

Wab 3

Simulations

generating random numbers

rnorm	generates random Normal variates
dnorm	evaluates the Normal probability density
pnorm	evaluates cumulative distribut. function
rpois	random Poisson variates

Common prefixes:

d	for density
r	for generating
p	cumulative distribution
q	for quantile

`rnorm(n, mean = 0, sd = 1)`

`set.seed(1)` - to insure reproducibility

Poisson data

`rpois(10, 1)`, `rpois(10, 2)` `rpois(10, 20)`

`ppois(2, 2)`

0.6767 $\# \Pr(X \leq 2)$

`ppois(4, 2)`

$\# \Pr(X \leq 4)$

Linear models

$$y = \beta_0 + \beta_1 x + \epsilon \quad \left| \begin{array}{l} \beta_0 = 0.5, \beta_1 = 2 \\ \epsilon \sim N(0, 2^2) \\ x \sim N(0, 12) \end{array} \right.$$

`set.seed(20)`

`x <- rnorm(100)`

`e <- rnorm(100, 0, 2)`

`y <- 0.5 + 2 * x + e`

`plot(x, y)`

`rbinom(100, 1, 0.5)`

↓ ↓
1 and 0 5 ...

Generalized Linear Model

$$Y \sim \text{Poisson}(\mu)$$

$$\log \mu = \beta_0 + \beta_1 x$$

$$\beta_0 = 0.5 \quad \beta_1 = 0.3$$

`set.seed(1)`

`x = rmnorm(100)`

$$\log.\mu = 0.5 + 0.3 \times x$$

`y <- rpois(100, exp(log.mu))`

(discrete, nat.)

Random sampling

sample (1:10, 4)

sample (letters, 5)

sample (1:10) \leftarrow permutation

sample (1:10, replace = TRUE)

Plotting

base packages: `library(package.name)`

graphics: plot, hist, boxplot,

lattice: xyplot, buplot, levelplot, based on grid

~~graphics~~

grDevices: x11, PDF, PostScript, PNG, etc

Making a plot.

1. What device? (x11, windows, pdf, etc)
2. For viewing temporary or for saving?
3. Is the amount large?
4. Do I need to resize?
5. ~~Grid~~ base or ~~lattice~~ lattice?

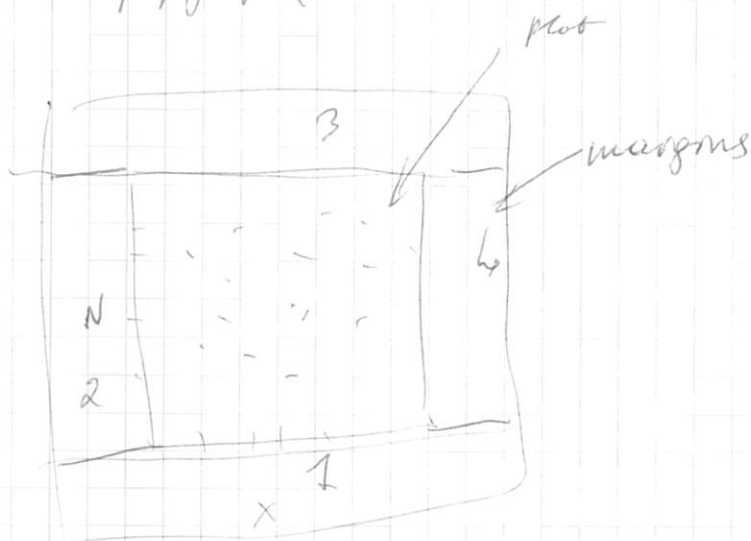
par - global graphical parameters.

?par - help

Copying:

dev.copy - copy to another device

dev.copy2pdf



$x \leftarrow rnorm(100)$

$y \leftarrow rnorm(100)$

$par(mar = c(2, 2, 2, 2))$

$plot(x, y)$

Changes margins

plot(x, y, pch = 20)
2 ← solid circles

example(points) — builtin
demos!

title("Scatterplot") adds a title
text(-2, -2, "label")
legend("topleft", legend = "none",
pch = 20)

adding a line

fit ← lm(y ~ x)

abline(fit)

abline(fit, lwd = 3, color = "blue")
↑
thick

```
plot(x, y, xlab = "Weight", ylab = "Height",
```

```
main = "Scatterplot", pch = 20)
```

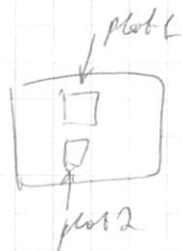
```
legend("topright", legend = "Data", pch = 20)
```

Several plots:

```
par(mfrow = c(2, 1))
```

```
plot(x, y, pch = 20)
```

```
plot(x, z, pch = 19)
```



```
par(mfcol = c(2, 2))
```

↑
order of appearance

Adding to a plot

```
x <- rnorm(100)
```

```
y <- x + rnorm(100)
```

```
g <- gl(2, 50) <- groups (50 x 2)
```

↑
label = c("Male", "Female")

plot(x, y, type = "n")

↑
don't put the data!

points(x[g == "Male"],
y[g == "Male"], col = "green")

points(x[g == "Female"],
y[g == "Female"], col = "blue")

Lattice

xyplot

bwplot stripplot

histogram

dotplot

Generally take a formula

$$\underbrace{y \sim x}_{\text{variables}} \mid \underbrace{f * g}_{\text{conditional variables}}$$

Lattice functions return an object

$x \leftarrow \text{rnorm}(100)$

$y \leftarrow x + \text{rnorm}(100, \text{sd} = 0.5)$

$f \leftarrow \text{gl}(2, 50, \text{labels} = c("Group 1", "Group 2"))$

$\text{xyplot}(y \sim x \mid f)$

\uparrow
y vs x conditioned on f

demo

$\text{data}(\text{environment})$

$\text{xyplot}(\text{ozone} \sim \text{radiation} \mid \text{data} = \text{environment})$

$\text{temp.cut} = \text{count}$
 $\text{equal.cut}(\text{sec}, 4)$
function

equal count
splits into given
number of
intervals

$\text{xyplot}(\text{ozone} \sim \text{radiation} \mid \text{temp.cut}, \text{data} = e)$

Mathematical Annotations

?plotmath

```
plot(0,0, main = expression(theta == 0),  
     ylab = expression(hat(gamma) == 0),  
     xlab = expression(sum { x[i] * y[i], i = 1, n} ))
```

$\bar{X} = 15$
(mean)

xlab = substitute(bar(X) == k,
 ↑ list(k = mean(x))

replaces \bar{X} in ~~for~~ the expression
onto value

Programming Assignments

in $el \%in\ b = \text{true if } el \text{ in } b$

$c(1, 2, 4, 5) \%in\ 2:4$

↓

F, T, T, F

Sorting

`sort(read)` - returns a new sorted vector

`order(read)` - sorts and return the order (ids)

`read[order(read)]`

||
`sort(read)`

returns the
correct order
of indices

`order(read, prog)`

↑
on two variables

`order(prog, -read)`

↑
reverse order

`order(prog, na.last = F)`

↑
NAs are last or first

`order(prog, na.last = NA)`

↑
don't include NAs

Ordering by medians

death - values
states - a factor with states

need: to order by median

medians = `apply(death, states, median)`
↑
results with medians

`order.by.medians = order(medians)`

↖ sorted by medians
order

`levels(states)`

returns a list of all factors
↓

`levels(states)[order.by.medians]`

returns a sorted list of states
ordered by median

`ordered.states = levels(state)[order.by.medians]`

`states.by.medians = ordered(states, ordered.states)`

↓
builds an ordered factor
based on factor states
and the given order

↓
so it can be used as..

`boxplot(death ~ states.by.medians)`

Merging data



`merge(outcome, hospitals, by = "id")`

Errors

```
a = function() {  
  if (-) {  
    stop("reason")  
  }  
}
```

R: working under proxy

```
Sys.setenv(http_proxy = "http://username:  
password@proxy:8080")
```