# RMarkdown

To Markdown or to not

**Inspired by Professor Berardi** 

## Introduction

- Its FREE!!!!!!
- It does not make your coding easier.
- But it will make your code and data looking prettier.
- SO its and decoration tool to make your analysis report more readable in a way.

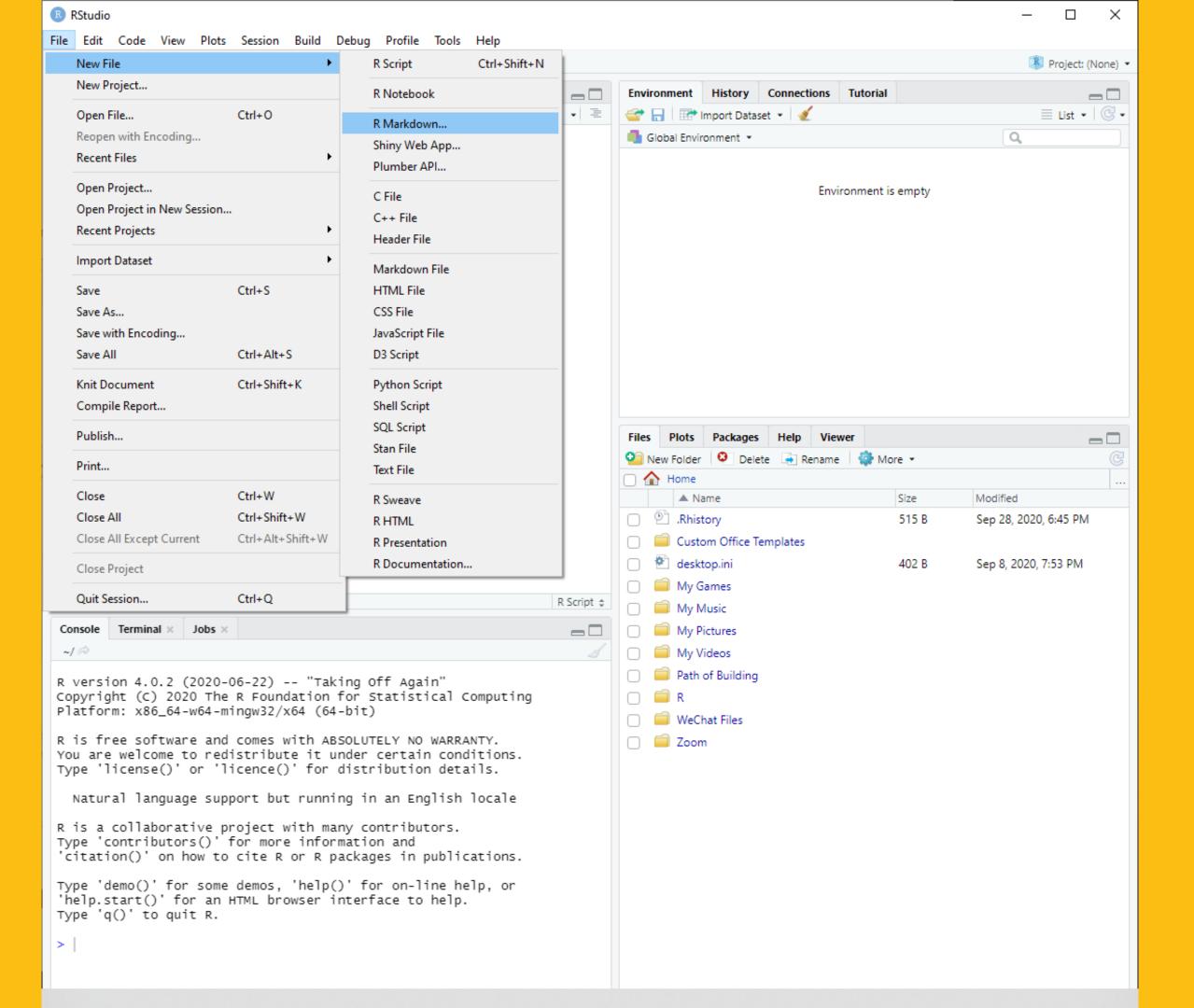
### Real Introduction

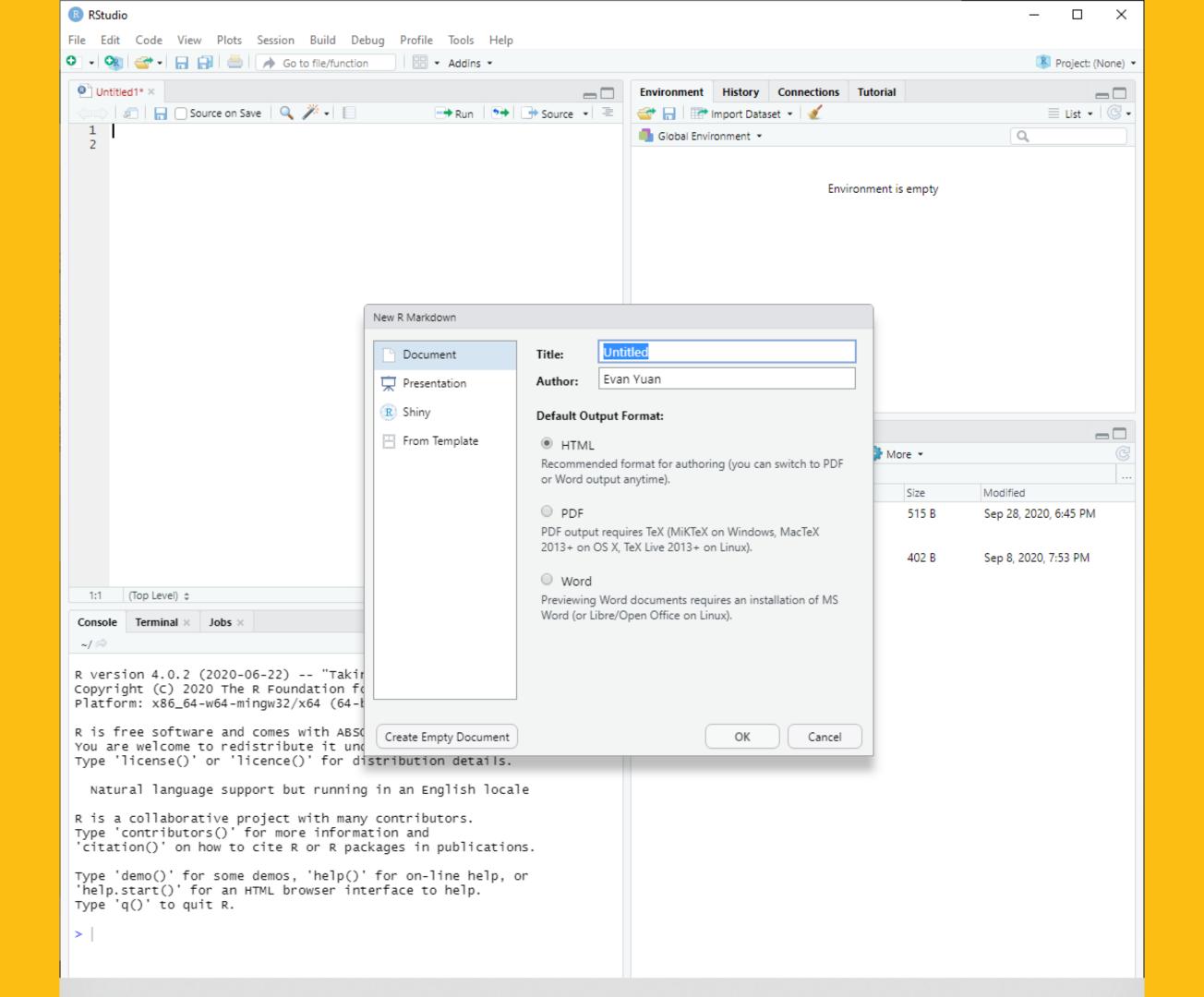
- Its FREE!!!!!!
- Its an integrated tool to simultaneously run your code and generate more reader friendly and nice looking report.
- The output format of the report includes: HTML,PDF,MS words, you name it.
- Its different from R build markdown tool. Enough talk, let's see how it work.

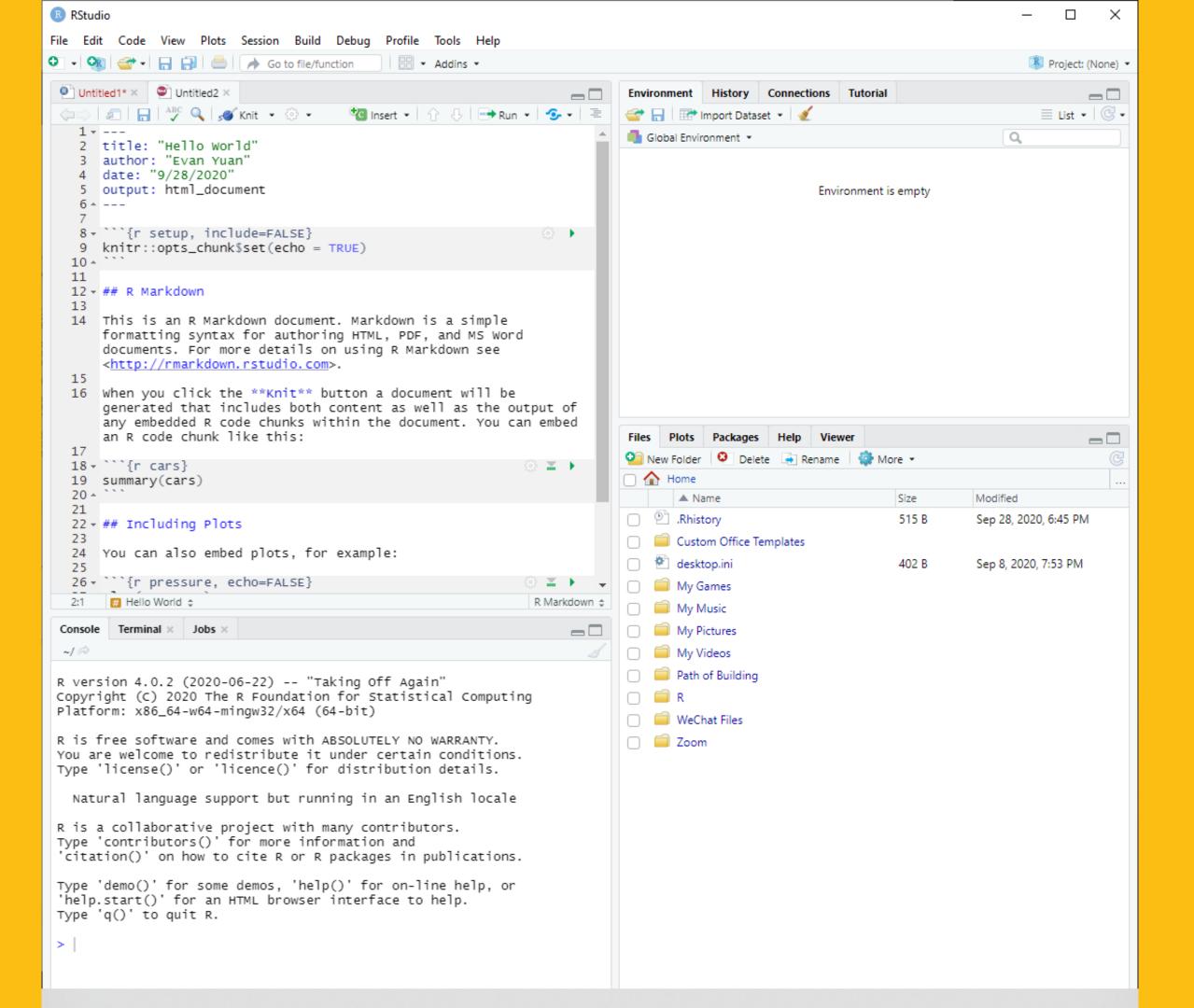


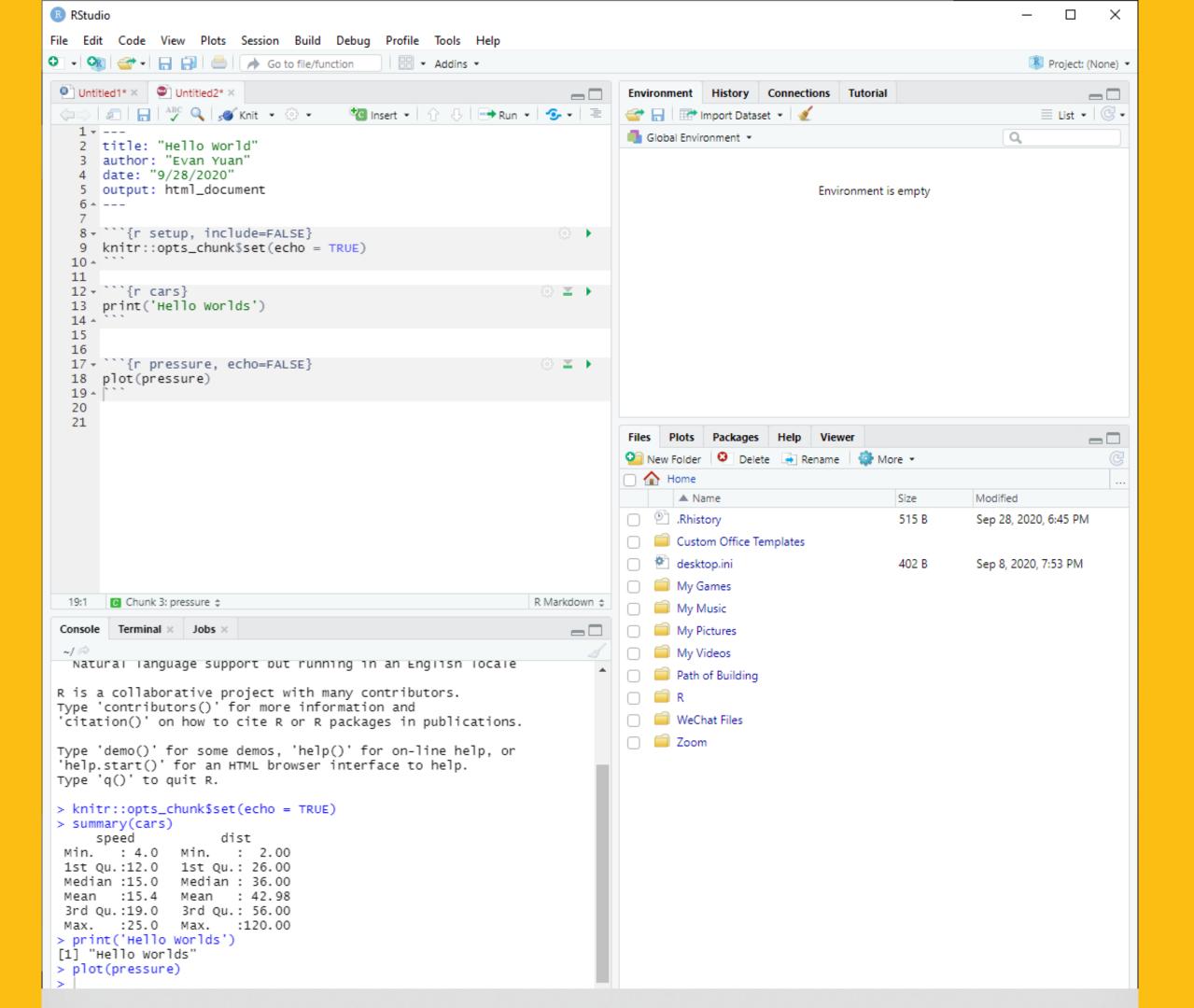
### Steps

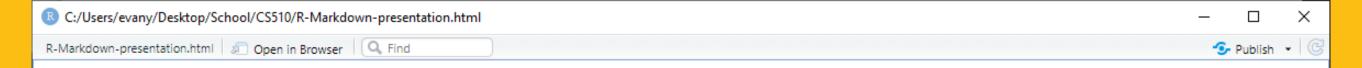
- Open your R studio
- Run: install.packages("rmarkdown")
- 3 Exist your R studio
- 4 Open your R studio









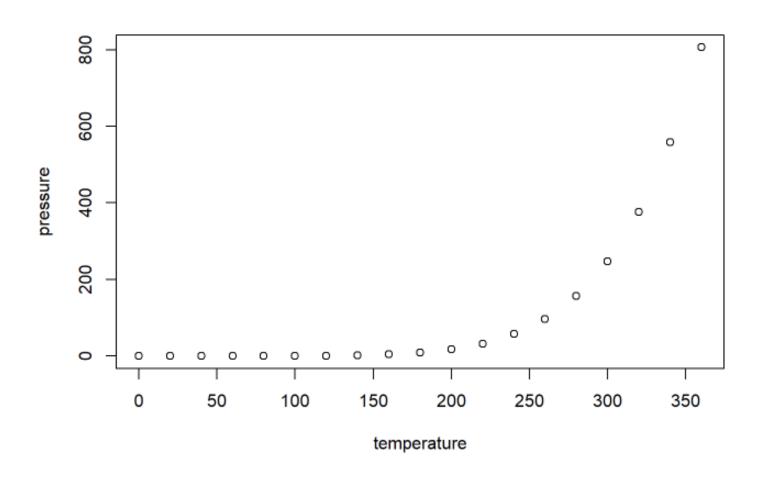


### Hello World

Evan Yuan 9/28/2020

```
print('Hello Worlds')

## [1] "Hello Worlds"
```



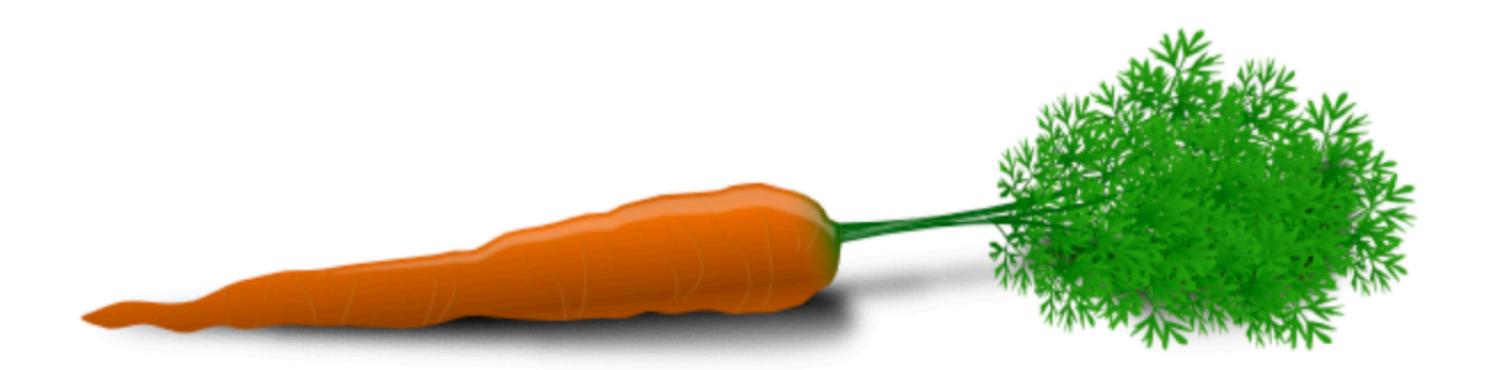
### **THANK YOU!**

### R Markdown Official Website:

https://rmarkdown.rstudio.com/index.html

### R Markdown Official GitHub Location:

https://github.com/rstudio/rmarkdown



# Caret

"Classification And Regression Training"

Jeremy Wayland: September 30, 2020

## Overview

### Types of Functionality Supported by Caret

- Data Visualization
- Data Pre-processing and Splitting
- Machine Learning Models
  - Classification and Regression
- Training and Parameter Tuning
- Performance Measurements
- And much more!

# featurePlot()

• Main graphing function that is a wrapper for different *lattice* plots

 Lets take a look at some data visualization used for the "Iris" dataset



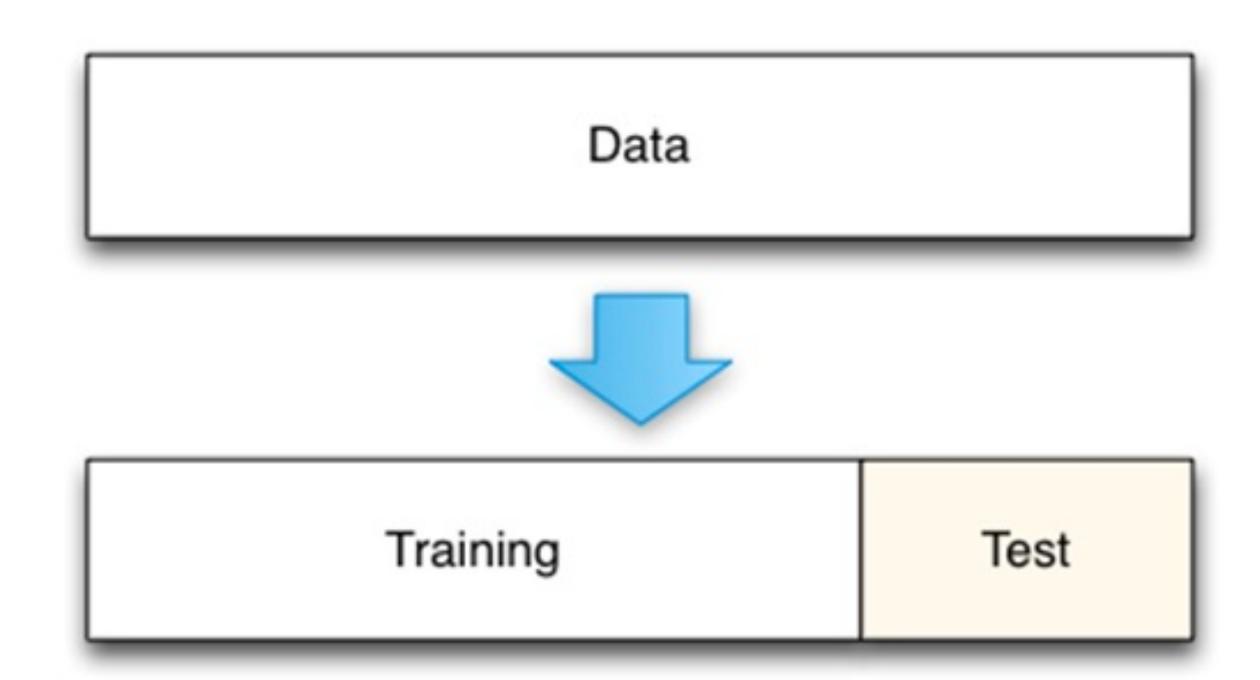
# preProcess()

- Centering
- Scaling
- Imputation
- Transforming Predictors



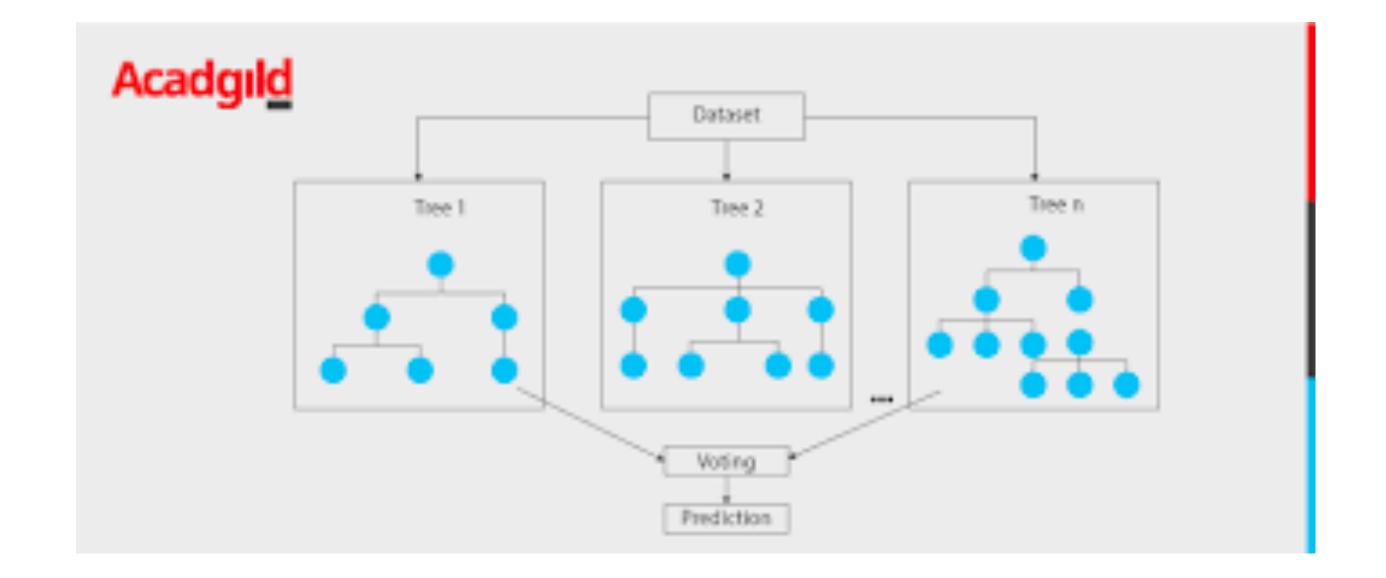
## createDataPartition()

- Split your data via random sampling into training and test sets
  - Preserve the overall class distribution of data
- Other more nuanced splitting functions:
  - maxDissim (to split based on predictors)
  - createTimeSlices (For time series data)
  - groupKFold (Qualitative Grouping Considerations)



# train() & predict()

- Train a specific model using a training dataset
- Use this model to predict and compare to your the actual values in your test dataset
- Lets look at the "ranger" implementation of a random forest model



## Useful Documentation, Links and Tutorials

- https://cran.r-project.org/web/packages/caret/caret.pdf
- http://topepo.github.io/caret/visualizations.html
- http://www.rebeccabarter.com/blog/2017-11-17-caret\_tutorial/
- https://cran.r-project.org/web/packages/lattice/lattice.pdf

#### MonteCarlo R Package

Daniel Briseno

September 28, 2020

#### Monte Carlo Simulation

#### What is Monte Carlo?

- Experiment simulation technique where a large amount of simulated experiments are carried out
- Each experiment is represented as a function whose inputs (akin to independent variables) are randomly sampled from a probability distribution
- Has many surprising applications

#### An Example, Monte Carlo Integration

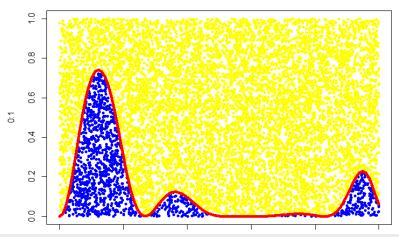
#### Monte Carlo Integration

Suppose we would like to integrate

$$f(x) = \sin\left(\frac{\sin(5x^5 + 3x^3 - 12x)\cos(x^9 + 3x)}{(x^2 + 1)^2}\right)$$

- Usually the solution would be to cry and give up on your STEM career dreams
- Monte Carlo integration offers a better alternative

#### An Example, Monte Carlo Integration



Daniel Briseno

#### The R Package MonteCarlo

#### Basic Overview

- MonteCarlo methods can be computationally expensive and difficult to implement
- MonteCarlo package does 3 things to mediate these problems:
  - Parallelizes MonteCarlo experiments to save on runtime
  - Does the heavy-lifting in implementing many experiments based off of a random distribution
  - Provides MakeFrame, MergeResults and MakeTable functions for easy data analysis

#### MonteCarlo()

MonteCarlo(func, nrep, param\_list, ncpus = 1)

#### **Parameters**

- func: Function implementing experiment we would like to run.
   Must satisfy two conditions:
  - Must take scalar arguments only
  - Must output a list of the form: list("output\_name"=output)
- nrep: number of experiment repetitions to carry out
- param\_list: list of labeled values corresponding to the inputs to func
- ncpus: number of cpus to use in Monte Carlo simulation.
   Default is 1.

#### Daniel Briseno

#### MonteCarlo()

#### Output

Returns a list of type MonteCarlo. Each list item is a vector of experiment results, repetition number and repetition inputs.

#### MakeFrame()

MakeFrame(output)

#### **Parameters**

output: a MonteCarlo list object

#### Output

 A dataframe object containing output of Monte Carlo simulation. Rows correspond to the output of func for one repetition and respective values of the parameters.

#### MakeTable()

MakeTable(output,rows,cols)

#### **Parameters**

- output: a MonteCarlo list object
- rows: vector of row labels for latex table
- cols: vector of column labels for latex table

#### References



Christian Hendrik Leschinski (2019). MonteCarlo: Automatic Parallelized Monte Carlo Simulations. R package version 1.0.6. https://CRAN.R-project.org/package=MonteCarlo