation	s_dminmax s_m s_notsel s_sel				
	Update	Clear				
	Сору	Extract				

Now, set the matrix Y for prediction using the "Extract" button in the "Data matrices in the workspace" group.

📣 New variables name	<u>_ ×</u>
Copy "Y_ks_notsel_ks_sel([2 4 6 8 10 12 14 16 18 20 22 24 26 28 30 32 3 40],:)' to:	4 36 38
Ypred	
ок	Cancel

7.5. Variable selection for multivariate calibration using SPA

7.5.1. Building the model

To use the SPA algorithm, set the calibration and validation matrices, minimum and maximum number of variables as described in the section 6.1. In this example, specify the parameters as in the following figure and press the "Run SPA" button.

اللہ Eile	Signal Processing and Variable Selection for Multivariate Calibration						
	Load Data Data Pre-Processing Sample Selection SPA						
	Suc	cessive Projections Algorith	m	Pro	ediction		
	Xcal	Xnew_ks_sel		Xcal			
	ycal	Y_ks_sel		ycal			
	Xval	Xval		Xpred			
	yval	Yval		ypred			
	m_min	1		var_sel			
	m_max	39		Output prefix			
	Output	var_sel		Run I	Prediction		
		C Autoscaling					
		Run SPA					

Two figures are presented: scree plot and the variables selected.

The scree plot tends to level off after a certain number of variables is added to the model. The number of variables selected in the third phase of SPA is indicated by square marker. This is the point at which the RMSE is not significantly larger than $RMSE_{min}$ according to an F-test with $\alpha = 0.25$.



The variables selected by SPA are plotted at the first calibration samples. This figure is presented below.



7.5.2. Prediction of samples

In this example, specify the "Prediction" group parameters as in the following figure.

A Signal I File Work	Signal Processing and Variable Selection for Multivariate Calibration								
Load	Load Data Data Pre-Processing Sample Selection SPA								
	Succes	sive Projections Algorith	n		Prediction				
	Xcal	Xnew_ks_sel		Xcal	Xnew_ks_sel				
	ycal	Y_ks_sel		ycal	Y_ks_sel				
	Xval	Xval		Xpred	Xpred				
	yval	Yval		ypred	Ypred				
	m_min	1		var_sel	var_sel				
	m_max	39		Output prefix	pred				
	Output	var_sel			Run Prediction				
		Autoscaling							
	[Run SPA							

The graph reference versus predicted is presented together with the statistics parameters PRESS, RMSEP, SDV, and r, for the prediction set. The figure below shows the obtained results.



To know the statistics parameter of the validation set, use the validation matrices in the spaces of prediction (Xpred and ypred). If they are left blank, leave-one-out cross-validation will be carried out in the calibration samples.



Prediction for the validation set

Prediction for the calibration set

7.6. Saving your work

Switch to the "Load Data" module and press either the "Save" or the "Save As" button in the "Data File" group to save the data matrices to the data file (file with .mat extension).

📣 si	Signal Processing and Variable Selection for Multivariate Calibration - Config. file: testeConfig.spr						
Eile	Workspace Fig	ures <u>I</u> nterface <u>A</u> bout				''	
Γ	Load Data	Data Pre-Processing	Sample Selection	SPA			
	Data File (.mat)						
	C:\SPA_GUI\corn_dataset.mat						
		Load	Save		Save As		
	Save all data matrices (*numeric* variables) available in the workspace to the data file						

In the main menu, choose the option "File: Save" or "File: Save As" to save the configuration file (file with .spr extension used to store the parameters specified in the graphical user interface).

📣 Signal Processing and Variable Selection for Multivariate Calibration - Config. file: testeConfig.spr						
File Workspace	File Workspace Figures Interface About					
Load Ctrl+L						
Save	Ctrl+S	. .		CDA	1	
Save As	Ctrl+A	re-Processing	Sample Selection	SPA		
Save and Quit	Ctrl+Q					
Quit without Sa	aving					
Data File (.mat)						
C:\SPA_GUI\com_dataset.mat						
	Loa	d	Save		Save As	