

## Quant II Recitation

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# Logistics

- ▶ Office hours will be on Tuesdays 4-6
- ▶ I have created a recitation repository on github where you will find this presentation:  
<https://github.com/antobandiera/Quant-II>
- ▶ All homework will be submitted to me in hard copy
- ▶ All replication code will be submitted to me via email
- ▶ **Code should be well commented**
- ▶ I will only accept high quality tables and plots
- ▶ A great deal of the code is work by Drew Dimmery

# Installing R

- ▶ It depends on whether you are a Mac or Windows user
- ▶ For MAC, go to  
`http://cran.r-project.org/bin/macosx/`
- ▶ For Windows, go to  
`http://cran.r-project.org/bin/windows/base/`
- ▶ You should choose an editor and learn how it works
- ▶ I use RStudio, but there is vim, emacs, Notepad++, etc.

## When things break

- ▶ Documentation - Ex: ?lm
- ▶ Google
- ▶ CRAN (Reference manuals, vignettes, etc) - Ex: <http://cran.r-project.org/web/packages/AER/index.html>
- ▶ JSS - Ex: <http://www.jstatsoft.org/v27/i02>
- ▶ Stack Overflow - <http://stackoverflow.com/questions/tagged/r>
- ▶ Listservs - <http://www.r-project.org/mail.html>

# Resources

- ▶ The Art of R Programming - N. Matloff
- ▶ Modern Applied Statistics with S - W. Venables and B. Ripley
- ▶ Advanced R Programming - forthcoming, H. Wickham
- ▶ The R Inferno - P. Burns
- ▶ Rdataviz - a talk by P. Barberá on ggplot2
- ▶ Basic Intro to R - also by P. Barberá
- ▶ Jamie Monogan

# R

- ▶ If you see a + means a parenthesis or bracket is open.
- ▶ R is case sensitive
- ▶ Use / in path names. Not \.
- ▶ R is an object-oriented programming language
  - ▶ Data
  - ▶ Procedures
- ▶ Object's procedures can access and modify the data fields of objects

## Using Third-party Code

- ▶ Relevant commands are: `install.packages` and `library`
- ▶ Find the appropriate packages and commands with Google and via searching in R:

```
?covariance
```

```
??covariance
```

```
install.packages("sandwich")
```

```
library("sandwich")
```

```
?vcovHC
```

# Data types

- ▶ Character - strings
- ▶ Double / Numeric - numbers
- ▶ Logical - true/false
- ▶ Factor - unordered categorical variables



# Character

# Character

```
my.name <- "Antonella"  
paste("My", "name", "is", "Antonella", sep=" ")
```

```
## [1] "My name is Antonella"
```

```
as.character(99)
```

```
## [1] "99"
```

```
class(my.name)
```

```
## [1] "character"
```

# Numeric

# Numeric

```
num <- 99.867  
class(num)
```

```
## [1] "numeric"
```

```
round(num, digits=2)
```

```
## [1] 99.87
```

```
pi
```

```
## [1] 3.141593
```

```
exp(1)
```

```
## [1] 2.718282
```

# Numeric

- ▶ `sin`, `exp`, `log`, `factorial`, `choose`, are some useful mathematical functions
- ▶ You probably noticed that “<-” is an assignment operator
- ▶ It lets you store objects and use them later on
- ▶ You can also use “=”
- ▶ To know what is stored you can use the `ls()` function

```
ls()
```

```
## [1] "my.name" "num"
```

- ▶ To remove something, `rm(object)`
- ▶ To remove everything that is stored use `rm(list=ls())`

## Logical

- ▶ The logical type allows us to make statements about truth

# Logical

- The logical type allows us to make statements about truth

```
2 == 4
```

```
## [1] FALSE
```

```
class(2==4)
```

```
## [1] "logical"
```

# Logical

- The logical type allows us to make statements about truth

```
2 == 4
```

```
## [1] FALSE
```

```
class(2==4)
```

```
## [1] "logical"
```

```
my.name != num
```

```
## [1] TRUE
```



# Logical

- ▶ The logical type allows us to make statements about truth

```
2 == 4
```

```
## [1] FALSE
```

```
class(2==4)
```

```
## [1] "logical"
```

```
my.name != num
```

```
## [1] TRUE
```

```
"34" == 34
```

```
## [1] TRUE
```

- ==, !=, >, <, >=, <=, !, &, |, any, all, etc

# Objects

- ▶ Many functions will return objects rather than a single datatype.

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```
X <- 1:100; Y <- rnorm(100,X)
out.lm <- lm(Y~X)
class(out.lm)
```

```
## [1] "lm"
```

- ▶ Objects can have other data embedded inside them

# Objects

- ▶ Many functions will return objects rather than a single datatype.

```
X <- 1:100; Y <- rnorm(100,X)
out.lm <- lm(Y~X)
class(out.lm)
```

```
## [1] "lm"
```

- ▶ Objects can have other data embedded inside them

```
out.lm$coefficients
```

```
## (Intercept)          X
##  -0.2055415    1.0031144
```

# Data Structures

- ▶ There are other ways to hold data, though:
  - ▶ Vectors
  - ▶ Lists
  - ▶ Matrices
  - ▶ Dataframes

# Vectors

- ▶ Almost everything in R is a vector.

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```
as.vector(4)
```

```
## [1] 4
```

```
4
```

```
## [1] 4
```

# Vectors

- ▶ Almost everything in R is a vector.

```
as.vector(4)
```

```
## [1] 4
```

```
4
```

```
## [1] 4
```

- ▶ We can combine elements in vectors with `c`, for concatenate:



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```
as.vector(4)
```

```
## [1] 4
```

```
4
```

```
## [1] 4
```

- ▶ We can combine elements in vectors with `c`, for concatenate:

```
vec <- c("a", "b", "c")  
vec
```

```
## [1] "a" "b" "c"
```

# Vectors

- ▶ Almost everything in R is a vector.

```
as.vector(4)
```

```
## [1] 4
```

```
4
```

```
## [1] 4
```

- ▶ We can combine elements in vectors with `c`, for concatenate:

```
vec <- c("a", "b", "c")  
vec
```

```
## [1] "a" "b" "c"
```

```
c(2, 3, vec)
```

## Vectors (cont.)

- ▶ Sometimes R does some weird stuff:

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```
c(1,2,3,4) + c(1,2)
```

```
## [1] 2 4 4 6
```

- It “recycles” the shorter vector:

## Vectors (cont.)

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```

- It “recycles” the shorter vector:

```
c(1,2,3,4) + c(1,2,1,2)
```

```
## [1] 2 4 4 6
```

```
c(1,2,3,4) + c(1,2,3)
```

```
## Warning in c(1, 2, 3, 4) + c(1, 2, 3): longer object length  
## multiple of shorter object length
```

```
## [1] 2 4 6 5
```

## More Vectors

- ▶ We can index vectors in several ways

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```
vec[1]
```

```
## [1] "a"
```



## More Vectors

- We can index vectors in several ways

```
vec[1]
```

```
## [1] "a"
```

```
names(vec) <- c("first", "second", "third")  
vec
```

```
##   first second  third  
##    "a"    "b"    "c"
```

## More Vectors

- We can index vectors in several ways

```
vec[1]
```

```
## [1] "a"
```

```
names(vec) <- c("first", "second", "third")
```

```
vec
```

```
## first second third
```

```
## "a" "b" "c"
```

```
vec["first"]
```

```
## first
```

```
## "a"
```

## Creating Vectors

```
vector1 <- 1:5  
vector1
```

```
## [1] 1 2 3 4 5
```

```
vector1 <- c(1:5,7,11)  
vector1
```

```
## [1] 1 2 3 4 5 7 11
```

```
vector2 <- 1:7  
vector2
```

```
## [1] 1 2 3 4 5 6 7
```

# Creating Vectors

```
cbind(vector1,vector2)
```

```
##      vector1 vector2
## [1,]        1        1
## [2,]        2        2
## [3,]        3        3
## [4,]        4        4
## [5,]        5        5
## [6,]        7        6
## [7,]       11        7
```

```
rbind(vector1,vector2)
```

```
##      [,1] [,2] [,3] [,4] [,5] [,6] [,7]
## vector1  1   2   3   4   5   7  11
## vector2  1   2   3   4   5   6   7
```

# Missingness

# Missingness

```
vec[1] <- NA  
vec
```

```
## first second third  
##      NA      "b"   "c"
```

# Missingness

```
vec[1] <- NA  
vec
```

```
## first second third  
##      NA      "b"   "c"
```

```
is.na(vec)
```

```
## first second third  
##  TRUE  FALSE FALSE
```

# Missingness

```
vec[1] <- NA  
vec
```

```
## first second third  
##      NA      "b"   "c"
```

```
is.na(vec)
```

```
## first second third  
##   TRUE  FALSE FALSE
```

```
vec[!is.na(vec)] # vec[complete.cases(vec)]
```

```
## second third  
##      "b"   "c"
```



# Lists

- ▶ Lists are similar to vectors, but they allow for arbitrary mixing of types and lengths.

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```
listie <- list(first = vec, second = num)
listie
```

```
## $first
##  first second  third
##      NA    "b"    "c"
##
## $second
## [1] 99.867
```

# Lists

```
listie[[1]]
```

```
## first second third  
##      NA      "b"   "c"
```

```
listie$first
```

```
## first second third  
##      NA      "b"   "c"
```

## Basic Functions

```
a <- c(1,2,3,4,5)
```

```
a
```

```
## [1] 1 2 3 4 5
```

```
sum(a)
```

```
## [1] 15
```

```
max(a)
```

```
## [1] 5
```

```
min(a)
```

```
## [1] 1
```

# Basic Functions

```
length(a)
```

```
## [1] 5
```

```
length <- length(a)  
b <- seq(from=0,to=5,by=.5)  
c <- rep(10,27)  
d <- runif(100)
```

*More later # Matrices*



$$A = \begin{pmatrix} 1 & 3 \\ 2 & 4 \end{pmatrix}$$



$A_{ij}$



$A_{1,2} = 3$



$A_{1,.} = (1, 3)$

# Basic Functions

```
length(a)
```

```
## [1] 5
```

```
length <- length(a)  
b <- seq(from=0,to=5,by=.5)  
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```

*More later # Matrices*



$$A = \begin{pmatrix} 1 & 3 \\ 2 & 4 \end{pmatrix}$$

- ▶  $A_{ij}$
- ▶  $A_{1,2} = 3$
- ▶  $A_{1,.} = (1, 3)$

# Matrix Operations

- ▶ Its very easy to manipulate matrices:

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```
solve(A) #A-1
```

```
##      [,1] [,2]  
## [1,]  -2  1.5  
## [2,]   1 -0.5
```



# Matrix Operations

- Its very easy to manipulate matrices:

```
solve(A) #A-1
```

```
##      [,1] [,2]  
## [1,]   -2  1.5  
## [2,]    1 -0.5
```

```
10*A
```

```
##      [,1] [,2]  
## [1,]   10  30  
## [2,]   20  40
```

# Matrix Operations

```
B<-diag(c(1,2)) #Extract or replace diagonal of a matrix  
B
```

```
##      [,1] [,2]  
## [1,]    1    0  
## [2,]    0    2
```

# Matrix Operations

```
B<-diag(c(1,2)) #Extract or replace diagonal of a matrix  
B
```

```
##      [,1] [,2]  
## [1,]    1    0  
## [2,]    0    2
```

```
A%*%B
```

```
##      [,1] [,2]  
## [1,]    1    6  
## [2,]    2    8
```

More Matrix Ops.

## More Matrix Ops.

```
t(A) # A'
```

```
##      [,1] [,2]  
## [1,]    1    2  
## [2,]    3    4
```

## More Matrix Ops.

```
t(A) # A'
```

```
##      [,1] [,2]  
## [1,]    1    2  
## [2,]    3    4
```

```
rbind(A,B)
```

```
##      [,1] [,2]  
## [1,]    1    3  
## [2,]    2    4  
## [3,]    1    0  
## [4,]    0    2
```

## More Matrix Ops.

```
cbind(A,B)
```

```
##      [,1] [,2] [,3] [,4]  
## [1,]    1    3    1    0  
## [2,]    2    4    0    2
```

## More Matrix Ops.

```
cbind(A,B)
```

```
##      [,1] [,2] [,3] [,4]  
## [1,]    1    3    1    0  
## [2,]    2    4    0    2
```

```
c(1,2,3)%x%c(1,1) # Kronecker Product
```

```
## [1] 1 1 2 2 3 3
```



# Naming Things

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```
rownames(A)
```

```
## NULL
```

# Naming Things

```
rownames(A)
```

```
## NULL
```

```
rownames(A) <- c("a", "b")
```

```
colnames(A) <- c("c", "d")
```

```
A
```

```
##      c d
```

```
## a 1 3
```

```
## b 2 4
```

# Naming Things

```
rownames(A)
```

```
## NULL
```

```
rownames(A) <- c("a", "b")
```

```
colnames(A) <- c("c", "d")
```

```
A
```

```
##      c d
```

```
## a 1 3
```

```
## b 2 4
```

```
A[, "d"]
```

```
## a b
```

```
## 3 4
```

# Naming things

- ▶ Matrices are vectors:

# Naming things

- ▶ Matrices are vectors:

```
A[3]
```

```
## [1] 3
```

# Dataframes

- ▶ The workhorse
- ▶ Basically just a matrix that allows mixing of types.
- ▶ R has a bunch of datasets . . .

```
# data() gives you all the datasets  
data(iris)  
head(iris)
```

##	Sepal.Length	Sepal.Width	Petal.Length	Petal.Width	Species
## 1	5.1	3.5	1.4	0.2	setosa
## 2	4.9	3.0	1.4	0.2	setosa
## 3	4.7	3.2	1.3	0.2	setosa
## 4	4.6	3.1	1.5	0.2	setosa
## 5	5.0	3.6	1.4	0.2	setosa
## 6	5.4	3.9	1.7	0.4	setosa

# Dataframes

- ▶ But you will generally work with your own datasets

```
getwd()
```

```
## [1] "/Users/antobandiera/Dropbox/Teaching NYU/QUANT II/R"
```

```
setwd("/Users/antobandiera/Dropbox/Teaching NYU/QUANT II/R")
```

- ▶ R can read any number of file types (.csv, .txt, etc.)

```
#.CSV
```

```
dat.csv <- read.csv("http://stat511.cwick.co.nz/homeworks/a")
```



# Dataframes

```
#STATA
```

```
require(foreign)
```

```
## Loading required package: foreign
```

```
## Warning: package 'foreign' was built under R version 3.2
```

```
dat.data <- read.dta("https://stats.idre.ucla.edu/stat/data
```

# Control Flow

- ▶ loops
- ▶ if/else
- ▶ functions
- ▶ useful stock functions to know

# Loops

- ▶ for loops - a way to say “do this for each element of the index”
- ▶ “this” is defined in what follows the “for” expression

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- ▶ for loops - a way to say “do this for each element of the index”
- ▶ “this” is defined in what follows the “for” expression

```
for(i in 1:5) {  
  cat(i*10, " ")  
}
```

```
## 10  20  30  40  50
```

# Loops

- ▶ for loops - a way to say “do this for each element of the index”
- ▶ “this” is defined in what follows the “for” expression

```
for(i in 1:5) {  
  cat(i*10, " ")  
}
```

```
## 10  20  30  40  50
```

```
for(i in 1:length(vec)) {  
  cat(vec[i], " ")  
}
```

```
## NA  b  c
```

# Loops

- ▶ for loops - a way to say “do this for each element of the index”
- ▶ “this” is defined in what follows the “for” expression

```
for(i in 1:5) {  
  cat(i*10, " ")  
}
```

```
## 10  20  30  40  50
```

```
for(i in 1:length(vec)) {  
  cat(vec[i], " ")  
}
```

```
## NA  b  c
```

```
for(i in vec) {  
  cat(i, " ")  
}
```

# If/Else

## If/Else

```
if(vec[2]=="b") print("Hello World!")
```

```
## [1] "Hello World!"
```



## If/Else

```
if(vec[2]=="b") print("Hello World!")
```

```
## [1] "Hello World!"
```

```
if(vec[3]=="a") {  
  print("Hello World!")  
} else {  
  print("!dlroW olleH")  
}
```

```
## [1] "!dlroW olleH"
```

## Vectorized If/Else

- ▶ Conditional execution on each element of a vector

## Vectorized If/Else

- Conditional execution on each element of a vector

```
vec <- letters[1:3]
new <- vector(length=length(vec))
for(i in 1:length(vec)) {
  if(vec[i]=="b") {
    new[i] <- 13
  } else {
    new[i] <- 0
  }
}
new
```

```
## [1] 0 13 0
```

## Vectorized If/Else

```
new <- ifelse(vec=="b",13,0)  
new
```

```
## [1]  0 13  0
```

# Functions

- ▶  $f : X \rightarrow Y$
- ▶ Functions in R are largely the same. (“Pure functions”)

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- ▶  $f : X \rightarrow Y$
- ▶ Functions in R are largely the same. (“Pure functions”)

```
add3 <- function(X) {  
  return(X+3)  
}  
add3(2)
```

```
## [1] 5
```

# Functions

```
my.function <- function(x,y,z){  
  out <- (x + y)*z  
  return(out)  
}  
my.function(x = 5, y = 10, z = 3)
```

```
## [1] 45
```

```
my.function(2,2,2)
```

```
## [1] 8
```

## Useful Functions

- ▶ Note: Most functions don't do complete case analysis by default (usually option `na.rm=TRUE`)
- ▶ `print`, `cat`, `paste`, `with`, `length`, `sort`, `order`, `unique`, `rep`, `nrow`, `ncol`, `complete.cases`, `subset`, `merge`, `mean`, `sum`, `sd`, `var`, `lag`, `lm`, `model.matrix`, `coef`, `vcov`, `residuals`, `vcovHC` (from `sandwich`), `ivreg` (from `AER`), `countrycode` (from `countrycode`), `summary`, `pdf`, `plot`,  
Tools from `plm`, and many more.



# Distributional Functions

- ▶ ?Distributions
- ▶ They have a consistent naming scheme.
- ▶ `rnorm`, `dnorm`, `qnorm`, `pnorm`
- ▶ `rdist` - generate random variable from `dist`
- ▶ `ddist` - density function of `dist`
- ▶ `qdist` - quantile function of `dist`
- ▶ `pdist` - distribution function of `dist`
- ▶ look at documentation for parameterization

# Distributional Functions

- ▶ ?Distributions
- ▶ They have a consistent naming scheme.
- ▶ rnorm, dnorm, qnorm, pnorm
- ▶ rdist - generate random variable from dist
- ▶ ddist - density function of dist
- ▶ qdist - quantile function of dist
- ▶ pdist - distribution function of dist
- ▶ look at documentation for parameterization

```
rnorm(16)
```

```
## [1] -2.09736833 -1.34493702  0.25430391  0.15071400  0.
## [6]  0.08692846  0.98243228 -1.14323734 -1.22621817 -1.
## [11]  0.71850181  0.91158074 -0.29711217 -2.16165357  0.
## [16]  0.77515527
```

## The \*apply family

- ▶ These functions allow one to *efficiently* perform a large number of actions on data.
- ▶ `apply` - performs actions on the rows or columns of a matrix/array (1 for rows, 2 for columns)
- ▶ `sapply` - performs actions on every element of a vector
- ▶ `tapply` - performs actions on a vector by group
- ▶ `replicate` - performs the same action a given number of times

# apply

```
A
```

```
##      c d  
## a 1 3  
## b 2 4
```

```
apply(A,1,sum) # margin = 1, row
```

```
## a b  
## 4 6
```

```
apply(A,2,mean) # margin = 2, column
```

```
##      c      d  
## 1.5 3.5
```

# Working With Data

- ▶ Input
- ▶ Output

Input

# Input

```
setwd("/Users/antobandiera/Dropbox/Teaching NYU/QUANT II/RE  
dir()
```

```
## [1] "apsrtable.png"           "clt_notes_updated.pdf" "fig  
## [4] "iris.csv"                "presentation.html"     "pre  
## [7] "presentation.R"          "presentation.Rmd"      "sta
```

```
iris <- read.csv("iris.csv")
```

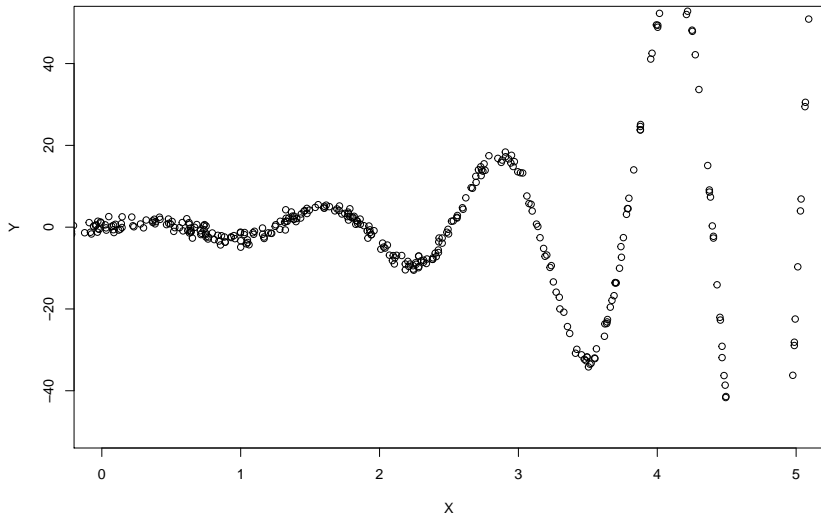
## Simulate some Data

```
set.seed(1023) # Important for replication  
X <- rnorm(1000,0,5)  
Y <- sin(5*X)*exp(abs(X)) + rnorm(1000)  
dat <- data.frame(X,Y)
```



# Plot

```
plot(X,Y,xlim=c(0,5),ylim=c(-50,50))
```



## Regression Output

```
dat.lm<-lm(Y~X,data=dat)  
dat.lm
```

```
##
```

```
## Call:
```

```
## lm(formula = Y ~ X, data = dat)
```

```
##
```

```
## Coefficients:
```

```
## (Intercept)                X
```

```
##      -216634          183687
```

# Regression Output

```
summary(dat.lm)
```

```
##
```

```
## Call:
```

```
## lm(formula = Y ~ X, data = dat)
```

```
##
```

```
## Residuals:
```

##	Min	1Q	Median	3Q	Max
##	-209776557	-418849	201212	816899	9079253

```
##
```

```
## Coefficients:
```

##	Estimate	Std. Error	t value	Pr(> t )
## (Intercept)	-216634	212126	-1.021	0.307
## X	183687	43470	4.226	2.6e-05 ***

```
## ---
```

```
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1
```

```
##
```

```
## Residual standard error: 6707000 on 998 degrees of freedom
```

# Pretty Output

- ▶ How do we get LaTeX output?
- ▶ The `xtable` package:

# Pretty Output

- ▶ How do we get LaTeX output?
- ▶ The xtable package:

```
require(xtable)
```

```
## Loading required package: xtable
```

```
## Warning: package 'xtable' was built under R version 3.2
```

## Pretty Output

```
xtable(dat.lm)
```

```
## % latex table generated in R 3.2.2 by xtable 1.8-2 packa
## % Fri Jan 26 09:36:35 2018
## \begin{table}[ht]
## \centering
## \begin{tabular}{rrrrr}
## \hline
## & Estimate & Std. Error & t value & Pr(>$$|t$|$) \\\
## \hline
## (Intercept) & -216633.6722 & 212125.4622 & -1.02 & 0.307
## X & 183687.1735 & 43469.5839 & 4.23 & 0.0000 \\\
## \hline
## \end{tabular}
## \end{table}
```

## xtable

- ▶ xtable works on any sort of matrix

## xtable

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```
xtable(A)
```

```
## % latex table generated in R 3.2.2 by xtable 1.8-2 packa
## % Fri Jan 26 09:36:35 2018
## \begin{table}[ht]
## \centering
## \begin{tabular}{rrr}
## \hline
## & c & d \\\
## \hline
## a & 1.00 & 3.00 \\\
## b & 2.00 & 4.00 \\\
## \hline
## \end{tabular}
## \end{table}
```



## Pretty it up

- ▶ Now let's make some changes to what `xtable` spits out:

## Pretty it up

- Now let's make some changes to what xtable spits out:

```
print(xtable(dat.lm,digits=1),booktabs=TRUE)
```

```
## % latex table generated in R 3.2.2 by xtable 1.8-2 packa
## % Fri Jan 26 09:36:35 2018
## \begin{table}[ht]
## \centering
## \begin{tabular}{rrrrr}
## \toprule
## & Estimate & Std. Error & t value & Pr(>|t|) & \\
## \midrule
## (Intercept) & -216633.7 & 212125.5 & -1.0 & 0.3 & \\
## X & 183687.2 & 43469.6 & 4.2 & 0.0 & \\
## \bottomrule
## \end{tabular}
## \end{table}
```

## apsrtable

- Read the documentation - there are many options.

```
require(apsrtable)
```

```
## Loading required package: apsrtable
```

```
dat.lm2 <- lm(Y~X+0,data=dat)  
apsrtable(dat.lm,dat.lm2)
```

```
## \begin{table}[!ht]  
## \caption{  
## \label{  
## \begin{tabular}{ 1 D{.}{.}{2}D{.}{.}{2} }  
## \hline  
## & \multicolumn{ 1 }{ c }{ Model 1 } & \multicolumn{ 1  
## % & Model 1 & Model 2 & \\  
## (Intercept) & -216633.67 & & \\  
## & (212125.46) & & \\  
##
```

## apsrtable

```
library(png)
library(grid)
img <- readPNG("apsrtable.png")
grid.raster(img)
```

	Model 1	Model 2
(Intercept)	−216633.67 (212125.46)	
X	183687.17* (43469.58)	182921.71* (43464.06)
<i>N</i>	1000	1000
<i>R</i> <sup>2</sup>	0.02	0.02
adj. <i>R</i> <sup>2</sup>	0.02	0.02
Resid. sd	6706998.86	6707143.05

# stargazer

```
require(stargazer)
```

```
## Loading required package: stargazer
```

```
##
```

```
## Please cite as:
```

```
## Hlavac, Marek (2015). stargazer: Well-Formatted Regress
```

```
## R package version 5.2. http://CRAN.R-project.org/package=stargazer
```

## stargazer

```
stargazer(dat.lm,dat.lm2)
```

```
##
```

```
## % Table created by stargazer v.5.2 by Marek Hlavac, Harvard
```

```
## % Date and time: Fri, Jan 26, 2018 - 14:36:43
```

```
## \begin{table}[!htbp] \centering
```

```
## \caption{}
```

```
## \label{}
```

```
## \begin{tabular}{@{\extracolsep{5pt}}lcc}
```

```
## \hline
```

```
## \hline
```

```
## & \multicolumn{2}{c}{\textit{Dependent variable:}} \\\
```

```
## \cline{2-3}
```

```
## \hline & \multicolumn{2}{c}{Y} \\\
```

```
## \hline & (1) & (2) \\\
```

```
## \hline
```

```
## X & 183,687.200$^{***}$ & 182,921.700$^{***}$ \\\
```

```
## & (43.469.580) & (43.464.060) \\\
```

# stargazer

```
img <- readPNG("stargazer.png")  
grid.raster(img)
```

<i>Dependent variable:</i>		
	Y	
	(1)	(2)
X	183,687.200*** (43,469.580)	182,921.700*** (43,464.060)
Constant	-216,633.700 (212,125.500)	
Observations	1,000	1,000
R <sup>2</sup>	0.018	0.017
Adjusted R <sup>2</sup>	0.017	0.016
Residual Std. Error	6,706,999.000 (df = 998)	6,707,143.000 (df = 999)
F Statistic	17.856*** (df = 1; 998)	17.712*** (df = 1; 999)

*Note:*

\*p<0.1; \*\*p<0.05; \*\*\*p<0.01

## Both

- ▶ Both packages are good (and can be supplemented with `xtable` when it is easier)
- ▶ Get pretty close to what you want with these packages, and then tweak the LaTeX directly.



# Plotting

- ▶ It's all about coordinate pairs.
- ▶ `plot(x,y)` plots the pairs of points in `x` and `y`
- ▶ Notable options:
  - ▶ `type` - determines whether you plot points, lines or whatnot
  - ▶ `pch` - determines plotting character
  - ▶ `xlim` - x limits of the plot (likewise for `y`)
  - ▶ `xlab` - label on the x-axis
  - ▶ `main` - main plot label
  - ▶ `col` - color
  - ▶ A massive number of options. Read the docs.
- ▶ Some objects respond specially to `plot`. Try `plot(dat.lm)`

# Homework

- ▶ Helpful functions: `as.list()`, `sample()`
- ▶ How to use column X of dataset 'data', `data$X`
- ▶ Nested for loops: first index by samples, then number of simulations