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1 *Consumer segmentation in multi-attribute product evaluation*

2 *by means of non-negatively constrained CLV3W*

3

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16 **Abstract**

17 In consumer studies, segmentation has been widely applied to identify consumer subsets on the
18 basis of their preference for a set of products. From the last decade onwards, a more
19 comprehensive evaluation of product performance has led to take into account various
20 information such as consumer emotion assessment or hedonic measures on several aspects, like
21 taste, visual and flavor. This multi-attribute evaluation of products naturally yields a three-way
22 (products by consumers by attributes) data structure. In order to identify segments of consumers
23 on the basis of such three-way data, the Three-Way Cluster analysis around Latent Variables
24 (*CLV3W*) approach (Wilderjans & Cariou, 2016) is considered. This method groups the
25 consumers into clusters and estimates for each cluster an associated latent product variable and
26 attribute weights, along with a set of consumer loadings, which may be used for the purpose of
27 cluster-specific product characterization. As consumers who rate the products along the
28 attributes in an opposite way (i.e., raters' disagreement) should not be in the same cluster, in
29 this paper, we propose to add a non-negativity constraint on the consumer loadings and to
30 integrate this constraint within the versatile *CLV3W* approach. This non-negatively constrained
31 criterion implies that the latent variable for each cluster is determined such that consumers
32 within each cluster are as much related - in terms of a positive covariance - as possible with this
33 latent product component. This approach is applied to a consumer emotion ratings dataset
34 related to coffee aromas.

35 *Keywords:* *consumer segmentation; three-way structure; clustering of variables; CLV;*
36 *CLV3W; Clusterwise Parafac; latent variables; acceptance patterns; non-negativity.*

37 **1 Introduction**

38 A common way to evaluate the performance of products consists of capturing consumer
39 preferences in terms of their overall liking ratings for a given set of products. As consumers
40 differ in products' liking, consumer segmentation, which is a key procedure to exhibit consumer
41 subsets who rate products similarly, is often used to better understand the diversity of
42 preferences across consumers (Onwezen et al., 2012; Vigneau, Qannari, Punter, & Knoops,
43 2001). In a second step, the obtained consumer segments can be used to study the relationships
44 between acceptability and sensory data by means of an external preference mapping at an
45 aggregated level rather than at the level of individuals (Carbonell, Izquierdo, & Carbonell,
46 2007; Cariou, Verdun, & Qannari, 2014; Santa Cruz, Martínez, & Hough, 2002; Vigneau &
47 Qannari, 2002). In addition, these consumer subsets can further be characterized in terms of
48 consumer features, like demographics (Helgesen, Solheim, & Næs, 1997; Sveinsdóttir et al.,
49 2009).

50 To identify consumer segments, a number of cluster analysis techniques have been
51 proposed and widely applied (Næs, Brockhoff, & Tomic, 2010). In the context of preference
52 data, often crisp clustering methods, such as k-means or (Ward's) hierarchical clustering (and
53 cutting the obtained dendrogram at a certain number of clusters), are applied to mean-centered
54 data (McEwan, 1996; Qannari, Vigneau, Luscan, Lefebvre, & Vey, 1997). These techniques
55 provide non-overlapping clusters in which each consumer is assigned to a single group only.
56 Alternatively, some authors advocated the use of fuzzy cluster analysis techniques (Berget,
57 Mevik, & Næs, 2008; Johansen, Hersleth, & Næs, 2010; Westad, Hersleth, & Lea, 2004) as
58 these methods enjoy nice properties such as fuzzy membership and flexibility. In the same vein,
59 a latent class approach (De Soete & Winsberg, 1993) based on mixture distributions and fuzzy
60 class memberships has been proposed for consumer segmentation (Onwezen et al., 2012;
61 Séménou, Courcoux, Cardinal, Nicod, & Ouisse, 2007).

62 As in preference data, rows mostly refer to products and columns to consumers, some
63 authors have proposed a clustering of variables approach to perform consumer segmentation.
64 In the statistics community, a well-known clustering of variables algorithm is the Varclus
65 SAS/STAT procedure (Sarle, 1990). Alternatively, Vigneau and Qannari (2003) proposed a
66 Clustering around Latent Variables (CLV) approach and applied it in sensory analysis (Vigneau
67 & Qannari, 2002; Vigneau et al., 2001).

68 Traditionally, consumer segmentation was performed based on one attribute, like overall
69 product liking, only (i.e., based on two-way product by consumer data). Nevertheless, in some
70 situations, consumers may rate the same set of products according to different attributes,
71 resulting in three-way product by consumer by attribute data (Nunes, Pinheiro, & Bastos, 2011).
72 For example, Santa Cruz et al. (2002) reported a study in which consumers were asked to rate
73 the different samples according to both overall and detailed acceptance (e.g., appearance,
74 manual texture and flavor). Further, in order to perform “measuring beyond liking”, Meiselman
75 (2013) stressed the potential use within consumer studies of various kinds of measures for
76 product evaluation, like satisfaction, perceived benefits, perceived quality and perceived
77 wellness. Finally, more recently, a growing interest is observed in measuring consumer
78 emotions associated with products (Cardello & Jaeger, 2016; King, Meiselman, & Carr, 2010).

79 To perform consumer segmentation based on three-way data, several approaches have been
80 proposed:

81 • Consumers are clustered (Fig. 1) based on the data of a single attribute (e.g., a general
82 acceptance measure), and, in a second step, the obtained clusters are characterized on
83 the basis of the other attributes (Onwezen et al., 2012; Santa Cruz et al., 2002). A
84 disadvantage of this method is that the resulting partition only depends on the chosen
85 attribute in the first step of the procedure.

- A cluster analysis is performed on the data for each attribute separately, and the various consumer partitions are compared to each other. For example, using emotion associations for two meal types, Piqueras-Fiszman and Jaeger (2016) found a strong similarity between the consumer partitions for both meal types. In the same vein, Gordon and Vichi (1998) and Vichi (1999) proposed a consensus approach in which an optimal partition is sought among a set of dendograms or partitions. The main weakness of this procedure is that all detailed information on products and attributes gets lost when determining the consensus, which may result in the grouping of consumers who disagree in the product evaluation for some of the attributes.
- Clustering consumers based on the unfolded, according to the attribute mode, three-way array (Fig. 1). Problematic with this approach is that, as is true for the two approaches discussed above, the three-way structure in the data is ignored, which may obfuscate information relevant for the clustering of consumers.

Insert Figure 1 here

Recently, Wilderjans and Cariou (2016) developed the *CLV3W* approach¹ and applied it in context of a conventional sensory procedure. This resulted in a clustering of the sensory attributes, a sensory latent variable and product scores per cluster, together with a weighting scheme indicating the agreement of each assessor with the panel. Note that *CLV3W* groups sensory descriptors together according to their covariance, either positive or negative, with the latent component of each cluster. In a consumer evaluation context, however, in which

¹ It should be noted that the *CLV3W* model in which variables (e.g., attributes) are clustered is identical to a *ParaFac with Optimally Clustered Variables (PFOCV)* model (Krijnen, 1993).

108 consumers are clustered instead of attributes, it does not makes sense to group together
109 consumers that have negatively correlated multi-attribute product evaluations (i.e., consumers
110 with a reversed product ordering). Indeed, consumer clusters need to consist of consumers that
111 have similar product evaluation patterns. The goal of this paper therefore pertains to tailoring
112 *CLV3W* towards a consumer segmentation context. To this end, the *CLV3W* approach is
113 extended by imposing an additional non-negativity constraint on the vector of consumer
114 loadings. As such, a clustering of the consumers into a small number of mutually exclusive
115 groups is obtained, simultaneously, with (non-negative) consumer loadings, a latent product
116 variable and associated attribute weights for each cluster. Note that a single latent variable is
117 derived for each consumer cluster as determining a one-component model is more suited to
118 identify consumer acceptance patterns that are characteristic for each cluster than a
119 multidimensional model. The main advantage of *CLV3W* over other proposed methods for
120 consumer segmentation based on three-way data is that this method fully takes the three-way
121 structure of the data into account when clustering the consumers.

122 The rest of the paper is organized as follows. In section 2, we give an outline of the *CLV3W*
123 method, herewith explaining how the additional non-negativity constraint complies with the
124 consumer segmentation requirements. In section 3, *CLV3W* is illustrated with a case study
125 involving consumer emotions measured on a set of coffee aromas. Finally, some concluding
126 remarks are presented.

127

128 **2 *CLV3W-NN: Constrained CLV3W for three-way consumer segmentation***

129 **2.1 Structure of the data**

130 Suppose that the ratings of I products with respect to K attributes were recorded for J
131 consumers, resulting in an $I \times J \times K$ data array \mathbf{X} (Fig. 1). Each lateral slice j ($j = 1, \dots, J$) of

132 $\underline{\mathbf{X}}$ (Kiers, 2000), which is a matrix \mathbf{X}_j ($I \times K$), pertains to the data of a single consumer. Without
 133 loss of generality, we assume that all \mathbf{X}_j ($j = 1, \dots, J$) are column-wise centered to remove the
 134 consumer effect for all the attributes.

135 **2.2 The *CLV3W* method with non-negativity constraint (*CLV3W-NN*)**

136 Starting from a three-way data matrix $\underline{\mathbf{X}}$, in a *CLV3W* (Wilderjans & Cariou, 2016)² analysis,
 137 the J consumers are allocated to Q non-overlapping clusters G_q ($q = 1, \dots, Q$) in such a way
 138 that the sum of squared covariances between \mathbf{t}_q , a latent product variable for the cluster G_q to
 139 which consumer j belongs, and a weighted average of the attribute scores of each consumer j
 140 ($j = 1, \dots, J$) is maximized:

$$g = \sum_{j=1}^J \sum_{q=1}^Q p_{jq} \text{cov}^2(\mathbf{X}_j \mathbf{w}_q, \mathbf{t}_q), \quad (1)$$

141 with \mathbf{w}_q being the cluster-specific attribute weights that are constant for all assessors belonging
 142 to G_q , and p_{jq} denoting whether consumer j is allocated ($p_{jq} = 1$) or not ($p_{jq} = 0$) to cluster
 143 G_q . Maximizing the *CLV3W* criterion is equivalent to minimizing the least squares loss function
 144 associated with a *Clusterwise Parafac* model (Wilderjans & Ceulemans, 2013) with Q clusters
 145 and one component in each cluster (Wilderjans & Cariou, 2016):

$$f = \sum_{j=1}^J \sum_{q=1}^Q p_{jq} \left\| \mathbf{X}_j - \alpha_{jq} (\mathbf{t}_q \mathbf{w}'_q) \right\|_F^2, \quad (2)$$

147 with all symbols as defined above and α_{jq} denoting the loading of consumer j for cluster G_q ;
 148 note that $\alpha_{jq} = 0$ when consumer j does not belong to cluster G_q . Note further that this *CLV3W*

² Note that in Wilderjans & Cariou (2016), *CLV3W* is used in a conventional sensory context in which the main goal is to cluster attributes.

149 model is (almost) identical to a *Q*-cluster *ParaFac with Optimally Clustered Variables* –
150 (*PFOCV*) model (Krijnen, 1993).

151 To ensure consumers who rate the products along the attributes in a similar way being
152 in the same cluster and consumers who disagree in the product evaluation along the attributes
153 to be in different clusters, a non-negativity constraint is imposed on the consumer loadings α_{jq} .
154 This constraint implies that for each consumer belonging to a particular cluster, the weighted
155 average of his/her attribute scores is positively related to the latent product variable associated
156 to the cluster in question: $\text{cov}(\mathbf{X}_q \mathbf{w}_q, \mathbf{t}_q) \geq 0$. The model with the latter constraint
157 incorporated will be denoted by the acronym *CLV3W-NN*, with *NN* referring to the non-
158 negativity constraint.

159 **2.3 Algorithm**

160 To fit a *Q*-cluster *CLV3W-NN* model to a three-way data set at hand, first, an initial partition of
161 the consumers into *Q* clusters is obtained by means of one of the following three procedures:
162 (1) a random or (2) a rational initialization procedure or (3) a procedure based on a priori
163 knowledge of the researcher/user. In a random initialization procedure, the *J* consumers are
164 randomly allocated to *Q* clusters, with each consumer having an equal probability of being
165 assigned to each cluster. A rational initialization procedure may consist of running an
166 Agglomerative Hierarchical Clustering (AHC) analysis based on criterion *f* in (2) using Ward's
167 aggregation criterion (for more information on this procedure, see Wilderjans & Cariou, 2016).
168 The obtained *Q*-cluster solution can be used as a rational start for the *CLV3W-NN* algorithm.
169 Finally, it is also possible to adopt a user-provided consumer partition as initial partition. Such
170 a user-provided partition may be derived from the results of earlier analysis or may be
171 constructed based on expectations regarding the partition (i.e., which consumers do and which
172 ones do certainly not belong together in a cluster).

173 *Iterative steps of the algorithm.* After obtaining an initial consumer partition, the
 174 *CLV3W-NN* algorithm continues by iterating two updating steps until convergence. In the first
 175 step, each consumer is re-assigned to his/her best fitting cluster based on his/her data and the
 176 current value of the cluster-specific parameters \mathbf{t}_q and \mathbf{w}_q . To this end, for each cluster G_q
 177 ($q = 1, \dots, Q$), the optimal non-negative α_{jq} given \mathbf{t}_q and \mathbf{w}_q is computed by means of a non-
 178 negativity constrained linear regression (Bro & De Jong, 1997; Lawson & Hanson, 1974;
 179 Smilde, Bro, & Geladi, 2004), and consumer j is re-allocated to the cluster G_q for which $f_{jq} =$
 180 $\|\mathbf{X}_j - \alpha_{jq}(\mathbf{t}_q \mathbf{w}'_q)\|_F^2$ reaches its minimal value. In a second step, the cluster-specific
 181 parameters \mathbf{t}_q , α_{jq} and \mathbf{w}_q are re-estimated given the partition updated in the previous step.
 182 This latter step can be performed by fitting a one-component *Parafac* model (Carroll & Chang,
 183 1970; Harshman, 1970; Hitchcock, 1927) with non-negativity constraint on the consumer
 184 loadings³ to each three-way array $\underline{\mathbf{X}}^{(q)}$ ($q = 1, \dots, Q$), with $\underline{\mathbf{X}}^{(q)}$ being an array that is obtained
 185 by only taking the data slices \mathbf{X}_j of $\underline{\mathbf{X}}$ associated to consumers j that belong to cluster G_q (for
 186 more information and a comparison of algorithms for *Parafac* with and without non-negativity
 187 constraint, see Bro & De Jong, 1997; Faber, Bro, & Hopke, 2003; Tomasi & Bro, 2006); for
 188 Matlab and R based software to fit *Parafac* models with and without non-negativity constraint,
 189 see the N-way MATLAB toolbox (Andersson & Bro, 2000) and the R packages Three-way
 190 (Giordani, Kiers, & Del Ferraro, 2014) and multiway (Helwig, 2016). After execution of the
 191 second step, a check is performed to control whether or not there are empty clusters. When this
 192 is the case, the consumer who shows the weakest association with his/her cluster in terms of
 193 function value $\|\mathbf{X}_j - \alpha_{jq}(\mathbf{t}_q \mathbf{w}'_q)\|_F^2$ is re-allocated to (one of) the empty cluster(s); this
 194 procedure is continued until there are no empty clusters any more. The algorithm is considered

³ It should be noted that imposing a non-negativity constraint solves the degeneracy problem, which may occur when applying the original Parafac model (see Harshman, 1970; Mitchell & Burdick, 1994; Smilde et al., 2004; Krijnen, Dijkstra, & Stegeman, 2008; Kroonenberg, 2008; Stegeman, 2006, 2007; De Silva & Lim, 2008).

195 converged when (1) updating the consumer cluster memberships leads to the same consumer
196 partition, and, as a consequence, to an identical value on the loss function or (2) the
197 improvement in the loss function value is negligible (i.e., smaller than some pre-defined
198 tolerance value, like .0000001).

199 *Multi-start procedure.* Because the presented *CLV3W-NN* algorithm depends on the
200 initial partition that has been used, the algorithm may yield a solution that is not optimal; note
201 that this feature is common to many clustering algorithms, like, for example, the very popular
202 Lloyd (1982) algorithm for K-means (Steinley, 2003, 2006a, 2006b). An often used way to
203 overcome this limitation of the *CLV3W-NN* algorithm consists of using a multi-start procedure
204 in which the algorithm is run multiple times, each time with a different initialization of the
205 consumer partition, and the solution with the optimal loss function value encountered across all
206 runs of the multi-start procedure is taken as the final solution. With respect to the initial
207 consumer partition, in order to lower the risk of the algorithm retaining a suboptimal solution,
208 we advise to use a multi-start procedure with 50 random starts, the rational *AHC* start, and,
209 when available, one or more user-provided initializations.

210 *Software.* Functions to perform a *CLV3W-NN* analysis have been implemented in
211 Matlab (version 2014b) and in R (version 3.2.0) and are available upon request from the authors.
212 Moreover, R code to perform a *CLV3W-NN* analysis will soon be added to the *R* package
213 *ClustVarLV* (Vigneau, Chen, & Qannari, 2015).

214

215 **2.4 Model selection: Determining the number of clusters Q**

216 An often used procedure to estimate the optimal number of clusters Q consists of, first, applying
217 *CLV3W-NN* analyses with increasing numbers of clusters (e.g., one, two, three, etc.), and, next,
218 identifying the solution that optimally balances model fit and model complexity. To this end,

219 one may resort to (a generalized version of) the scree test of Cattell (1966), in which, for the
220 solutions under consideration, the loss function value (2), which functions as a (mis)fit measure,
221 is plotted against the number of clusters (i.e., model complexity). The solution corresponding
222 to the sharpest elbow in the plot is considered the optimal solution. Instead of eyeballing for the
223 sharpest elbow, one may use the *CHull* method (Ceulemans & Kiers, 2006; Wilderjans,
224 Ceulemans, & Meers, 2013), which allows user to identify the optimal solution in a more
225 automated way. Besides relying on the model selection strategies described above, one should
226 always also consider the interpretability and stability of the solution when deciding about the
227 optimal number of clusters.

228

229 **3 Case Study: coffee aromas emotions dataset**

230 **3.1 Coffee dataset**

231 To illustrate the use of *CLV3W-NN*, we consider a case study pertaining to consumer emotions
232 associations for a variety of coffee aromas.

233 *List of terms relevant to describe aroma-induced feelings.* Fifteen affective terms (see
234 Table 1) were selected, including eight factors exhibited by Chrea et al. (2009), like happiness,
235 disgust, soothing, energizing and sensory, and the two orthogonal bipolar dimensions of
236 pleasant-unpleasant and arousing-sleepy (Russell & Pratt, 1980). Following recommendations
237 of Thomson and Crocker (2013), mainly positive emotions were selected as “the majority of
238 people seem to exist in a generally positive state of mind”.

239

240 Insert Table 1 here

241

242 *Stimuli.* Stimuli were samples of aromas used for training olfactory memory. Twelve
243 samples from the coffee aroma set “Le nez du café” (Jean Lenoir Edition, 2012) were chosen
244 to reflect different aspects of the coffee aromas (see Table 2). They represented a spectrum from
245 pleasant to unpleasant aromas, including several aroma families, like fruity odors and floral
246 notes.

247

248 Insert Table 2 here

249

250 *Participants.* Eighty-four persons (66 females and 18 males) from ONIRIS took part in
251 this study. 77 of them were undergraduate students, they were younger than 25 years old, while
252 the others belonged to the personal staff of ONIRIS and were older than 25. No participant
253 received any training.

254 *Scale.* The participants were asked to complete each rating (i.e., rating the odor of 12
255 aromas on 15 emotion terms) on a 5-point rating scale. Such a scale was advocated by several
256 authors within the scope of data exploration (Weijters, Cabooter, & Schillevaert, 2010).

257 *Experimental procedure.* The experiment took place in a well ventilated room that
258 allowed for hosting four participants at a time. Each participant received a sheet with
259 information regarding the experiment and instructions on how to answer the emotion
260 questionnaire. Data were collected using the Sphinx Plus²-V5 software (Le Sphinx
261 Développement, SARL, Chavanod, France). Aromas were presented with pills that were
262 labelled with a random three-digit code. The presentation order of the pills was defined using a
263 mutually orthogonal Latin squares design (MacFie, Bratchell, Greenhoff, & Vallis, 1989). The

264 order of the attributes was randomized across all combinations of participants and products. On
265 average, participants needed 15 minutes to complete the questionnaire.

266 **3.2 Pre-processing and analyzing the data**

267 Before analyzing, in order to deal with some known variations among the consumers, each
268 matrix is column-wise centered to remove the consumers' main (or shift) effect for each
269 attribute. Further, to control for consumers using different ranges of the scoring scales, isotropic
270 scaling factors were applied, yielding an equal total variance for each data block X_j (Kunert &
271 Qannari, 1999).

272 Next, we analyzed the pre-processed data with *CLV3W-NN* with one up to ten clusters.
273 We adopted a multi-start procedure consisting of one rational starting partition (i.e., the partition
274 obtained with the Agglomerative Hierarchical Clustering procedure) and 50 random initial
275 partitions and retained the solution that yielded the lowest loss function value f in (2).

276 **3.3 Results and discussion**

277 Determining the number of clusters. The evolution of the loss criterion (2) against the number
278 of clusters is depicted in Figure 2; in this figure, for each number of clusters, the loss values
279 obtained from 50 random initial partitions and the rational Agglomerative Hierarchical
280 Clustering procedure are summarized by means of a boxplot. From this figure, it appears that
281 the solution with two clusters should be retained as it shows the sharpest elbow. The two-cluster
282 solution captures 23% of the total variance of the three-way data.

283

284 Insert Figure 2 here

285

286 Results. For the retained *CLV3W-NN* solution with two clusters, the obtained clustering of the
287 consumers along with the consumer loadings is presented in Figure 3, whereas the product
288 scores (resp. attribute weights) for each cluster are depicted in Figure 4 (resp. Figure 5). Note
289 that in Figures 3, 4 and 5, the two axes D1 and D2 correspond to the two clusters (i.e., the
290 consumer loadings, product scores and attribute weights for the first and second cluster are
291 displayed on D1 and D2, respectively).

292

293 Insert Figure 3 here

294

295 Inspecting the retained solution, it appears that the two clusters are equally sized as both contain
296 42 consumers each. For each consumer, a loading is estimated that reflects the level of
297 agreement of the consumer with the cluster he/she belongs to. Looking at the consumer loadings
298 (Figure 3), one can identify the most prototypical consumers for each cluster as those consumers
299 with the highest loadings. Note that there is one consumer that has a zero value, indicating that
300 this consumer is clearly in disagreement with the rest of the panel and therefore can be
301 considered as rather uninformative. It is worth noting that this zero loading also appears in the
302 “sparse LV” strategy adopted in *CLV* (Vigneau, Qannari, Navez, & Cottet, 2016)

303

304 Insert Figure 4 here

305

306 When inspecting the product scores (see Figure 4), one can see strong similarities between the
307 two cluster-specific latent variables, enabling the identification of sets of coffee aroma products

308 that are rated similarly on the attributes across raters. A first set of products, consisting of
309 Basmati rice, Cedar, Earth, and Medicinal, has a negative score for both latent variables.
310 Secondly, Apricot, Flower coffee and Lemon aromas are encountered with positive scores on
311 the two latent variables. Three products stress the opposition between the two consumer clusters
312 in the evaluation of the aromas. These products correspond to Hazelnut, Honey and Vanilla,
313 which are three aromas that yield negative emotions, with regard to the first consumer subset,
314 and positive emotions for the second consumer cluster. Finally, Coriander seeds and Hay are
315 encountered with scores around zero for both clusters.

316

317 Insert Figure 5 here

318

319 In Figure 5, attributes are presented in (more or less) ascending order according to their
320 component weight for each cluster. Looking at this order, one can associate it with the bipolar
321 dimension of pleasant-unpleasant in which disgusted, irritated and unpleasant (i.e., having
322 negative weights) are opposed to amused, happy and well (i.e., positive weights). Note that
323 several attributes have a relatively small weighting value, like unique and surprised. Regarding
324 surprised, this could be explained by the fact that surprised may be more associated with an
325 arousing-sleepy latent dimension than with the pleasant-unpleasant one. With respect to unique,
326 it may be the case that consumers have difficulties with scoring the aromas according to this
327 emotion. Amazingly, the distribution of the weights is basically the same across the two
328 clusters. This finding is not caused by a specific property of *CLV3W-NN* as this method does
329 not impose any constraint on the cluster-specific vector of weights. This similarity in weight
330 distributions may be a consequence of the consumers having the same overall perceptions of
331 the emotion attributes. However, consumers differ in the associations between these emotions

332 (or some of them) and the different aromas (see Figure 4). In particular, the set of aromas
333 consisting of Hazelnut, Honey and Vanilla, evokes totally different emotions between both
334 consumer groups.

335

336 In a nutshell, *CLV3W-NN* reveals the following findings from the coffee aromas dataset:

337 • the 15 emotion terms are perceived in a similar way by the consumers in terms of the
338 main bipolar unpleasant-pleasant dimension.

339 • Basmati rice, Cedar, Earth and Medicinal are mainly associated with negative emotions,
340 like disgusted, irritated and unpleasant, whereas Apricot, Flower coffee and Lemon
341 elicit positive emotions, like amused, happy and well.

342 • Two groups of consumers can be identified based on their opposing evaluation of the
343 aromas of Hazelnut, Honey and Vanilla: a first group associates these aromas with
344 negative emotions, whereas a second group has positive emotions toward these aromas.

345

346 **4 Conclusion**

347 To perform consumer segmentation on the basis of a three-way product by consumer by
348 attribute data array, we proposed the *CLV3W-NN* approach which aims at identifying
349 simultaneously subsets of consumers - with positively correlated multi-attribute product scores
350 - and a latent product component associated to each group as in *CLV3W* (Wilderjans & Cariou,
351 2016). Compared to the latter method, *CLV3W-NN* operates with the same optimization
352 criterion but imposes a non-negativity constraint on the consumer vector of loadings. This
353 constraint ensures consumers who rate the products along the attributes in a similar way being
354 grouped into the same cluster and consumers who disagree regarding the product evaluations
355 across the attributes to be in different clusters. *CLV3W-NN* provides at the same time (1) clusters

356 of consumers, (2) a latent product component capturing the product evaluation patterns
357 associated to each consumer group, (3) a system of weights indicating the importance of each
358 attribute for each cluster of consumers, and (4) a vector of consumer loadings reflecting their
359 level of agreement - in terms of covariance - with the latent component of their group. This
360 latter aspect makes it possible to identify at the same time prototypical consumers having a high
361 level of agreement with their group and non-informative consumers disagreeing from the rest
362 of the panel.

363 Compared to a classical approach consisting of performing a cluster analysis on each
364 attribute slice of the three-way array, *CLV3W-NN* offers an overall output that is easier to
365 interpret and which does not require additional consensus methods to aggregate the various
366 obtained partitions (one per attribute slice). *CLV3W-NN* provides a crisp partition of consumers
367 which is easy to tune and to interpret by the sensory practitioner. We have shown how this
368 approach could be applied within the context of consumer emotions associations. In particular,
369 *CLV3W-NN* identified the products leading to the main difference between consumer subsets.

370 We have also pointed out that the systems of weights associated to each group were
371 close to each other. This aspect may indicate that the panel of consumers has the same overall
372 perceptions regarding the attributes but differs on the evaluation of the products. Further
373 research is needed to investigate a consumer segmentation approach that assumes the set of
374 attributes being equally weighted by the whole panel of consumers. Indeed, this latter aspect
375 may be a key finding for the sensory practitioner. It may, as well, make the results easier to
376 compare by means of product patterns defined on the same attribute-weighted component. In
377 parallel, more work is needed to adapt our approach to more complex data structures such as
378 the L-shaped data structure combined to a three-way array.

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506 **List of Tables**

507

508 *Table 1.* Overview of the 15 emotional attributes of the coffee aromas data.

Positive	Negative
Energetic	Angry
Calm	Unpleasant
Relaxed	Irritated
Nostalgic	Disgusted
Happy	Disappointed
Free	
Excited	
Well-being	
Amused	
Unique	

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512 *Table 2.* Overview of the 12 aromas and the category they belong to of the coffee aromas data.

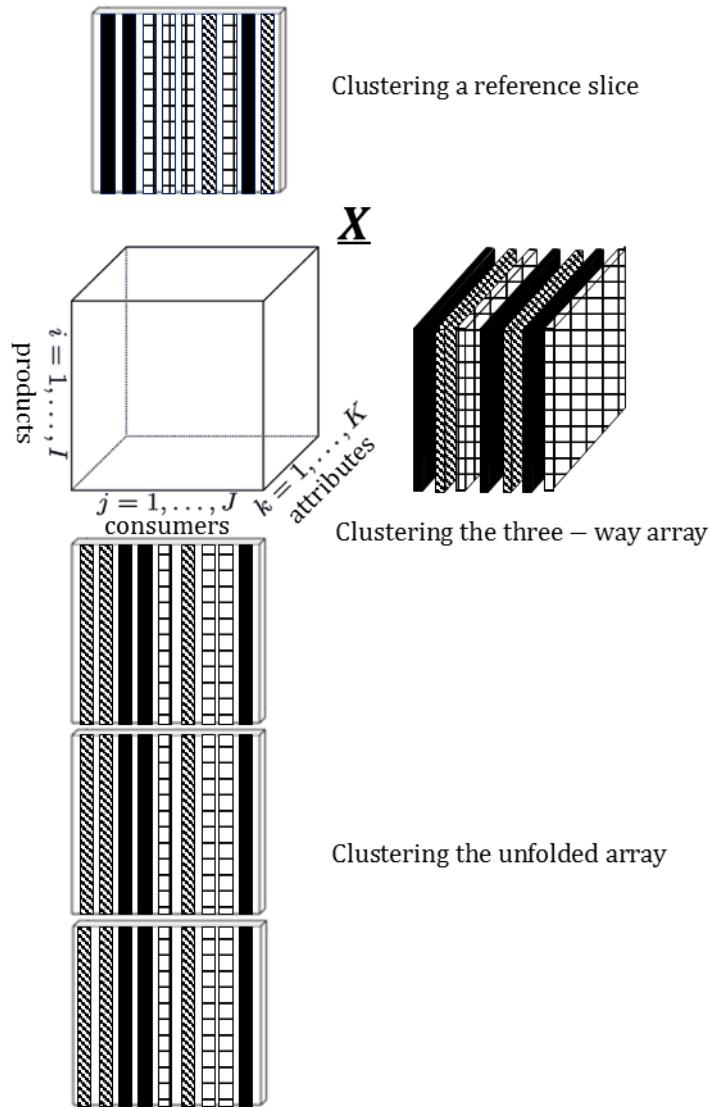
Category	Aroma
Earthy	Earth
Dry vegetation	Hay
Woody	Cedar
Spicy	Vanilla, Coriander seeds
Floral	Flower coffee
Fruity	Apricot, Lemon
Animal	Honey
Roasted	Basmati rice, Hazelnut
Chemical	Medicinal

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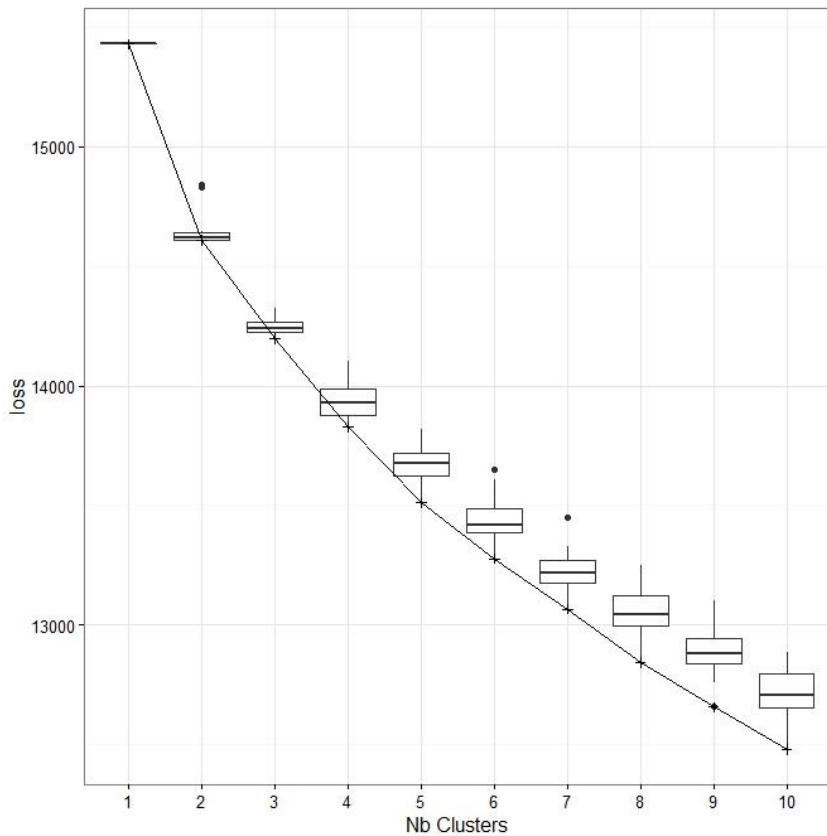


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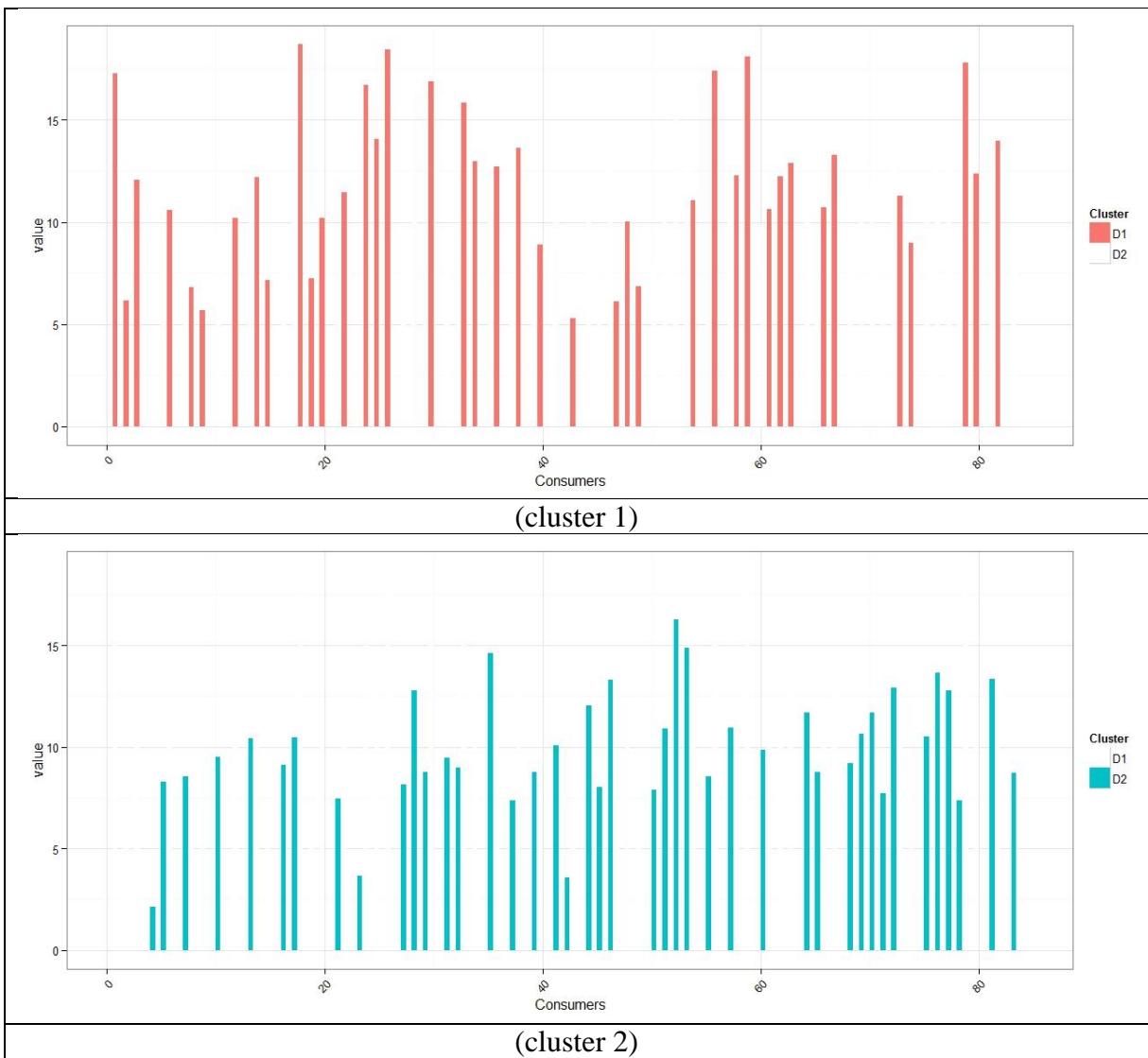
520 *Figure 1.* Clustering schemes in the context of a three-way data structure: (1) clustering on a
 521 reference slice, (2) clustering on the unfolded array and (3) clustering the three-way array.

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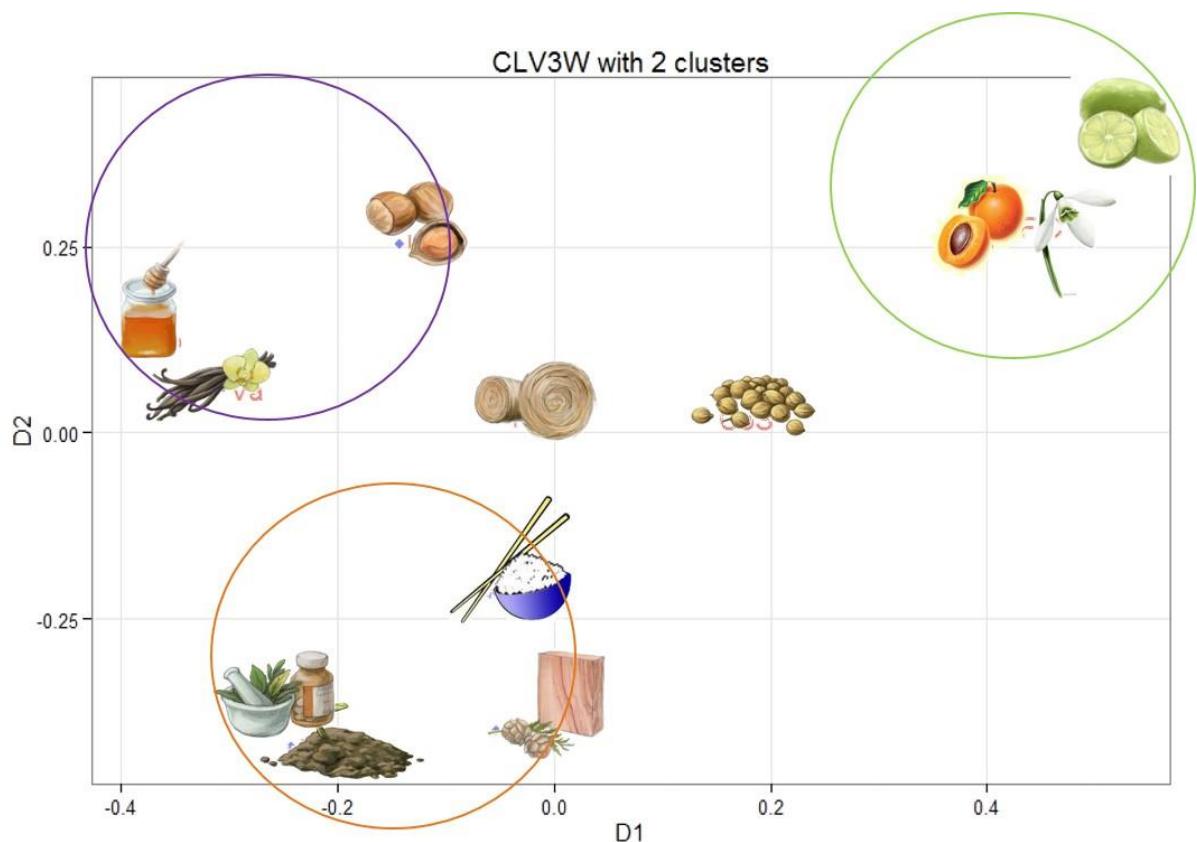
524 *Figure 2.* Evolution of the $CLV3W-NN$ loss value across increasing numbers of clusters varying
 525 from 1 up to 10; boxplots indicate the variability in loss functions values encountered across 50
 526 random starts and a single HAC initialization.



527

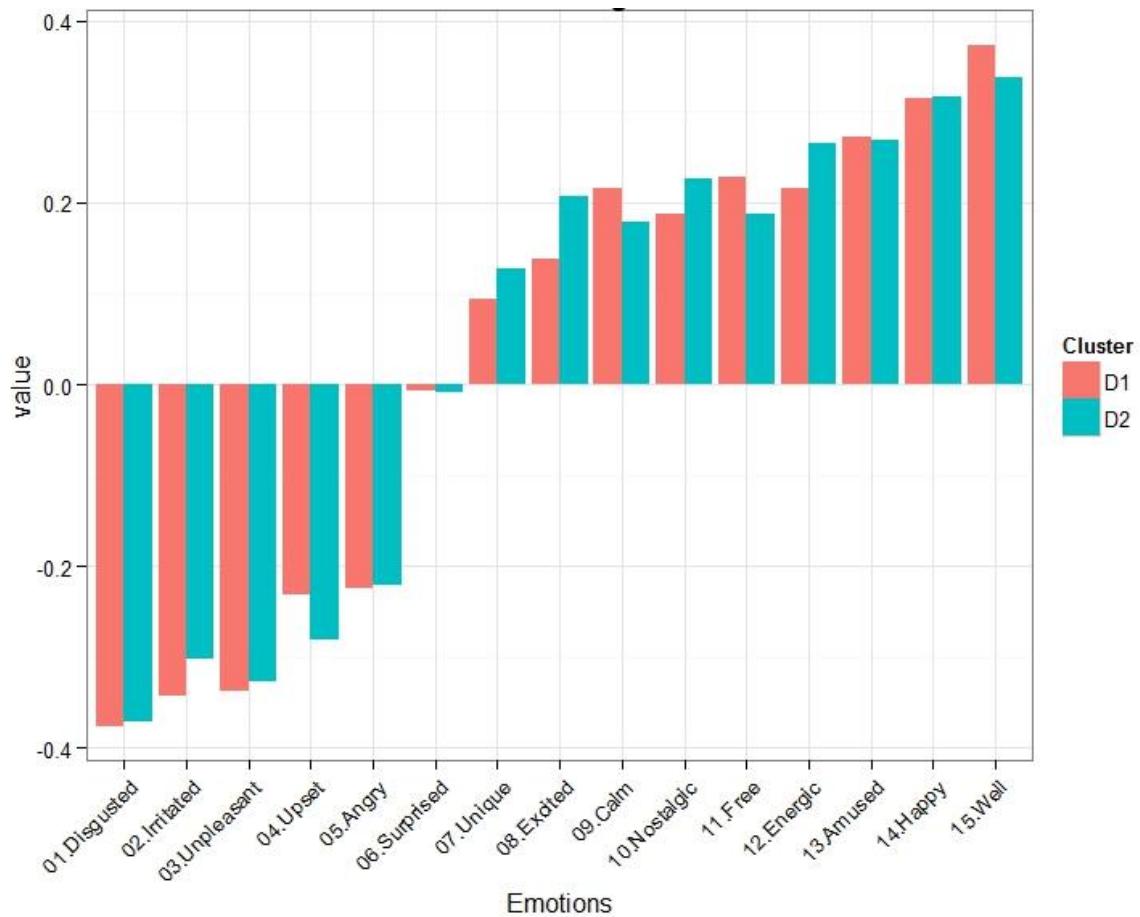
528 *Figure 3.* Consumer loadings for the two-cluster $CLV3W-NN$ solution for the coffee aromas
 529 data; the two axes D1 and D2 pertain to the two clusters.

530



531

532 *Figure 4.* Configuration of the products (i.e., product loadings) for the two-cluster **CLV3W-NN**
 533 solution for the coffee aromas data; the two axes D1 and D2 pertain to the two clusters.



534

535 *Figure 5.* Attribute weights for the two-cluster $CLV3W-NN$ solution for the coffee aromas data;
 536 the two axes D1 and D2 pertain to the two clusters.