Data manipulation



Feng Li feng.li@cufe.edu.cn

School of Statistics and Mathematics Central University of Finance and Economics

Today we are going to learn...

- Generate a sequence
- **2** Vectors and matrices
- 3 Vectorization

Data Structures

Sequences

- Generate a sequence: seq()
- Repeat a vector: rep()

Vectors

- Numerical vectors
- Logical vectors
- Characters
- Length of a vector
- Vector calculations

Mathematical functions

- sqrt(), log()
- sin(),cos(), tan()

Matrices

- Create a matrix: matrix()
- Dimension of a matrix: dim()
- How many elements in a matrix: length()
- Extract elements from a matrix.
- Replace elements with new entries.
- Create special matrices: diagonal matrix, identity matrix, zero matrix...
- Matrix multiplications: %*%
- Matrix inverse: solve()
- Transpose of a matrix: t()
- Element-wise operation with a matrix.
- Combine two or more matrices: rbind(), cbind()

The concept of vectorization

- Vectorization: same operation applies to each element of an object.
- It is not a loop.
- If you want to do four additions

$$c_1 = a_1 + b_1$$

 $c_2 = a_2 + b_2$
 $c_3 = a_3 + b_3$
 $c_4 = a_4 + b_4$

in C you have to write it as
for (i=0; i<4; i++)
 c[i] = a[i] + b[i]:</pre>

- There is a vectorizing compiler in C that transform such a loop into a sequence of vector operations, that perform additions on length-four (in our example) blocks of elements from the arrays a, b and c when you compile you C code.
- In R, you can just do it as
 c = a + b
 and R will do the rest for you.

Vectorization with vectors and matrices

- Vectorize your code as much as possible.
- Vectorization works with vectors, matrices and arrays.
- Special case
 - When matrix multiplies (*) a scaler or a vector, it will first repeat the vector to be the same length of the matrix. Then do the element-wise multiplication.
 - Same rule applies to other types of arithmetic.

Array

- An array is a high dimensional matrix.
- A matrix is a special case of an array when the dimension is two.
- A vector is a special array when their is no dimension (In R the dimension is usually dropped in this situation)

List

- Special data structure that matrix could not handle.
 - Data length are not the same.
 - Data type are not the same.
 - Nested data structure within a list.
- Create a list: list()
- Extract elements of a list: [[]] or \$
- Delete an element within a list: set NULL to that element.

Data frame

- data.frame(): tightly coupled collections of variables which share many of the properties of matrices and of lists, used as the fundamental data structure by most of R's modeling software.
- In most cases, the operation with a data frame is similar to matrix operation.
- See also dplyr package.
 - written by Hadley Wickham of RStudio
 - everything dplyr does could already be done with base R, but it greatly simplifies existing functionality in R.
 - it provides a "grammar" (in particular, verbs) for data manipulation and for operating on data frames.
 - ullet the dplyr functions are very fast, as many key operations are coded in C++.

Discussion

What type of data structure would you choose when you meet the following situations.

- Data are of the same length but different types.
- Data are not of the same length.
- Hierarchical structure of the data.

Suggested reading

- R-intro: Chapter 2, 3, 5, 6
- Exploratory Data Analysis with R: Chapter 4