

Advanced and Fast Data Transformation with collapse :: CHEAT SHEET



Basics

collapse is a powerful (C/C++ based) package supporting advanced (grouped, weighted, time series, panel data and recursive) operations in R.

It also offers a fast, class-agnostic approach to data manipulation - handling matrix and data frame based objects in a uniform, non-destructive way.

It is well integrated with *dplyr* ((grouped) tibbles), *data.table* and *plm* classes for panel data, and can be programmed using pipes `%>%` (*magrittr*) or standard evaluation.

Fast Statistical Functions

Fast functions to perform column-wise grouped and weighted computations on matrix-like objects:

`fmean`, `fmedian`, `fmode`, `fsum`, `fprod`, `fsd`,
`fvar`, `fmin`, `fmax`, `fnth`, `ffirst`, `flast`,
`fNobs`, `fNdistinct`

Syntax:

```
FUN(x, g = NULL, [w = NULL], TRA = NULL,  
    [na.rm = TRUE], use.g.names = TRUE,  
    [drop = TRUE])
```

x – vector, matrix, or (grouped) data frame

g – [optional]: (list of) vectors / factors or `GRP()` object

w – [optional]: vector of weights

TRA – [optional]: operation to transform data with computed statistics (can also be done in post, see section below)

Examples:

```
fmean(data[3:5], data$grp1, data$weights)  
data %>% fgroup_by(grp1) %>% fmean(weights)
```

Using *dplyr* grouped tibble & centering on the median:

```
data %>% dplyr::group_by(grp1) %>%  
  fmedian(weights, TRA = “-“)
```

Transform by (Grouped) Replacing or Sweeping out Statistics

```
TRA(x, STATS, FUN = ‘-‘, g = NULL)
```

STATS – statistics matching columns of **x**
(e.g. aggregated matrix or data frame)

FUN – string indicating transformation to perform:

‘**replace_fill**’ – overwrite values with statistic

‘**replace**’ – same but keep missing values in data

‘-‘ – center, ‘-+‘ – center on overall average statistic

‘/‘ – scale / divide, ‘+‘ – add, ‘*‘ – multiply, ‘%%‘ – modulus, ‘-%%‘ – flatten (i.e. subtract modulus).

Examples:

```
TRA(mat, fmedian(mat, g), “-“, g)  
fmedian(mat, g, TRA = “-“) – same thing
```

Advanced Transformations

Fast functions to perform common and specialized data transformations (for panel data econometrics)

Scaling, (Quasi-)Centering and Averaging

```
fscale(x, g = NULL, w = NULL, na.rm = TRUE,  
       mean = 0, sd = 1, ...)
```

```
fwithin(x, g = NULL, w = NULL, na.rm = TRUE,  
        mean = 0, theta = 1, ...)
```

```
fbetween(x, g = NULL, w = NULL, na.rm = TRUE,  
         fill = FALSE, ...)
```

High-Dimensional Centering and Averaging

```
fHDwithin(x, fl, w = NULL, na.rm = TRUE,  
          variable.wise = FALSE, ...)
```

```
fHDbetween(x, fl, w = NULL, na.rm = TRUE,  
           fill = FALSE, variable.wise = FALSE, .)
```

Operators (function shortcuts with extra features):

`STD()`, `W()`, `B()`, `HDW()`, `HDB()`

Linear Models

```
flm(y, X, w = NULL, add.icpt = FALSE, method =  
c(‘lm’, ‘solve’, ‘qr’, ‘arma’, ‘chol’, ‘eigen’), .)  
– fast (barebones) linear model fitting with 6 different solvers
```

```
fFtest(y, exc, X = NULL, full.df = TRUE, ...)  
– fast F-test of exclusion restrictions for lm’s (with HD FE)
```

Time Series and Panel Series

Fast functions to perform time-based computations on (unordered) time series and (unbalanced) panels

Lags / Leads, Differences and Growth Rates

```
flag(x, n = 1, g = NULL, t = NULL, fill = NA, .)
```

```
fdiff(x, n = 1, diff = 1, g = NULL, t = NULL,  
      fill = NA, log = FALSE, rho = 1, ...)
```

```
fgrowth(x, n = 1, diff = 1, g = NULL, t = NULL,  
        fill = NA, logdiff = FALSE,  
        scale = 100, power = 1, ...)
```

Operators: `L()`, `F()`, `D()`, `Dlog()`, `G()`

Note: for Irregular time series and panels see `?seqid`

Panel-ACF/PACF/CCF | Panel-Data → Array

```
psacf(), pspacf(), pscacf() | psmat()
```

Other Computations

Apply functions to rows or columns (by groups)

```
dapply(x, FUN, ..., MARGIN = 2) – column/row apply  
BY(x, g, FUN, ...) – split-apply-combine computing
```

Advanced Data Aggregation

Fast multi-data-type, multi-function, weighted, parallelized and fully customized data aggregation

```
collap(data, by, FUN = fmean, catFUN = fmode,  
       cols = NULL, w = NULL, wFUN = fsum,  
       custom = NULL, ...)
```

Where:

by – one- or two-sided formula ([vars] ~ groups) or data (like **g**)

FUN – (list of) functions applied to numeric columns in data

catFUN – (list of) functions applied to categorical columns

cols – [optional]: columns to aggregate (if **by** is one-sided)

w – [optional]: one-sided formula or vector giving weights

wFUN – (list of) functions to aggregate weights passed to **w**

custom – [alternatively]: list mapping functions to columns e.g.
`list(fmean = 1:3, fsum = 4:5, ...)`

Examples:

```
collap(data, var1 + var2 ~ grp1 + grp2)
```

```
collap(data, ~ grp1, fmedian, w = ~ weights)
```

`collapg` supports grouped data frames and NS eval:

```
data %>% gby(grp1) %>% collapg(w = weights)
```

Grouping and Ordering

Optimized functions for grouping, ordering, unique values, and for creating and interacting factors

`GRP(data, ~ grp1 + grp2)` – create a grouping object (class ‘GRP’) from **grp1** and **grp2** – can be passed to **g**
argument – useful for programming and C/C++ development

`fgroup_by(data, grp1, grp2)` – attach ‘GRP’ object to **data** – a flexible grouped data frame that preserves the attributes of **data** and supports fast computations

`fgroup_vars()`, `fungroup()` – get group vars & ungroup

`qF()`, `qG()` – quick conversion to factor and vector
grouping object (a factor-light class ‘qG’)

`groupid()` – fast run-length-type group id (class ‘qG’)

`seqid()` – group-id from integer-sequences (class ‘qG’)

`radixorder()` – fast Radix-based ordering

`finteraction()` – fast factor interactions

`fdroplevels()` – fast removal of unused factor levels

`funique()` – fast unique values / rows (by **cols**)

Quick Conversions

`qDF()`, `qDT()`, `qTBL()`, – convert vectors, arrays,
data.frames or lists to data.frame, data.table or tibble

`qM()` – to matrix, `m[r/c]t()` – matrix rows/cols to list

`as.numeric_factor()`, `as.character_factor()`

– convert factors or all factors in a list / data.frame

Fast Data Manipulation

`fselect[<-]()` – select/replace cols

`fsubset()` – subset data (rows and cols)

`colorder[v]()` – reorder cols (‘v FUN’s aid programming)

`roworder[v]()` – sort (reorder) rows

`[f/set]transform[v][<-]()` – transform cols (by reference)

`fcompute()` – compute new cols discarding existing ones

`[f/set]rename()` – rename (any object with ‘names’ attr.)

`get_vars[<-]()` – select/replace cols (standard evaluation)

`num_vars[<-]()`, `cat_vars[<-]()`, `char_vars[<-]()`,

`fact_vars[<-]()`, `logi_vars[<-]()`,

`Date_vars[<-]()` – select/replace cols by data type

`add_vars[<-]()` – add (column - bind) cols

List-Processing

Functions to process (nested) lists (of data objects)

`ldepth()` – level of nesting of list

`is.unlistable()` – is list composed of atomic objects

`has_elem()` – search if list contains certain elements

`get_elem()` – pull out elements from list / subset list

`atomic_elem[<-]()`, `list_elem[<-]()` – get list with
atomic / sub-list elements, examining only first level of list

`reg_elem()`, `irreg_elem()` – get full list tree leading to
atomic (‘regular’) or non-atomic (‘irregular’) elements

`rsplit()` – efficient (recursive) splitting

`rapply2d()` – recursive apply to lists of data objects

`unlist2d()` – recursive row-binding to data.frame

Summary Statistics

`qsu()` – fast (grouped, weighted, panel-decomposed)
summary statistics for cross-sectional and panel data

`descr()` – detailed statistical description of data.frame

`varying()` – check variation within groups (panel-id’s)

`pwcor()`, `pwcov()`, `pwNobs()` – pairwise correlations,
covariance and obs. (with P-value and pretty printing)

Recode and Replace Values

`recode_num()`, `recode_char()` – recode numeric /
character values (+ regex recoding) in matrix-like objects

`replace_NA()`, `replace_Inf()`,

`replace_outliers()` – replace matching values

Utility Functions

`.c`, `vlabels[<-]`, `na_omit`, `ckmatch`, `add_stub`,

`fnrow`, `fncol`, `fdim`, `fnlevels`, `seq_row`,

`seq_col`, `%!in%`, `unattrib`, `copyAttrib`, etc...