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1  # Introduction
2
3  # R is a programming language specialized in statistical computing and graphics.
4
5  # Created in 1992 by two statisticians (Ross Ihaka and Robert Gentleman at the
6  # University of Auckland).
7
8  # Free ( <-> matlab, stata) and open source. Open source means that the source
9  # code is available to the general public for use or modification.
10
11 # Statisticians and econometricians are one of main user groups. They provide thousands
12 # of R codes (so called "R packages") to implement statistical procedures.
13 # When they develop a new statistical method, they usually provide R codes from
14 # implementation.
15 # This is very important for us, who are users of those procedures but not
16 # developers => We can easily use newly developed statistical learning
17 # methods.
18
19 # Interacting with R
20
21 ## For Windows and Mac, the standard R download comes with an RGui, which we may use
22 ## for simple tasks.
23 ## Rstudio is often used to write and implement R programs easily and efficiently.
24 ## In class, we will use the RStudio.
25
26 # Base R and most R packages are available for download from "CRAN" (Comprehensive R
27 # Archive Network, www.r-project.org)
28
29 ## Download the R installer from https://cran.cnr.berkeley.edu/
30 ## Install R by opening the installer and follow the steps.
31
32 # Installing RStudio
33
34 ## Verify that you have already installed R and that you can launch the R application.
35 ## Download the RStudio Desktop installer from www.rstudio.com/ide/download.
36 ## Install RStudio Desktop by opening the installer and following the steps.
37
38 # Some basics
39
40 ## We can write R codes in the console or in the script editor.
41 ## If you use the script editor, you can save the code in the working directory.
42
43 ## getwd(), setwd(), Session-Set Working Directory - Choose Directory
44
45 ## Anything that R creates can be assigned to a variable. Includes data,
46 ## functions and the results of
47
48 ## Case sensitive to define a variable.
49
50 ## Help files for R functions are accessed by typing the function name with ?
51 ## (e.g., ?lm)
52
53 ## If you execute the command that is not complete, the prompt ">" changes to "+".
54 ## You can escape from this by pressing ESC.
55
56 ## Some built-in data in R: you can find them with "data()"
57
58 #####
59 # Let's try a few of random commands'
60
61 100
62
63 n <- 1000                                # Create a variable n and assign 1000
64
65 "hello world!"
66 hello world!
67
68 a <- "hello world"
69

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70 # If you use the script editor, commands are separated either by ; or by a new line.
71 # You can add a comment that is not executed after '#'
72
73 x <- rbinom(n, 10, 0.5) # Generate 1000 binomial random numbers (# of
success)
74 # with size 10.
75 hist(x) # ?hist() or help(hist)
76 # Create a histogram of x.
77
78 ls() # See variable names that are stored in the
workspace.
79 rm(x) # Remove x from the workspace
80 x
81
82 x <- seq(from=1, to=20, by=0.5) # Make x = (1,1.5,2,...,19,19.5,20) increment is
0.5.
83 x # Print x (you can also write print(x))
84
85 a <- 2
86 b = 2
87 e <- rnorm(length(x), 0, 4) # The size of e is set to the same as x
88 y <- a + b*x + e
89 reg <- lm(y~x) # Run a linear regression y on x with a constant and
90 # store the result in "reg"
91 summary(reg) # Present the summary of regression results.
92
93 plot(x,y) # Make a scatterplot (x,y)
94 abline(a,b,lty=3, col="blue",lwd=3) # Add in the true regression line.
95 # (what are "lty" and "color" ?par)
96 abline(reg,lty=1, col="red",lwd=3) # Add in the estimated regression line.
97 ?abline

```