

Problem Set 1

2016-04-26

Installing R and RStudio

- Install R, a free software environment for statistical computing and graphics from CRAN, the Comprehensive R Archive Network. It is recommended to install a precompiled binary distribution for your operating system.
- Install RStudio's IDE (Integrated Development Environment), a powerful user interface for R. RStudio Desktop is freely available.

Installing R packages

- A strength of R is that many add on packages are available which extend the capability of R. The “official” packages are hosted at CRAN and can be installed in R/RStudio with command `install.packages()`. The package `hdm` which we will use later in the course can be installed by

```
install.packages("hdm")
```

- Many packages are collected in so-called task views. For Machine Learning a good starting point is [here](#).
- Often the most current version of packages, but also some packages which are not hosted at CRAN, are hosted at file repositories like R Forge and Github. E.g., the most current version of `hdm` can be installed from R-Forge by specifying the corresponding repository:

```
install.packages("hdm", repos="http://R-Forge.R-project.org")
```

- After installing a package it can be made available in the current R session with the command

```
library(hdm)
```

Packages for Machine Learning

One of the strength of R is that many useful packages for Machine Learning are available. Some of the most important ones which will also be useful during the course of this course are given in the table.

package	description
mlr	interface to a large number of classification and regression techniques
rpart, tree, party	tree-structured models for regression, classification and survival analysis
randomForest	random forests
nnet	single-hidden-layer neural network
mboost, gbm	boosting methods
hdm, lars, glmnet	lasso implementations

Finding help in R and on the web

- R has a comprehensive built-in help system. E.g. to get help for the function `lm` which conducts linear regression, you can use any of the following at the program's command prompt :

```
help.start()      # general help
help(lm)          # help about function lm
?lm              # same result
apropos("lm")     # list all functions containing string lm
??lm             # extensive search on all documents containing the string "lm"
example(lm)       # show an example of function lm
RSiteSearch("lm") # search for foo in help manuals and archived mailing lists
```

Moreover, many packages contain introductions called “vignettes”.

```
# get vignettes on using installed packages
vignette()      # show available vignettes
vignette(package="XYZ") # show vignettes in the package XYZ
```

For information on help search in R can be found on this [stackoverflow question](#)

- Exercise:
 - a. Install and load the package “hdm”.
 - b. Which function in this package conducts “lasso” estimation?
 - c. How is this function used?
 - d. Find the vignette of the package!
- R is shipped with different manuals where “An Introduction to R” is a good starting point to learn more about R. Moreover, good sources for help are [stackoverflow](#) and the [archive of the R-help list](#) where solutions to many problems can be found.

Course Material

Material for this course is hosted at <https://github.com/MartinSpindler/Machine-Learning-in-Econometrics>