R-programming-2.R

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```
#1. control structures
#if condition:
x<-10
if(x==5){
        y<-10
else if(x>6){
        y<-0
}else{
        y<-5
}
# we don't have to use 'else'.
if(x==10){
        y<-11
}
if(x>10){
        y<-9
}
#for, while, repeat -- three kinds of loops
#control structures mentioned here are primarily useful for writing programs;
#for command-line interactive work, the *apply functions are more useful;
#for loop
for(i in 1:10){
       print(i)
}
## [1] 1
## [1] 2
## [1] 3
## [1] 4
## [1] 5
## [1] 6
## [1] 7
## [1] 8
## [1] 9
## [1] 10
#three different ways to use for loop
x<-c("a","b","c","d") # same as: x<-c('a','b','c','d')
for(i in 1:4){
        print(x[i])
## [1] "a"
## [1] "b"
## [1] "c"
## [1] "d"
```

```
for(i in length(x)){
      print(x[i])
}
## [1] "d"
for(letter in x){
        print(letter)
}
## [1] "a"
## [1] "b"
## [1] "c"
## [1] "d"
for(i \ in \ 1:4) \ print(x[i]) #if for loop only has single expression, we could remove the curly braces.
## [1] "a"
## [1] "b"
## [1] "c"
## [1] "d"
#while loop
count<-0
while(count<10){</pre>
       print(count)
       count<-count+1
}
## [1] 0
## [1] 1
## [1] 2
## [1] 3
## [1] 4
## [1] 5
## [1] 6
## [1] 7
## [1] 8
## [1] 9
#could have more than one condition with while loop
z<-5
while(z>=3&&z<=10){ #conditions are always evaluated from left to right
        print(z)
        coin < -rbinom(1,1,0.5)
        if(coin==1){
                z<-z+1
        }else{
                z < -z - 1
        }
}
```

```
## [1] 5
## [1] 6
## [1] 5
## [1] 6
## [1] 5
## [1] 4
## [1] 3
## [1] 4
## [1] 3
#repeat infinite loop + break(the only way to exit a repeat)
x0<-1
tol<-1e-8
repeat{
        x1<-rbinom(1,1,0.5)
        print(x1)
        if(abs(x1-x0)<tol){
                break
        } else{
                x0<-x1
        }
## [1] 1
#next is used to skip an iteration of a loop
for(i in 1:100){
        if(i<=20)
                ##skip the first 20 iterations
        print(i)
}
## [1] 21
## [1] 22
## [1] 23
## [1] 24
## [1] 25
## [1] 26
## [1] 27
## [1] 28
## [1] 29
## [1] 30
## [1] 31
## [1] 32
## [1] 33
## [1] 34
## [1] 35
## [1] 36
## [1] 37
## [1] 38
## [1] 39
## [1] 40
```

- ## [1] 41
- ## [1] 42
- ## [1] 43
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- ## [1] 51
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- ## [1] 59
- ## [1] 60
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- ## [1] 79
- ## [1] 80 ## [1] 81
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- ## [1] 83
- ## [1] 84 ## [1] 85
- ## [1] 86
- ## [1] 87
- ## [1] 88
- ## [1] 89
- ## [1] 90
- ## [1] 91 ## [1] 92
- ## [1] 93
- ## [1] 94

```
## [1] 95
## [1] 96
## [1] 97
## [1] 98
## [1] 99
## [1] 100
#"return(value)" signals that a function/loop should exit and return a given value
2. #####writing functions#####
## [1] 2
add2<-function(x,y){
        x+y
}
add2(3,5)
## [1] 8
above10<-function(x){</pre>
        use \langle -x \rangle 10
        x[use] #subset x
}
above<-function(x,c=3){
        use<-x>c
        x[use]
}
x<-1:12
above(x,10)
## [1] 11 12
above(x) #default critical value is 3
## [1] 4 5 6 7 8 9 10 11 12
columnmean<-function(y,removeNA=TRUE){</pre>
        nc<-ncol(y) #number of columns</pre>
        means<-numeric(nc) #empty vector with all zeros</pre>
        for(i in 1:nc){
                 means[i] <-mean(y[,i],na.rm=removeNA)</pre>
        means
columnmeans <- function(y) sapply(y[complete.cases(y),],mean) #same function</pre>
columnmean(airquality)
```

[1] 42.129310 185.931507 9.957516 77.882353 6.993464 15.803922

```
columnmeans(airquality)
##
        Ozone
                 Solar.R
                               Wind
                                          Temp
                                                    Month
                                                                  Day
## 42.099099 184.801802
                           9.939640 77.792793
                                                 7.216216 15.945946
#3. function arguments
#functions could be passed as arguments to other functions
#The return value of a function is the last expression in the function body to be evaluated.
#so there is no special expression for returning something for a function, although there is a function
formals(file) #formals() function returns a list of all the formal arguments of a function
## $description
## [1] ""
##
## $open
## [1] ""
## $blocking
## [1] TRUE
##
## $encoding
## getOption("encoding")
##
## $raw
## [1] FALSE
args(lm)
## function (formula, data, subset, weights, na.action, method = "qr",
       model = TRUE, x = FALSE, y = FALSE, qr = TRUE, singular.ok = TRUE,
##
       contrasts = NULL, offset, ...)
## NULL
#argument matching can also be partially matched.
#4.arguments are valuated lazily
f<-function(a,b){
        a^2
}
f(2) #the function doesn't use b, so we don't have to specify b
## [1] 4
f<-function(a,b){
        print(a)
        print(b)
}
#f(45) # the value of a could still be printed, but the second line would commit error
#5. the "..." argument
```

```
#... is used when extending another function and you don't want to copy the entire argument list of the
myplot<-function(x,y,type="l",...){</pre>
        plot(x,y,type=type,...)
}
#... argument is also necessary when the number of arguments passed to the function cannot be known in
args(paste) #paste function is used to concatenate strings together and returns a character variable
## function (..., sep = " ", collapse = NULL)
## NULL
args(cat) #cat will not return anything, it will just output to the console or another connection.
## function (..., file = "", sep = " ", fill = FALSE, labels = NULL,
##
       append = FALSE)
## NULL
c<-paste("a","b",sep=":")</pre>
#any arguments that appear after ... on the argument list must be named explicitly and cannot be partia
paste("a","b",se=":") #partial matching cannot be partially matched
## [1] "a b :"
d \leftarrow cat("a","b",sep=":") # d couldn't be assigned a value because cat() is just used to print out.
## a:b
print(paste("a","b",sep=":"))
## [1] "a:b"
#6. Symbol binding -- how does R know which value to assign to which symble?
lm<-function(x) {x*x}</pre>
lm #it won't give the value of lm that is in the "stats" package
## function(x) {x*x}
#R uses lexical scoping or static scoping (equivalent concepts)
search() # the search list when R tries to find a value
                           "package:stats"
## [1] ".GlobalEnv"
                                                "package:graphics"
## [4] "package:grDevices" "package:utils"
                                                "package:datasets"
## [7] "package:methods"
                           "Autoloads"
                                                "package:base"
#lm is deined in Global Environment, so when I that object would be found first
٦m
```

```
## function (formula, data, subset, weights, na.action, method = "qr",
##
       model = TRUE, x = FALSE, y = FALSE, qr = TRUE, singular.ok = TRUE,
##
       contrasts = NULL, offset, ...)
## {
##
       ret.x <- x
##
       ret.y <- y
##
       cl <- match.call()</pre>
##
       mf <- match.call(expand.dots = FALSE)</pre>
##
       m <- match(c("formula", "data", "subset", "weights", "na.action",</pre>
            "offset"), names(mf), OL)
##
##
       mf <- mf[c(1L, m)]
##
       mf$drop.unused.levels <- TRUE
##
       mf[[1L]] <- quote(stats::model.frame)</pre>
##
       mf <- eval(mf, parent.frame())</pre>
##
       if (method == "model.frame")
##
           return(mf)
##
       else if (method != "qr")
##
           warning(gettextf("method = '%s' is not supported. Using 'qr'",
##
               method), domain = NA)
       mt <- attr(mf, "terms")</pre>
##
##
       y <- model.response(mf, "numeric")
##
       w <- as.vector(model.weights(mf))</pre>
##
       if (!is.null(w) && !is.numeric(w))
            stop("'weights' must be a numeric vector")
##
       offset <- as.vector(model.offset(mf))</pre>
##
##
       if (!is.null(offset)) {
##
            if (length(offset) != NROW(y))
                stop(gettextf("number of offsets is %d, should equal %d (number of observations)",
##
##
                    length(offset), NROW(y)), domain = NA)
##
       }
##
       if (is.empty.model(mt)) {
##
           x <- NULL
##
           z <- list(coefficients = if (is.matrix(y)) matrix(, 0,
##
                3) else numeric(), residuals = y, fitted.values = 0 *
##
                y, weights = w, rank = OL, df.residual = if (!is.null(w)) sum(w !=
##
                0) else if (is.matrix(y)) nrow(y) else length(y))
##
            if (!is.null(offset)) {
##
                z$fitted.values <- offset
##
                z$residuals <- y - offset
##
           }
##
       }
##
       else {
##
           x <- model.matrix(mt, mf, contrasts)</pre>
##
           z <- if (is.null(w))</pre>
                lm.fit(x, y, offset = offset, singular.ok = singular.ok,
##
##
                    ...)
##
           else lm.wfit(x, y, w, offset = offset, singular.ok = singular.ok,
##
##
##
       class(z) <- c(if (is.matrix(y)) "mlm", "lm")</pre>
##
       z$na.action <- attr(mf, "na.action")
##
       z$offset <- offset
##
       z$contrasts <- attr(x, "contrasts")</pre>
##
       z$xlevels <- .getXlevels(mt, mf)
```

```
##
       z$call <- cl
##
       z$terms <- mt
##
       if (model)
           z$model <- mf
##
##
       if (ret.x)
           z$x <- x
##
       if (ret.y)
##
##
           z$y <- y
##
       if (!qr)
##
           z$qr <- NULL
##
       z
## }
## <bytecode: 0x0000000076f6978>
## <environment: namespace:stats>
stats::lm
## function (formula, data, subset, weights, na.action, method = "qr",
##
       model = TRUE, x = FALSE, y = FALSE, qr = TRUE, singular.ok = TRUE,
       contrasts = NULL, offset, ...)
##
## {
##
       ret.x <- x
##
       ret.y <- y
##
       cl <- match.call()</pre>
       mf <- match.call(expand.dots = FALSE)</pre>
##
##
       m <- match(c("formula", "data", "subset", "weights", "na.action",</pre>
##
            "offset"), names(mf), OL)
       mf <- mf[c(1L, m)]
##
##
       mf$drop.unused.levels <- TRUE
##
       mf[[1L]] <- quote(stats::model.frame)</pre>
##
       mf <- eval(mf, parent.frame())</pre>
##
       if (method == "model.frame")
##
           return(mf)
##
       else if (method != "qr")
           warning(gettextf("method = '%s' is not supported. Using 'qr'",
##
##
                method), domain = NA)
       mt <- attr(mf, "terms")</pre>
##
       y <- model.response(mf, "numeric")
##
##
       w <- as.vector(model.weights(mf))</pre>
##
       if (!is.null(w) && !is.numeric(w))
##
           stop("'weights' must be a numeric vector")
##
       offset <- as.vector(model.offset(mf))</pre>
##
       if (!is.null(offset)) {
##
            if (length(offset) != NROW(y))
                stop(gettextf("number of offsets is %d, should equal %d (number of observations)",
##
##
                    length(offset), NROW(y)), domain = NA)
##
       if (is.empty.model(mt)) {
##
##
           x <- NULL
           z <- list(coefficients = if (is.matrix(y)) matrix(, 0,</pre>
##
##
                3) else numeric(), residuals = y, fitted.values = 0 *
                y, weights = w, rank = OL, df.residual = if (!is.null(w)) sum(w !=
##
##
                0) else if (is.matrix(y)) nrow(y) else length(y))
           if (!is.null(offset)) {
##
```

```
##
                z$fitted.values <- offset
##
                z$residuals <- y - offset
           }
##
##
       }
##
       else {
##
           x <- model.matrix(mt, mf, contrasts)</pre>
##
           z <- if (is.null(w))</pre>
                lm.fit(x, y, offset = offset, singular.ok = singular.ok,
##
##
                    ...)
##
           else lm.wfit(x, y, w, offset = offset, singular.ok = singular.ok,
##
##
       }
       class(z) <- c(if (is.matrix(y)) "mlm", "lm")</pre>
##
##
       z$na.action <- attr(mf, "na.action")</pre>
##
       z$offset <- offset
       z$contrasts <- attr(x, "contrasts")</pre>
##
##
       z$xlevels <- .getXlevels(mt, mf)
##
       z$call <- cl
       z$terms <- mt
##
##
       if (model)
##
           z$model <- mf
##
       if (ret.x)
           z$x <- x
##
##
       if (ret.y)
##
           z$y <- y
##
       if (!qr)
##
           z$qr <- NULL
##
## }
## <bytecode: 0x0000000076f6978>
## <environment: namespace:stats>
#when a package is loaded, it would be put in position 2 of the search list.
#R has separate namespaces for functions and non-functions so it's possible to have an object named c a
#free variables:
#free variables are not formal arguments and are not local variables.
f<-function(x,y){
        x^2+y/z
}
rm(z)
#f(2,3)
z<-2
f(2,3)
       #scoping rules of a language determine how values are assigned to free variables.
## [1] 5.5
#define a function inside another function (not allowed in some languages such as C):
make.power<-function(n){</pre>
        pow<-function(x){</pre>
                 x^n
        }
        pow
```

```
cube<-make.power(3)</pre>
square <- make.power(2)
cube(3)
## [1] 27
square(5)
## [1] 25
ls(environment(cube)) #"ls" and "objects" return a vector of character strings giving the names of the
## [1] "n"
             "woq"
objects(environment(cube))
## [1] "n"
             "wog"
get("n",environment(cube)) #search an object in an environment
## [1] 3
get("n",environment(square)) #cube and square both functions have different environments
## [1] 2
y<-10
f<-function(x){ #y and g are both free variables
        y<-2
        y^2+g(x)
}
g<-function(x){
        x*y
}
f(3) #with lexical scoping, the value of Y and the function g is loked up in the environment
## [1] 34
#in which the function is defined, which in this case is the global environment.
\#So the value of y in function g is 10. so 2^2 +3*10.
#when you looking for a free variable in funtion g, you will look up global environment first.
#other languages also support lexical scoping: Scheme, Python, Perl, Common Lisp
#in SPLUS, free variables are always looked up in the global workspace, so everything can be
#stored on the disk because the "defining environment" of all functions is the same.
#7. Application: Optimization
#optim, nlm, optimize -- used in MLE(minimize, maximize)
make.NegLogLik<-function(data,fixed=c(FALSE,FALSE)){</pre>
```

```
params<-fixed
                          #parameters
        function(p){
                params[!fixed] <-p #the unfixed parameter would be assigned to be p. p should be a two-
                mu<-params[1]</pre>
                sigma<-params[2]</pre>
                a<--0.5*length(data)*log(2*pi*sigma^2)
                b<--0.5*sum((data-mu)^2)/(sigma^2)
                -(a+b)
        }
}
set.seed(1);
normals<-rnorm(100,1,2)
nLL<-make.NegLogLik(normals)</pre>
ls(environment(nLL)) #return the objects in the environment of the nLL function.
## [1] "data"
                "fixed"
                          "params"
args(optim)
## function (par, fn, gr = NULL, ..., method = c("Nelder-Mead",
       "BFGS", "CG", "L-BFGS-B", "SANN", "Brent"), lower = -Inf,
##
       upper = Inf, control = list(), hessian = FALSE)
## NULL
optim(c(mu=0,sigma=1),nLL)$par #initial guess of params: p=c(mu=0,sigma=1)
               sigma
         mu
## 1.218239 1.787343
formals(optim)
## $par
##
##
## $fn
##
##
## $gr
## NULL
##
## $...
##
##
## c("Nelder-Mead", "BFGS", "CG", "L-BFGS-B", "SANN", "Brent")
## $lower
## -Inf
##
## $upper
## [1] Inf
```

```
##
## $control
## list()
##
## $hessian
## [1] FALSE

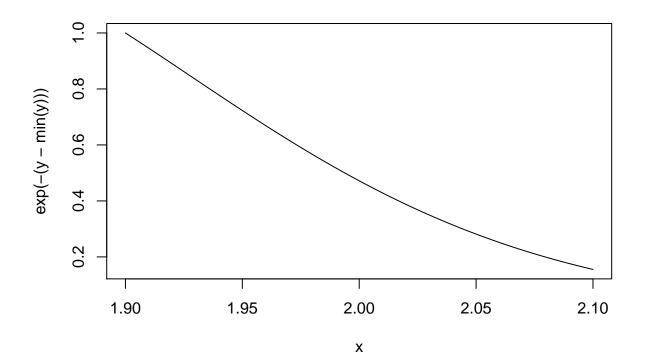
nLL<-make.NegLogLik(normals,c(FALSE,2)) #fixing sigma = 2
optimize(nLL,c(-1,3))$minimum #optimize is used for single variable only.

## [1] 1.217775

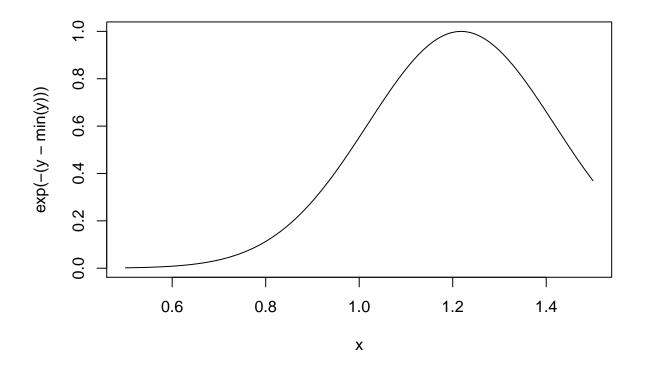
nLL<-make.NegLogLik(normals,c(1,FALSE))
optimize(nLL,c(1e-6,10))$minimum #c(1e-6,10) is an interval</pre>
```

[1] 1.800596

```
#plot likelihood
nLL<-make.NegLogLik(normals,c(1,FALSE))
x<-seq(1.9,2.1,len=100)
y<-sapply(x,nLL)
plot(x,exp(-(y-min(y))),type="l") #if normals have more value, the plot would be sharper.</pre>
```



```
nLL<-make.NegLogLik(normals,c(FALSE,2))
x<-seq(0.5,1.5,len=100)
y<-sapply(x,nLL)
plot(x,exp(-(y-min(y))),type="l")</pre>
```



```
#suggestion: limit the size of a function. each function only does one thing.
#one function is no more than one page.
#8. date and times in R
#Class of date: Date (store as the number of days since 1970-01-01)
#class of Time: POSIXct or POSIXlt (store as the number of seconds since 1970-01-01)
#in POSIXct class, times are represented at just as very large integers. It's a useful
                   type of class if you want to store times in a data frame or something
                   like because it's basically a big integer vector.
#in POSIXIt class stores a time as a list, so there is a bunch of other useful information
                   about a given time, for example what's the day of the week of that time,
#
                   what's the day of the years, the day of the week, the day of the month,
#
                   or the month itself
#three functions: weekdays(give the day of the week), months(give the month name),
                  quarters(give the quarter number: "Q1", "Q2", "Q3", "Q4)
Sys.time()
```

[1] "2015-03-06 19:42:13 EST"

```
x<-as.Date("1970-1-1")
## [1] "1970-01-01"
class(x)
## [1] "Date"
unclass(x) #returns 0
## [1] 0
class(unclass(x)) #numeric
## [1] "numeric"
unclass(as.Date("1970-01-02"))
## [1] 1
x<-as.Date("1970/1/1")
x<-as.Date("1/1/1970") #wrong format
p<-as.POSIX1t(Sys.time(), "GMT")</pre>
unclass(p)
## $sec
## [1] 13.58944
##
## $min
## [1] 42
## $hour
## [1] 0
##
## $mday
## [1] 7
##
## $mon
## [1] 2
##
## $year
## [1] 115
##
## $wday
## [1] 6
##
## $yday
## [1] 65
##
```

```
## $isdst
## [1] O
## attr(,"tzone")
## [1] "GMT"
names(unclass(p))
## [1] "sec"
               "min"
                       "hour" "mday" "mon"
                                                "year" "wday" "yday" "isdst"
p$sec
## [1] 13.58944
p$yday
## [1] 65
p$isdst #Daylight Saving Time flag. Positive if in force, zero if not, negative if unknown.
## [1] 0
q<-as.POSIXct(Sys.time(),"EST")</pre>
unclass(q) #a large integer number
## [1] 1425688934
names(unclass(q)) # NULL
## NULL
#strptime function
datestring<-c("January 10,2012 10:40", "December 9, 2011 9:10")
x<-strptime(datestring, "%B %d, %Y %H:%M")
## [1] "2012-01-10 10:40:00 EST" "2011-12-09 09:10:00 EST"
datestring<-c("Jan 10,2012 10:40","Dec 9, 2011 9:10")
x<-strptime(datestring,"%B %d, %Y %H:%M")
## [1] "2012-01-10 10:40:00 EST" "2011-12-09 09:10:00 EST"
class(x)
## [1] "POSIX1t" "POSIXt"
```