

Package ‘corrplot’

May 11, 2021

Type Package

Title Visualization of a Correlation Matrix

Version 0.88

Date 2021-05-11

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Suggests knitr, RColorBrewer, rmarkdown, prettydoc, testthat

Description A graphical display of a correlation matrix or general matrix. It also contains some algorithms to do matrix reordering. In addition, corrplot is good at details, including choosing color, text labels, color labels, layout, etc.

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URL <https://github.com/taiyun/corrplot>

BugReports <https://github.com/taiyun/corrplot/issues>

VignetteBuilder knitr

RoxygenNote 7.1.1

NeedsCompilation no

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Repository CRAN

Date/Publication 2021-05-11 11:52:11 UTC

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corrplot-package	<i>Visualization of a correlation matrix</i>
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Description

The corrplot package is a graphical display of a correlation matrix, confidence interval or general matrix. It also contains some algorithms to do matrix reordering. In addition, corrplot is good at details, including choosing color, text labels, color labels, layout, etc.

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References

Michael Friendly (2002). *Corrgrams: Exploratory displays for correlation matrices*. The American Statistician, 56, 316–324.

D.J. Murdoch, E.D. Chow (1996). *A graphical display of large correlation matrices*. The American Statistician, 50, 178–180.

See Also

The plotcorr function in the ellipse package and corrgram function in the corrgram package has some similarities.

colorlegend	<i>Draw color legend.</i>
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Description

Draw color legend.

Usage

```
colorlegend(  
  colbar,  
  labels,  
  at = NULL,  
  xlim = c(0, 1),  
  ylim = c(0, 1),  
  vertical = TRUE,  
  ratio.colbar = 0.4,  
  lim.segment = "auto",  
  align = c("c", "l", "r"),  
  addlabels = TRUE,  
  ...  
)
```

Arguments

colbar	Vector, color of colbar.
labels	Vector, numeric or character to be written.
at	Numeric vector (quantile), the position to put labels. See examples for details.
xlim	See in plot
ylim	See in plot
vertical	Logical, whether the colorlegend is vertical or horizon.
ratio.colbar	The width ratio of colorbar to the total colorlegend (including colorbar, segments and labels).
lim.segment	Vector (quantile) of length 2, the elements should be in [0,1], giving segments coordinates ranges. If the value is NULL or "auto", then the ranges are derived automatically.
align	Character, alignment type of labels, "l" means left, "c" means center and "r" right.
addlabels	Logical, whether add text label or not.
...	Additional arguments, passed to plot

Author(s)

Taiyun Wei

Examples

```

par(mar = rep(0,4))
plot(0,xlim = c(0,6), ylim = c(-0.5,1.2), type = "n")

colorlegend(rainbow(100), 0:9)

colorlegend(heat.colors(100), LETTERS[1:12], xlim = c(1,2))

colorlegend(terrain.colors(100), 0:9, ratio.colbar = 0.6,
            lim.segment = c(0,0.6), xlim = c(2,3), align = "l")

colorlegend(topo.colors(100), 0:9, lim.segment = c(0,0.6),
            xlim = c(3,4), align = "l", offset = 0)

colorlegend(cm.colors(100),1:5, xlim = c(4,5))

colorlegend(sample(rainbow(12)), labels = LETTERS[1:12],
            at = seq(0.05, 0.95, len = 12), xlim = c(5,6), align = "r")

colorlegend(colbar = grey(1:100 / 100), 1:10, col = "red", align = "l",
            xlim = c(0, 6), ylim = c(-0.5,-0.1), vertical = FALSE)

colorlegend(sample(rainbow(12)),
            labels = LETTERS[1:12], at = seq(0.05, 0.95, len = 12),
            xlim = c(0, 6), ylim = c(1.1, 1.2), vertical = FALSE)

```

`cor.mtest`*Significance test which produces p-values and confidence intervals for each pair of input features.*

Description

Significance test which produces p-values and confidence intervals for each pair of input features.

Usage

```
cor.mtest(mat, ...)
```

Arguments

`mat` Input matrix of size $F \times S$, with F columns that represent features and S rows that represent samples.

`...` Additional arguments passed to function `cor.test`, e.g. `conf.level = 0.95`.

Value

Return a list containing:

`p` Square matrix of size $F \times F$ with p-values as cells

lowCI	Square matrix of size FxF, each cell represents the <i>lower part</i> of a confidence interval
uppCI	Square matrix of size FxF, each cell represents the <i>upper part</i> of a confidence interval

See Also

Function [cor.test](#)

corrMatOrder	<i>Reorder a correlation matrix.</i>
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Description

Draw rectangle(s) around the chart of correlation matrix based on the number of each cluster's members.

Usage

```
corrMatOrder(
  corr,
  order = c("AOE", "FPC", "hclust", "alphabet"),
  hclust.method = c("complete", "ward", "ward.D", "ward.D2", "single", "average",
    "mcquitty", "median", "centroid")
)
```

Arguments

corr	Correlation matrix to reorder.
order	Character, the ordering method for the correlation matrix. <ul style="list-style-type: none"> "AOE" for the angular order of the eigenvectors. It is calculated from the order of the angles, a_i:

$$a_i = \arctan(e_{i2}/e_{i1}), \text{ if } e_{i1} > 0$$

$$a_i = \arctan(e_{i2}/e_{i1}) + \pi, \text{ otherwise.}$$

where e_1 and e_2 are the largest two eigenvalues of matrix corr. See Michael Friendly (2002) for details.

- "FPC" for the first principal component order.
- "hclust" for hierarchical clustering order.
- "alphabet" for alphabetical order.

hclust.method	Character, the agglomeration method to be used when order is hclust. This should be one of "ward", "ward.D", "ward.D2", "single", "complete", "average", "mcquitty", "median" or "centroid".
---------------	--

Value

Returns a single permutation vector.

Author(s)

Taiyun Wei

See Also

Package seriation offers more methods to reorder matrices, such as ARSA, BBURCG, BBWRCG, MDS, TSP, Chen and so forth.

Examples

```
M <- cor(mtcars)

(order.AOE <- corrMatOrder(M, order = "AOE"))
(order.FPC <- corrMatOrder(M, order = "FPC"))
(order.hc <- corrMatOrder(M, order = "hclust"))
(order.hc2 <- corrMatOrder(M, order = "hclust", hclust.method = "ward.D"))

M.AOE <- M[order.AOE,order.AOE]
M.FPC <- M[order.FPC,order.FPC]
M.hc <- M[order.hc, order.hc]
M.hc2 <- M[order.hc2,order.hc2]

par(ask = TRUE)
corrplot(M)
corrplot(M.AOE)
corrplot(M.FPC)
corrplot(M.hc)

corrplot(M.hc)
corrRect.hclust(corr = M.hc, k = 2)

corrplot(M.hc)
corrRect.hclust(corr = M.hc, k = 3)

corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 2, method = "ward.D")
```

corrplot

A visualization of a correlation matrix.

Description

A graphical display of a correlation matrix, confidence interval. The details are paid great attention to. It can also visualize a general matrix by setting `is.corr = FALSE`.

Usage

```
corrplot(  
  corr,  
  method = c("circle", "square", "ellipse", "number", "shade", "color", "pie"),  
  type = c("full", "lower", "upper"),  
  add = FALSE,  
  col = NULL,  
  cl.lim = NULL,  
  bg = "white",  
  title = "",  
  is.corr = TRUE,  
  diag = TRUE,  
  outline = FALSE,  
  mar = c(0, 0, 0, 0),  
  addgrid.col = NULL,  
  addCoef.col = NULL,  
  addCoefasPercent = FALSE,  
  order = c("original", "AOE", "FPC", "hclust", "alphabet"),  
  hclust.method = c("complete", "ward", "ward.D", "ward.D2", "single", "average",  
    "mcquitty", "median", "centroid"),  
  addrect = NULL,  
  rect.col = "black",  
  rect.lwd = 2,  
  tl.pos = NULL,  
  tl.cex = 1,  
  tl.col = "red",  
  tl.offset = 0.4,  
  tl.srt = 90,  
  cl.pos = NULL,  
  cl.length = NULL,  
  cl.cex = 0.8,  
  cl.ratio = 0.15,  
  cl.align.text = "c",  
  cl.offset = 0.5,  
  number.cex = 1,  
  number.font = 2,  
  number.digits = NULL,  
  addshade = c("negative", "positive", "all"),  
  shade.lwd = 1,  
  shade.col = "white",  
  p.mat = NULL,  
  sig.level = 0.05,  
  insig = c("pch", "p-value", "blank", "n", "label_sig"),  
  pch = 4,  
  pch.col = "black",  
  pch.cex = 3,  
  plotCI = c("n", "square", "circle", "rect"),  
  lowCI.mat = NULL,
```

```

  uppCI.mat = NULL,
  na.label = "?",
  na.label.col = "black",
  win.asp = 1,
  ...
)

```

Arguments

corr	The correlation matrix to visualize, must be square if order is not "original". For general matrix, please using <code>is.corr = FALSE</code> to convert.
method	Character, the visualization method of correlation matrix to be used. Currently, it supports seven methods, named "circle" (default), "square", "ellipse", "number", "pie", "shade" and "color". See examples for details. The areas of circles or squares show the absolute value of corresponding correlation coefficients. Method "pie" and "shade" came from Michael Friendly's job (with some adjustment about the shade added on), and "ellipse" came from D.J. Murdoch and E.D. Chow's job, see in section References.
type	Character, "full" (default), "upper" or "lower", display full matrix, lower triangular or upper triangular matrix.
add	Logical, if TRUE, the graph is added to an existing plot, otherwise a new plot is created.
col	Vector, the color of glyphs. It is distributed uniformly in <code>cl.lim</code> interval. If NULL, <code>col</code> will be <code>colorRampPalette(col2)(200)</code> , see example about <code>col2</code> .
cl.lim	The limits (x_1, x_2) interval for assigning color by <code>col</code> . If NULL, <code>cl.lim</code> will be <code>c(-1, 1)</code> when <code>is.corr</code> is TRUE, <code>cl.lim</code> will be <code>c(min(corr), max(corr))</code> when <code>is.corr</code> is FALSE NOTICE: if you set <code>cl.lim</code> when <code>is.corr</code> TRUE, the assigning color method is still distributed uniformly in $[-1, 1]$, it only affect the display on colorlegend.
bg	The background color.
title	Character, title of the graph.
is.corr	Logical, whether the input matrix is a correlation matrix or not. We can visualize the non-correlation matrix by setting <code>is.corr = FALSE</code> .
diag	Logical, whether display the correlation coefficients on the principal diagonal.
outline	Logical or character, whether plot outline of circles, square and ellipse, or the color of these glyphs. For pie, this represents the color of the circle outlining the pie. If <code>outline</code> is TRUE, the default value is "black".
mar	See par .
addgrid.col	The color of the grid. If NA, don't add grid. If NULL the default value is chosen. The default value depends on method, if method is color or shade, the color of the grid is NA, that is, not draw grid; otherwise "grey".
addCoef.col	Color of coefficients added on the graph. If NULL (default), add no coefficients.
addCoefasPercent	Logic, whether translate coefficients into percentage style for spacesaving.

order	<p>Character, the ordering method of the correlation matrix.</p> <ul style="list-style-type: none"> • "original" for original order (default). • "AOE" for the angular order of the eigenvectors. • "FPC" for the first principal component order. • "hclust" for the hierarchical clustering order. • "alphabet" for alphabetical order. <p>See function corrMatOrder for details.</p>
hclust.method	Character, the agglomeration method to be used when order is hclust . This should be one of "ward", "ward.D", "ward.D2", "single", "complete", "average", "mcquitty", "median" or "centroid".
addrect	Integer, the number of rectangles draws on the graph according to the hierarchical cluster, only valid when order is hclust . If NULL (default), then add no rectangles.
rect.col	Color for rectangle border(s), only valid when <code>addrect</code> is equal or greater than 1.
rect.lwd	Numeric, line width for borders for rectangle border(s), only valid when <code>addrect</code> is equal or greater than 1.
tl.pos	Character or logical, position of text labels. If character, it must be one of "lt", "ld", "td", "d" or "n". "lt"(default if <code>type=="full"</code>) means left and top, "ld"(default if <code>type=="lower"</code>) means left and diagonal, "td"(default if <code>type=="upper"</code>) means top and diagonal(near), "d" means diagonal, "n" means don't add textlabel.
tl.cex	Numeric, for the size of text label (variable names).
tl.col	The color of text label.
tl.offset	Numeric, for text label, see text .
tl.srt	Numeric, for text label string rotation in degrees, see text .
cl.pos	Character or logical, position of color labels; If character, it must be one of "r" (default if <code>type=="upper"</code> or "full"), "b" (default if <code>type=="lower"</code>) or "n", "n" means don't draw colorlabel.
cl.length	Integer, the number of number-text in colorlabel, passed to colorlegend . If NULL, <code>cl.length</code> is <code>length(col) + 1</code> when <code>length(col) <= 20</code> ; <code>cl.length</code> is 11 when <code>length(col) > 20</code>
cl.cex	Numeric, cex of number-label in colorlabel, passed to colorlegend .
cl.ratio	Numeric, to justify the width of colorlabel, 0.1~0.2 is suggested.
cl.align.text	Character, "l", "c" (default) or "r", for number-label in colorlabel, "l" means left, "c" means center, and "r" means right.
cl.offset	Numeric, for number-label in colorlabel, see text .
number.cex	The cex parameter to send to the call to text when writing the correlation coefficients into the plot.
number.font	the font parameter to send to the call to text when writing the correlation coefficients into the plot.

<code>number.digits</code>	indicating the number of decimal digits to be added into the plot. Non-negative integer or NULL, default NULL.
<code>addshade</code>	Character for shade style, "negative", "positive" or "all", only valid when method is "shade". If "all", all correlation coefficients' glyph will be shaded; if "positive", only the positive will be shaded; if "negative", only the negative will be shaded. Note: the angle of shade line is different, 45 degrees for positive and 135 degrees for negative.
<code>shade.lwd</code>	Numeric, the line width of shade.
<code>shade.col</code>	The color of shade line.
<code>p.mat</code>	Matrix of p-value, if NULL, arguments <code>sig.level</code> , <code>insig</code> , <code>pch</code> , <code>pch.col</code> , <code>pch.cex</code> is invalid.
<code>sig.level</code>	Significant level, if the p-value in <code>p.mat</code> is bigger than <code>sig.level</code> , then the corresponding correlation coefficient is regarded as insignificant. If <code>insig</code> is "label_sig", this may be an increasing vector of significance levels, in which case <code>pch</code> will be used once for the highest p-value interval and multiple times (e.g. "*", "**", "***) for each lower p-value interval.
<code>insig</code>	Character, specialized insignificant correlation coefficients, "pch" (default), "p-value", "blank", "n", or "label_sig". If "blank", wipe away the corresponding glyphs; if "p-value", add p-values the corresponding glyphs; if "pch", add characters (see <code>pch</code> for details) on corresponding glyphs; if "n", don't take any measures; if "label_sig", mark significant correlations with <code>pch</code> (see <code>sig.level</code>).
<code>pch</code>	Add character on the glyphs of insignificant correlation coefficients(only valid when <code>insig</code> is "pch"). See <code>par</code> .
<code>pch.col</code>	The color of <code>pch</code> (only valid when <code>insig</code> is "pch").
<code>pch.cex</code>	The <code>cex</code> of <code>pch</code> (only valid when <code>insig</code> is "pch").
<code>plotCI</code>	Character, method of plotting confidence interval. If "n", don't plot confidence interval. If "rect", plot rectangles whose upper side means upper bound and lower side means lower bound, respectively, and meanwhile correlation coefficients are also added on the rectangles. If "circle", first plot a circle with the bigger absolute bound, and then plot the smaller. Warning: if the two bounds are the same sign, the smaller circle will be wiped away, thus forming a ring. Method "square" is similar to "circle".
<code>lowCI.mat</code>	Matrix of the lower bound of confidence interval.
<code>uppCI.mat</code>	Matrix of the upper bound of confidence interval.
<code>na.label</code>	Label to be used for rendering NA cells. Default is "?". If "square", then the cell is rendered as a square with the <code>na.label.col</code> color.
<code>na.label.col</code>	Color used for rendering NA cells. Default is "black".
<code>win.asp</code>	Aspect ration for the whole plot. Value other than 1 is currently compatible only with methods "circle" and "square".
<code>...</code>	Additional arguments passing to function <code>text</code> for drawing text label.

Details

`corrplot` function offers flexible ways to visualize correlation matrix, lower and upper bound of confidence interval matrix.

Value

(Invisibly) returns a reordered correlation matrix.

Note

Cairo and cairoDevice packages is strongly recommended to produce high-quality PNG, JPEG, TIFF bitmap files, especially for that method `circle`, `ellipse`.

Row- and column names of the input matrix are used as labels rendered in the corrplot. Plomath expressions will be used if the name is prefixed by one of the following characters: `:`, `=` or `$`. For example `" :alpha + beta"`.

Author(s)

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References

Michael Friendly (2002). *Corrgrams: Exploratory displays for correlation matrices*. The American Statistician, 56, 316–324.

D.J. Murdoch, E.D. Chow (1996). *A graphical display of large correlation matrices*. The American Statistician, 50, 178–180.

See Also

Function `plotcorr` in the `ellipse` package and `corrgram` in the `corrgram` package have some similarities.

Package `seriation` offered more methods to reorder matrices, such as `ARSA`, `BBURCG`, `BBWRCG`, `MDS`, `TSP`, `Chen` and so forth.

Examples

```
data(mtcars)
M <- cor(mtcars)
set.seed(0)

## different color series
col0 <- colorRampPalette(c("white", "cyan", "#007FFF", "blue", "#00007F"))
col1 <- colorRampPalette(c("#7F0000", "red", "#FF7F00", "yellow", "white",
                          "cyan", "#007FFF", "blue", "#00007F"))
col2 <- colorRampPalette(c("#67001F", "#B2182B", "#D6604D", "#F4A582",
                          "#FDDBC7", "#FFFFFF", "#D1E5F0", "#92C5DE",
                          "#4393C3", "#2166AC", "#053061"))
col3 <- colorRampPalette(c("red", "white", "blue"))
col4 <- colorRampPalette(c("#7F0000", "red", "#FF7F00", "yellow", "#7FFF7F",
                          "cyan", "#007FFF", "blue", "#00007F"))
```

```

wb <- c("white", "black")

par(ask = TRUE)

## different color scale and methods to display corr-matrix
corrplot(M, method = "number", col = "black", cl.pos = "n")
corrplot(M, method = "number")
corrplot(M)
corrplot(M, order = "AOE")
corrplot(M, order = "AOE", addCoef.col = "grey")

corrplot(M, order = "AOE", col = col1(20), cl.length = 21, addCoef.col = "grey")
corrplot(M, order = "AOE", col = col1(10), addCoef.col = "grey")

corrplot(M, order = "AOE", col = col2(200))
corrplot(M, order = "AOE", col = col2(200), addCoef.col = "grey")
corrplot(M, order = "AOE", col = col2(20), cl.length = 21, addCoef.col = "grey")
corrplot(M, order = "AOE", col = col2(10), addCoef.col = "grey")

corrplot(M, order = "AOE", col = col3(100))
corrplot(M, order = "AOE", col = col3(10))

corrplot(M, method = "color", col = col1(20), cl.length = 21, order = "AOE",
          addCoef.col = "grey")
corrplot(M, method = "square", col = col2(200), order = "AOE")
corrplot(M, method = "ellipse", col = col1(200), order = "AOE")
corrplot(M, method = "shade", col = col3(20), order = "AOE")
corrplot(M, method = "pie", order = "AOE")

## col = wb
corrplot(M, col = wb, order = "AOE", outline = TRUE, cl.pos = "n")

## like Chinese wqi, suit for either on screen or white-black print.
corrplot(M, col = wb, bg = "gold2", order = "AOE", cl.pos = "n")

## mixed methods: It's more efficient if using function "corrplot.mixed"
## circle + ellipse
corrplot(M, order = "AOE", type = "upper", tl.pos = "d")
corrplot(M, add = TRUE, type = "lower", method = "ellipse", order = "AOE",
          diag = FALSE, tl.pos = "n", cl.pos = "n")

## circle + square
corrplot(M, order = "AOE", type = "upper", tl.pos = "d")
corrplot(M, add = TRUE, type = "lower", method = "square", order = "AOE",
          diag = FALSE, tl.pos = "n", cl.pos = "n")

## circle + colorful number
corrplot(M, order = "AOE", type = "upper", tl.pos = "d")
corrplot(M, add = TRUE, type = "lower", method = "number", order = "AOE",
          diag = FALSE, tl.pos = "n", cl.pos = "n")

```

```

## circle + black number
corrplot(M, order = "AOE", type = "upper", tl.pos = "tp")
corrplot(M, add = TRUE, type = "lower", method = "number", order = "AOE",
         col = "black", diag = FALSE, tl.pos = "n", cl.pos = "n")

## order is hclust and draw rectangles
corrplot(M, order = "hclust")
corrplot(M, order = "hclust", addrect = 2)
corrplot(M, order = "hclust", addrect = 3, rect.col = "red")
corrplot(M, order = "hclust", addrect = 4, rect.col = "blue")
corrplot(M, order = "hclust", hclust.method = "ward.D2", addrect = 4)

## visualize a matrix in [0, 1]
corrplot(abs(M), order = "AOE", cl.lim = c(0,1))
corrplot(abs(M), order = "AOE", col = col1(20), cl.lim = c(0,1))

# when is.corr=TRUE, cl.lim only affect the color legend
# If you change it, the color is still assigned on [-1, 1]
corrplot(M/2)
corrplot(M/2, cl.lim=c(-0.5,0.5))

# when is.corr=FALSE, cl.lim is also used to assign colors
# if the matrix have both positive and negative values
# the matrix transformation keep every values positive and negative
corrplot(M*2, is.corr = FALSE, cl.lim=c(-2, 2))
corrplot(M*2, is.corr = FALSE, cl.lim=c(-2, 2) * 2)
corrplot(M*2, is.corr = FALSE, cl.lim=c(-2, 2) * 4)

## 0.5~0.6
corrplot(abs(M)/10+0.5, col=col0(10))
corrplot(abs(M)/10+0.5, is.corr = FALSE, cl.lim=c(0.5,0.6), col=col0(10))

## visualize a matrix in [-100, 100]
ran <- round(matrix(runif(225, -100,100), 15))
corrplot(ran, is.corr = FALSE)
corrplot(ran, is.corr = FALSE, cl.lim = c(-100, 100))

## visualize a matrix in [100, 300]
ran2 <- ran + 200

# bad color
corrplot(ran2, is.corr = FALSE, cl.lim = c(100, 300), col=col1(100))

# good color
corrplot(ran2, is.corr = FALSE, cl.lim = c(100, 300), col=col0(100))

## text-labels and plot type
corrplot(M, order = "AOE", tl.srt = 45)
corrplot(M, order = "AOE", tl.srt = 60)

```

```

corrplot(M, order = "AOE", tl.pos = "d", cl.pos = "n")
corrplot(M, order = "AOE", diag = FALSE, tl.pos = "d")
corrplot(M, order = "AOE", type = "upper")
corrplot(M, order = "AOE", type = "upper", diag = FALSE)
corrplot(M, order = "AOE", type = "lower", cl.pos = "b")
corrplot(M, order = "AOE", type = "lower", cl.pos = "b", diag = FALSE)

#### color-legend
corrplot(M, order = "AOE", cl.ratio = .2, cl.align = "l")
corrplot(M, order = "AOE", cl.ratio = .2, cl.align = "c")
corrplot(M, order = "AOE", cl.ratio = .2, cl.align = "r")
corrplot(M, order = "AOE", cl.pos = "b")
corrplot(M, order = "AOE", cl.pos = "b", tl.pos = "d")
corrplot(M, order = "AOE", cl.pos = "n")

## deal with missing Values
M2 <- M
diag(M2) = NA
corrplot(M2)
corrplot(M2, na.label = "o")
corrplot(M2, na.label = "NA")

##the input matrix is not square
corrplot(M[1:8,])
corrplot(M[,1:8])

res1 <- cor.mtest(mtcars, conf.level = 0.95)
res2 <- cor.mtest(mtcars, conf.level = 0.99)

## specialized the insignificant value according to the significant level
corrplot(M, p.mat = res1$p, sig.level = 0.2)
corrplot(M, p.mat = res1$p, sig.level = 0.05)
corrplot(M, p.mat = res1$p, sig.level = 0.01)
corrplot(M, p.mat = res1$p, insig = "blank")
corrplot(M, p.mat = res1$p, insig = "p-value")
corrplot(M, p.mat = res1$p, insig = "p-value", sig.level = -1) ## add all p-values
corrplot(M, p.mat = res1$p, order = "hclust", insig = "blank", addrect = 3)
corrplot(M, p.mat = res1$p, order = "hclust", insig = "pch", addrect = 3)

## plot confidence interval(0.95), "square" method
corrplot(M, low = res1$suppCI, upp = res1$suppCI,
         plotCI = "circle", addg = "grey20", cl.pos = "n")
corrplot(M, p.mat = res1$p, low = res1$lowCI, upp = res1$suppCI,
         plotCI = "circle", addg = "grey20", cl.pos = "n")
corrplot(M, low = res1$lowCI, upp = res1$suppCI,
         col = c("white", "black"), bg = "gold2", order = "AOE",

```

```

        plotCI = "circle", cl.pos = "n", pch.col = "red")
corrplot(M, p.mat = res1$p, low = res1$lowCI, upp = res1$uppCI,
        col = c("white", "black"), bg = "gold2", order = "AOE",
        plotCI = "circle", cl.pos = "n", pch.col = "red")

## plot confidence interval(0.95), "square" method
corrplot(M, low = res1$lowCI, upp = res1$uppCI,
        col = c("white", "black"), bg = "gold2", order = "AOE",
        plotCI = "square", addg = NULL, cl.pos = "n")
corrplot(M, p.mat = res1$p, low = res1$lowCI, upp = res1$uppCI,
        col = c("white","black"), bg = "gold2", order = "AOE", pch.col = "red",
        plotCI = "square", addg = NULL, cl.pos = "n")

## plot confidence interval(0.95, 0.95, 0.99), "rect" method
corrplot(M, low = res1$lowCI, upp = res1$uppCI, order = "hclust",
        rect.col = "navy", plotCI = "rect",cl.pos = "n")
corrplot(M, p.mat = res1$p, low = res1$lowCI, upp = res1$uppCI,
        order = "hclust", pch.col = "red", sig.level = 0.05, addrect = 3,
        rect.col = "navy", plotCI = "rect", cl.pos = "n")
corrplot(M, p.mat = res2$p, low = res2$lowCI, upp = res2$uppCI,
        order = "hclust", pch.col = "red", sig.level = 0.01, addrect = 3,
        rect.col = "navy", plotCI = "rect", cl.pos = "n")

## an animation of changing confidence interval in different significance level
## begin.animaton
par(ask = FALSE)
for (i in seq(0.1, 0, -0.005)) {
  tmp <- cor.mtest(mtcars, conf.level = 1 - i)
  corrplot(M, p.mat = tmp$p, low = tmp$lowCI, upp = tmp$uppCI, order = "hclust",
          pch.col = "red", sig.level = i, plotCI = "rect", cl.pos = "n",
          mar = c(0, 0, 1, 0),
          title = substitute(alpha == x,
                             list(x = format(i, digits = 3, nsmall = 3))))
  Sys.sleep(0.15)
}
## end.animaton

```

corrplot.mixed

Using mixed methods to visualize a correlation matrix.

Description

Using mixed methods to visualize a correlation matrix.

Usage

```

corrplot.mixed(
  corr,
  lower = "number",

```

```

upper = "circle",
tl.pos = c("d", "lt", "n"),
diag = c("n", "l", "u"),
bg = "white",
addgrid.col = "grey",
lower.col = NULL,
upper.col = NULL,
plotCI = c("n", "square", "circle", "rect"),
mar = c(0, 0, 0, 0),
...
)

```

Arguments

corr	Matrix, the correlation matrix to visualize.
lower	Character, the visualization method for the lower triangular correlation matrix.
upper	Character, the visualization method for the upper triangular correlation matrix.
tl.pos	Character, "lt", "d" or "n", giving position of text labels, "lt" means left and top, "d" means diagonal. If "n", add no textlabel.
diag	Character, for specifying the glyph on the principal diagonal. It is one of "n" (default, draw nothing), "l" (draw the glyphs of lower triangular) or "u" (draw the glyphs of upper triangular).
bg	The background color.
addgrid.col	See the addgrid.col parameter in the function corrplot
lower.col	Passed as col parameter to the lower matrix.
upper.col	Passed as col parameter to the upper matrix.
plotCI	See the plotCI parameter in the function corrplot
mar	See par .
...	Additional arguments for corrplot's wrappers

Author(s)

Taiyun Wei

Examples

```

M <- cor(mtcars)
ord <- corrMatOrder(M, order = "AOE")
M2 <- M[ord,ord]

corrplot.mixed(M2)
corrplot.mixed(M2, lower = "ellipse", upper = "circle")
corrplot.mixed(M2, lower = "square", upper = "circle")
corrplot.mixed(M2, lower = "shade", upper = "circle")
corrplot.mixed(M2, tl.pos = "lt")
corrplot.mixed(M2, tl.pos = "lt", diag = "u")

```



```
corrplot.mixed(M2, tl.pos = "lt", diag = "1")
corrplot.mixed(M2, tl.pos = "n")
```

 corrRect

Draw rectangle(s) on the correlation matrix graph.

Description

Draw rectangle(s) around the chart of correlation matrix.

Usage

```
corrRect(clus, col = "black", lwd = 2)
```

Arguments

clus	Vector, the number of each cluster's members.
col	Color of rectangles.
lwd	Line width of rectangles.

Details

corrRect needs the number(parameter clus) of each cluster's members, while corrRect.hclust can get the members in each cluster based on hierarchical clustering ([hclust](#)).

Author(s)

Taiyun Wei

Examples

```
data(mtcars)
M <- cor(mtcars)
corrplot(M, method = "circle", order = "FPC")
corrRect(c(5,6))

(order.hc <- corrMatOrder(M, order = "hclust"))
(order.hc2 <- corrMatOrder(M, order = "hclust", hclust.method = "ward.D"))
M.hc <- M[order.hc, order.hc]
M.hc2 <- M[order.hc2, order.hc2]

par(ask = TRUE)

# same as: corrplot(M, order = "hclust", addrect = 2)
corrplot(M.hc)
corrRect.hclust(corr = M.hc, k = 2)

# same as: corrplot(M, order = "hclust", addrect = 3)
corrplot(M.hc)
```

```

corrRect.hclust(corr = M.hc, k = 3)

# same as: corrplot(M, order = "hclust", hclust.method = "ward.D", addrect = 2)
corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 2, method = "ward.D")

# same as: corrplot(M, order = "hclust", hclust.method = "ward.D", addrect = 3)
corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 3, method = "ward.D")

# same as: corrplot(M, order = "hclust", hclust.method = "ward.D", addrect = 4)
corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 4, method = "ward.D")

```

corrRect.hclust *Draw rectangles on the correlation matrix graph.*

Description

Draw rectangles on the correlation matrix graph based on hierarchical cluster ([hclust](#)).

Usage

```

corrRect.hclust(
  corr,
  k = 2,
  col = "black",
  lwd = 2,
  method = c("complete", "ward", "ward.D", "ward.D2", "single", "average", "mcquitty",
    "median", "centroid")
)

```

Arguments

corr	Correlation matrix for function corrRect.hclust. It use 1-corr as dist in hierarchical clustering (hclust).
k	Integer, the number of rectangles drawn on the graph according to the hierarchical cluster, for function corrRect.hclust.
col	Color of rectangles.
lwd	Line width of rectangles.
method	Character, the agglomeration method to be used for hierarchical clustering (hclust). This should be (an unambiguous abbreviation of) one of "ward", "ward.D", "ward.D2", "single", "complete", "average", "mcquitty", "median" or "centroid".

Author(s)

Taiyun Wei

Examples

```
data(mtcars)
M <- cor(mtcars)
corrplot(M, method = "circle", order = "FPC")
corrRect(c(5,6))

(order.hc <- corrMatOrder(M, order = "hclust"))
(order.hc2 <- corrMatOrder(M, order = "hclust", hclust.method = "ward.D2"))
M.hc <- M[order.hc, order.hc]
M.hc2 <- M[order.hc2, order.hc2]

par(ask = TRUE)

# same as: corrplot(M, order = "hclust", addrect = 2)
corrplot(M.hc)
corrRect.hclust(corr = M.hc, k = 2)

# same as: corrplot(M, order = "hclust", addrect = 3)
corrplot(M.hc)
corrRect.hclust(corr = M.hc, k = 3)

# same as: corrplot(M, order = "hclust", hclust.method = "ward.D2", addrect = 2)
corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 2, method = "ward.D2")

# same as: corrplot(M, order = "hclust", hclust.method = "ward.D2", addrect = 3)
corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 3, method = "ward.D2")

# same as: corrplot(M, order = "hclust", hclust.method = "ward.D2", addrect = 4)
corrplot(M.hc2)
corrRect.hclust(M.hc2, k = 4, method = "ward.D2")
```

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