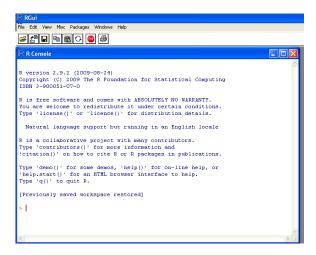
Getting started with R

This handout gives a very brief introduction to R to give you a rough idea of some basic R features. We assume that R has been installed on your computer.

Start up R

Start R by double-clicking on the R shortcut on the desktop. A window called the R Console will open up.



Type commands after the prompt > and then press the <ENTER> key.

Note: anything after the pound symbol # is a comment—explanatory text that is not executed.

```
> 4*9 # Simple arithmetic [1] 36
```

If you strike the $\langle \mathtt{ENTER} \rangle$ key before typing a complete expression, you will see the *continuation prompt*, the plus sign (+). For example, suppose you wish to calculate 3+2*(8-4), but you accidentally strike the $\langle \mathtt{ENTER} \rangle$ key after typing the 8:

```
> 3+2*(8 <ENTER>
```

Finish the expression by typing -4) after the +

```
+ - 4) <ENTER>
[1] 11
```

Create a sequence incrementing by 1:

```
> 20:30
[1] 20 21 22 23 24 25 26 27 28 29 30
```

We will create an object called dog and assign it the values 1, 2, 3, 4, 5. The symbol <- is the assignment operator.

```
> dog <- 1:5
> dog
[1] 1 2 3 4 5
> dog + 10
[1] 11 12 13 14 15
> 3*dog
[1] 3 6 9 12 15
> sum(dog) # 1+2+3+4+5
[1] 15
```

The object dog is called a *vector*.

If you need to abort a command, press the escape key $\langle \mathbf{ESC} \rangle$. The up arrow key \uparrow can be used to recall previous entries.

To obtain help on any of the commands, type the name of the command you wish help on:

> ?sum

Importing data

Data for the textbook can be downloaded from the web site https://sites.google.com/site/ChiharaHesterberg

For instance, let's start with the Flight Delays Case Study (see Chapter 2, **Exploratory Data Analysis**, of the text for a description of this data set). For now, we assume the file FlightDelays.csv is on the desktop of your computer. We use the read.csv command to read it into our R session,

```
> FlightDelays <- read.csv("C:/Users/UserName/Desktop/FlightDelays.csv")
or on the Macintosh
```

```
> FlightDelays <- read.csv("Users/UserName/Desktop/FlightDelays.csv") where UserName is the name used to login to this session.
```

To view the names of the variables in FlightDelays:

```
> names(FlightDelays)
```

To view the first part of the data, use the head command:

> head(FlightDelays)

(What do you suppose the tail command does?)

The columns are the *variables*. There are two types of variables: *numeric*, for example, FlightLength and Delay and *factor* (also called *categorical*) (for example Carrier and DepartTime). The rows are called *observations* or *cases*.

To check the size (dimension) of the data frame, type

```
> dim(FlightDelays)
[1] 4029 10
```

This tells us that there are 4029 observations and 10 columns.

Tables, bar charts and histograms

The factor variable Carrier in the FlightDelays data set assigns each flight to one of two *levels*: UA or AA. To obtain the summary of this variable

```
> table(FlightDelays$Carrier)
   AA UA
2906 1123
```

Remark: R is case-sensitive! Carrier and carrier are considered different.

To visualize the distribution of a factor variable, create a bar chart:

```
> barplot(table(FlightDelays$Carrier))
```

To compare two categorical variables, the airline (Carrier) and whether or not the flight was delayed by more than 30 minutes (Delayed30):

> table(FlightDelays\$Carrier, FlightDelays\$Delayed30)

```
Delayed30
Carrier No Yes
AA 2513 393
UA 919 204
```

To see the distribution of a numeric variable, create a histogram.

```
> hist(FlightDelays$Delay)
```

The shape of the distribution of this variable is right-skewed.

Numeric Summaries

Because it is a bit cumbersome to use the syntax FlightDelays\$Delay each time we want to work with the Delay variable, we will create a new object delay:

```
> delay <- FlightDelays$Delay</pre>
```

```
> mean(delay)
> median(delay)
To compute the trimmed mean, trimming by 25% on either side,
> mean(delay, trim = .25)
Other basic statistics:
> max(delay)
> min(delay)
> range(delay)
> var(delay)
                         #variance
                         #standard deviation
> sd(delay)
> quantile(delay)
                         #quartiles
If you need the population variance (that is, denominator of 1/n instead of 1/(n-1)),
> n <- length(delay)
> (n-1)/n*var(delay)
```

The tapply command

The tapply command allows you to compute numeric summaries on values based on levels of a factor variable. For instance, find the mean flight delay length by carrier,

```
> tapply(delay, FlightDelays$Carrier, mean)
or the median flight delay length by time of departure
> tapply(delay, FlightDelays$DepartTime, median)
```

Boxplots

Boxplots give a visualization of the 5-number summary of a variable.

```
> summary(delay) #numeric summary
> boxplot(delay)
```

To compare the distribution of a numeric variable across the levels of a factor variable

```
> tapply(delay, FlightDelays$Day, summary)
> boxplot(Delay ~ Day, data = FlightDelays)
> tapply(delay, FlightDelays$DepartTime, summary)
> boxplot(Delay ~ DepartTime, data = FlightDelays)
```

The boxplot command gives the option of using a formula syntax, Numeric \sim Factor. In this case, you do not need to use the \$ syntax if you specify the data set.

Misc. Remarks

- Functions in R are called by typing their name followed by arguments surrounded by parentheses: ex. hist(delay). Typing a function name without parentheses will give the code for the function.
 - > sd
- We saw earlier that we can assign names to data (we created a vector called dog.) Names can be any length, must start with a letter, and may contain letters or numbers:

```
> fish25 <- 10:35
```

> fish25

Certain names are **reserved** so be careful to not use them: cat, c, t, T, F,...

To be safe, before making an assignment, type the name:

> whale

[1] Problem: Object "whale" not found

Safe to use whale!

```
> whale <- 200
> objects()
> rm(whale)
```

- > objects()
- In general, R is space-insensitive.

```
> 3 +4
> 3+ 4
> mean(3+5)
> mean (3+5)
```

BUT, the assignment operator must not have spaces! <- is different from < -

• To quit, type

> q()

You will be given an option to **Save the workspace image**.



Select **Yes**: all objects created in this session are saved to your working directory so that the next time you start up R, if you load this working directory, these objects will still be available. You will not have to re-import FlightDelays, for instance, nor recreate delay.

You can, for back-up purposes, save data to an external file/disk by using, for instance, the write.csv command. See the help file for more information.

Workspace Management

It will be convenient to set up a folder to store the data for this textbook. In the directory where you keep your document, create a folder called R and then a subfolder called **MathStats**. The full path depending on the operating system (PC or Mac) will look something like

 $C:\Users\UserName\Documents\R\MathStats$,

or

$Users \backslash UserName \backslash Documents \backslash R \backslash MathStats.$

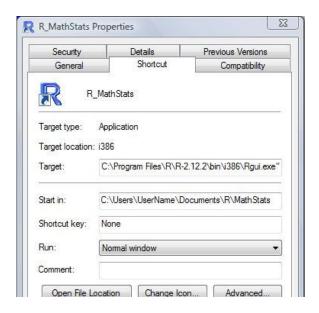
(the exact path will depend on your computer's particular configuration).

Next, we will set up R to start in the above directory.

Windows

On the desktop of your PC, find the R shortcut, right-click and from the context menu, select **Properties**. In the **Start In:** field, type the path to this folder, for instance

C:\Users\UserName\Documents\R\MathStats



and then click **OK**.

Starting R by clicking on this short-cut will automatically load the **MathStats** working directory. To check this,

> getwd()

[1] "C:/Users/UserName/Documents/R/MathStats"

Copy data files to the working directory. To read them into your R session, you then only need to type the name of the file, rather than a long path. For instance, to read in the data for the Flight Delays Case Study,

```
> FlightDelays <- read.csv("FlightDelays.csv")
```

Rename your shortcut (say to **R.MathStats**) since you may want to set up different working directories for different projects and classes.

Macintosh

On the Macintosh, dragging the **MathStats** folder icon onto the R icon will start R in the **MathStats** working directory.

Alternatively, if R is already running, then at the menu, under $\mathbf{R} > \mathbf{Preferences}$, click on **Start-up**. You can change the default working directory to be the **MathStats** folder. Then R will always start with the **MathStats** being the working directory.

Copy data files to the working directory. To read them into your R session, you then only need to type the name of the file, rather than a long path. For instance, to read in the data for the Flight Delays Case Study,

```
> FlightDelays <- read.csv("FlightDelays.csv")
```

RStudio

RStudio is an integrated development environment for R. It is free and can be obtained from http://www.rstudio.org. **RStudio** runs on Windows, Macs and Linux. It has a nice interface for managing different projects and workspaces.

Vectors in R

The basic data object in R is the vector. Even scalars are vectors of length 1.

There are several ways to create vectors.

The: operator creates sequences incrementing/decrementing by 1.

```
> 1:10
```

> 5:-3

The seq() function creates sequences also.

```
> seq(0, 3, by = .2)
> seq(0, 3, length = 15)
> quantile(delay, seq(0, 1, by = .1)) #deciles of delay
```

To create vectors with no particular pattern, use the c() function (c for combine).

```
> c(1, 4, 8, 2, 9)
> x <- c(2, 0, -4)
> x
> c(x, 0:5, x)
```

For vectors of characters,

or logical values (note that there are no double quotes):

The rep() command for repeating values:

```
> rep("a", 5)
> rep(c("a", "b"), 5)
> rep(c("a", "b"), c(5, 2))
```

The "class" attribute

Use data.class to determine the class attribute of an object.

```
> state.name
> data.class(state.name)
> state.name == "Idaho"
> data.class(state.name == "Idaho")
> head(FlightDelays$Carrier)
> data.class(FlightDelays$Carrier)
```

Basic Arithmetic

```
> x <- 1:5
> x - 3
> x*10
> x/10
> x^2
> 2^x
> log(x)

> w <- 6:10
> w
> x*w  #coordinate-wise multiplication
```

Logical expressions

```
> x < 3
> x == 4
```

Subsetting

In many cases, we will want only a portion of a data set. For subsetting a vector, the basic syntax is **vector**[index]. In particular, note the use of brackets to indicate that we are subsetting.

```
> z \leftarrow c(8, 3, 0, 9, 9, 2, 1, 3)
```

The fourth element of z:

> z[4]

to

The first, third and fourth element,

```
> z[c(1, 3, 4)]
```

All elements *except* the first, third and fourth:

```
> z[-c(1, 3, 4)]
```

To return the values of z less than 4, we first introduce the which command:

The subset command

The subset command is used to extract rows of the data that satisfy certain conditions.

If necessary, re-import the FlightDelays data set.

Recall that we extracted the variable delay using the \$ syntax:

```
> delay <- FlightDelays$Delay</pre>
```

The subset command can also be used:

```
> delay <- subset(FlightDelays, select = Delay, drop = TRUE)</pre>
```

The select = argument indicates which column to choose.

The drop = TRUE argument is need to create a vector. Compare the output of

```
> subset(FlightDelays, select = Delay, drop = TRUE)
```

```
> subset(FlightDelays, select = Delay)
```

The second output (omitting the drop = TRUE argument) is a data.frame object (more on data frames later).

Suppose you wish to extract the flight delay lengths for all days except Monday and then find the mean delay length:

```
> delay2 <- subset(FlightDelays, select = Delay, subset = Day != "Mon",
    drop = TRUE)
> mean(delay2)
```

The subset = argument is a logical expression indicating which rows to keep. We want those days not equal to Monday.

To extract the delay lengths for Saturday and Sunday only

```
> delay3 <- subset(FlightDelays, select = Delay,
   subset = (Day == "Sat" | Day == "Sun"), drop = TRUE)
> mean(delay3)
```

The vertical bar | stands for "or."

Suppose you want to find those observations when the delay length was greater than the mean delay length. We'll store this in a vector called index.

```
> index <- which(delay > mean(delay))
> head(index)
[1]  2 10 12 14 15 16
```

Thus, observations in rows 2, 10, 12, 14, 15, 16 are the first six that correspond to flights that had delays that were larger than the average delay length.

Vectorized operators

==	equal to
! =	not equal to
>	greater than
>=	greater than or equal to
<	less than
<=	less than or equal to
&	vectorized AND
	vectorized OR
!	not

Programming Note: The vectorized AND and OR are for use with vectors (when you are extracting subsets of vectors). For control in programming (ex. when writing for or if statements), the operators are && and ||.

Misc. commands on vectors

```
> length(z)  # number of elements in z
> sum(z)  # add elements in z
> sort(z)  # sort in increasing order
```

The sample command is used to obtain random samples from a set.

For instance, to permute the numbers $1, 2, \dots, 10$:

> sample(10)

To obtain a random sample from $1, 2, \dots, 10$ of size 4 (without replacement):

> sample(10, 4)

Without replacement is the default; if you want to sample with replacement:

```
> sample(10, 4, replace = TRUE)
```

The built-in vector state.name contains the 50 states.

> state.name

Draw a random sample of 20 states:

```
> sample(state.name, 20)
```

If you want to sample with replacement,

```
> sample(state.name, 20, replace=TRUE)
```

Suppose you wish to create two vectors, one containing a random sample of 20 of the states, the other vector containing the remaining 30 states.

We obtain a random sample of size 20 from $1, 2, \ldots, 50$ and store in the vector index:

```
> index <- sample(50, 20)
```

See what this sample looks like:

> index

tempA will contain the random sample of 20 states:

```
> tempA <- state.name[index]</pre>
```

tempB will contain the remaining 30 states. Recall that in subsetting, the negative of a number means to exclude that observation.

```
> tempB <- state.name[-index]</pre>
```

- > tempA
- > tempB

Data Frames in R

Most data will be stored in data frames, rectangular arrays which usually are formed by combining columns of vectors. FlightDelays is an example of a data frame.

```
> data.class(FlightDelays)
```

Subsetting data frames

```
For subsetting a data frame, use the syntax
data[row.index, column.index].
For instance, row 5, column 3:
> FlightDelays[5, 3]
or rows 1 through 10, columns 1 and 3:
> FlightDelays[1:10, c(1, 3)]
or all rows except 1 through 10, and keep columns 1 and 3:
> FlightDelays[-(1:10), c(1, 3)]
To extract all rows, but columns 1 and 3
> FlightDelays[, c(1, 3)]
and rows 1:100 and all columns
> FlightDelays[1:100, ]
Use the subset command to extract rows based on some logical condition.
Create a subset of just the Tuesday data:
> DelaysTue <- subset(FlightDelays, subset = Day == "Tue")
> head(DelaysTue)
Create a subset of just the Tuesday data and columns 1, 6, 7:
> DelaysTue <- subset(FlightDelays, Day == "Tue", select = c(1, 6, 7))
> head(DelaysTue)
```

Plots in R.

There are three basic plotting functions in R: high-level plots, low-level plots, and the layout command par. Basically, a high-level plot function creates a complete plot and a low-level plot function adds to an existing plot, that is, one created by a high-level plot command.

High-Level Plot Functions

Some of the basic plot functions include:

Function	Description	
plot	scatter/line plot	
hist	histogram	
barplot	barplot	
boxplot	boxplot	
qqnorm	normal-quantile	

Download the example data set **States03** from http://apps.carleton.edu/curricular/math/resources/rcomputing/, then import it into your session.

If you are using RStudio, then at the menu, Tools > Import Dataset > From Text File... and navigate to the location of the file.

Or at the command line, use read.csv to import the data:

```
> States03 <- read.csv("States03.csv")</pre>
```

(exact path will vary depending on where you saved the file).

Basic single variable plots:

- > barplot(table(States03\$Region))
- > hist(States03\$Poverty)

To create a scatter plot, there are two approaches:

```
> plot(States03$Unemp, States03$Poverty, xlab = "Unemployment", ylab = "Poverty")
> plot(Poverty ~ Unemp, data = States03, xlab = "Unemployment", ylab = "Poverty")
```

In the first approach, provide the plot command with the x-variable, then the y-variable. In the second approach, if the data are contained in a data frame, then provide the names of the variable $Y \sim X$ along with the name of the data frame.

High-level functions may also take optional arguments that enhance the plot.

Option	Description
pch	point character (pch=1, 2,)
lty	line type (lty=1, 2,)
lwd	line thickness (lwd= 1, 2,)
col	color (col="red", "blue",)
xlim	x-axis limits: xlim=c(min,max)
ylim	y-axis limits
xlab	x-axis label: xlab="my label"
ylab	y-axis label
main	main title
sub	sub title

To plot smooth curves, use the curve command. The first argument must be an expression in terms of x:

```
> curve(x^2, from = 0, to = 2)
> curve(cos(x), from = 0, to = pi)
> curve(cos(x), from = 0, to = pi, lty = 4, col = "red")
```

Low-level Plot Functions

Low-level plot functions can be executed only after a high-level plot has been created. For example,

> plot(Poverty ~ Unemp, data = States03, xlab = "Unemployment", ylab = "Poverty")

```
> abline(v = mean(States03$Unemp), lty = 2) #vertical line at mean unemployment rate,
> text(30, 18, "mean unemployment rate") #text at (30, 18)
> title("Data from 2003")

The abline function has several options:
abline(3, 5) adds the straight line y = 3 + 5x
abline(v = 2) adds the vertical line, x = 2
abline(h = 0) adds the horizontal line, y = 0

> plot(Poverty ~ ColGrad, data = States03, col = "blue", pch = 19, xlab = "College grad (%)", ylab = "Poverty (%)")
> points(Uninsured ~ ColGrad, data = States03, col = "red", pch = 19)
> mtext("Percent uninsured", side = 4)
> legend("bottomleft", legend = c("Y: Poverty", "Y: Uninsured"), col = c("blue", "red"), pch = c(16, 16))
```

You can also use different plotting symbols for different levels of a factor variable:

Probability Distributions in R

Continuous

Distributions	root
beta	beta
Cauchy	cauchy
chi-square	chisq
exponential	exp
F	f
gamma	gamma
normal	norm
student's t	t
uniform	unif
Weibull	weibull

In the continuous case, d*root* returns the density, p*root* a cumulative probability, q*root* a quantile, r*root* a random number.

Probability

If X follows N(0,1), then to find $P(X \le 1.25) = \Phi(1.25)$, that is, the amount of area under the standard normal density curve to the left of x = 1.25,

> pnorm(1.25)

By default, the norm function assumes $\mu = 0, \sigma = 1$ (that is, you are working with the standard normal distribution). For other means and standard deviations, specify them in the argument. For example, if $X \sim N(\mu = 2, \sigma = 3)$, then to find $F(2.8) = P(X \le 2.8)$,

> pnorm(2.8, 2, 3)

If X follows a chi-square distribution with 25 degrees of freedom then to compute $F(13.9) = P(X \le 13.9)$,

> pchisq(13.9, 25)

If X follows an exponential distribution with parameter $\lambda = 10$, then to compute P(X > 4),

> 1 - pexp(4, 10)

or

> pexp(4, 10, lower.tail=FALSE)

If T follows a t-distribution with 7 degrees of freedom, then to find the probability that $T \leq 3.9$, type

```
> pt(3.9, 7) # pt(t-value, d.f)
```

Quantiles

To find the 25th percentile, that is, the value q such that $P(X \leq q) = .25$ for X from N(0,1),

```
> qnorm(.25)
[1] -0.6744898
```

In other words, the amount of area under the pdf to the left of x = -0.6744 is 0.25. Or, if F denotes the cdf of the distribution, then $F^{-1}(0.25) = -0.6744$.

The .75 quantile for N(2,3) can be found by

```
> qnorm(.75, 2,3)
[1] 4.023469
```

In other words, the amount of area under the density curve and to the left of x = 4.023469 is .75, or if F denotes the cdf, then $F^{-1}(0.75) = 4.023469$.

For T from a t-distribution with 13 degrees of freedom, to find value t such that P(T>t)=.025, which is equivalent to $F(t)=P(T\leq t)=0.975$, type > qt(.975, 13)

Random numbers

To generate 100 random numbers from the normal distribution N(0,1), type

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

Ten random numbers from the chi-square distribution with 23 degrees of freedom,

```
> rchisq(10, 23)
```

Plotting the density curve (pdf)

To plot the pdf for N(0,1) for $-3 \le x \le 3$, use the curve function with the pdf dnorm provided as an argument.

```
> hist(w, freq = TRUE, ylim = c(0, .5)) # widen y-axis range
> curve(dnorm(x), add=TRUE)
```

To plot the pdf for the chi-square distribution with 14 degrees of freedom,

> curve(dchisq(x, 14), from = 0, to = 20)

Discrete

Distribution	root
binomial	binom
geometric	geom
hypergeometric	hyper
negative binomial	nbinom
Poisson	pois

Preface each of the above roots with either d, p, q or r.

droot is the probability mass function so returns a probability, proot returns a cumulative probability (cmf), and qroot returns a quantile, and rroot returns a random number.

The quantile function is the inverse of the CDF,
$$F(t) = P(X \le t) = \sum_{k \le t} P(X = k)$$
.

Example Binomial

Suppose you have a biased coin that has a probability of 0.8 of coming up heads.

The probability of getting 5 heads in 16 tosses of this coin is

> dbinom(5,16, .8)

Check this answer by calculating directly

$$\binom{16}{5}.8^5 \cdot .2^{11}$$
,

> choose(16,5)*.8^5*.2^11

The probability of getting at most 5 heads in 16 tosses is

> pbinom(5,16,.8)

In other words, pbinom(5, 16, .8) is computing: dbinom(0,16,.8)+dbinom(1,16,.8)

- +dbinom(2,16,.8)+dbinom(3,16,.8)
- +dbinom(4,16,.8)+dbinom(5,16,.8)

The 0.25 quantile is

> qbinom(.25,16,.8)

[1] 12

This is the smallest number of successes such that the probability of at most this many successes is greater than or equal to .25.

Check this:

- > pbinom(11, 16, .8)
- > pbinom(12, 16, .8)

Example (cont.) Geometric

Find the probability of getting the first head on the fourth toss. This is the geometric distribution. The arguments to geom are geom(failures, p).

> dgeom(3,.8)

The probability that the first head occurs on one of the first four tosses (that is, on the first, second, third or fourth toss) is

> pgeom(3,.8)

Example Poisson

Suppose a certain region of California experiences about 5 earthquakes a year. Assume occurrences follow a Poisson distribution. What is the probability of 3 earthquakes in a given year?

Here $\lambda = 5$

> dpois(3,5)

Check the answer:

 $> 5^3*exp(-5)/(3*2)$

Random numbers

To generate random numbers from a particular distribution, preface the root name with an r.

For example, we continue our previous example of a biased coin with p = .8 of coming up heads. Toss this coin 25 times. The command rbinom(1,25,.8) will return a random number of successes.

```
> rbinom(1,25,.8)
```

Now, lets run this experiment 10 times (that is, we do 10 sets of tossing a coin 25 times) and record the number of successes.

```
> set.seed(0)
```

This sets the seed for the random number generator so that we all get the same results.

- > heads <- rbinom(10, 25, .8)
- > heads

[1] 17 19 21 18 20 18 22 18 22 17 #output will vary

In the first experiment of tossing the coin 25 times, 17 heads occurred. In the second experiment of tossing the coin 25 times, 19 heads occurred, etc.

- > table(heads)
- > barplot(table(heads))

Repeat the above, except now run the experiment 100 times.

> heads2 <- rbinom(100, 25, .8)

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