# Getting Started with the New Statistics in R

David Erceg-Hurn, Geoff Cumming, Robert Calin-Jageman 2017-03-09

#### Overview

R is a popular and powerful free program that can be used to conduct most of the statistical analyses outlined in *Introduction to the New Statistics* (Cumming & Calin-Jageman, 2017). Unlike programs such as SPSS where analyses are usually conducted by clicking on menus, in R analyses are typically performed by typing *commands*.

This document is a brief guide that will help you to get started using the 'new statistics' in R. The guide is split into three sections. The first part provides some tips about installing and learning the basics of R. If you've never used R before you should read this section - if you already know how to use R you can skip it. The second section provides a brief overview of a new R package, itns, that contains the datasets used in *Introduction to the New Statistics*. You can use the datasets in the itns package to work through the examples covered in the book and the end-of-chapter exercises. The final section provides an overview of R packages and functions that can be used to conduct the analyses covered in *Introduction to the New Statistics*.

You will notice that some words in this document are a blue colour. These are hyper links. If you click on the blue text, you will be redirected to websites that contain information about using R.

# Part One - Installing R and Learning the Basics

To install R, visit the RStudio website and follow the installation instructions. That webpage also contains links to interactive tutorials for R beginners. The tutorials will help you learn how to perform basic tasks like importing and manipulating datasets. Other useful resources for learning R include:

- R for Data Science An online book by Garrett Grolemund and Hadley Wickham that will teach you how to import, tidy, and
  explore data.
- Kelly Black's R Tutorial An introductory tutorial focusing on the basics of R.
- How to Learn R Blog A collection of resources that will help you learn R.
- Quick-R A website that contains example code for running basic analyses.
- R Quick Reference Card A list of key commands built into R.

Also remember that Google is your friend. If you have a question about how to do something in R, it is likely that someone else has already asked the same question and that there is an answer on the Internet. For example if you type 'R how to create a histogram' into Google, you will find many links to webpages showing you the R code that you need to plot a histogram.

In the remainder of the document, we assume that you have a basic understanding of how to use R.

# Part Two - The itns Package

itns is an R package that contains most of the datasets used in *Introduction to the New Statistics*. The datasets were converted from Microsoft Excel files (found on the book's website) into R data frames. The table on the next page lists the names of the data frames in the package, and the sections of the book where they are mentioned.

#### itns Data Frames For Within-Chapter Exercises

Name	Chapter	Topic	
body_well	11, 12	Correlation, Regression	
natsal	16.11	Robust Methods - Two Independent Groups	
pen_laptop1	7.6-7.12	Two Independent Groups	
pen_laptop2	7.36-7.38	Two Independent Groups	
rattan	14.10-14.12	One-Way Independent Group Contrasts and Comparisons	
thomason1	8, 11, 12	Two Dependent Groups, Scatterplots, Regression	
thomason2	8	Two Dependent Groups	
thomason3	8, 12.18	Two Dependent Groups, Regression	

## itns Data Frames For End-Of-Chapter Exercises

Name	Chapter	Торіс
altruism_happiness	12.3	Regression
anchor_estimate	7.3	Two Independent Groups
anchor_estimate_ma	9.1	Meta-Analysis
campus_involvement	11.7	Correlation
clean_moral_johnson	7.4	Two Independent Groups
clean_moral_schall	7.4 , 10.2	Two Independent Groups
college_survey1	3.2, 3.3, 5.2, 5.3	Descriptive Statistics & Plots, Single Sample Confidence Interval
college survey2	5.4	Single Sample Confidence Interval
dana	16.3	Robust Methods - Two Independent Groups
emotion_heartrate	8.3	Two Dependent Groups
exam_scores	11.2	Correlation
flag_priming_ma	9.2	Meta-Analysis
home_prices	12.2	Regression
home_prices_holdout	12.2	Regression
labels_flavor	8.4	Two Dependent Groups
math_gender_iat	7.5	Two Independent Groups
math_gender_iat_ma	9.3	Meta-Analysis
organic_moral	14.7	One-Way Independent Group Contrasts and Comparisons
power_performance_ma	9.4	Meta-Analysis
religious_belief	3.4	Descripitive Statistics & Plots
religion_sharing	14.3	One-Way Independent Group Contrasts and Comparisons
self_explain_time	15.4	Analysing factorial designs
sleep_beauty	11.6	Correlation
study_strategies	14.1	One-Way Independent Group Contrasts and Comparisons
stickgold	6.5	Single Sample Confidence Interval
videogame_aggression	15.3	Analysing factorial designs

The itns package is not yet on CRAN, but you can download it from github using the devtools package:

```
# install.packages("devtools") # if you haven't already, install devtools from CRAN
library(devtools) # load devtools
install_github("gitrman/itns") # install itns
```

Once you have installed the package, you can use the library() function to load it, str() to examine metadata for each data frame, and functions such as head() and tail() to print the first or last few rows to your screen.

```
library(itns)
                   # loads the package
 str(pen_laptop1)
                  # displays metadata
## 'data.frame':
                    65 obs. of 2 variables:
                   : Factor w/ 2 levels "Laptop", "Pen": 2 2 2 2 2 2 2 2 2 ...
## $ group
## $ transcription: num 12.1 6.5 8.1 7.6 12.2 10.8 1 2.9 14.4 8.4 ...
head(pen_laptop1) # prints the first few rows
##
     group transcription
## 1
       Pen
                    12.1
## 2
                     6.5
       Pen
## 3
                     8.1
       Pen
## 4
       Pen
                     7.6
## 5
       Pen
                    12.2
## 6
       Pen
                    10.8
tail(pen_laptop1) # prints the last few rows
##
       group transcription
## 60 Laptop
                      10.3
## 61 Laptop
                       9.0
## 62 Laptop
                      12.8
## 63 Laptop
                      12.0
## 64 Laptop
                      34.7
## 65 Laptop
                       4.1
```

To access further details about each dataset, type a question mark and the name of the dataset, for example:

or access the PDF help file LINK TO GO HERE on the itns github site.

The datasets in the itns package can be used to replicate analyses that appear in *Introduction to the New Statistics*, and to work through the book's end-of-chapter exercises using the packages and functions outlined in the next section of this guide.

# Part 3 - Helpful Packages and Functions

Most of the analyses described in *Introduction to the New Statistics* can be conducted using inbuilt R functions, or functions in packages that can be downloaded from CRAN or github. In this section we mention some useful functions and packages, and resources that will help you learn how to use them. This section is *not* intended to be a comprehensive tutorial on how to use each function; rather, our aim is to point you in the direction of resources already on the Internet.

## **Basic Descriptive Statistics**

?pen\_laptop1

Functions to compute basic descriptive statistics are built into R. These include mean(), median(), minimum() and maximum() functions; var() for variance, sd() for the standard deviation, IQR() for interquartile range, range(), quantile() for percentiles, and summary(), which for numeric variables returns the minimum, 25th percentile, median, mean, 75th percentile, and maximum. Some examples of these functions in action are given below. See John Quirk's tutorial on using basic descriptive statistics for more information.

```
# Compute basic descrpitive statistics for transcription score in pen_laptop1 data frame
# Mean
mean(pen_laptop1$transcription)
```

## [1] 11.53385

```
# Median
    median(pen_laptop1$transcription)
## [1] 10.7
  # Standard Deviation
    sd(pen_laptop1$transcription)
## [1] 6.690695
  # 0 to 100th percentile in steps of 10%
    quantile(pen_laptop1$transcription, probs = seq(from = 0, to = 1, by = .1))
      0%
                 20%
                       30%
                             40%
                                   50%
                                         60%
                                                70%
##
           10%
                                                      80%
                                                            90% 100%
##
   1.00 3.38 6.24 8.50 9.16 10.70 12.04 13.20 17.06 18.92 34.70
  # Example of summary function output
    summary(pen_laptop1$transcription)
##
      Min. 1st Qu. Median
                              Mean 3rd Qu.
                                               Max.
##
      1.00
              8.00
                     10.70
                             11.53
                                     15.20
                                             34.70
```

#### **Summary Statistics By Group**

You will sometimes want to compute descriptive statistics separately for multiple groups. There are many ways to do this. One option is to use the group\_by() and summarise() functions in the dplyr package, for example:

```
# Compute mean and standard deviation separately for the laptop and pen groups
  library(dplyr)
##
## Attaching package: 'dplyr'
  The following objects are masked from 'package:stats':
##
##
       filter, lag
  The following objects are masked from 'package:base':
##
##
##
       intersect, setdiff, setequal, union
  pen_laptop1 %>%
   group_by(group) %>%
   summarise(
      mean = mean(transcription),
      sd = sd(transcription)
   )
## # A tibble: 2 × 3
##
      group
                 mean
                             sd
##
     <fctr>
                <dbl>
                         <dbl>
## 1 Laptop 14.519355 7.285576
       Pen 8.811765 4.749339
```

For more information see the section on *Grouped Operations* in the dplyr tutorial.

Other options for computing descriptive statistics separately for different groups include the inbuilt R function aggregate() or the doBy package.

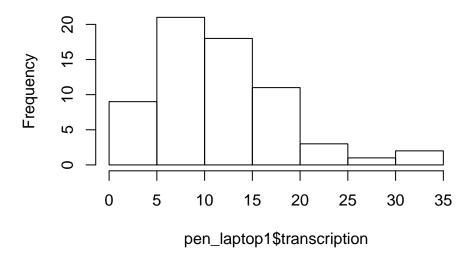
## **Data Visualisation (Plotting)**

R has three systems that can be used for data visualisation - Base graphics, lattice, and ggplot2. The STHDA website has guides to creating graphics using all three systems.

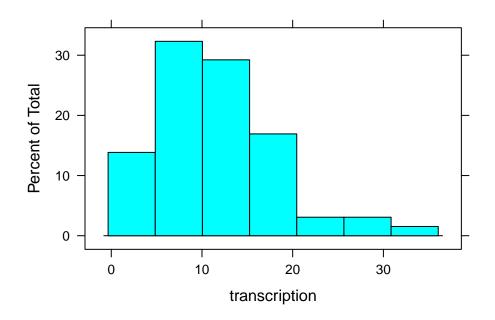
Base graphics, lattice, and ggplot2 all have functions for creating histograms and dotplots, covered in Chapter 3 of *Introduction to the New Statistics*. Here are some examples of simple histograms produced by the three packages:

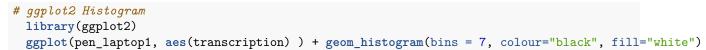
```
# Base Graphics Histogram
hist(pen_laptop1$transcription)
```

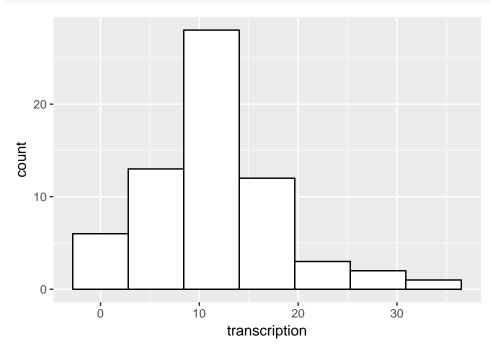
# Histogram of pen\_laptop1\$transcription



```
# lattice Histogram
library(lattice)
histogram(~transcription, data = pen_laptop1)
```







If you are new to R and want to learn one graphics package, we recommend learning how to use ggplot2 as it is the most powerful and flexible system. Resources that will help you learn how to use ggplot2 include:

- · Winston Chang's R Graphics Cookbook.
- STHDA's ggplot2 essentials.
- Hadley Wickham's ggplot2 book.
- DataCamp's ggplot2 courses.
- Harvard Introduction to ggplot2.
- · R4Stats ggplot2 tutorial.
- ggplot2 online documentation.
- R-Studio's Data Visualisation cheatsheet.
- An online workshop about creating publication quality graphics using the ggplot2 and lattice graphics packages by Tim Appelhans.

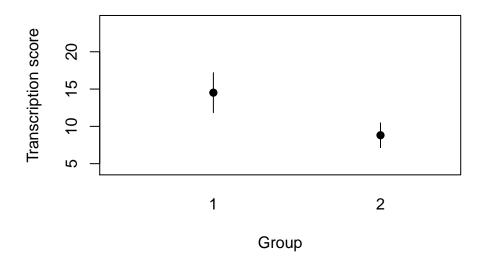
If you are interested in learning the lattice package, a good place to start is the STHDA Lattice Guide. R-Studio also have a handy Guide to R Graphics using lattice. There is also a book about the Lattice package.

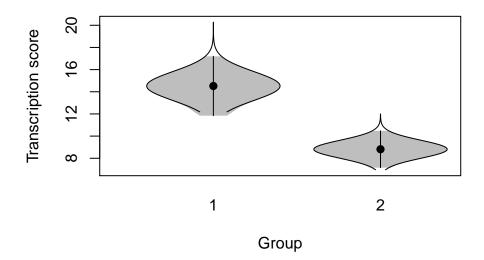
#### ggplot2 Histogram and Dotplot Tutorials

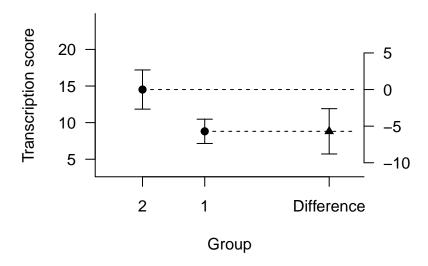
- · R Bloggers How to make a histogram with ggplot2.
- · STHDA Histogram Tutorial.
- STHDA guide to making dotplots.
- ggplot2 documentation for the geom\_dotplot() geom.

## **Cat's Eye Pictures and Difference Plots**

The multicon package, available on CRAN, contains the functions egraph(), catseye() and diffPlot(). These can be used to quickly produce plots of error bars, cat's eye pictures, and difference plots.







## **Z-Scores**

John Quick's tutorial shows how to use R's inbuilt scale() function to compute Z-scores. See also Seam Dolinar's tutorial on calculating Z scores and finding tail probabilities.

## P-values and Confidence Intervals for a Single Sample

Kelly Black has written tutorials showing how to compute p values using z- or t-distributions, and how to calculate confidence intervals for means using normal or t-distributions.

## t.test() function

The t.test() function is built into R. It produces confidence intervals and p-values for single samples, two independent groups, and paired samples.

```
# Single Sample
t.test(pen_laptop1$transcription)

##

## One Sample t-test

##

## data: pen_laptop1$transcription

## t = 13.898, df = 64, p-value < 2.2e-16

## alternative hypothesis: true mean is not equal to 0

## 95 percent confidence interval:

## 9.875973 13.191719

## sample estimates:

## mean of x

## 11.53385</pre>
```

```
# Two Independent Groups - by default the Welch T-Test (equal variances not assumed) is calculated
t.test(transcription ~ group, data = pen_laptop1)
##
##
   Welch Two Sample t-test
##
## data: transcription by group
## t = 3.7031, df = 50.816, p-value = 0.0005254
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## 2.612991 8.802189
## sample estimates:
## mean in group Laptop
                           mean in group Pen
##
              14.519355
                                    8.811765
# Two Independent Groups - assuming variances are equal
t.test(transcription ~ group, data = pen_laptop1, var.equal = TRUE)
##
##
   Two Sample t-test
##
## data: transcription by group
## t = 3.7738, df = 63, p-value = 0.0003579
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## 2.685265 8.729915
## sample estimates:
                           mean in group Pen
## mean in group Laptop
##
              14.519355
                                    8.811765
# Paired Samples
t.test(thomason1$pre, thomason1$post, paired = TRUE)
##
##
   Paired t-test
##
## data: thomason1$pre and thomason1$post
## t = -3.8555, df = 11, p-value = 0.002674
## alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -2.618115 -0.715218
## sample estimates:
## mean of the differences
                 -1.666667
##
```

#### MBESS package

Ken Kelley's MBESS (Methods for the Behavioural and Social Sciences) package contains numerous functions which can be used to compute confidence intervals for many effect sizes, including standardized mean differences, mean contrasts in one-way and factorial designs, unstandardized and standardised regression coefficients, R-squared, etc. MBESS also includes functions for power analysis and sample size planning for precision. The MBESS website contains links to two journal articles about the package, and help files.

### effsize package

##

##

## Hedges's g

The MBESS package contains the functions smd() and ci.smd(), which can be used to compute the standardized mean difference for the two independent groups design, and a confidence interval. However, using MBESS for this task is somewhat cumbersome as the point estimate and confidence interval have to be calculated in separate steps. The sample size for each group must also be calculated.

```
# Use dplyr package to extract transcription scores for
# the laptop and pen groups in the pen_laptop1 dataset
   # library(dplyr) # load dplyr if it has not already been loaded
    laptop <- pen laptop1 %>% filter(group == "Laptop")
    pen <- pen_laptop1 %>% filter(group == "Pen")
# Install MBESS if it is not already installed
    # install.packages("MBESS")
# Load MBESS library
    library(MBESS)
# Use the smd() function to compute d-biased (Cohen's d)
    es <- <pre>smd(laptop$transcription, pen$transcription)
# Sample sizes
    n1 <- nrow(pen)
    n2 <- nrow(laptop)
# Use ci.smd() to compute a 95% confidence interval for the biased estimate
    ci.smd(smd = es, n.1 = n1, n.2 = n2)
## $Lower.Conf.Limit.smd
## [1] 0.4204238
## $smd
## [1] 0.9371681
## $Upper.Conf.Limit.smd
## [1] 1.447208
A faster way to compute the standardized mean difference and confidence interval is to use the cohen.d() function in the effsize
package, which can be downloaded from CRAN.
  # Install effsize package if it is not already installed
    #install.packages("effsize")
  # Load library
    library(effsize)
  # Compute d-biased
    cohen.d(transcription ~ group, data = pen_laptop1, noncentral = TRUE)
##
## Cohen's d
##
## d estimate: 0.9371681 (large)
## 95 percent confidence interval:
         inf
                    sup
## 0.4204238 1.4472083
  # Compute d-unbiased
    cohen.d(transcription ~ group, data = pen_laptop1, noncentral = TRUE, hedges.correction = TRUE)
```

```
## g estimate: 0.9259669 (large)
## 95 percent confidence interval:
## inf sup
## 0.4204238 1.4472083
```

## Cohen's d for Repeated Measures Designs

The itns package contains a function called cohensd\_rm() that you can use to compute Cohen's d and a confidence interval for repeated measures (paired samples).

```
# Compute Cohen's d and a 95% CI
cohensd_rm(x = thomason1$post, y = thomason1$pre)

## est ll ul
## 0.5354272 0.1776376 0.8787996
```

In the function output, est is the estimated effect size (d-value), II is the lower limit of the confidence interval, and uI is the upper limit of the interval.

By default, the function computes a 95% confidence interval. To use a different confidence level, use the argument 'ci'. For example, to compute a 99% confidence interval you would use the following code:

It is also possible to correct the estimate of d for small sample bias, using the unbiased argument.

The cohensd\_rm() function uses the average of the pre and post-treatment scores as the standardizer. This is the standardizer recommended in *Introduction to the New Statistics*. An alternative (which we do not recommend) is to use the standard deviation of the change scores as the standardizer. Should you wish to do this, you can use the cohen.d() function in the effsize package.

```
cohen.d(thomason1$pre, thomason1$post, noncentral = TRUE, paired = TRUE)

##
## Cohen's d
##
## d estimate: -1.112986 (large)
## 95 percent confidence interval:
## inf sup
## 0.3856722 1.9079727
```

## **Meta-Analysis**

There are numerous R packages that can be used to conduct meta-analyses for a wide variety of effect sizes such as means, mean differences, standardized mean differences, proportions, odds ratios, etc. See the CRAN Meta-Analysis Task View for a comprehensive list of them.

A popular and well documented package for conducting meta-analyses in R is metafor. See the detailed metafor website for more information.

The compute.es package can be used to compute and convert between various effect sizes as part of performing a meta-analysis.

metagear is a relatively new package that has meta-analytic capabilities, as well as functions that help users conduct systematic reviews and generate PRISMA (Preferred Reporting Items for Systematic Reviews and Meta-Analyses) flow charts. This vignette provides an overview of the metagear package.

Other useful sources of information about conducting meta-analyses in R include:

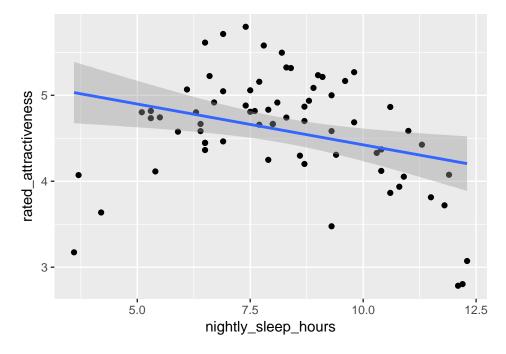
- · A.C Del Re's Practical Tutorial on conducting Meta-Analysis in R using the metafor and MAd packages
- Stephanie Kovalchik's Tutorial on Meta-Analysis in R from the 2013 useR! Conference
- Schwarzer, Carpenter, and Rucker's Meta-Analysis with R book
- R-Studio's tutorial on running meta-analyses in R using the metafor package
- Simon Knight's Guide to Meta-Analysis in R part 1 and part 2.
- Stephanie Hick's Easy Introduction to Meta-Analysis in R using the meta package

#### **Correlation and Regression**

#### **Scatterplots**

The Cookbook for R website illustrates how to create scatterplots using the ggplot2 package.

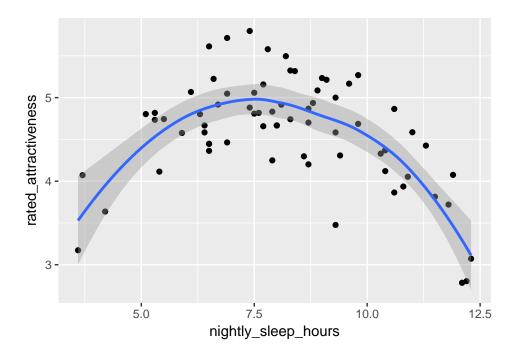
```
library(ggplot2)
ggplot(sleep_beauty, aes(x = nightly_sleep_hours, y = rated_attractiveness)) +
    geom_point() +
    geom_smooth(method = lm)  # Add linear regression line
```



Instead of a linear regression line, it is possible to add a non-linear regression (also known as a 'smoother') line to the plot. For the sleep\_beauty data set, the non-linear regression line appears to fit the data better than the linear regression line.

```
ggplot(sleep_beauty, aes(x = nightly_sleep_hours, y = rated_attractiveness)) +
   geom_point() +  # Use hollow circles
   geom_smooth()  # Add nonlinear regression line
```

```
## `geom_smooth()` using method = 'loess'
```



#### Correlation

The inbuilt R function cor.test() computes correlation coefficients and confidence intervals.

```
cor.test(sleep_beauty$nightly_sleep_hours, sleep_beauty$rated_attractiveness)
```

```
##
## Pearson's product-moment correlation
##
## data: sleep_beauty$nightly_sleep_hours and sleep_beauty$rated_attractiveness
## t = -2.7175, df = 68, p-value = 0.008337
## alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
## -0.51041935 -0.08420143
## sample estimates:
## cor
## -0.312983
```

### Regression

The inbuilt R function lm() fits ordinary least-squares regression models. confint() returns confidence intervals for the regression coefficients, and anova() the ANOVA F-test.

```
fit <- lm(rated_attractiveness ~ nightly_sleep_hours, data = sleep_beauty)
summary(fit)</pre>
```

```
##
## Call:
## lm(formula = rated_attractiveness ~ nightly_sleep_hours, data = sleep_beauty)
##
## Residuals:
## Min 1Q Median 3Q Max
```

```
## -1.85879 -0.27999 0.03998 0.38011 1.12675
##
## Coefficients:
##
                      Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                       5.37388
                                  0.29805 18.030 < 2e-16 ***
## nightly_sleep_hours -0.09502
                                  0.03497 -2.717 0.00834 **
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.6121 on 68 degrees of freedom
## Multiple R-squared: 0.09796,
                                  Adjusted R-squared:
## F-statistic: 7.385 on 1 and 68 DF, p-value: 0.008337
 anova(fit)
## Analysis of Variance Table
##
## Response: rated_attractiveness
                      Df Sum Sq Mean Sq F value
                                                  Pr(>F)
## nightly_sleep_hours 1 2.7666 2.76661 7.3845 0.008337 **
## Residuals
                      68 25.4761 0.37465
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
 confint(fit)
##
                           2.5 %
                                      97.5 %
                       4.7791288 5.96862811
## (Intercept)
## nightly_sleep_hours -0.1647994 -0.02524601
```

The Learn by Marketing and Harvard Regression Models in R websites contain further information about how to conduct basic regression analyses in R. DataCamp also have paid online courses about correlation and regression analyses in R.

In addition to the lm() function built into R, there are numerous other functions and packages dedicated to fitting regression models. Probably the most famous is the car (Companion to Applied Regression) package, which is described in John Fox and Sanford Weisberg's book An R Companion to Applied Regression.

## Categorical Data - Frequencies, Proportions, Risk Ratios and Risk Differences

The PropCIs and pairwiseCI packages contains numerous functions for computing confidence intervals for single, paired and independent proportions. See also the BinomCI(), BinomDiffCI() and BinomRatioCI() functions in the DescTools package and the R manual to accompany Agresti's Categorical Data Analysis by Laura Thompson.

There are many R packages that include a function for computing the Chi-Square test - such as the chisq\_test() function in the coin package.

There is also a package called vcd for visualising categorical data.

#### **Extended Designs - One-Way and Factorial Designs**

See the Quick R website for some basic examples of how to fit one-way and factorial models in R using the inbuilt aov () function. There is a more detailed discussion with examples here.

If you are analysing data from these designs you may also find the ez package useful, as it is designed to provide a simplified interface for analysis of variance models.

There are several R packages that can be used for comparisons and contrasts, such as contrast, multicon and Ismeans.

#### **Robust Methods**

The WRS2 package contains a collection of robust methods, including methods for computing effect sizes and confidence intervals for independent groups and repeated-measures designs. For example, the yuen() function can be used to compare two independent groups using trimmed means. The function returns the difference in trimmed means, a confidence interval, and p-value. By default, 20% trimming is used.

```
# Install package if not yet installed
# install.packages("WRS2")
library(WRS2)
yuen(transcription ~ group, data = pen_laptop1)

## Call:
## yuen(formula = transcription ~ group, data = pen_laptop1)
```

```
## yuen(formula = transcription ~ group, data = pen_laptop1
##
## Test statistic: 3.5543 (df = 32.41), p-value = 0.00119
##
## Trimmed mean difference: 5.07632
## 95 percent confidence interval:
## 2.1686 7.9841
```

The WRS2 vignette describes how to use the package.

Many additional robust statistics functions can be downloaded from Rand Wilcox's website. The functions are described in Professor Wilcox's books.

## **Summary**

In this guide we have provided a brief overview of how to install R, the itns data package, and a variety of R packages and functions that will help get you started using the 'new statistics' in R. In addition to the packages covered in this guide, there are many others that are useful for data analysis - at the time of writing there were over 10,000 available on CRAN. A good way to keep up to date with new packages and developments in the R community is to subscribe to R bloggers. We wish you luck in your adventures using R - may your confidence intervals be short!

## Reference

Cumming, G., & Calin-Jageman, R. (2017). Introduction to the New Statistics. New York; Routledge.