Integrating R Machine Learning Algorithms in Stata using reall

A Tutorial

E. F. Haghish

University of Oslo

Overview

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 - Introduction to rcall package
 - Why do we need language interfacing?
 - Language interfacing for statistical analysis
 - How does rcall work?
 - Interactive vs non-interactive workflows
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 - rcall syntax and arguments
- Part 2: Decision trees
 - a very brief introduction to decision trees
 - Pros and cons
- Part 3: Using rcall interactively
 - Interactive workflow
 - Using decision trees algorithms with rcall
 - covering tips about using rcall interactively
- Part 4: using rcall for writing Stata packages
 - Examples of embedding R in Stata packages

References

Data

- Statlog (German Credit Data) Data Set
- https://archive.ics.uci.edu/ml/datasets/statlog+(german+credit+data)
- The dataset is included in the presentation repository
 - ./examples/credit.csv
- data is about identifying risky bank loans, includes 1000 Obs.
- The variable of interest is default i.e. loan goes to default:
 - 1 = NO (70%) and 2 = YES (30%)

Machine learning (ML) examples

- Solely focus on decision trees, using C5 algorithm
- Machine learning with R, Brett Lantz
- https://www.packtpub.com/product/ machine-learning-with-r-third-edition/9781788295864

Notes

Download the presentation, code, and data

• https://github.com/haghish/machinelearning

R is rcall's abbreviation

- rcall command can be abbreviated as R
- In this presentation rcall and R commands are used interchangeably

Why teaching real1 with machine learning?

- ML models often require follow ups and refining
- The workflow is often interactive
 - the dataset is split into training and test datasets
 - the model(s) is developed on a training dataset
 - the model(s) are tested on the test dataset
 - often many models are compared, fine-tuned, and optimized
- They are idea for demonstrating the interactive workflow with rcall

Part 1: Introduction to rcall package

Why language interfacing matters?

Definition

- facilitate communication between programs written in different languages
- facilitate sharing objects between programs
- Interfacing is different from automation
- We can write a script to execute multiple instructions:
- e.g. Calling MPlus, R, Stata from shell script
- Stata supports executing shell script and automation
- Interfacing typically allows object communication

Popularity

- Saving resources
- Avoiding reinventing the wheel

Reproducibility

- There is no statistical software that does everything
- We might need a different program for a part of the analysis
- Interfacing helps to keep the analysis in one place

Language interfacing for statistical analysis

- Interfacing is common in computer sciences
 - e.g. running a Java library within Python
 - e.g. running C++ within an R program to execute a loop
 - e.g. running MATA within Stata
- Embedding a different language inside a program requires a strict structure
- Statistical analysis is interactive
 - Interfacing for regular data analysis should be seamless
 - We need to be able to integrating different statistical programs for daily use

How does rcall work?

- rcall is a general interfacing program to embed R within Stata
- It provides a seamless procedure for using R in Stata
 - Can be used for interactive data analysis within Stata
 - Can also be used for embedding R in Stata programs and packages
- It facilitate object communications between Stata and R
 - dataset
 - matrices
 - scalars
 - variables
 - macros
- When calling R, the results will be available to Stata as objects

rcall workflows

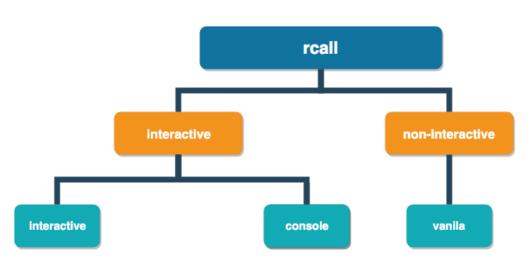


Figure 1: rcall modes

Interactive vs non-interactive workflows

- In interactive sessions R will preserve all objects existing in the memory
 - consequent commands that are executed in the same environment
 - This is similar to working interactively in Rstudio
 - Desired when R is used interactively for data analysis
- Non-interactive sessions do not have any memory
 - Every command is executed in a new environment
 - After the execution, the environment is removed
 - Restrict the session to a specific computation
 - Desired when R is embedded in Stata programs

Installing rcall

- rcall is hosted on GitHub.
- The only recommended installation method is using the github package
- First, install the github package:

```
net install github, from("https://haghish.github.io/github/")
```

• Then install the latest rcall stable release

```
github install haghish/rcall, stable
```

You can alternatively install the latest development version

```
github install haghish/rcall
```

- rcall required R package will be installed automatically
- The dependencies can also be installed manually within R
- See the dependency.do file in the GitHub repo
- To update rcall, type: github update rcall

Syntax

- rcall [subcommand]
- 2 rcall script "filename.R" [, args() vanilla]
- 3 rcall [mode] [:] [R-command]
 - console
 - interactive
 - non-interactive (vanilla)

Data communication

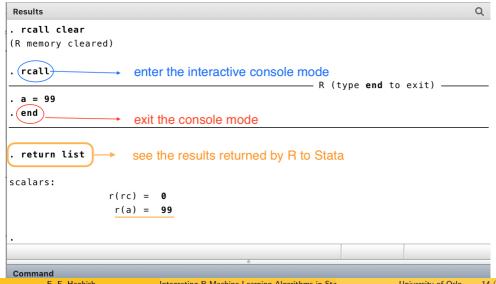
- rcall offers several functions for passing dataset, variables, matrices, and scalars to R
- datasets can also be loaded from R environment to Stata
- rcall returns matrices and scalars automatically from R to Stata

Function	Description	
st.scalar(name)	passes a scalar to R	
st.matrix(name)	passes a matrix to R	
st.var(varname)	passes a numeric or string variable to R	
st.data(filename)	passes Stata data to R. without filename, the currently loaded data is used.	
st.load(dataframe)	loads data from R dataframe to Stata	

Figure 2: rcall subcommands

Console mode

- Is useful for casual or exploratory work
- type rcall to enter the simulated R environment
- type end to exit the simulated environment



Console mode

```
. sysuse auto, clear
(1978 Automobile Data)
. rcall
                                           — R (type end to exit) ——
. df <- st.data()
. head(df)
          make price mpg rep78 headroom trunk weight length turn displacement
   AMC Concord 4099 22
                                  2.5
                                              2930
                                                     186
                                         11
     AMC Pacer 4749 17
                                  3.0
                                              3350
                                                     173
                                                                      258
    AMC Spirit 3799 22
                           NA
                               3.0
                                      12
                                              2640
                                                     168 35
                                                                      121
4 Buick Century 4816 20
                                  4.5 16
                                             3250
                                                     196 40
                                                                      196
5 Buick Electra 7827 15
                                  4.0
                                      20 4080
                                                     222 43
                                                                      350
6 Buick LeSabre 5788 18
                                              3670
                                                     218 43
                                                                      231
 gear ratio foreign
       3.58 Domestic
       2.53 Domestic
       3.08 Domestic
       2.93 Domestic
       2.41 Domestic
       2.73 Domestic
. make <- as.matrix(df\$price)
. end
. return list
scalars:
               r(rc) = 0
matrices:
              r(make): 74 x 1
```

Figure 4: example of working in console mode

Logging R code

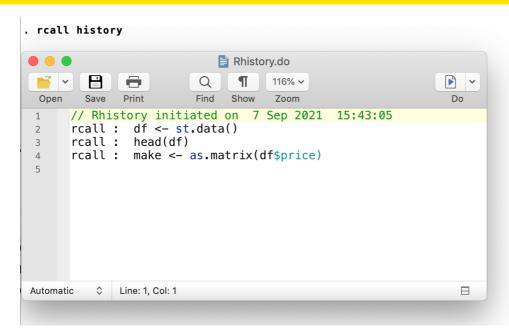


Figure 5: rcall history

Subcommands

• Commands for setting up and monitoring R within Stata

Subcommand	Description		
setpath	permanently defines the path to executable R on the machine		
clear	erases the R memory and history in the interactive mode		
script	executes an R script file and returns the results to Stata	Added in rcall 3.0	
warnings	shows the warnings returned from R		
describe	returns the R version and paths to R, RProfile, and Rhistory		
history	opens Rhistory.do in do-file editor which stores the history of the interactive R session		
site	opens rprofile.site in do-file editor which is used for customizing R when is called from Stata		

Script subcommand

- rcall can also source an R script file:
 - rcall script "filename.R" [, args() vanilla]
- the args() can be used to give instructions or define objects in R, prior to sourcing
- e.g. pass dataset, matrices, variables, scalars, and macros to R
- the script subcommand is the simplest way for running R within Stata programs
 - In this case, the vanila option is recommended

Example 1

```
rscriptexample.R ×

Source on Save 

This is a regular R script file
print(dim(df))
correlation = cor(df$price, df$mpg)
mat <- as.matrix(cbind(df$price, df$mpg)) # define a new matrix within R
```

Figure 6: rscriptexample.R file

```
clear
sysuse auto
rcall script: ./examples/rscriptexample.R , args(df<-st.data()) vanilla</pre>
```

Example 1

Figure 7: Example of running an R script within Stata

Part 2: Decision trees

Decision trees

- very popular ML classifiers, due to their simplicity
- Can be applied on most data types
- a tree-like structure to model the relationships among potential outcomes
- intuitive and human-readable, offering high transparency in decision making
- the model structure:
 - begins at a wide trunk (root node)
 - splits into narrower branches (decision nodes)
 - every split is a decision, creating branches
 - with the final decision, the model reaches leaf nodes or terminal nodes
- Here I focus on the C5.0 decision tree algorithm

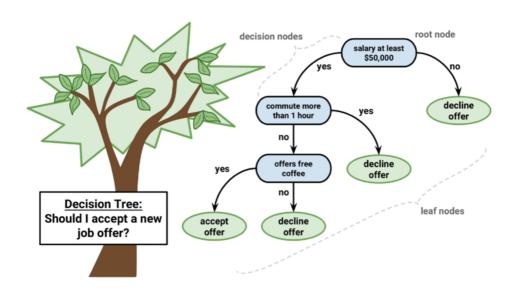


Figure 8: Decision tree example

Pros and cons

Pros

- general purpose classifier
- well on most problems
- offer automatic learning process
- can work with different types
- can handle missing data
- can work on different sample sizes
- highly interpretable

Cons

- become over-complex with complicated data structures
- biased toward splits on variables with higher levels
- prone to overfitting and underfitting

Part 3: Using rcall interactively

Using rcall from Stata do-file editor

- R code can be executed within Stata do-file editor
 - rcall [mode] [:] [R-command]
- in rcall 3.0, the mode argument can be
 - vanilla for non-interactive session
 - for interactive session, no mode is required
 - the *sync* mode is removed in rcall version 3
- When using rcall interactively, ALWAYS start a new R session
 - type: rcall clear to start a fresh session

Example 1

Loading credit.csv dataset from R to Stata

• I can load the dataset with rcall as follows

```
// load the data in a new R session and pass it to Stata
rcall clear
rcall: df<-read.csv("./examples/credit.csv", stringsAsFactor = TRUE)
rcall: st.load(df)
. table default</pre>
```

default		Freq.
1 2	•	700 300

- I could load the CSV data with Stata, without converting strings to factors:
 - import delimited "./examples/credit.csv"

Working with the C5 R package

```
// load the dataset for the analysis
      use credit, clear
      R clear
                                 // cleaning the R environment
      R: credit <- st.data() // pass the data to R
6
      R: class(credit\$default) //check that it is a factor
8
      // prepare the train and test datasetså
9
      R: set.seed(123);
                                                  111
10
        train sample <- sample(1000, 900);
                                                  111
11
        train <- credit[train sample.];</pre>
                                                  111
12
13
        test <- credit[-train sample. ]
14
15
      // load the library and create the model
16
      R: library(C50);
         model <- C5.0(train[-17], train\$default)</pre>
18
19
      R: model
20
21
22
23
```

Figure 9: Preparing the data for C5

Working with the C5 R package

```
. R: model
Call:
C5.0.default(x = train[-17], y = train$default)
Classification Tree
Number of samples: 900
Number of predictors: 20
Tree size: 42
Non-standard options: attempt to group attributes
```

Figure 10: Preparing the data for C5

Summarizing the training model

- . R: summary(model)
 - shows the structure of the decision trees
 - shows how much different variables are contributed to the model
 - confusion matrix of the training dataset

Evaluation on training data (900 cases):

Predicting the test dataset

```
47
48
R: prediction <- predict(model, test)
49
R: prediction
```

Figure 12: Predicting the test dataset

```
. R: prediction
  [1] no
           no
                no
                    ves no
                             ves no
                                       ves no
                                                no
                                                     no
                                                         no
                                                              no
                                                                  ves no
                                                                            no
                                                                                 no
                                                                                     no
 [19] no
           no
                no
                    no
                         no
                              no
                                  no
                                       no
                                           no
                                                no
                                                     no
                                                              yes no
                                                                                yes no
                                                         no
                                                                       no
                                                                            no
 [37] yes no
                    yes no
                no
                             yes no
                                       no
                                           no
                                                no
                                                     yes no
                                                              no
                                                                   no
                                                                       no
                                                                            no
                                                                                 no
                                                                                     no
 [55] no
           no
                         ves no
                                  ves no
                                                                  yes yes no
                no
                    no
                                           no
                                                no
                                                     no
                                                         no
                                                              no
                                                                                no
                                                                                     ves
 [73] no
           no
                no
                         no
                             ves no
                                      ves no
                                                no
                                                         no
                                                              ves ves ves no
                                                                                     no
                    no
                                                     no
                                                                                no
 [91] no
           no
                no
                    yes no
                              no
                                  yes no
                                           no
                                                yes
Levels: no yes
```

Figure 13: Predicted variable

Producing the confusion matrix

```
R: prediction <- predict(model, test)
R: prediction
R: table(test\$default, prediction, ///
dnn = c("actual default", "predicted default"))
```

Figure 14: Predicting the test dataset

```
predicted default actual default no yes

no 55 10

yes 22 13
```

Using rcall from do-file editor is similar to console mode

```
Results
. R
                                                   — R (type end to exit) —
. prediction
                 ves no ves no
                                  no
                                      no
Levels: no ves
. ls()
[1] "adj.names"
                                                 "prediction" "rc"
                "credit"
                                  "model"
[6] "stata.output" "test"
                                                 "train sample"
                                  "train"
. end
. return list
scalars:
                r(rc) = 0
macros:
      r(train sample): "415 463 179 526 195 938 818 118 299 229 244 14 374 665 602 603 768 709 91 953 348 649 355 840.."
```

Figure 15: Accessing R session from rcall console

Return a particular matrix or table to Stata

```
. R: confusion <- table(test\$default, prediction,
    dnn = c("actual default", "predicted default"))
. R: class(confusion)
[1] "table"
. R: confusion <- as.matrix(unclass(confusion), dnn = NULL)
. // the matrix will be returned to Stata
. R: confusion
             predicted default
actual default no ves
          no 55 10
          yes 22 13
. return list
scalars:
                r(rc) = 0
macros:
      r(train sample): "415 463 179 526 195 938 818 118 299 229 244 14 374 665 602 603 768 709 91 953 348 649 355 840.."
matrices:
         r(confusion): 2 x 2
```

Figure 16: Convert the class of object to Matrix to return it to Stata

end of do-file

. matrix list r(confusion)

```
r(confusion)[2,2]
no yes
no 55 10
yes 22 13
```

Figure 17: Access the returned matrix in Stata

Break a complex R object to a number of simple objects

- Complex objects can be thought of lists
 - might include datasets
 - matrices
 - scalars
 - arrays . . .
- You can unclass or slice a complex object into simple objects
- Simple objects must be recognized by Stata
 - numeric matrices
 - scalars
 - datasets
- Such objects will be returned by rcall automatically
- If you want to avoid returning an object, just remove it in the R code!

Break a complex R object to a number of simple objects

```
. R
                                                 — R (type end to exit) —
. class(model)
[1] "C5.0"
. str(model)
List of 16
$ names
              : chr "| Generated using R version 4.1.0 (2021-05-18)\n| on Thu Sep 09 10:02:16 2021\noutcome.\n\noutcome: n
> o.ves.\nch"| truncated
              : chr ""
$ cost
$ costMatrix : NULL
 $ caseWeights : logi FALSE
 $ control
              :List of 11
  ..$ subset
                   : logi TRUE
  .. $ bands
                  : num 0
  ..$ winnow
                   : logi FALSE
  .. $ noGlobalPruning: logi FALSE
  ..$ CF
                  : num 0.25
  ..$ minCases
                   : num 2
  ..$ fuzzvThreshold : logi FALSE
  ..$ sample
                   : num 0
  ..$ earlyStopping : logi TRUE
  .. $ label
                   : chr "outcome"
  ..$ seed
                    : int 1098
 $ trials
             : Named num [1:2] 1 1
  ..- attr(*, "names")= chr [1:2] "Requested" "Actual"
 $ rbm
              : logi FALSE
 $ boostResults: NULL
 $ size
             : int 42
 $ dims
            : int [1:2] 900 20
$ call
            : language C5.0.default(x = train[-17], y = train$default)
$ levels
              : chr [1:2] "no" "yes"
              : chr "\nC5.0 [Release 2.07 GPL Edition] \tThu Sep 9 10:02:16 2021\n-----\n\nCla
$ output
> ss specifi"| truncated
$ tree
              : chr "id=\"See5/C5.0 2.07 GPL Edition 2021-09-09\"\nentries=\"1\"\ntype=\"3\" class=\"no\" freq=\"635,265\"
> att=\"che"| __truncated__
$ predictors : chr [1:20] "checking balance" "months loan duration" "credit history" "purpose" ...
$ rules
- attr(*, "class")= chr "C5.0"
```

Figure 18: Viewing the model object

Better, faster, and cleaner workflow?

```
1 # credit object must be defined before execution
   2 - #
  3
      credit$default <- as.factor(credit$default)</pre>
   4
      # set seed and define the train and test datasets
   6
     set.seed(123)
     train_sample <- sample(1000, 900)</pre>
🛕 8 train <- credit[train_sample, ]
<u> 9</u>
     test <- credit[-train_sample. ]
 10
 11
      library(C50)
 12
      model <- C5.0(train[-17], train$default)
 13
 14
      prediction <- predict(model, test)</pre>
 15
     table(test$default, prediction,
            dnn = c("actual default", "predicted default"))
 16
 17
     // load the dataset for the analysis
     use credit, clear
     R clear
                                   // cleaning the R environment
3
     R script "./examples/decisiontree.R", args(credit<-st.data())</pre>
     return list
5
```

Part 4: using rcall for writing Stata packages

Stata programming with rcall

- rcall allows embedding R code inside Stata programs
- It also provides a strict procedures for executing the computation
 - checking for required dependencies (R version, versions of R packages)
 - making sure the analysis is reproducible, by starting a new R environment
 - providing tools for checking required Stata dependencies and rcall version
- Programming with rcall is best practiced if Stata syntax is adopted

Example Stata programs utilizing rcall

- examples in the manuscript: Seamless interactive language interfacing between R and Stata
- example packages written by the community
 - type github search rcall, all in(all)

github search rcall, all in(all)

sults			
rcall	haghish	Install 1968k	Seamless interactive R in Stata. rcall allows communicating data sets, matrices, variables, and scalars between Stata and R conveniently
			homepage http://www.haghish.com/packa~p updated on 2021-09-07
			Fork:22 Star:64 Lang:Stata (dependency)
did	NickCH-K	Install	
		452k	Callaway and Santannas R did package
			updated on 2021-08-19 Fork:11 Star:26 Lang:Stata
			Fork:11 Star:26 Lang:Stata
stata-rcallst~t	luispfons~a	Install 27k	Call Rs stringdist package from Stata using
		2/K	updated on 2020-01-15
			Fork:2 Star:1 Lang:Stata (dependency)
			,
importsav	jh-min		Program to convert SPSS file to Stata
		51k	(requires R)
			updated on 2020-07-27
			Fork:0 Star:1 Lang:Stata
stata-rcallco∼e	luispfons~a	Install	Call Rs countrycode package from Stata using
		49k	rcall
			updated on 2021-03-10
			Fork:0 Star:0 Lang:Stata (dependency)
cquadr	fravale	Install	Run the cquad R package in Stata by rcall
		253k	updated on 2020-12-02
			Fork:0 Star:0 Lang:Stata
rcall	kapustinmax	Install	No description, website, or topics provided.
		43k	updated on 2020-04-04
			Fork:0 Star:0 Lang:Stata (dependency)
ehcvm−tri−aut~e	arthur-shaw		Trie automatiquement les entretiens de
			lEHCVM en trois tas : à rejeter, à
			regarder de plus près, à approuver
			updated on 2019-06-13
			Fork:1 Star:1 Lang:Stata
Should-We-Tal∼r	edwardgol~g		No description, website, or topics provided.
			updated on 2019-02-06

Figure 19: Stata packages based on rcall

Example 1: Loading data from CSV file

```
// Don't use this program at home! This is an example for loading data
             from R to Stata
Open
 5
    program define rdata
        version 14
 6
 7
        syntax using/ , [stringsasfactor]
        confirm file `"`using'"'
 8
 9
10
        // should strings be converted as factors?
11
        if "`stringsasfactor'" != "" local strfactor ". stringsAsFactors=TRUE"
12
        // load the data in a new R session and pass it to Stata
        rcall vanilla: df<-read.csv("`macval(using)'"`strfactor'); st.load(df)
14
      end
15
16
```

Figure 20: example program for loading CSV files in Stata

```
//import delimited "credit.csv", clear
rdata using "credit.csv", stringsasfactor
```

Is R installed? What R version is needed?

```
// Don't use this program at home! This is an example for loading data
      // from R to Stata
3
4
    □ program define rdata
5
       version 14
6
        syntax using/ , [stringsasfactor]
7
        confirm file `"`using'"'
8
9
        //is R recognized by rcall?
10
       //what is the minimum required R version
        rcall check . rversion(4.1)
13
        // should strings be converted as factors?
14
        if "`stringsasfactor'" != "" local strfactor ", stringsAsFactors=TRUE"
        // load the data in a new R session and pass it to Stata
        rcall vanilla: df<-read.csv("`macval(using)'"`strfactor'): st.load(df)
18
      end
19
20
```

Figure 21: example program for loading CSV files in Stata

What if error occurs?

```
// Don't use this program at home! This is an example for loading data
             from R to Stata
 3
    □ program define rdata
 5
        version 14
        syntax using/ , [stringsasfactor]
 7
        confirm file `"`using'"'
 8
 9
        //is R recognized by rcall?
10
        //what is the minimum required R version
11
        rcall check . rversion(4.1)
12
13
        // should strings be converted as factors?
14
        if "`stringsasfactor'" != "" local strfactor ", stringsAsFactors=TRUE"
16
17
        // load the data in a new R session and pass it to Stata
        rcall vanilla: df<-read.csv("`macval(using)'"`strfactor'); st.load(df)</pre>
18
19
        // in case of error, the program will stop and R's or Stata's error is returned
20
        // otherwise, r(rc) = 0 is returned
       if r(rc)' = 0
22
          di as txt "(write something here...)"
24
25
      end
26
27
```

Figure 22: example program for loading CSV files in Stata

Package versions & returning objects to Stata?

- you can specify a particular package version or a minimum version for dependencies
- check the version of the dependencies using packageVersion("pkgname") function

```
. R: packageVersion("C50")
[1] '0.1.5'
```

- The rcall_check command can examine the required package dependencies as well
- rcall automatically returns objects from R to Stata function
 - include the return add command to pass the objects to the mother enviornment

```
program define c5, rclass
version 14
syntax [anything]

//make sure R is accessible to rcall
//make sure R is at least version 4.1.0
//make sure rcall is at least version 3.0.3
//make sure C50 is at least version 0.1.5
rcall_check C50>=0.1.5 , r(4.1.0) rcall(3.0.3)
rcall vanilla: hw = "Hello World"
return add // will pass the objects returned by rcall to the mother environment
end
```

. return list

scalars:

$$r(rc) = 0$$

macros:

r(hw): "Hello World"

Programmers can get benefit of both Stata and R syntax

Tips

- Implement Stata syntax in your program carefully
- Consider writing an R functions as well
- simplifies passing arguments between Stata and R

```
// summary program
        _____
     // Using the "summary" function in R to summarize data in Stata
   □ program summary, byable(recall)
       version 12
       syntax varlist [if] [in]
       marksample touse
10
       rcall_check , rversion(3.0) rcall(2.5.0) //required rcall version and R version
14
       preserve
       quietly keep if `touse'
15
16
       quietly keep `varlist'
       rcall vanilla: sapply(st.data(), summary)
18
       restore
19
    end
```

. by foreign: summary price mpg if price < 4500

```
-> foreign = Domestic
          price
                  mpg
Min.
        3291.00 18.00
1st Qu. 3923.50 19.00
Median 4090.50 22.00
Mean
     4049.15 23.15
3rd Ou. 4243.50 25.25
Max.
        4482.00 34.00
-> foreign = Foreign
          price
                  mpq
Min.
       3748.00 21.00
1st Ou. 3822.25 26.50
Median 3945.00 29.00
```

Figure 23: Example program to summarize variables with Stata syntax

Mean

Max.

4038.50 28.50 3rd Ou. 4220.75 30.75

4499.00 35.00

Example of programming with R graphical packages

```
// Using the gplot R function in Stata
   program rplot
       version 14
       syntax varlist [, filename(name) colour(name) shape(name) format(name)]
       // check for the required packages and versions
10
       rcall check qqplot2>=2.1.0 , r(3.1.0) rcall(2.5.0)
       // Checking the variables
       tokenize `varlist'
       if !missing("`3'") {
         di as err "maximum of 2 variables (v & x) are allowed"
18
20
       if !missing("`2'") {
         local x "\2'"
         local y "'1'"
24
       else {
         local x "`1'"
         local y NULL
28
29
       // Processing the options' syntax
31
       if !missing("`colour'") {
33
         confirm variable `colour'
                                               // is it a variable?
34
         local colour ", colour = `colour'"
35
       if !missing("`shape'") local shape ", shape = `shape'"
36
       if missing("`filename'") local filename Rplot
       if missing("`format'") local format pdf
38
30
       rcall vanilla : `format'("`filename'.`format'"); library(ggplot2);
40
             gplot(data=st.data(), x = 2', v = 1' `colour' `shape')
41
42
       di as txt "({browse Rplot.`format'} was produced)"
43
44
    end
45
```

Figure 24: A Stata program that utilizes ggplot2 package

. rplot price mpg , filename(graph) colour(foreign) shape(foreign) format(png) $_\sim$

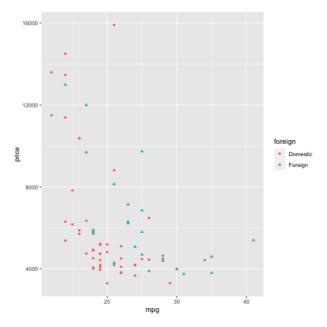


Figure 25: Example output generated by ggplot2