

# R code

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10 terms



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## Terms in this set (13)

Usage of pnorm()

**pnorm(q, mean = 0, sd = 1,  
lower.tail = TRUE)**

**Probability in a specific area  
under a normal distribution  
curve.**

*q is the "value" from which you  
want the area above/below*

Example questions:

*Find the proportion of students  
with a height between  
180-190cm*

**pnorm(q, mean = 1, sd = 2) =  
pnorm(q, mean = 1, sd = 2,  
lower.tail = TRUE)**

**pnorm(q) = pnorm(q, mean = 0,  
sd = 1, lower.tail = TRUE)**

**1 - pnorm(q) = pnorm(q, mean =  
0, sd = 1, lower.tail = FALSE)**

$\Pr(0 < Z < 1.64)$   
54) - `pnorm(0)`



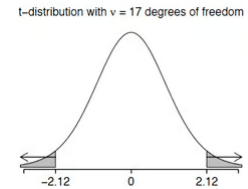
Usage of <code>qnorm()</code>	<p><b><code>qnorm(p, mean = 0, sd = 1, lower.tail = TRUE)</code></b></p> <p>To find the value "q" in <code>pnorm()</code></p> <p>Example questions:  <i>Find the height which is exceeded by 10% of students.</i>  <i>Find the values between which 95% of the population cholesterol levels lie:</i></p> <p><b><code>qnorm(p, mean = 1, sd = 2) =</code></b>  <code>qnorm(p, mean = 1, sd = 2, lower.tail = TRUE)</code>  <b><code>qnorm(p) = qnorm(p, mean = 0, sd = 1, lower.tail = TRUE)</code></b>  <b><code>1 - qnorm(p) = qnorm(p, mean = 0, sd = 1, lower.tail = FALSE)</code></b></p>
Usage of <code>dbinom()</code>	<p><b><code>dbinom(x=15, size=20, prob=0.75)</code></b>  <i>(to get the value of <math>Pr(x = 15)</math> for <math>X \sim B(20, 0.75)</math>)</i></p> <p><i>The command <code>dbinom()</code> will provide the individual binomial probabilities associated with a given outcome, provided the number of trials (size) and the probability of 'success' (prob).</i></p>
Usage of <code>pbinom()</code>	<p><b><code>pbinom(q=10,size=20,prob=0.75)</code></b>  <i>(to get the total probability of <math>Pr(X \leq 10) = Pr(X = 0, 1, 2, \dots, 10)</math>)</i></p> <p>Example question:  <i>Find the probability that 10 or fewer live with both parents.</i></p> <p><i>The command <code>pbinom</code> will provide the <b>sum</b> of all individual binomial probabilities less than or equal to a given outcome <i>q</i>, provided the number of trials (size) and the probability of 'success' (prob).</i></p>

height which is exceeded by 10% of students.



mean = 170, sd=10, lower.tail = FALSE  
 mean = 170, sd=10)  
 2.82 cm

Usage of pt()	<p><b>2*pt(q=2.12, df=17, lower.tail=FALSE)</b></p> <p>To get the p-value.</p> <p>Because there are two tails, so we need to *2.</p> <p>Alternative commands:  <b>2*(1-pt(2.12, 17))</b>  <b>2*pt(q=-2.12, df=17)</b>  <b>2*(1-pt(q=-2.12, df=17))</b></p>
Usage of qt()	<p><b>qt(p, df)</b></p> <p>To find the multiplier.</p> <p><i>e.g., from R, qt(0.975,4) = 2.776, so the confidence interval becomes: 0.492 +/- 2.776 * 0.08513</i></p>
Usage of pchisq()	<p><b>1-pchisq(q = 9.70, df = 1)</b>  <b>pchisq(9.70, 1, lower.tail = FALSE)</b></p> <p><i>q is the t - stat value (chi^2 = 9.7)</i></p> <p>To find the p-value of a chi-square</p>
Usage of qchisq()	<p><b>qchisq(p = 0.95, df = 1)</b></p> <p>To find the critical value of chi-square</p>
Usage of pf()	<p><b>pf(1.0242, df1=3, df2=28, lower.tail=F)</b></p> <p>To find the p-value of the F-distribution</p> <p><b>1.0242 is the F test statistic</b></p>
Usage of qf()	<p><b>qf(0.05, 3, 15, lower.tail=FALSE)</b></p> <p>To find the critical value of F statistic</p>



Output for regression  
model fit

The "**Residual standard error**" represents the **standard deviation** of the residuals, which is an estimate of the average distance between the observed and predicted values.

```
fit <- formula ~ y ~ x1 + x2, data = mydata)
summary(fit)
#>
#> Linear regression model: fitted values
#>
#> Call:
#> lm(formula = y ~ x1 + x2, data = mydata)
#>
#> Coefficients:
#> (Intercept)          x1          x2
#>  1.104      -0.0002      -0.0002
#>
#> Residual standard error: 0.0002 on 27 degrees of freedom
#> F-statistic: 0.0002 on 2 and 27 df, p-value: 0.9999
#> Adjusted R-squared: 0.0002
```

The "**Multiple R-squared**" and "Adjusted R-squared" values indicate the goodness of fit of the model. They represent the proportion of variance in the response variable explained by the predictors. **Adjusted R-squared** takes into account the number of predictors and the sample size.

The "**F-statistic**" is a measure of overall significance of the model. It assesses whether the regression model as a whole is statistically significant.

The associated **p-value** indicates the probability of obtaining such an F-statistic by chance.

## Output for a t test

The **"data"** line indicates the **name of the variable** or group being tested. In this example, it's denoted as "x."

```
p-value = 0.0005379
is: true mean is not equal to
n interval:
85
```

The **"t"** value represents the **calculated t-statistic** for the test. It measures the difference between the sample mean and the hypothesised mean relative to the variability in the data.

The **"df"** value stands for **degrees of freedom**, which is a measure of the amount of information available for the test. It represents the sample size minus one.

The **"p-value"** is the probability of obtaining the observed test statistic (t-value) or a more extreme value under the null hypothesis. It indicates the level of statistical significance.

The **"alternative hypothesis"** states the alternative to the null hypothesis. In this example, it states that the **true mean is not equal to 0**.

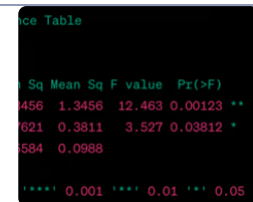
The **"95 percent confidence interval"** provides a range of values within which we can be 95% confident that the true population mean lies. It is calculated based on the sample data and reflects the

precision of the estimate.

The "**sample estimates**" section presents the estimated mean of the variable or group being tested. In this example, it shows the estimated mean of "x" as 0.1271137.

Output for an ANOVA  
table

The "**Response**" line shows the name of the **dependent variable**, which in this example is denoted as "y".



```
ANOVA Table

Source      Sum Sq Mean Sq F value    Pr(>F)
Model       456    1.3456    12.463 0.00123 **
Residuals  621    0.3811     3.527 0.03812 *
Total      584    0.0988

*** p < 0.001 ** p < 0.01 * p < 0.05
```

The "**Df**" column represents the **degrees of freedom** associated with each factor or source of variation. In this example, there are **two predictor variables (x1 and x2)**, each with their respective degrees of freedom, and the "**Residuals**" row represents the **degrees of freedom associated with the error or unexplained variation**.

The "**Sum Sq**" column shows the sum of squares associated with each factor or source of variation. It represents the **total variability** explained by each factor.

The "**Mean Sq**" column represents the mean square, which is calculated by dividing the sum of squares by the degrees of freedom. It represents the **average variability explained by each factor**.

The "**F value**" column displays the F-statistic, which is calculated by dividing the mean square of each factor by the mean square of the residuals. It **measures the ratio**

of explained variation to unexplained variation and is used to test the significance of each factor.

The "**Pr(>F)**" column shows the **p-value associated with each factor**. It indicates the **probability of obtaining the observed F-statistic** or a more extreme value under the null hypothesis.