NERRS / SWMP

Data Analysis Workshop: Time Series

November 17, 2014

R for basic data analysis

Marcus W. Beck¹ Todd D. O'Brien²

¹ORISE, USEPA NHEERL Gulf Ecology Division Email: beck.marcus@epa.gov

> ²NOAA/NMFS Copepod Project Email: todd.obrien@noaa.gov

What you'll learn about



- Data organization
- Data exploration and visualization
 - Common functions
 - Graphing tools
- Data analysis and hypothesis testing
 - Common functions
 - Evaluation of output
 - Graphing tools

Start by opening R

The workspace is a group of objects that are loaded for our current session

Objects are loaded into the workspace by importing (or making within R) and assigning them to a variable object with a name of our choosing

We can see what's loaded in our workspace:

```
# create variable as a numeric vector
a <- c(1, 2)
# verify that its in our workspace
ls()
## [1] "a"</pre>
```

Here's a workflow for importing data from Excel:

Here's a workflow for importing data from Excel:

1. Open data in Excel and clean

- Column names should be simple
- Ensure all data will be easy to read

Here's a workflow for importing data from Excel:

1. Open data in Excel and clean

2. Save data in '.csv' format

- Column names should be simple
- Ensure all data will be easy to read

- File, Save as .csv
- Creates a comma separated file that looks like a spreadsheet
- One spreadsheet at a time

Here's a workflow for importing data from Excel:



- Column names should be simple
- Ensure all data will be easy to read

- File, Save as .csv
- Creates a comma separated file that looks like a spreadsheet
- One spreadsheet at a time

- \bullet header = T
- See ?read.csv for list of function options
- Remember to assign a name

Excel files can also be imported directly into R without converting to a .csv file

However, this is not as intuitive as one would expect since .xls files are a proprietary format

There are several packages for importing excel files: Here's a nice summary

Try using the gdata package on your own, this also requires an installation of Strawberry Perl

Our workshop will not use methods that require direct import of Excel files - we will always use a .csv or .txt format for simplicity

If the data you want to import are a text file... open it, how are the columns separated?

- comma... sep = ','
- tabs... sep = '\t'
- space... sep = ''
- arbitrary character

If the data you want to import are a text file... open it, how are the columns separated?

```
comma... sep = ','tabs... sep = '\t'space... sep = ''arbitrary character
```

Use the read table function and identify the column delimiter :

```
# data not loaded, only 'a' from before
ls()

## [1] "a"

# load data as comma separated, assign to dat
# make sure you are in the correct working directory
# e.g., setwd('C:/my_directory')
dat <- read.table('dat_example.txt',sep = ',', header = T)
ls()

## [1] "a" "dat"</pre>
```

Now that the data are in our workspace, let's explore!

View the first six rows

```
head(dat)

## datetimestamp do_mgl depth

## 1 2011-01-01 00:00:00 NA 1.54

## 2 2011-01-01 00:15:00 NA 1.53

## 3 2011-01-01 00:30:00 NA 1.52

## 4 2011-01-01 00:45:00 NA 1.51

## 5 2011-01-01 01:00:00 NA 1.50

## 6 2011-01-01 01:15:00 NA 1.48
```

View the last six rows

What object class is the data?

```
class(dat)
## [1] "data.frame"
```

What are the dimensions of the data frame?

```
dim(dat)
## [1] 2976    3

nrow(dat)
## [1] 2976

ncol(dat)
## [1] 3
```

The data contain 2976 rows and 3 columns, is this correct?

Can we get a summary of the data frame?

Can we get a summary of the data frame?

```
summary(dat)
##
             datetimestamp
                         do_mgl depth
   2011-01-01 00:00:00: 1 Min. : 7.5 Min.
                                             :0.70
   2011-01-01 00:15:00: 1 1st Qu.: 9.5 1st Qu.:1.02
##
   2011-01-01 00:30:00: 1 Median :10.2 Median :1.21
##
##
   2011-01-01 00:45:00: 1 Mean :10.1 Mean :1.19
   2011-01-01 01:00:00: 1 3rd Qu.:10.7 3rd Qu.:1.36
##
   2011-01-01 01:15:00:
                        Max. :12.5
                                      Max. :1.69
##
##
   (Other) :2970 NA's :431
                                      NA's :2
```

Summary returns different information depending on the class of each column

The first column is considered a 'factor' and simple counts are returned

The other two columns are 'numeric' and five number summaries are returned, including the number of observations with NA (or missing) values

M. Beck, T. O'Brien R for basic data analysis 9 / 22

Individual summmaries of variables are also possible

How do we obtain variables of interest?

```
names(dat)
## [1] "datetimestamp" "do_mgl" "depth"
```

We can get a variable directly using \$ or via indexing with [,]

```
# these all do the same thing

# get using $
dat$do_mgl

# get using [row, column] with variable name
dat[, 'do_mgl']

# get using [row, column] with column index
dat[, 2]
```

Just as we had summaries of the data frame, we can get summaries of individual variables

```
summary(dat$do_mg1)

## Min. 1st Qu. Median Mean 3rd Qu. Max. NA's
## 7.5 9.5 10.2 10.1 10.7 12.5 431
```

Or specific information...

```
# note use of na.rm = T, you must specify how to handle missing values
mean(dat$do_mgl, na.rm = T)

## [1] 10.15

range(dat$do_mgl, na.rm = T)

## [1] 7.5 12.5

var(dat$do_mgl, na.rm = T)

## [1] 0.8342
```

Text-based summaries of our data are nice, but we should also visualize:

- How are our data distributed?
- Are there any outliers or extreme observations?
- How do our variables compare?

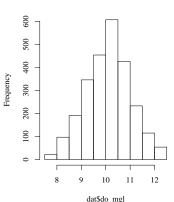
R has many built in functions for data exploration and plotting

- hist plots a histogram (binned densities of continuous values)
- qqplot comparison of a variable to a normal distribution
- barplot for bar plots...
- plot bivariate comparison of two variables
- Much, much more...

Let's examine the distribution of dissolved oxygen measurements

hist(dat\$do_mgl)

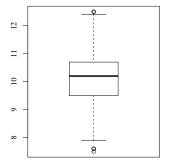
Histogram of dat\$do_mgl



For example, ≈ 600 observations have DO values from, 10–10.5 mg L $^{-1}$

Boxplots are also useful for looking at a distribution

boxplot(dat\$do_mgl)

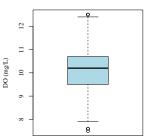


Let's make it look better...

Data exploration Boxplots are also useful for looking at a distribution

```
# a nicer looking boxplot
boxplot(dat$do_mgl,
  ylab = 'DO (mg/L)',
  main = 'Boxplot of dissolved oxygen',
  col = 'lightblue'
  )
# see ?boxplot for all options
```

Boxplot of dissolved oxygen



Values beyond the whiskers in a boxplot are considered outliers

We can use the boxplot function to identify outliers...

```
# find the outliers using boxplot
myplot <- boxplot(dat$do_mgl, plot = F)
myplot$out
## [1] 7.6 7.6 7.5 7.6 12.5 12.5</pre>
```

This gives us the actual value, now we need to find them in our data

```
# find the rows of the outliers
outlier <- myplot$out
out_row <- which(dat$do_mgl %in% outlier)
out_row #these are the row number of the outliers
## [1] 704 1001 1002 1003 1322 1440 1441</pre>
```

You can treat outliers as you wish

```
## datetimestamp do_mgl depth
## 704 2011-01-08 07:45:00    7.6    1.20
## 1001 2011-01-11 10:00:00    7.6    1.32
## 1002 2011-01-11 10:15:00    7.5    1.31
## 1003 2011-01-11 10:30:00    7.6    1.30
## 1322 2011-01-14 18:15:00    12.5    1.28
## 1440 2011-01-15 23:45:00    12.5    1.38
## 1441 2011-01-16 00:00:00    12.5    1.37
```

Remove them...

```
dat[out_row, 'do_mgl'] <- NA</pre>
```

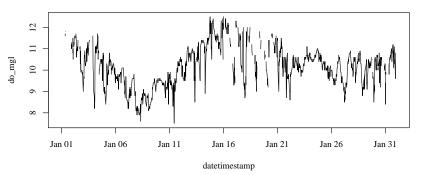
Replace with mean...

```
dat[out_row, 'do_mgl'] <- mean(dat$do_mgl, na.rm = T)</pre>
```

Or do nothing...

The time series can be plotted to evaluate trends

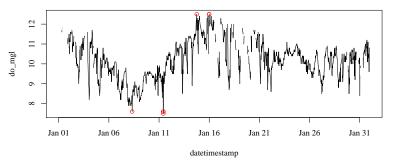
```
#first we have to convert the datetimestamp column
dat$datetimestamp <- as.POSIXct(dat$datetimestamp)
# plot the time series, y vs x syntax
plot(do_mgl ~ datetimestamp, data = dat, type = 'l')</pre>
```



We can also add our outliers to the plot

```
# plot the time series
plot(do_mgl ~ datetimestamp, data = dat, type = '1')

# use the out_row object from earlier to subset
x <- dat[out_row, 'datetimestamp']
y <- dat[out_row, 'do_mgl']
points(x, y, col = 'red')</pre>
```

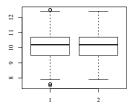


What effect do these outliers have on the mean DO value for the time series?

```
# the original dataset
dat_orig <- dat$do_mgl

# dataset with outliers removed
dat_remove <- dat$do_mgl
dat_remove[out_row] <- NA

# a boxplot comparison of the two datasets
boxplot(dat_orig, dat_remove)</pre>
```



We can test these differences more formally using a standard statistical test

```
# a t-test, evaluates the null that the difference in means is zero
t.test(dat_orig, dat_remove)

##
## Welch Two Sample t-test
##
## data: dat_orig and dat_remove
## t = -0.05, df = 5081, p-value = 0.9602
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -0.05128    0.04873
## sample estimates:
## mean of x mean of y
## 10.15    10.15
```

There is a 96.02% probability that the difference in means between the datasets is equal to zero, due to random chance

We should leave the outliers in the dataset...

Conclusions

The previous examples are simple approaches to exploratory data analysis with ${\sf R}$

These were designed to get you comfortable using the R command-line

The workshop will provide a comprehensive guide to exploring and working with time series data from SWMP

Please see the additional resources slide in 'intro_to_r.pdf' for more training information

Questions: contact Marcus Beck (beck.marcus@epa.gov) or Todd O'Brien (todd.obrien@noaa.gov)