

# **Multidimensional Unfolding**

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# Multidimensional Unfolding

The unfolding model is a geometric model for preference and choice. It locates individuals and alternatives as points in a joint space, and it says that an individual will pick the alternative in the choice set closest to its ideal point. Unfolding originated in the work of Coombs [4] and his students. It is perhaps the dominant model in both **scaling of preference data** and **attitude scaling**.

The multidimensional unfolding technique computes solutions to the equations of unfolding model. It can be defined as **multidimensional scaling** of off-diagonal matrices. This means the data are dissimilarities between  $n$  row objects and  $m$  column objects, collected in an  $n \times m$  matrix  $\Delta$ . An important example is preference data, where  $\delta_{ij}$  indicates, for instance, how much individual  $i$  dislikes object  $j$ . In unfolding, we have many of the same distinctions as in general multidimensional scaling: there is unidimensional and multidimensional unfolding, metric and nonmetric unfolding, and there are many possible choices of loss functions that can be minimized.

First we will look at (metric) unfolding as defining the system of equations  $\delta_{ij} = d_{ij}(X, Y)$ , where  $X$  is the  $n \times p$  configuration matrix of row points,  $Y$  is the  $m \times p$  configuration matrix of column points, and

$$d_{ij}(X, Y) = \sqrt{\sum_{s=1}^p (x_{is} - y_{js})^2}. \quad (1)$$

Clearly, an equivalent system of algebraic equations is  $\delta_{ij}^2 = d_{ij}^2(X, Y)$ , and this system expands to

$$\delta_{ij}^2 = \sum_{s=1}^p x_{is}^2 + \sum_{s=1}^p y_{js}^2 - 2 \sum_{s=1}^p x_{is}y_{js}. \quad (2)$$

We can rewrite this in matrix form as  $\Delta^{(2)} = ae'_m + e_n b' - 2XY'$ , where  $a$  and  $b$  contain the row and column sums of squares, and where  $e$  is used for a vector with all elements equal to one. If we define the centering operators  $J_n = I_n - e_n e'_n/n$  and  $J_m = I_m - e_m e'_m/m$ , then we see that doubly centering the matrix of squared dissimilarities gives the basic result

$$H = -\frac{1}{2}J_n \Delta^{(2)} J_m = \tilde{X} \tilde{Y}', \quad (3)$$

where  $\tilde{X} = J_n X$  and  $\tilde{Y} = J_m Y$  are centered versions of  $X$  and  $Y$ . For our system of equations to be solvable, it is necessary that  $\text{rank}(H) \leq p$ . Solving the system, or finding an approximate solution by using the singular value decomposition, gives us already an idea about  $X$  and  $Y$ , except that we do not know the relative location and orientation of the two point-clouds.

More precisely, if  $H = PQ'$  is full rank decomposition of  $H$ , then the solutions  $X$  and  $Y$  of our system of equations  $\delta_{ij}^2 = d_{ij}^2(X, Y)$  can be written in the form

$$\begin{aligned} X &= (P + e_n \alpha')T, \\ Y &= (Q + e_m \beta')(T')^{-1}, \end{aligned} \quad (4)$$

which leaves us with only the  $p(p+2)$  unknowns in  $\alpha$ ,  $\beta$ , and  $T$  still to be determined. By using the fact that the solution is invariant under translation and rotation, we can actually reduce this to  $(1/2)p(p+3)$  parameters. One way to find these additional parameters is given in [10].

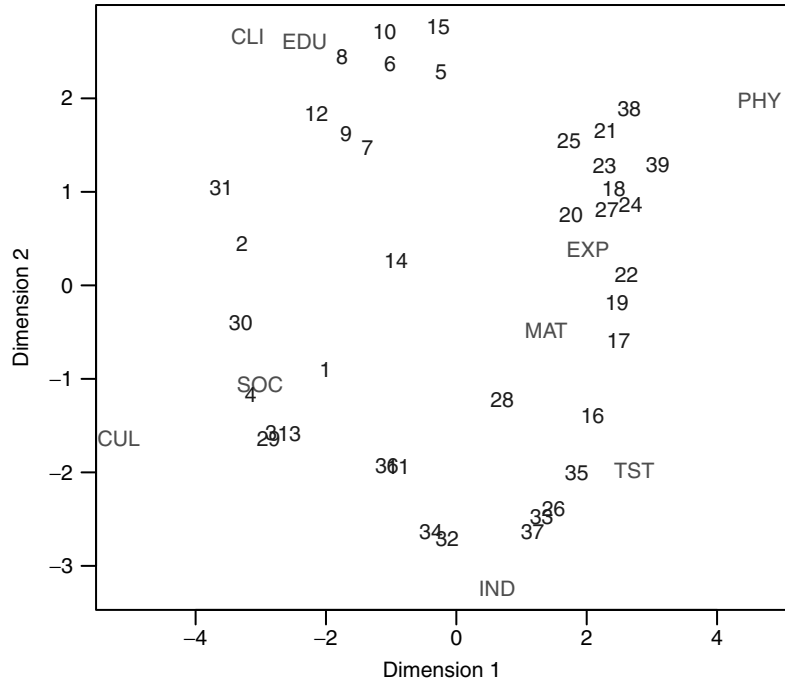
Instead of trying to find an exact solution, if one actually exists, by algebraic means, we can also define a multidimensional unfolding loss function and minimize it. In the most basic and classical form, we have the Stress loss function

$$\sigma(X, Y) = \sum_{i=1}^n \sum_{j=1}^m w_{ij} (\delta_{ij} - d_{ij}(X, Y))^2. \quad (5)$$

This is identical to an ordinary multidimensional scaling problem in which the diagonal (row–row and column–column) weights are zero. Or, to put it differently, in unfolding, the dissimilarities between different row objects and different column objects are missing. Thus, any multidimensional scaling program that can handle weights and missing data can be used to minimize this loss function. Details are in [7] or [1, Part III]. One can also consider measuring loss using SStress, the sum of squared differences between the squared dissimilarities and squared distances. This has been considered in [6, 11].

We use an example from [9, p. 152]. The Department of Psychology at the University of Nijmegen has, or had, nine different areas of research and teaching. Each of the 39 psychologists working in the department ranked all nine areas in order of relevance for their work. The areas are given in Table 1.

## 2 Multidimensional Unfolding



**Figure 1** Metric Unfolding Roskam Data

We apply metric unfolding, in two dimensions, and find the solution in Figure 1.

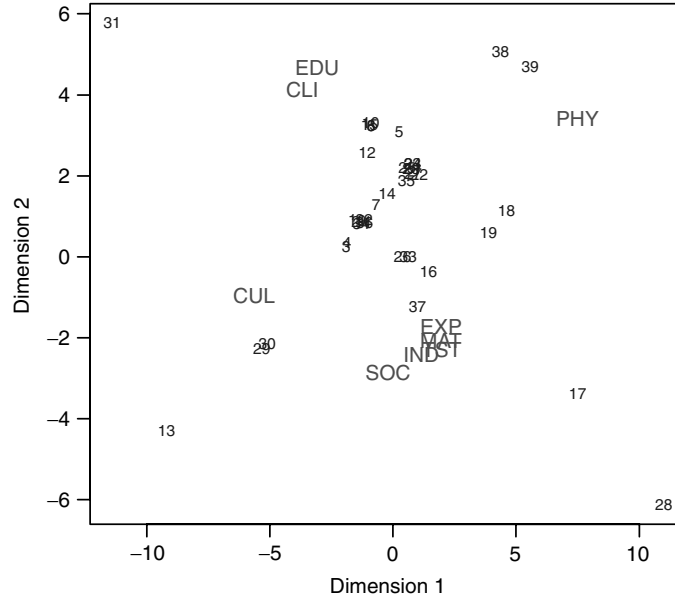
In this analysis, we used the rank orders, more precisely the numbers 0 to 8. Thus, for good fit, first choices should coincide with ideal points. The grouping of the nine areas in the solution is quite natural and shows the contrast between the more scientific and the more humanistic and clinical areas.

**Table 1** Nine psychology areas

Area	Plot code
Social Psychology	SOC
Educational and Developmental Psychology	EDU
Clinical Psychology	CLI
Mathematical Psychology and Psychological Statistics	MAT
Experimental Psychology	EXP
Cultural Psychology and Psychology of Religion	CUL
Industrial Psychology	IND
Test Construction and Validation	TST
Physiological and Animal Psychology	PHY

In this case, and in many other cases, the problems we are analyzing suggest that we really are interested in nonmetric unfolding. It is difficult to think of actual applications of metric unfolding, except perhaps in the life and physical sciences. This does not mean that metric unfolding is uninteresting. Most nonmetric unfolding algorithms solve metric unfolding subproblems, and one can often make a case for metric unfolding as a robust form to solve nonmetric unfolding problems.

The original techniques proposed by Coombs [4] were purely nonmetric and did not even lead to metric representations. In preference analysis, the prototypical area of application, we often only have ranking information. Each individual ranks a number of candidates, or food samples, or investment opportunities. The ranking information is row-conditional, which means we cannot compare the ranks given by individual  $i$  to the ranks given by individual  $k$ . The order is defined only within rows. Metric data are generally unconditional, because we can compare numbers both within and between rows. Because of the paucity of information (only rank order, only row-conditional, only off-diagonal), the usual Kruskal approach to



**Figure 2** Nonmetric unfolding Roskam data

nonmetric unfolding often leads to degenerate solutions, even after clever renormalization and partitioning of the loss function [8]. In Figure 2, we give the solution minimizing

$$\sigma(X, Y, \Delta) = \sum_{i=1}^n \frac{\sum_{j=1}^m w_{ij} (\delta_{ij} - d_{ij}(X, Y))^2}{\sum_{j=1}^m w_{ij} (\delta_{ij} - \delta_{i*})^2} \quad (6)$$

over  $X$  and  $Y$  and over those  $\Delta$  whose rows are monotone with the ranks given by the psychologists. Thus, there is a separate **monotone regression** computed for each of the 39 rows.

The solution is roughly the same as the metric one, but there is more clustering and clumping in the plot, and this makes the visual representation much less clear. It is quite possible that continuing to iterate to higher precision will lead to even more degeneracy. More recently, Busing et al. [2] have adapted the Kruskal approach to nonmetric unfolding by penalizing for the flatness of the monotone regression function.

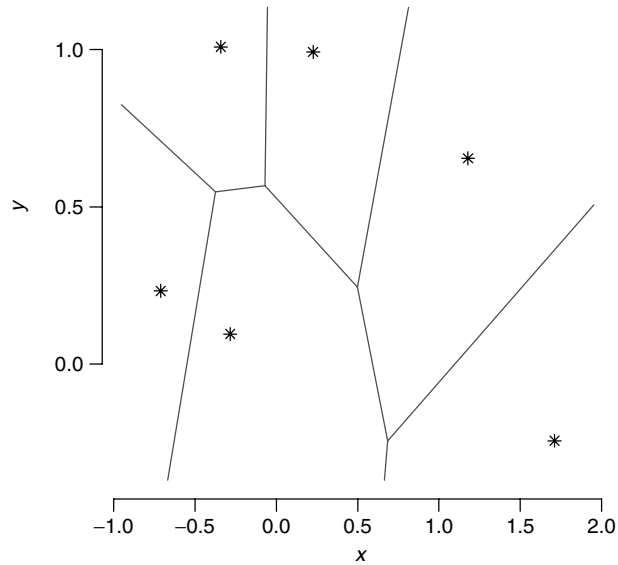
One would expect even more problems when the data are not even rank orders but just binary choices. Suppose  $n$  individuals have to choose one alternative

from a set of  $m$  alternatives. The data can be coded as an *indicator matrix*, which is an  $n \times m$  binary matrix with exactly one unit element in each row. The unfolding model says there are  $n$  points  $x_i$  and  $m$  points  $y_j$  in  $\mathbb{R}^p$  such that if individual  $i$  picks alternative  $j$ , then  $\|x_i - y_j\| \leq \|x_i - y_\ell\|$  for all  $\ell = 1, \dots, m$ . More concisely, we use the  $m$  points  $y_j$  to draw a *Voronoi diagram*. This is illustrated in Figure 3 for six points in the plane.

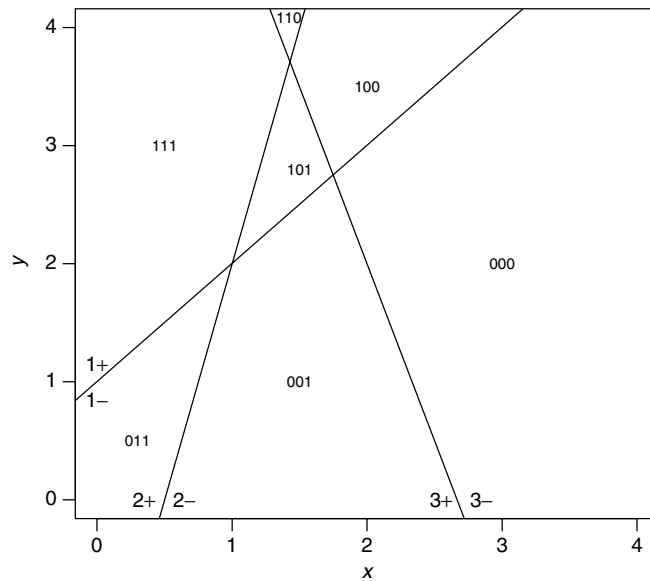
There is one Voronoi cell for each  $y_j$ , and the cell (which can be bounded or unbounded) contains exactly those points that are closer to  $y_j$  than to any of the other  $y_\ell$ 's. The unfolding model says that individuals are in the Voronoi cells of the objects they pick. This clearly leaves room for a lot of indeterminacy in the actual placement of the points.

The situation becomes more favorable if we have more than one indicator matrix, that is, if each individual makes more than one choice. There is a Voronoi diagram for each choice and individuals must be in the Voronoi cells of the object they choose for each of the diagrams. Superimposing the diagrams creates smaller and smaller regions that each individual must be in, and the unfolding model requires the intersection of the Voronoi cells determined by the choices of any individual to be nonempty.

## 4 Multidimensional Unfolding



**Figure 3** A Voronoi diagram



**Figure 4** Unfolding binary data

It is perhaps simplest to apply this idea to binary choices. The Voronoi cells in this case are half spaces defined by hyperplanes dividing  $\mathbb{R}^n$  in two parts. All individuals choosing the first of the two alternatives must be on one side of the hyperplane, all others must be on the other side. There is a hyperplane for each choice.

This is the nonmetric factor analysis model studied first by [5]. It is illustrated in Figure 4.

The prototype here is roll call data [3]. If 100 US senators vote on 20 issues, then the unfolding model says that (for a representation in the plane) there are 100 points and 20 lines, such that each issue-line separates the 'aye' and the 'nay' voters for

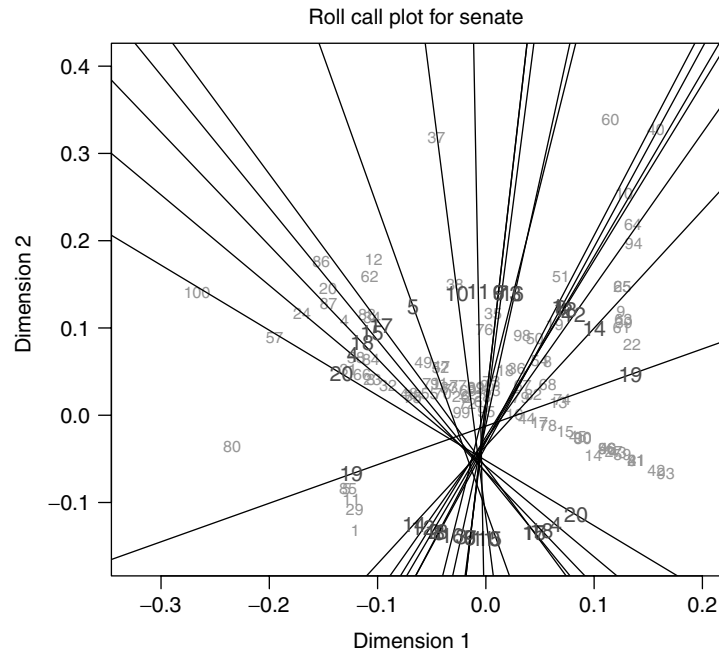


Figure 5 The 2000 US senate

that issue. Unfolding, in this case, can be done by **correspondence analysis**, or by maximum likelihood logit or probit techniques. We give an example, using 20 issues selected by Americans for Democratic Action, the 2000 US Senate, and the logit technique (Figure 5).

The issue lines are the perpendicular bisectors of the lines connecting the 'aye' and 'nay' points of the issues. We see for the figure how polarized American politics is, with almost all lines going through the center and separating Democrats from Republicans.

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