NAG Library Function Document

nag_mv_z_scores (g03zac)

1 Purpose

nag_mv_z_scores (g03zac) produces standardized values (z-scores) for a data matrix.

2 Specification

```
#include <nag.h>
#include <nagg03.h>
void nag_mv_z_scores (Integer n, Integer m, const double x[], Integer tdx,
     Integer nvar, const Integer isx[], const double s[], const double e[],
     double z[], Integer tdz, NagError *fail)
```

3 Description

For a data matrix, X, consisting of n observations on p variables, with elements x_{ij}, nag_mv_z_scores (g03zac) computes a matrix, Z, with elements z_{ij} such that:

$$z_{ij} = \frac{x_{ij} - \mu_j}{\sigma_j}, \quad i = 1, 2, \ldots, n;\ j = 1, 2, \ldots, p,$$

where μ_j is a location shift and σ_j is a scaling factor. Typically, μ_j will be the mean and σ_j will be the standard deviation of the jth variable and therefore the elements in column j of Z will have zero mean and unit variance.

4 References

None.

5 Arguments

1: **n** – Integer *Input*

On entry: the number of observations in the data matrix, n.

Constraint: $\mathbf{n} \geq 1$.

2: **m** – Integer *Input*

On entry: the number of variables in the data array **x**.

Constraint: $\mathbf{m} \geq \mathbf{nvar}$.

3: **x**[**n** × **tdx**] – const double *Input*

On entry: $\mathbf{x}[(i-1) \times \mathbf{tdx} + j - 1]$ must contain the ith sample point for the jth variable x_{ij}, for $i = 1, 2, \ldots, n$ and $j = 1, 2, \ldots, \mathbf{m}$.

4: **tdx** – Integer *Input*

On entry: the stride separating matrix column elements in the array **x**.

Constraint: $\mathbf{tdx} \geq \mathbf{m}$.

5: **nvar** – Integer *Input*

On entry: the number of variables to be standardized, p.

Constraint: **nvar** ≥ 1.

6: **isx**[**m**] – const Integer *Input*

On entry: **isx**$[j-1]$ indicates whether or not the observations on the jth variable are included in the matrix of standardized values.

If **isx**$[j-1] \neq 0$, then the observations from the jth variable are included.

If **isx**$[j-1] = 0$, then the observations from the jth variable are not included.

Constraint: **isx**$[j-1] \neq 0$ for **nvar** values of j.

7: **s**[**m**] – const double *Input*

On entry: if **isx**$[j-1] \neq 0$, then **s**$[j-1]$ must contain the scaling (standard deviation), σ_j, for the jth variable.

If **isx**$[j-1] = 0$, then **s**$[j-1]$ is not referenced.

Constraint: if **isx**$[j-1] \neq 0$, **s**$[j-1] > 0.0$, for $j = 1, 2, \ldots,$ **m**.

8: **e**[**m**] – const double *Input*

On entry: if **isx**$[j-1] \neq 0$, then **e**$[j-1]$ must contain the location shift (mean), μ_j, for the jth variable.

If **isx**$[j-1] = 0$, then **e**$[j-1]$ is not referenced.

9: **z**[**n** $\times$ **tdz**] – double *Output*

Note: the (i,j)th element of the matrix Z is stored in **z**$[(i-1) \times$ **tdz** $+ j - 1]$.

On exit: the matrix of standardized values (z-scores), Z.

10: **tdz** – Integer *Input*

On entry: the stride separating matrix column elements in the array **z**.

Constraint: **tdz** $\geq$ **nvar**.

11: **fail** – NagError * *Input/Output*

The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation).

6 Error Indicators and Warnings

NE_2_INT_ARG_LT

On entry, **m** $= \langle value \rangle$ while **nvar** $= \langle value \rangle$. These arguments must satisfy **m** $\geq$ **nvar**.

On entry, **tdx** $= \langle value \rangle$ while **m** $= \langle value \rangle$. These arguments must satisfy **tdx** $\geq$ **m**.

On entry, **tdz** $= \langle value \rangle$ while **nvar** $= \langle value \rangle$. These arguments must satisfy **tdz** $\geq$ **nvar**.

NE_INT_ARG_LT

On entry, **n** $= \langle value \rangle$.
Constraint: **n** ≥ 1.

On entry, **nvar** $= \langle value \rangle$.
Constraint: **nvar** ≥ 1.

NE_INTARR_REALARR

On entry, **isx**[⟨*value*⟩] = ⟨*value*⟩, **s**[⟨*value*⟩] = ⟨*value*⟩.
Constraint: if **isx**[$j-1$] = 0, **s**[$j-1$] > 0.0, for $j = 1, 2, \ldots, m$.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

NE_VAR_INCL_INDICATED

The number of variables, **nvar** in the analysis = ⟨*value*⟩, while number of variables included in the analysis via array **isx** = ⟨*value*⟩.
Constraint: these two numbers must be the same.

7 Accuracy

Standard accuracy is achieved.

8 Parallelism and Performance

nag_mv_z_scores (g03zac) is not threaded in any implementation.

9 Further Comments

Means and standard deviations may be obtained using nag_summary_stats_onevar (g01atc) or nag_corr_cov (g02bxc).

10 Example

A 4 by 3 data matrix is input along with location and scaling values. The first and third columns are scaled and the results printed.

10.1 Program Text

```
/* nag_mv_z_scores (g03zac) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 *
 */

#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <nagg03.h>

#define X(I, J) x[(I) *tdx + J]
#define Z(I, J) z[(I) *tdz + J]
int main(void)
{
  Integer exit_status = 0, i, *isx = 0, j, m, n, nvar, tdx, tdz;
  NagError fail;
  double *e = 0, *s = 0, *x = 0, *z = 0;

  INIT_FAIL(fail);

  printf("nag_mv_z_scores (g03zac) Example Program Results\n\n");

  /* Skip headings in data file */
```

```
#ifdef _WIN32
  scanf_s("%*[^\n]");
#else
  scanf("%*[^\n]");
#endif
#ifdef _WIN32
  scanf_s("%" NAG_IFMT "", &n);
#else
  scanf("%" NAG_IFMT "", &n);
#endif
#ifdef _WIN32
  scanf_s("%" NAG_IFMT "", &m);
#else
  scanf("%" NAG_IFMT "", &m);
#endif
#ifdef _WIN32
  scanf_s("%" NAG_IFMT "", &nvar);
#else
  scanf("%" NAG_IFMT "", &nvar);
#endif

  if (n >= 1 && nvar >= 1 && m >= nvar) {
    if (!(e = NAG_ALLOC(m, double)) ||
        !(s = NAG_ALLOC(m, double)) ||
        !(x = NAG_ALLOC((n) * (m), double)) ||
        !(z = NAG_ALLOC((n) * (nvar), double)) ||
        !(isx = NAG_ALLOC(m, Integer)))
    {
      printf("Allocation failure\n");
      exit_status = -1;
      goto END;
    }
    tdx = m;
    tdz = nvar;
  }
  else {
    printf("Invalid n or nvar.\n");
    exit_status = 1;
    return exit_status;
  }
  for (i = 0; i < n; ++i) {
    for (j = 0; j < m; ++j)
#ifdef _WIN32
      scanf_s("%lf", &X(i, j));
#else
      scanf("%lf", &X(i, j));
#endif
  }
  for (j = 0; j < m; ++j)
#ifdef _WIN32
    scanf_s("%" NAG_IFMT "", &isx[j]);
#else
    scanf("%" NAG_IFMT "", &isx[j]);
#endif

  for (j = 0; j < m; ++j)
#ifdef _WIN32
    scanf_s("%lf", &e[j]);
#else
    scanf("%lf", &e[j]);
#endif

  for (j = 0; j < m; ++j)
#ifdef _WIN32
    scanf_s("%lf", &s[j]);
#else
    scanf("%lf", &s[j]);
#endif

  /* nag_mv_z_scores (g03zac).
   * Standardize values of a data matrix
```

```
   */
  nag_mv_z_scores(n, m, x, tdx, nvar, isx, s, e, z, tdz, &fail);
  if (fail.code != NE_NOERROR) {
    printf("Error from nag_mv_z_scores (g03zac).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }

  printf("\nStandardized Values\n\n");
  for (i = 0; i < n; ++i) {
    for (j = 0; j < nvar; ++j)
      printf("%8.3f", Z(i, j));
    printf("\n");
  }
END:
  NAG_FREE(e);
  NAG_FREE(s);
  NAG_FREE(x);
  NAG_FREE(z);
  NAG_FREE(isx);
  return exit_status;
}
```

10.2 Program Data

```
nag_mv_z_scores (g03zac) Example Program Data
4 3 2
15.0 0.0 1500.0
12.0 1.0 1000.0
18.0 2.0 1200.0
14.0 3.0  500.0
 1      0    1
14.75 0.0 1050.0
 2.50 0.0  420.3
```

10.3 Program Results

```
nag_mv_z_scores (g03zac) Example Program Results


Standardized Values

   0.100   1.071
  -1.100  -0.119
   1.300   0.357
  -0.300  -1.309
```