Programming

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General advice

When writing R code (or any code), there are some important rules

- 1. Write script files (which you save) and source them. Don't do everything in the console.
- 2. Don't write anything more than once. This has three corollaries:
 - 1. If you are tempted to copy/paste, don't.
 - 2. Don't use magic numbers. Define all constants at the top of the script.
 - 3. Write functions.
- 3. The third is **very important**. Functions are easy to test. You give different inputs and check whether the output is as expected. This helps catch mistakes.
- 4. There are two kinds of errors: syntax and function.
 - The first R can find (missing close parenthesis, wrong arguments, etc.
 - The second you can only catch by thorough testing (see the HW)
- 5. Don't use magic numbers.
- 6. Use meaningful names. Don't do this:

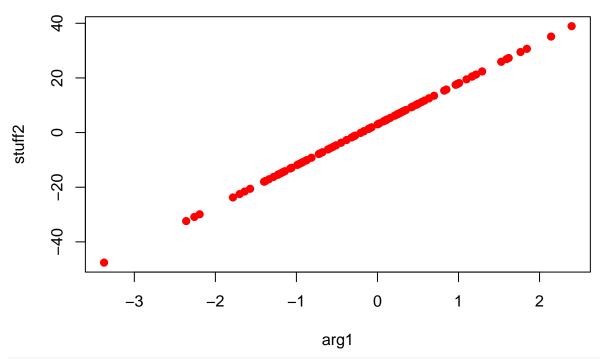
```
data("ChickWeight")
out = lm(weight~Time+Chick+Diet, data=ChickWeight)
```

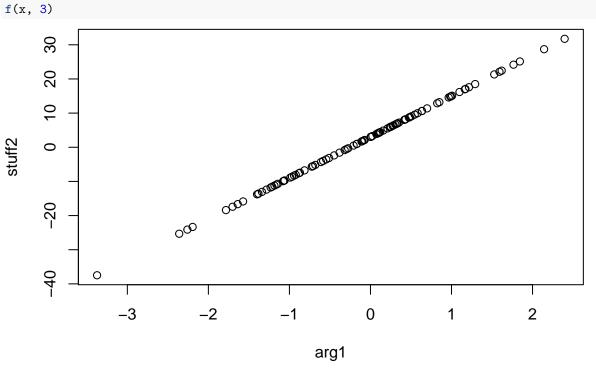
- 7. Comment things that aren't clear from the (meaningful) names
- 8. Comment long formulas that don't immediately make sense:

Functions

Write lots of functions. I can't emphasize this enough.

```
f <- function(arg1, arg2, arg3=12, ...){
    stuff = arg1*arg3
    stuff2 = stuff + arg2
    plot(arg1, stuff2, ...)
    return(stuff2)
}
x = rnorm(100)
y1=f(x, 3, 15, col=2, pch=19)</pre>
```





[1] 17.0656295 3.8717178 -13.5930868 6.4270595 22.4306477 ## [6] 7.2172343 24.1822223 1.7779645 -23.3308493 4.2936313 ## [11] 10.6290369 -4.3290903 5.5203170 0.9551485 8.2062248 5.8716753 ## [16] 31.7523984 -9.7192598 4.1508492 -0.5383589 ## [21] -1.5764955 -0.8250965 6.0098749 9.5540679 14.8683908 ## [26] 8.6879463 9.0910477 8.0084894 -9.8029549 -12.3927030 ## [31] 1.9893763 -3.1342918 14.8997792 4.3260536 8.8332889 ## [36] 14.8213928 -7.5966661 3.0267573 -7.4421814 16.9767598 ## [41] 22.1048587 -0.3001928 -6.7646916 16.1815481 -24.1088237

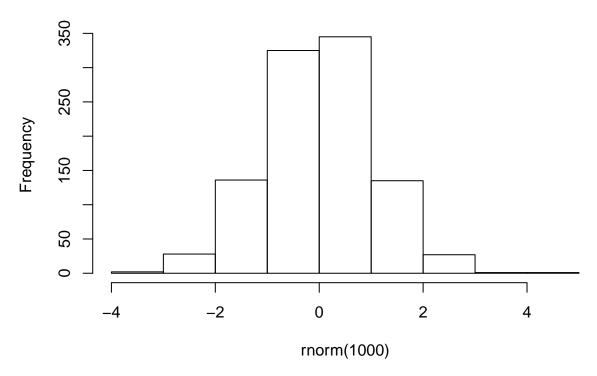
```
##
    [46] -16.6572001
                      14.5832507
                                   17.5918788
                                                 0.5025961
                                                             -8.0609520
##
    [51]
          15.0889338 -13.7861602
                                   -3.5507345
                                                 3.1044941
                                                             21.3283189
    [56] -11.2200295 -13.0622309
                                    3.2865665
##
                                                -8.3060583
                                                             -8.8648505
##
    [61] -25.3177387
                        5.8922621
                                    9.9821241
                                                 6.6835456
                                                             11.3842136
##
    [66]
          12.8829321 -10.7190026
                                   -9.9274609
                                                -4.0066308
                                                             -2.3831111
    [71] -10.9373389
                      -5.5043623
##
                                    1.6725228 -11.5451340
                                                             8.1279380
                                                             18.4989635
##
    [76]
           1.0080355
                        8.8290865 -17.4153478
                                                 6.8787951
    [81]
##
          28.7102319
                      10.6078732 -15.8610247
                                                 6.9835717
                                                             -5.1626783
                        2.1342594 -18.3955599 -11.7796356
##
    [86]
           4.2310751
                                                             13.2038917
##
    [91]
          -5.6757132
                      -8.6206167 -37.4776762
                                                 6.2801282 -13.6046007
##
    [96]
           4.4581335
                        5.9871172
                                    4.8950268
                                                25.1217226
                                                              4.0971831
```

Outputs vs. Side effects

- Side effects are things a function does, outputs can be assigned to variables
- A good example is the hist function
- $\bullet\,$ You have probably only seen the side effect which is to plot the histogram

myHistogram = hist(rnorm(1000))

Histogram of rnorm(1000)



The output

myHistogram

```
## $breaks
## [1] -4 -3 -2 -1 0 1 2 3 4 5
##
## $counts
```

```
2 28 136 325 345 135 27
## [1]
##
## $density
## [1] 0.002 0.028 0.136 0.325 0.345 0.135 0.027 0.001 0.001
##
## $mids
## [1] -3.5 -2.5 -1.5 -0.5 0.5 1.5 2.5 3.5 4.5
##
## $xname
## [1] "rnorm(1000)"
## $equidist
## [1] TRUE
##
## attr(,"class")
## [1] "histogram"
```

Assignment

What's up with \leftarrow and =?

- These two work mostly the same but not always.
- The code <- means to assign the stuff on the right to the name on the left:

```
x <- 12
x; rm(x)
```

[1] 12

This gives x the value 12.

• Technically, this is the same as

[1] 1 2 3 4 5 6 7 8 9 10

```
assign('x',12)
x; rm(x)
```

[1] 12

Versatility

• In that simple case = does the same thing. However, <- is more versatile. Consider:

```
median(x=1:10)
## [1] 5.5
x
## Error in eval(expr, envir, enclos): object 'x' not found
median(x <- 1:10)
## [1] 5.5
x</pre>
```

General practice

- Many style guides say to always use <-.
- My personal preference is to use = most of the time, and <- when naming functions, or when trying to do something like on the previous slide.
- If you use <-, you should put a space on both sides. This avoids issues like

```
x< -3
```

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

when you meant

```
x <- 3
```

• One reason to avoid = is due to confusion with logical operators like "Does x=1?"

```
x=1
x==1
```

[1] TRUE

Flow control

```
x = 1
y = c(2,3,4,1,-1,0)
# bad if(x=1) print(x)
if(x==1) print(x)
## [1] 1
y > x
## [1] TRUE TRUE TRUE FALSE FALSE
any(y>x)
## [1] TRUE
! x
## [1] FALSE
all(y>x)
## [1] FALSE
while(x < 4){
  print(x)
  x = x+1
## [1] 1
## [1] 2
## [1] 3
for(i in 1:4) print(x+i)
## [1] 5
## [1] 6
## [1] 7
```

```
## [1] 8
ifelse(any(y>x), 'yes', 'no')
## [1] "no"
qpareto.3 and qpareto.1
qpareto.1 <- function(p, exponent, threshold) threshold*((1-p)^(-1/(exponent-1)))</pre>
qpareto.3 <- function(p, exponent, threshold, lower.tail=TRUE) {</pre>
 if(lower.tail==FALSE) p <- 1-p
 q <- qpareto.1(p, exponent, threshold)</pre>
 return(q)
qpareto.1(.4,2,2)
## [1] 3.333333
qpareto.3(.4,2,2)
## [1] 3.333333
qpareto.3(.4,2,2,FALSE)
## [1] 5
qpareto.3(.6,2,2)
## [1] 5
```

Traceback

```
qpareto.4 <- function(p, exponent, threshold, lower.tail=TRUE) {
   stopifnot(p >= 0, p <= 1, exponent > 1, threshold > 0)
   q <- qpareto.3(p,exponent,threshold,lower.tail)
   return(q)}
rpareto <- function(n,exponent,threshold) {
   x <- vector(length=n)
   for (i in 1:n) x[i] <- qpareto.4(p=rnorm(1),exponent=exponent,threshold=threshold)
   return(x)}
rpareto(10)</pre>
```

Error in stopifnot(p >= 0, p <= 1, exponent > 1, threshold > 0): argument "exponent" is missing, with

• Demonstrate in Rstudio

Vectorizing

```
rpareto <- function(n,exponent,threshold) {
  x <- vector(length=n)
  for (i in 1:n) x[i] <- qpareto.4(p=runif(1),exponent=exponent,threshold=threshold)
  return(x)}</pre>
```

```
rpareto2 <- function(n,exponent,threshold) {
    x=qpareto.4(p=runif(n),exponent=exponent,threshold=threshold)
    return(x)}
system.time(rpareto(1e6,2,1))

## user system elapsed
## 20.501  0.151  21.132

system.time(rpareto2(1e6,2,1))

## user system elapsed
## 0.084  0.003  0.088</pre>
```

Why are loops bad?

- The short answer is that R is not a compiled language.
- This means that whenever you write a loop, R has to re-read all the code within the loop each iteration
- This is very slow.
- The only thing slower, is if you don't preallocate.
- Remember that line x <- vector(length(n))?
- Without that line, x would get built within the loop, starting with length 1, then length 2, etc.

lapply vs. apply vs. sapply

- Many functions are **vectorized**, but not all.
- Arithmetic functions are

```
1+1

## [1] 2

c(1,2,3) + c(4,5,6)

## [1] 5 7 9

c(1,2,3) + 1

## [1] 2 3 4

• Some strange ones

min(5:1,pi)

## [1] 1

pmin(5:1,pi)

## [1] 3.141593 3.141593 3.000000 2.0000000 1.0000000
```

The apply variants

- These try to do things where simple loops would suffice.
- apply is for matrices (or arrays). If you want to apply a function along a dimension

```
(mat <- matrix(1:100,10))
```

```
[,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10]
##
##
    [1,]
            1
                11
                      21
                           31
                                41
                                     51
                                          61
                                                71
                                                     81
                                                           91
    [2,]
##
            2
                12
                      22
                           32
                                42
                                     52
                                          62
                                                72
                                                     82
                                                           92
   [3,]
            3
                13
                           33
                                     53
                                          63
                                                73
                                                     83
                                                           93
##
                      23
                                43
##
    [4,]
            4
                14
                      24
                           34
                                44
                                     54
                                          64
                                                74
                                                     84
                                                           94
##
   [5,]
            5
                15
                      25
                           35
                                     55
                                          65
                                                75
                                                     85
                                                           95
                                45
##
   [6,]
            6
                      26
                                46
                                                76
                                                           96
                16
                           36
                                     56
                                          66
                                                     86
## [7,]
            7
                17
                      27
                           37
                                47
                                     57
                                          67
                                                77
                                                     87
                                                           97
## [8,]
            8
                18
                      28
                           38
                                48
                                     58
                                          68
                                                78
                                                     88
                                                           98
## [9,]
                      29
                                                79
                                                     89
            9
                19
                           39
                                49
                                     59
                                          69
                                                           99
## [10,]
           10
                20
                      30
                           40
                                50
                                     60
                                          70
                                                80
                                                     90
                                                          100
sum(mat)
## [1] 5050
apply(mat,2,sum) # "applies" the function "sum" to each column (2nd dimension)
## [1] 55 155 255 355 455 555 655 755 855 955
for(i in seq_len(ncol(mat))) sum(mat[,i]) # same in a loop
lapply and sapply
  • These work for lists
(z <- list(a=1:5, b=matrix(rnorm(10),2), c=25))
## $a
## [1] 1 2 3 4 5
##
## $b
                         [,2]
                                    [,3]
             [,1]
                                                [,4]
## [1,] 0.1220340 -1.1996426 1.6186212 -0.7160856 0.08724371
## [2,] 0.2383684 0.7067983 -0.8010649 -0.1353597 -1.13985883
##
## $c
## [1] 25
lapply(z,sum)
## $a
## [1] 15
##
## $b
## [1] -1.218946
##
## $c
## [1] 25
sapply(z, sum)
##
```

15.000000 -1.218946 25.000000

lapply craziness

What does this do?

```
sapply(lapply(1:10, rnorm),mean)
## [1] 1.34610846  0.11840446 -0.14748620  0.34076029 -0.47711065
## [6] -0.24796030  0.16333838  0.15685736  0.17117037 -0.06323808
```

Linear models

Predict and Friends

- R has lots of functions for working with different sorts of predictive models.
- We should review how they work with 1m, and how they generalize to other sorts of models.
- We'll use the **Mobility** data from the book website:

```
mob <- read.csv("http://www.stat.cmu.edu/~cshalizi/uADA/15/hw/01/mobility.csv")</pre>
```

Estimation Functions and Formulas

• To estimate a linear model in R: you use 1m.

```
mob.lm1 <- lm(mob$Mobility ~ mob$Population + mob$Seg_racial + mob$Commute + mob$Income + mob$Gini)</pre>
```

- What lm returns is a complex object containing the estimated coefficients, the fitted values, a lot of diagnostic statistics, and a lot of information about exactly what work R did to do the estimation. We will come back to some of this later.
- The thing to focus on for now is the argument to lm in the line of code above, which tells the function exactly what model to estimate
- it **specifies** the model. The R jargon term for that sort of specification is that it is the **formula** of the model.

The data argument

- While the line of code above works, it's not very elegant, because we have to keep typing mob\$ over and over.
- More abstractly, it runs specifying which variables we want to use (and how we want to use them) together with telling R where to look up the variables. This gets annoying if we want to, say, compare estimates of the same model on two different data sets (in this example, perhaps from different years).
- The solution is to separate the formula from the data source:

```
mob.lm2 <- lm(Mobility ~ Population + Seg_racial + Commute + Income + Gini, data=mob)</pre>
```

- The data argument tells 1m to look up variable names appearing in the formula (the first argument) in a dataframe called mob.
- It therefore works even if there aren't variables in our workspace called Mobility, Population, etc., those just have to be column names in mob.

• In addition to being easier to write, read and re-use than our first effort, this format works better when we use the model for prediction, as explained below.

Transformations

```
mob.lm3 <- lm(Mobility ~ log(Population) + Seg_racial + Commute + Income + Gini, data=mob)
```

- Formulas are so important that R knows about them as a special data type.
- They *look* like ordinary strings, but they *act* differently, so there are special functions for converting strings (or potentially other things) to formulas, and for manipulating them.
- For instance, if we want to keep around the formula with log-transformed population, we can do as follows:

```
form.logpop <- "Mobility ~ log(Population) + Seg_racial + Commute + Income + Gini"
form.logpop <- as.formula(form.logpop)
mob.lm4 <- lm(form.logpop, data=mob)</pre>
```

Why formulas?

- Being able to turn strings into formulas is very convenient if we want to try out a bunch of different model specifications, because R has lots of tools for building strings according to regular patterns, and then we can turn all those into formulas.
- If we have already estimated a model and want the formula it used as the specification, we can extract that with the formula function:

```
formula(mob.lm3)

## Mobility ~ log(Population) + Seg_racial + Commute + Income +

## Gini

formula(mob.lm3) == form.logpop

## [1] TRUE
```

Extracting Coefficients, Confidence Intervals, Fitted Values, Residuals, etc.

If we want the coefficients of a model we've estimated, we can get that with the coefficients function:

```
coefficients(mob.lm3)
##
       (Intercept) log(Population)
                                          Seg_racial
                                                              Commute
                                       -5.656590e-02
##
      8.338558e-02
                      -2.894236e-03
                                                         1.450771e-01
##
            Income
                               Gini
##
      1.772105e-06
                      -1.621921e-01
mob.lm3$coefficients
##
       (Intercept) log(Population)
                                          Seg racial
                                                              Commute
##
      8.338558e-02
                      -2.894236e-03
                                       -5.656590e-02
                                                         1.450771e-01
##
            Income
                               Gini
      1.772105e-06
##
                      -1.621921e-01
```

Or even

summary(mob.lm3)\$coef

```
##
                        Estimate
                                   Std. Error
                                                 t value
                                                             Pr(>|t|)
## (Intercept)
                    8.338558e-02 2.870373e-02
                                               2.905044 3.784114e-03
## log(Population) -2.894236e-03 1.874746e-03 -1.543802 1.230739e-01
## Seg_racial
                   -5.656590e-02 1.713493e-02 -3.301203 1.009994e-03
## Commute
                    1.450771e-01 1.934259e-02 7.500397 1.869467e-13
## Income
                    1.772105e-06 2.878660e-07 6.156006 1.236337e-09
## Gini
                   -1.621921e-01 2.225561e-02 -7.287695 8.277813e-13
```

Confidence Intervals

• If we want confidence intervals for the coefficients, we can use confint:

```
confint(mob.lm3,level=0.90) # default confidence level is 0.95
```

```
## 5 % 95 %

## (Intercept) 0.036111577 1.306596e-01

## log(Population) -0.005981875 1.934023e-04

## Seg_racial -0.084786513 -2.834528e-02

## Commute 0.113220542 1.769336e-01

## Income 0.000001298 2.246209e-06

## Gini -0.198846318 -1.255379e-01
```

Warning!!

• This calculates confidence intervals assuming independent, constant-variance Gaussian noise everywhere, etc., etc., so it's not to be taken too seriously unless you've checked those assumptions somehow; see Chapter 2 of the notes, and Chapter 6 for alternatives.

Fitted values and residuals

For every data point in the original data set, we have both a fitted value (\hat{y}) and a residual $(y - \hat{y})$. These are vectors, and can be extracted with the fitted and residuals functions:

```
head(fitted(mob.lm2))
##
                        2
                                   3
                                                                      6
## 0.07048490 0.06299687 0.06926223 0.04927934 0.05791660 0.06455628
tail(residuals(mob.lm2))
            736
                          737
                                       738
                                                     739
                                                                  740
##
  -0.045252255 -0.031707484
                              0.004026805
                                            0.015472295 -0.025058476
            741
##
   0.007091485
```

Using bits of the lm output

 You may be more used to accessing all these things as parts of the estimated model — writing something like mob.lm2\$coefficients to get the coefficients.

- This is fine as far as it goes, but we will work with many different sorts of statistical models in this course, and those internal names can change from model to model.
- If the people implementing the models did their job, however, functions like fitted, residuals, coefficients and confint will all, to the extent they apply, work, and work in the same way.

names (mob.lm2)

```
## [1] "coefficients" "residuals" "effects" "rank"

## [5] "fitted.values" "assign" "qr" "df.residual"

## [9] "na.action" "xlevels" "call" "terms"

## [13] "model"
```

Methods and Classes (R-Geeky But Important)

- In R things like residuals or coefficients are a special kind of function, called methods.
- Other methods, which you've used a lot without perhaps realizing it, are plot, print and summary.
- These are a sort of generic or meta-function, which looks up the class of model being used, and then calls a specialized function which how to work with that class.
- The convention is that the specialized function is named method.class, e.g., summary.lm.
- If no specialized function is defined, R will try to use method.default.

Wherefore methods?

- The advantage of methods is that you, as a user, don't have to learn a totally new syntax to get the coefficients or residuals of every new model class
- you just use residuals(mdl) whether mdl comes from a linear regression which could have been done two centuries ago, or is a Batrachian Emphasis Machine which won't be invented for another five years.
- (It also means that core parts of R don't have to be re-written every time someone comes up with a new model class.)
- The one draw-back is that the help pages for the generic methods tend to be pretty vague, and you may have to look at the help for the class-specific functions
- Compare ?summary with ?summary.lm.

(If you are not sure what the class of your model, mdl, is called, use class(mdl).)

Making Predictions

• The point of a regression model is to do prediction, and the method for doing so is, naturally enough, called predict. It works like so:

```
predict(object, newdata)
```

- Here object is an already estimated model, and newdata is a data frame containing the new cases, real or imaginary, for which we want to make predictions.
- The output is (generally) a vector, with a predicted value for each row of newdata.
- If the rows of newdata have names, those will be carried along as names in the output vector.

predict(mob.lm2, newdata=mob[which(mob\$State=="AL"),]) 89 90 91 136 140 147 ## 0.06302814 0.05804528 0.06325527 0.07346574 0.04584468 0.06507174 151 152 153 154 156 157 ## 0.06884769 0.01799403 0.03773926 0.05232423 0.03188207 0.06476723 ## 158 159 ## 0.03254932 0.06408194

Remember

- It is important to remember that making a prediction does *not* mean "changing the data and reestimating the model";
- It means taking the unchanged estimate of the model, and putting in new values for the covariates or independent variables.
- (In terms of the linear model, we change x, not $\hat{\beta}$.)
- Notice that I used mob.lm2 here, rather than the mathematically-equivalent mob.lm1.
- Because I specified mob.lm2 with a formula that just referred to column names, predict looks up columns with those names in newdata, puts them into the function estimated in mob.lm2, and calculates the predictions.
- Had I tried to use mob.lm1, it would have completely ignored newdata.
- This is one crucial reason why it is best to use clean formulas and a data argument when estimating
 the model.

Transformations

- If the formula specifies transformations, those will also be done on newdata;
- we don't have to do the transformations ourselves:

```
predict(mob.lm3, newdata=mob[which(mob$State=="AL"),])
```

```
136
           89
                       90
                                                         140
                                                                    147
                                  91
## 0.06907028 0.06256967 0.06773328 0.07560851 0.05136922 0.06848649
##
                      152
                                 153
                                             154
                                                         156
## 0.07059916 0.02782420 0.04427768 0.05771762 0.03861002 0.06773935
##
          158
## 0.04120510 0.06764966
```

• The newdata does not have to be a subset of the original data used for estimation, or related to it in any way at all

Fun with predict

• It just has to have columns whose names match those in the right-hand side of the formula.

Problems w/ predict

- A very common programming error is to run predict and get out a vector whose length equals the number of rows in the original estimation data
- and which doesn't change no matter what you do to newdata.
- This is because if newdata is missing, or if R cannot find all the variables it needs in it, the default is the predictions of the model on the original data.
- An even more annoying form of this error consists of forgetting that the argument is called newdata and not data:

```
head(predict(mob.lm3)) # Equivalent to head(fitted(mob.lm3))

## 1 2 3 4 5 6

## 0.06707724 0.06499898 0.06773945 0.05266410 0.06632751 0.07133333
```

More problems

- Returning the original fitted values when newdata is missing or messed up is not what I would have chosen, but nobody asked me.
- Because predict is a method, the generic help file is fairly vague, and many options are only discussed on the help pages for the class-specific functions
- compare ?predict with ?predict.lm.
- Common options include giving standard errors for predictions (as well point forecasts), and giving various sorts of intervals.

Using Different Model Classes

- All of this carries over to different model classes, at least if they've been well-designed.
- For instance, suppose we want to estimate a kernel regression (as in chapter 4) to the same data, using the same variables.

```
#
library(np)
```

```
## Nonparametric Kernel Methods for Mixed Datatypes (version 0.60-2)
## [vignette("np_faq",package="np") provides answers to frequently asked questions]
mob.npbw <- npregbw(formula=formula(mob.lm2), data=mob, tol=1e-2, ftol=1e-2)
mob.np <- npreg(mob.npbw, data=mob)</pre>
```

(See chapter 4 on the tol and ftol settings.)

Why this is easy

- We can re-use the formula, because it's just saying what the input and target variables of the regression are, and we want that to stay the same.
- More importantly, both 1m and npreg use the same mechanism, of separating the formula specifying the model from the data set containing the actual values of the variables.
- Of course, some models have variations in allowable formulas
 - interactions make sense for lm but not for npreg,
 - the latter has a special way of dealing with ordered categorical variables that lm doesn't
 - etc.
- After estimating the model, we can do most of the same things to it that we could do to a linear model.

We can look at a summary:

```
summary(mob.np)
##
## Regression Data: 729 training points, in 5 variable(s)
##
## No. Complete Observations: 729
## No. Incomplete (NA) Observations: 12
## Observations omitted or excluded: 374 376 386 410 440 459 485 542 613 616 637 652
##
               Population Seg_racial
                                       Commute
                                                Income
                                                           Gini
## Bandwidth(s):
                  ##
## Kernel Regression Estimator: Local-Constant
## Bandwidth Type: Fixed
## Residual standard error: 0.0302321
## R-squared: 0.6733646
## Continuous Kernel Type: Second-Order Gaussian
## No. Continuous Explanatory Vars.: 5
```

We can look at fitted values and residuals:

```
head(fitted(mob.np))

## [1] 0.06430449 0.06742469 0.07513909 0.05630422 0.06187851 0.06751230

tail(residuals(mob.np))
```

```
## 736 737 738 739 740
## -4.472859e-02 -3.445805e-02 -6.568906e-08 2.774485e-02 -7.634712e-03
## 741
## 1.801038e-02
```

We can make predictions:

[1] 0.09849096

and we can plot things

```
par(mar=c(5,5,1,1),cex.lab=3,cex.axis=2,lwd=2,col=4,bty='n')
plot(mob.np,plot.errors.method='bootstrap')
```

