### R Primer

Download at https://github.com/gabrielrvsc/class

# Getting Started with R

- You can download R from https://www.r-project.org/
- ▶ R is an open-source language mostly used for Statistics and data analysis.
- ▶ I is based on a core build with basic functions plus packages that can be installed.
- ► A package is a set of fuctions/data.
- R community is huge and you should use it! Most of your questions were already answered on Stack Overflow (https://stackoverflow.com).
- Stack Overflow is a forum where people post questions about programming.

- R alone is just a console that looks like a notepad. It is not very friendly.
- RStudio is an Integrated development environment (IDE) made for R.
- You can download RStudio from https://rstudio.com/products/rstudio/download/
- Make sure to get the free desktop version.
- RStudio will automatically find your R once installed.

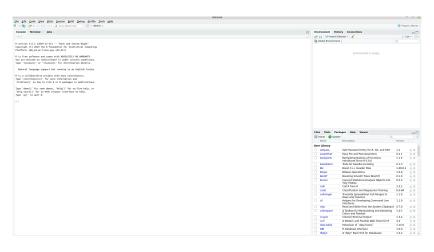
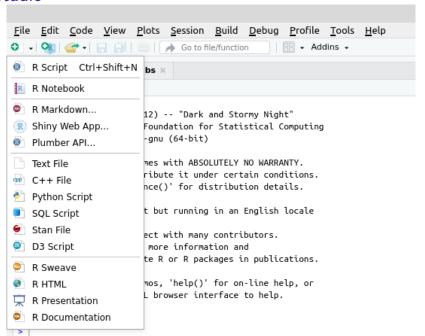


Figure 1: RStudio



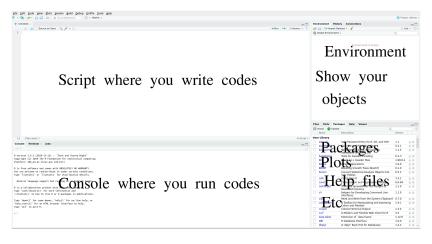


Figure 3: RStudio

- ➤ You can run commands on the console. For example, try 1+1 and hit enter.
- ➤ You can write codes on the script and run in the console by selecting them and pressing Ctrl + Enter (Cmd+Enter for MAC). You can also run the selected codes by pressing the Run button on the top right corner of the script.
- ► Type 1+1 on the script and run it.

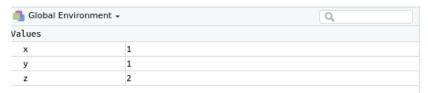
# **Creating Objects**

- Objects are created with the symbols = or <- .</p>
- creating an object is equivalent to storing the result.

```
x = 1
y <- 1
z = x + y
```

# **Creating Objects**

▶ The objects you create will show in your environment.



# **Objects**

► You can see all your objects with:

```
ls()
```

```
## [1] "x" "y" "z"
```

► You can dele an object with:

```
rm(list = c("x", "y"))
```

► You can clear your environment with:

```
rm(list = ls())
```

# Working Directory

- ▶ The working directory (WD) is the folder where R is working.
- ▶ If you read or write a file, the default location will be your WD.
- ▶ If you want to read/write from somewhere else you will have to tell R the path.
- Type the following command to find your WD:

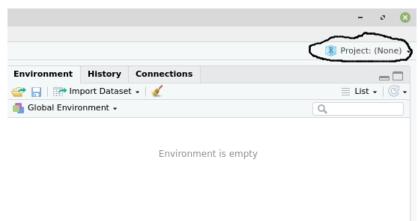
### getwd()

You can change with the following command:

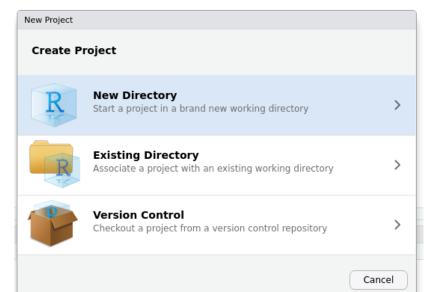
```
setwd("path")
```

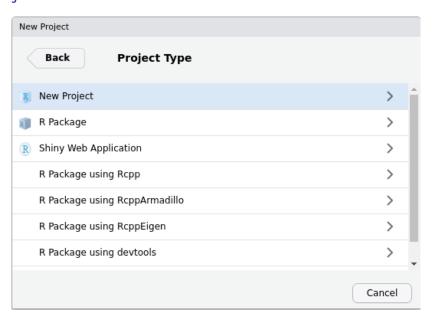
The path must be between quotation marks.

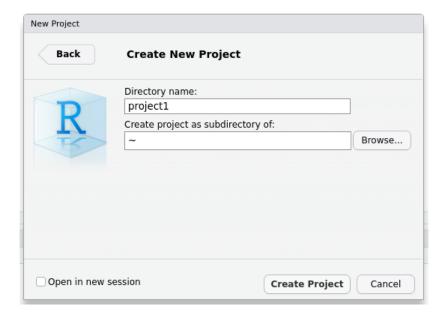
- Projects are a very good way to keep your work organized.
- Once you setup a project it will be linked to a folder, which will be the project WD.
- You can resume your work by just opening the project and everything will be ready for you.

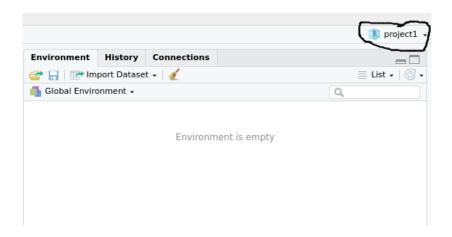


To start a project on a new folder open file > new project and follow these steps:









- ► The project will create a file project1. Rproj in the selected WD. You can use it to open your project.
- You can also switch between projects by clicking on project1 like the last slide.

# **Basic Operations**

```
# Addition
3 + 3
## [1] 6
# Subtraction
5 - 4
## [1] 1
# Multiplication
5 * 6
## [1] 30
# Division
10 / 5
## [1] 2
# Exponent
6 ^ 2
## [1] 36
```

## **Basic Operations**

- The order of priority is Exponent > Division > Multiplication > Addition = Subtraction.
- ▶ This is the order R will use in an expression like this:

```
2 + 2 * 3 + 5 / 2 ^ 2
```

```
## [1] 9.25
```

You can change the priority using parentheses.

```
# The first addition should go first and
# the division should go before the exponent
(2 + 2) * 3 + (5 / 2) ^ 2
```

```
## [1] 18.25
```

# Logical/Misc Operators

Logical/Misc Operators		
==	equal to	
!=	not equal equal to	
<	less than	
<=	less than or equal to	
>	greater than	
>=	greater than or equal to	

is 'a' contained in 'b'

matrix multiplication

# Logical/Misc Operators

```
Some examples:
1 == 2
## [1] FALSE
1 != 2
## [1] TRUE
3<4
## [1] TRUE
```

We will deal more with this operators latter.

Up to this point, we have been working with numbers. There are actually six data types in R:

- Double: Numeric, real.
- ► Integer: Numeric, integer.
- Character: Name.
- ► logical: TRUE, FALSE
- $\triangleright$  complex: a + bi A complex number.
- raw: a byte.

We will work only with the first four types.

You can ask R the type of the object:

```
typeof(2)
## [1] "double"
typeof(2L)
## [1] "integer"
typeof("a")
## [1] "character"
typeof (TRUE)
## [1] "logical"
```

## [1] FALSE

► You can also ask R if an object is of a particular type:

```
is.double(2)
## [1] TRUE
is.integer(2L)
## [1] TRUE
is.character("a")
## [1] TRUE
is.logical(TRUE)
## [1] TRUE
is.character(2)
```

# creates a 2x2 matrix of zeros.

## [1] "double"

- You can also ask for the class of the object.
- ► Class is not the same as type. For example, a matrix is a class and its type can be double, integer, character, etc...

```
A = matrix(0, 2, 2)
class(A)
## [1] "matrix"
typeof(A)
```

- A particular class we will be using is called factor.
- ► They are used for categorical variables.
- They only accept a particular set of values called levels.

```
fact = c("a","b","b")
fact = as.factor(fact)

levels(fact)

## [1] "a" "b"

class(fact)

## [1] "factor"
```

- ▶ So far we mostly worked with objects of a single element.
- ▶ R have several data structures:

	Homogeneous	Heterogeneous
1-dimensional	vector	list
2-dimensional	matrix	data frame
more than 2 dimensions	array	

## [1] TRUE

Vectors are created with the following command:

```
vec1 = c(2,4,6,8,10)
is.vector(vec1) # is it a vector?
## [1] TRUE
is.double(vec1) # is it type double
## [1] TRUE
is.numeric(vec1) # is it class numeric?
## [1] TRUE
is.atomic(vec1) # is it homogeneous?
```

There are other ways to create vectors:

```
vec2 = seq(2,10,2) #seq(from,to,by)
vec2

## [1] 2 4 6 8 10

vec3 = 1:10 #seq with by = 1
vec3

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

length(vec3)
```

## [1] 10

Vector operations

```
vec4 = 1:5
vec5 = 6:10
vec4 + vec5
## [1] 7 9 11 13 15
vec4 - vec5
## [1] -5 -5 -5 -5 -5
vec4 * vec5 #inner product
## [1] 6 14 24 36 50
```

▶ We can transpose vectors with the **t** function.

```
t(vec4)
       [,1] [,2] [,3] [,4] [,5]
##
## [1,] 1 2 3
vec4 %*% t(vec5) #5X1 times 1X5
       [,1] [,2] [,3] [,4] [,5]
##
## [1,] 6 7
              8
                       10
                     9
## [2,] 12 14 16 18 20
## [3,] 18 21 24 27 30
## [4,] 24 28 32 36 40
## [5,] 30 35 40 45 50
t(vec4) %*% vec5 #1X5 times 5X1
      [,1]
##
  [1.]
       130
```

```
We can also do logical operations with vectors:
vec4 == vec5

## [1] FALSE FALSE FALSE FALSE FALSE
1 %in% vec4 #ask if 1 is in vec4

## [1] TRUE
vec5 > vec4

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

## [3,] 3 2

```
A = matrix(c(1,2,3,4,5,6),nrow=2,byrow=TRUE)
Α
## [,1] [,2] [,3]
## [1,] 1 2
## [2,] 4 5 6
is.atomic(A)
## [1] TRUE
is.matrix(A)
## [1] TRUE
B = matrix(c(1,6,3,5,7,2),nrow=3)
В
##
       [,1] [,2]
## [1,]
## [2,] 6 7
```

Here are some other matrix operations:

## [2,] 16 25 36

```
dim(A) # Dimension
## [1] 2 3
nrow(A) # Number of rows
## [1] 2
ncol(A) # Number of columns
## [1] 3
C = A%*%B # Multiplication (vectors also work)
С
## [,1] [,2]
## [1,] 22 25
## [2,] 52 67
A*A # Inner product
## [,1] [,2] [,3]
## [1,] 1 4 9
```

```
You can also try:
det(C) # Determinant
## [1] 174
eigen(C) # Eigenvalues/ vectors
## eigen() decomposition
## $values
## [1] 87 2
##
## $vectors
             [,1] [,2]
##
## [1,] -0.3589791 -0.7808688
## [2,] -0.9333456 0.6246950
solve(C) # Inverse
             [,1]
##
                        [,2]
## [1,] 0.3850575 -0.1436782
## [2,] -0.2988506 0.1264368
```

### Other Built-in Functions

##

R has several built-in functions.

```
mean(vec1)
## [1] 6
sd(vec1) # standard deviation
## [1] 3.162278
sum(vec1)
## [1] 30
prod(vec1)
## [1] 3840
log(vec1) #ln
## [1] 0.6931472 1.3862944 1.7917595 2.0794415 2.3025851
exp(vec1) # Exponential
## [1]
      7.389056
                      54.598150 403.428793 2980.957987 22026.465795
summary(log(vec1))
     Min. 1st Qu. Median Mean 3rd Qu. Max.
```

0.6931 1.3863 1.7918 1.6506 2.0794 2.3026

# Indexing

## [1] 2 3 4 5

You can access a particular element of a vector/matrix using idexes:

```
vec1[2] # second element of vec1
```

```
## [1] 4
vec1[1:3] # elements 1 2 and 3 of vec1
```

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

```
## [1] 52
which(vec1 > 3) #position of elements in vec1 bigger than 3
```

vec1[which(vec1 > 3)] # elements in vec1 bigger than 3

```
C[2,1] # row 2 column 1 of matrix C
```

## Creating and combining strings

The command **paste** is used to combine strings

```
names <- paste ("samp", 1:4, sep="")
names
## [1] "samp1" "samp2" "samp3" "samp4"
namesWithSp<-paste("samp",1:4,sep=" ")
namesWithSp
## [1] "samp 1" "samp 2" "samp 3" "samp 4"
namesByMach<-paste("samp",1:4,sep="Mach")</pre>
namesByMach
## [1] "sampMach1" "sampMach2" "sampMach3" "sampMach4"
```

### Getting Help

- ▶ You can se how a function works with ?functionName.
- ► This will give you access to the function documentation, which is standardized for all R functions.
- ▶ If you get an error or warning message, take a deep breath, read the error or warning, and try to figure out your error.
- ▶ If all else fails, Google the error.

### Working with data

- ▶ The most usual way to read data in R is from csv files with read.csv.
- ▶ However, R has tools to read many types of data like xlsx, dta, etc.
- R also has its own way of storing data (.rda and .RData files).
- This is how you can read a csv file:

```
data = read.csv("cars.csv", row.names = 1)
head(data) # shows the first 6 entries.
```

```
##
                   mpg cyl disp hp drat wt gsec vs am gear carb
                  21.0
                         6 160 110 3.90 2.620 16.46 0 1
## Mazda RX4
                  21.0 6 160 110 3.90 2.875 17.02 0 1
## Mazda RX4 Wag
## Datsun 710
                  22.8 4 108 93 3.85 2.320 18.61 1 1
## Hornet 4 Drive
                  21.4
                         6 258 110 3.08 3.215 19.44 1 0
## Hornet Sportabout 18.7 8 360 175 3.15 3.440 17.02 0 0
## Valiant
                  18.1
                         6 225 105 2.76 3.460 20.22 1 0
```

- ▶ The rownames = 1 is to set the first column in the csv file as the names of the rows in the data. In this case we have the names of the cars.
- You can also write csv files.

```
write.csv(data, file = "path/name.csv")
```

## Working with data

- ► The R data extensions (.rda and .RData files) are very useful if you are dealing with large datasets.
- ► However, they will only work in R (other software may be compatible with adjustments).
- ► The advantage of these tools is that they compile the data in to a binary file, which is much faster to load an save.
- .rda is for a single object:

```
save(data,file = "path/data.rda")
```

You can also save your entire workspace with .RData:

```
save.image("path/name.RData")
```

## Working with data

The summary function gives descriptive information on the data. The statistics will be calculated for each individual column.

#### summary(data)

► The **View** function opens the data on a sheet similar to excel, but in read only mode.

#### View(data)

➤ You can open the same sheet by clicking at the data object in the environment (top right part of RStudio).

#### Data Frames

▶ When we loaded the data, a new class of object was introduced:

#### class(data)

```
## [1] "data.frame"
```

- ▶ Data Frames are a special class made to deal with data. Each column is a variable and each row is an observation.
- It falls in the heterogeneus classes. Each column can have a different type.

#### Data Frames

Variable names play an important role in Data Frames. You can get a particular variable with the \$ element.

```
head(data$cyl)

## [1] 6 6 4 6 8 6

mean(data$cyl)
```

```
## [1] 6.1875
```

You can also use indexes like in a vector/matrix:

```
data[1,2]
## [1] 6
data$disp[3]
```

```
## [1] 108
```

#### Lists

- Lists are the most heterogeneous data in R. They can store anything.
- For example, you can have a list with a matrix, a vector, a string and even a function.

```
11 = list(matrix = C, vector = vec1, string = "hello")
```

▶ Note that the elements in the list were named. This is a good practice that allow us to access the elements using their names.

#### 11\$vector

```
## [1] 2 4 6 8 10
```

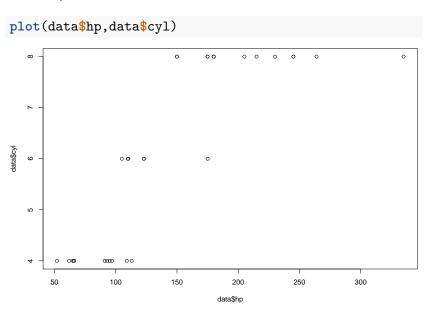
You can also use numbers to index elements:

#### 11[[3]]

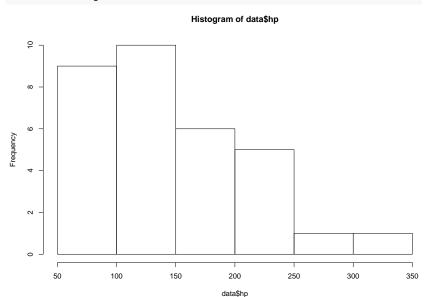
```
## [1] "hello"
```

- Data Frames can be seen as a special case of lists where each element is a vector of the same size.
- Lists may seem weird now, but latter you will see that the output of many functions are lists.

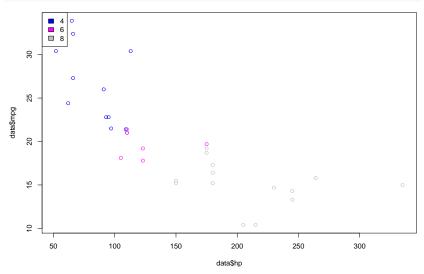
- Graphical tools in R can be the topico for a whole course.
- ► The next slides will show just some basic examples.
- ▶ R has severa built in plot tools. However, if you want to go deep you should study a package called ggplot.
- ggplot is so wide that people wrote entire books justs for it.



### hist(data\$hp)



```
plot(data$hp,data$mpg, col=data$cyl)
legend("topleft",fill=c(4,6,8),legend=levels(as.factor(data$cyl)))
```



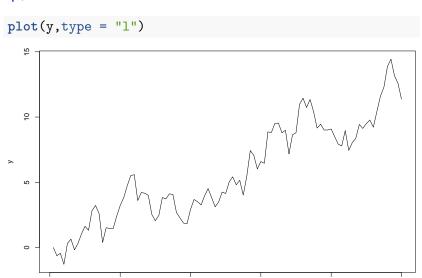
- Loops are codes for iterative processes. The most basic way to do it is using the for interface.
- A good example of something that can only be made in a loop is to create data that follow a random walk.
- A random walk is when we have

$$y_{t+1} = y_t + \varepsilon_{t+1}$$

where  $\varepsilon_t$  is an error term that we will sample from a normal distribution with mean 0 and variance 1.

```
N = 100
y = rep(NA, N)
y[1] = 0

set.seed(1)
for(i in 1:(N-1)){
    y[i+1] = y[i] + rnorm(1)
}
head(y)
```



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[1] 194

- You can also write loops that will only stop when a criterion is met with the while interface.
- ▶ In the example below we will keep adding a random number between 0 and 1 to x until x becomes bigger or equal to 100.
- ► Then we will evaluate the variable *i*, which tells us how many iterations were needed.

```
x = 0
i = 0
set.seed(1)
while(x < 100){
    x = x + runif(1)
    i = i+1
}
i</pre>
```

- When one iteration depends on the previous it is hard to escape from the for and while loops.
- However, when the iterations are independent, we can use a set of functions from the apply family.
- For example, suppose we want to calculate the standard deviation of all columns in the car dataset;

```
# apply(data, dim, function, ... extra arguments)
apply(data,2,sd)
```

```
##
                      cvl
                                disp
                                              hp
                                                        drat
                                                                      wt
          mpg
    6.0269481
                1.7859216 123.9386938 68.5628685
                                                   0.5346787
                                                              0.9784574
##
##
         asec
                                                        carb
                       VS
                                  am
                                            gear
    1.7869432
                0.5040161 0.4989909 0.7378041
                                                   1.6152000
##
```

If we are dealing with lists we can use the lapply function:

```
# A list with the tree matrices we created
matlist = list(A = A, B = B, C = C)
# This will get the first line of all matrices
lapply(matlist, function(x) x[1,])
```

```
## [1] 1 2 3
##
## $B
## [1] 1 5
##
## $C
## [1] 22 25
```

## \$A

The function sapply is for the cases where the input is a list (or vector) and the output is a single element:

```
sapply(matlist, sum)
```

```
## A B C ## 21 24 166
```

sapply also works for vectors.

- ▶ if statements are used when we want R to do someting once a certain condition is met.
- ► The sintax is if (condition) {what to do}
- We can use if to do the samething we did in the while code, but with a for:

```
x = 0
set.seed(1)
for(i in 1:100000){
    x = x + runif(1)
    if(x>100){
        break
    }
}
```

```
## [1] 194
```

- It is possible to include an **else** statement with the **if**.
- ► In this case, if the condition is not met, R will run the code inside the **else**.

```
x = 1
if(x>2){
  z = x
}else{
  z = 0
}
```

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

► Finally, in certain situations we can simplify the code with the **ifelse** function.

```
x = 1:10
# ifelse(condition, if true, if false)
ifelse(x>5 , 5, x)
```

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

A UDF is a function created by the user. It follows the structure functionName = function(arguments){calculation}

For Example:

```
subtract<-function(x,y){
  result = x-y
  return(result)
}</pre>
```

A function always stops when it reaches the **return** command.

Now we can use our function:

```
subtract(10,5)
## [1] 5
subtract(x = 20, y = 10)
## [1] 10
```

- Now let's write a more interesting function.
- This function will create data from autoregressive models like:

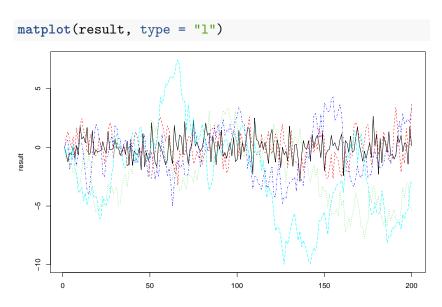
```
y_{t+1} = \rho y_t + \varepsilon_{t+1}
```

```
where 0 ≤ ρ ≤ 1

AR = function(N, rho){
    y = rep(NA, N)
    y[1] = 0
    for(i in 1:(N-1)){
        y[i+1] = rho*y[i] + rnorm(1)
    }
    return(y)
}
```

 $\blacktriangleright$  We can use our UDF in an sapply loop with several values of  $\rho$ 

```
rho_vector = c(0, 0.5, 0.95, 0.99, 1)
result = sapply(rho_vector, function(x) AR(200,x))
```



### Generation of Random Numbers

- Several codes so far had a set.seed before the functions we were running.
- This seed is used when we are dealing with random numbers. It allows some other user to replicate the exact same experiment.
- ▶ For example, we are going to sample 3 numbers from a vector with a seed set to
- ▶ This is a random experiment, but if you use the sabe seed in your computer you should get the same result.

```
vec6 = 1:10
# sample(x, size, replace = FALSE)
set.seed(1)
sample(vec6, 3, replace = FALSE)
```

```
## [1] 9 4 7
```

#### Generation of Random Numbers

R has build in functions to generate data from several distributions like normal, uniform, Student t, etc.

```
# 10 numbers from a normal distribution with mean 0 and sd 1
rnorm(10,0,1)
## [1] 1.329799263 1.272429321 0.414641434 -1.539950042 -0.928567035
    [6] -0.294720447 -0.005767173 2.404653389 0.763593461 -0.799009249
# 10 numbers from a uniform distribution with min 0 max 1
runif(10,-1,1)
## [1] -0.74888981 -0.46555866 -0.22777181 -0.97321933 -0.23522409 0.73938169
    [7] -0.31930201 -0.03583977 0.19913165 -0.01291739
# 10 numbers from a t distribution 5 degrees of freedom
rt(10,5)
    [1] -0.86409523 -1.50276529 0.85199410 -1.82436807 -0.06641194 -1.41288461
##
##
    [7] -0.32612422 0.44183505 0.95343054 -0.33398807
```

### Generation of Random Numbers

- Note that all functions that we just used started with a **r**, which comes from random.
- ▶ If you use a **d** you will calculate the density, **p** for the distribution and **q** for the quantile.

### **Packages**

- Registered are packages are stores in the Comprehensive R Achive Network (CRAN).
- ► These packages can be installed with install.packages("pkg name")
- And they can be loaded with library(pkg name).
- Once you load the package you have access to all its functions, data and documentation.

```
install.packages("glmnet")
library(glmnet)
?glmnet
```

- ► The Tidyverse is a set of dozens of packages, all compatible with each other, made for data treatment and analysis.
- ► It is the state of the art for data treatment. You can install and load it with:

```
install.packages("tidyverse")
library(tidyverse)
```

- One of the most important features of Tidyverse is the pipe operator %>%.
- Consider the code:

```
log(exp(sin(2^2)))
```

```
## [1] -0.7568025
```

- Once we keep using functions inside functions the code may look very confusing and it is very easy to get lost in the parentheses.
- Also, it is important that you code can be read and understood by other humans, and not only machines.
- ▶ The same results can be obtained with the pipe operator:

```
2^2 %>% sin() %>% exp() %>% log()
```

```
## [1] -0.7568025
```

- The pipe operator can be used in the same way with data frames. It is very fast and you can perform a lot of operations in a single step.
- For example, we can select columns:

```
df1 = data %>% select(cyl,mpg,hp)
head(df1)
```

```
## Mazda RX4 6 21.0 110
## Mazda RX4 Wag 6 21.0 110
## Datsun 710 4 22.8 93
## Hornet 4 Drive 6 21.4 110
## Hornet Sportabout 8 18.7 175
## Valiant 6 18.1 105
```

▶ We can filter the data with some criterion:

```
df2 = df1 %>% filter(cyl == 4)
head(df2)
```

```
## cyl mpg hp
## 1 4 22.8 93
## 2 4 24.4 62
## 3 4 22.8 95
## 4 4 32.4 66
## 5 4 30.4 52
## 6 4 33.9 65
```

It is also possible to create new variables:

```
df3 = df2 %>% mutate(newvar = hp/mpg)
head(df3)
```

```
## cyl mpg hp newvar
## 1 4 22.8 93 4.078947
## 2 4 24.4 62 2.540984
## 3 4 22.8 95 4.166667
## 4 4 32.4 66 2.037037
## 5 4 30.4 52 1.710526
## 6 4 33.9 65 1.917404
```

### Tidyverse

► The **group\_by** and the **summarise** functions together are used to group the observations by some variable.

```
df4 = df1 %>% group_by(cyl) %>%
  summarise(hp = mean(hp), mpg = mean(mpg))
head(df4)
```

```
## # A tibble: 3 x 3
## cyl hp mpg
## <int> <dbl> <dbl>
## 1 4 82.6 26.7
## 2 6 122. 19.7
## 3 8 209. 15.1
```

### **Tidyverse**

Finally, we can combine as many operations as we want in one chain of pipe codes.

```
df5 = data %>% select(mpg, hp, cyl) %>%
  filter(cyl > 4) %>%
  group_by(cyl) %>%
  summarise(hp = mean(hp), mpg = mean(mpg)) %>%
  mutate(newvar = hp/mpg)
```

```
## # A tibble: 2 x 4
## cyl hp mpg newvar
## <int> <dbl> <dbl> <dbl> <dbl> ## 1 6 122. 19.7 6.19
## 2 8 209. 15.1 13.9
```