

R Short Course: Day 5

Using R in the classroom
Programming in R

Programming in R

I. Data types

II. operators

III. simple functions

IV. Writing functions

Data structures

- I. elements: logical, integer, real, character, factor
- II. vectors: ordered sets of elements of one type
- III. matrices: ordered sets of vectors (all of one type)
- IV. data.frames: ordered sets of vectors, may be different types
- V. lists: ordered set of anything

Operators

I. arithmetical

1. $+$, $-$, $*$, $/$, $^$, $\% \%$

2. $a + b$, $a - b$, $a * b$, a / b , $a ^ b$, $a \% \% b$

II. Logical

A. $==$, $!$, $!=$, $>$, $<$, $>=$, $<=$

III. Matrix

A. $\% * \%$ is matrix multiplication

B. $\% o \%$ is outer product

example operations

```
> a <- 2
```

```
> b <- 3
```

```
> v <- 5:10
```

```
> w <- 6:7
```

```
> v
```

```
[1] 5 6 7 8 9 10
```

```
> w
```

```
[1] 6 7
```

```
> v ^ a
```

```
[1] 25 36 49 64 81 100
```

```
> w* b
```

```
[1] 18 21
```

```
> w * v
```

```
[1] 30 42 42 56 54 70
```

Matrix operations

```
> v
```

```
[1] 5 6 7 8 9 10
```

```
> t(v)
```

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

```
> t(v)%*% v
```

```
      [,1]  
[1,] 355
```

```
> v %*% t(v)
```

```
      [,1] [,2] [,3] [,4] [,5] [,6]  
[1,] 25   30   35   40   45   50  
[2,] 30   36   42   48   54   60  
[3,] 35   42   49   56   63   70  
[4,] 40   48   56   64   72   80  
[5,] 45   54   63   72   81   90  
[6,] 50   60   70   80   90  100
```

Additional matrix operators

outer product

```
> v
[1] 5 6 7 8 9 10
> w
[1] 6 7
> v %o% w
      [,1] [,2]
[1,] 30 35
[2,] 36 42
[3,] 42 49
[4,] 48 56
[5,] 54 63
[6,] 60 70
```

matrix “addition” (psych)

```
> x <- seq(4,8,2)
> x
[1] 4 6 8
> x %+% t(x)
      [,1] [,2] [,3]
[1,] 8 10 12
[2,] 10 12 14
[3,] 12 14 16
```

Review of Matrix Algebra

I. scalars, vectors, and matrices

A.scalars: simple numbers

B.vectors: ordered sets of numbers

1. $V1 = \{1\ 2\ 3\ 4\ 5\ 6\ 7\ 8\ 9\ 10\}$

2. $V2 = \{11\ 12\ 13\ 14\ 15\ 16\ 17\ 18\ 19\ 20\}$

3. $V2[3] = 13$

C.Matrices (vectors of vectors)

See personality-project.org/r/sem.appendix.1.pdf

Matrices

$${}_nX_m = \left\{ \begin{array}{cccc} X_{11} & X_{12} & \dots & X_{1m} \\ X_{21} & X_{22} & \dots & X_{2m} \\ \dots & \dots & \dots & \dots \\ X_{n1} & X_{n2} & \dots & X_{nm} \end{array} \right\}$$

| | R | | |
|----|------|------|------|
| | x1 | x2 | x3 |
| x1 | 1.00 | 0.56 | 0.48 |
| x2 | 0.56 | 1.00 | 0.42 |
| x3 | 0.48 | 0.42 | 1.00 |

| | Xij | | | |
|-----|-----|----|----|----|
| | V1 | V2 | V3 | V4 |
| S1 | 9 | 4 | 9 | 7 |
| S2 | 9 | 7 | 1 | 8 |
| S3 | 2 | 9 | 9 | 3 |
| S4 | 8 | 2 | 9 | 6 |
| S5 | 6 | 4 | 0 | 0 |
| S6 | 5 | 9 | 5 | 8 |
| S7 | 7 | 9 | 3 | 0 |
| S8 | 1 | 1 | 9 | 2 |
| S9 | 6 | 4 | 4 | 9 |
| S10 | 7 | 5 | 8 | 6 |

Vector operations

I. addition

A. $V3 \leftarrow V1 + V2$

B. $V3 = \{12\ 14\ 16\ 18\ 20\ 22\ 24\ 26\ 28\ 30\}$

II. multiplication

A. element by element

1. $V1 * V2 = 11\ 24\ 39\ 56\ 75\ 96\ 119\ 144\ 171\ 200$

B. inner product of vector (Sums of products)

C. outer product of vectors (matrix of products)

Inner and outer products

$$\textit{inner.product} = \sum_{i=1}^N V1_i * V2_i$$

$${}_n X_1 *_1 Y_m = {}_n (XY)_m$$

Outer product (graphically)

```
> V1
```

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

```
> V2
```

```
[1] 1 2 3 4
```

```
> outer.prod <- V1 %*% t(V2)
```

```
> outer.prod
```

| | [,1] | [,2] | [,3] | [,4] |
|-------|------|------|------|------|
| [1,] | 1 | 2 | 3 | 4 |
| [2,] | 2 | 4 | 6 | 8 |
| [3,] | 3 | 6 | 9 | 12 |
| [4,] | 4 | 8 | 12 | 16 |
| [5,] | 5 | 10 | 15 | 20 |
| [6,] | 6 | 12 | 18 | 24 |
| [7,] | 7 | 14 | 21 | 28 |
| [8,] | 8 | 16 | 24 | 32 |
| [9,] | 9 | 18 | 27 | 36 |
| [10,] | 10 | 20 | 30 | 40 |

Matrix Operations

I. Addition/Subtraction

A. (element by element)

B. must be of same dimensions

II. Multiplication

$A_{m \times n} X_{n \times p} = m \times p$ where the elements of XY , x_{ij} are the sums of the products of the elements of the i th row and j th column

B. $XY \neq YX$

Matrix multiplication

$${}_m X_n \quad {}_n Y_p = {}_m X Y_p$$

$$xy_{ij} = \sum_{k=1}^N x_{ik} * y_{jk}.$$

Matrix multiplication for data

```

                                one
      1 1 1 1 1 1 1 1 1 1
one %*% Xij=
  V1 V2 V3 V4
[1,] 60 54 57 49

X.means <- one %*% Xij/n
  V1 V2 V3 V4
[1,] 6 5.4 5.7 4.9

```

| | Xij | | | |
|-----|-----|----|----|----|
| | V1 | V2 | V3 | V4 |
| S1 | 9 | 4 | 9 | 7 |
| S2 | 9 | 7 | 1 | 8 |
| S3 | 2 | 9 | 9 | 3 |
| S4 | 8 | 2 | 9 | 6 |
| S5 | 6 | 4 | 0 | 0 |
| S6 | 5 | 9 | 5 | 8 |
| S7 | 7 | 9 | 3 | 0 |
| S8 | 1 | 1 | 9 | 2 |
| S9 | 6 | 4 | 4 | 9 |
| S10 | 7 | 5 | 8 | 6 |

Deviation scores as matrix differences

```
X.diff <- Xij - one %*% X.means
```

| | V1 | V2 | V3 | V4 |
|-----|----|------|------|------|
| S1 | 3 | -1.4 | 3.3 | 2.1 |
| S2 | 3 | 1.6 | -4.7 | 3.1 |
| S3 | -4 | 3.6 | 3.3 | -1.9 |
| S4 | 2 | -3.4 | 3.3 | 1.1 |
| S5 | 0 | -1.4 | -5.7 | -4.9 |
| S6 | -1 | 3.6 | -0.7 | 3.1 |
| S7 | 1 | 3.6 | -2.7 | -4.9 |
| S8 | -5 | -4.4 | 3.3 | -2.9 |
| S9 | 0 | -1.4 | -1.7 | 4.1 |
| S10 | 1 | -0.4 | 2.3 | 1.1 |

Covariance as matrix product

```
X.cov <- t(X.diff) %*% X.diff/(n - 1)
```

```
X.cov
```

| | V1 | V2 | V3 | V4 |
|----|-------|-------|-------|-------|
| V1 | 7.33 | 0.11 | -3.00 | 3.67 |
| V2 | 0.11 | 8.71 | -3.20 | -0.18 |
| V3 | -3.00 | -3.20 | 12.68 | 1.63 |
| V4 | 3.67 | -0.18 | 1.63 | 11.43 |

```
diag(X.cov)
```

| | V1 | V2 | V3 | V4 |
|--|------|------|-------|-------|
| | 7.33 | 8.71 | 12.68 | 11.43 |

Correlation = standardized covariance

| | V1 | V2 | V3 | V4 |
|----|------|------|------|-----|
| V1 | 0.37 | 0.00 | 0.00 | 0.0 |
| V2 | 0.00 | 0.34 | 0.00 | 0.0 |
| V3 | 0.00 | 0.00 | 0.28 | 0.0 |
| V4 | 0.00 | 0.00 | 0.00 | 0.3 |

```
sdi <-  
diag(1/sqrt(diag(X.cov)))
```

| | V1 | V2 | V3 | V4 |
|----|-------|-------|-------|-------|
| V1 | 1.00 | 0.01 | -0.31 | 0.40 |
| V2 | 0.01 | 1.00 | -0.30 | -0.02 |
| V3 | -0.31 | -0.30 | 1.00 | 0.14 |
| V4 | 0.40 | -0.02 | 0.14 | 1.00 |

```
X.cor <-  
sdi %*% X.cov %*% sdi
```

The identity matrix

```
I <- diag(1,nrow=4)
```

| | [,1] | [,2] | [,3] | [,4] |
|------|------|------|------|------|
| [1,] | 1 | 0 | 0 | 0 |
| [2,] | 0 | 1 | 0 | 0 |
| [3,] | 0 | 0 | 1 | 0 |
| [4,] | 0 | 0 | 0 | 1 |

Matrix Inverse

$$X'X^{-1} = X^{-1}X = I$$

| | V1 | V2 | V3 | V4 |
|----|-------|-------|-------|-------|
| V1 | 1.00 | 0.01 | -0.31 | 0.40 |
| V2 | 0.01 | 1.00 | -0.30 | -0.02 |
| V3 | -0.31 | -0.30 | 1.00 | 0.14 |
| V4 | 0.40 | -0.02 | 0.14 | 1.00 |

X.cor

| | V1 | V2 | V3 | V4 |
|----|-------|-------|-------|-------|
| V1 | 1.44 | 0.15 | 0.58 | -0.65 |
| V2 | 0.15 | 1.12 | 0.40 | -0.09 |
| V3 | 0.58 | 0.40 | 1.36 | -0.41 |
| V4 | -0.65 | -0.09 | -0.41 | 1.32 |

X.cor⁻¹

$$X^{-1}X = XX^{-1} = I$$

`X.inv %*% X.cor`

| | V1 | V2 | V3 | V4 |
|----|----|----|----|----|
| V1 | 1 | 0 | 0 | 0 |
| V2 | 0 | 1 | 0 | 0 |
| V3 | 0 | 0 | 1 | 0 |
| V4 | 0 | 0 | 0 | 1 |

`X.cor %*% X.inv`

| | V1 | V2 | V3 | V4 |
|----|----|----|----|----|
| V1 | 1 | 0 | 0 | 0 |
| V2 | 0 | 1 | 0 | 0 |
| V3 | 0 | 0 | 1 | 0 |
| V4 | 0 | 0 | 0 | 1 |

Matrix algebra is your friend

Functions

I. Operate on an object and provide a new object

II. e.g., `f <- function(x) {x * 2}`

Simple functions

```
> f <- function(x) {x * 2}
> f(43)
[1] 86
> x
[1] 4 6 8
> f(x)
[1] 8 12 16
> f( v %O% w)
      [,1] [,2]
[1,]    60    70
[2,]    72    84
[3,]    84    98
[4,]    96   112
[5,]   108   126
[6,]   120   140
```


a subset of useful functions

- I. `is.na()`, `is.null()`, `is.vector()`, `is.matrix()`,
`is.list()`
- II. `sum()`, `rowSums()`, `colSums()`, `mean(x)`,
`rowMeans()`, `colMeans()`, `max`, `min`, `median`
(these work on the entire matrix)
- III. `var`, `cov`, `cor`, `sd` (these work on the columns
of the matrix/data.frame)
- IV. `help.start()` brings up a web page of manuals

More useful functions

I. `rep(x,n)` (repeats the value x n times)

II. `c(x,y)` (combines x with y)

III. `cbind(x,y)` combines column wise

IV. `rbind(x,y)` combines rowwise

V. `seq(a,b,c)` sequence from a to b stepping
by c

sums on matrices and data.frames

```
> z <- f( v %O% w)
> z
```

```
      [,1] [,2]
[1,]    60    70
[2,]    72    84
[3,]    84    98
[4,]    96   112
[5,]   108   126
[6,]   120   140
```

```
> sum(z)
[1] 1170
> min(z)
[1] 60
> max(z)
[1] 140
> median(z)
[1] 97
```

```
> rowSums(z)
[1] 130 156 182 208 234 260
> colSums(z)
[1] 540 630
> mean(z)
[1] 97.5
> rowMeans(z)
[1] 65 78 91 104 117 130
```

Basic stats functions, part 2

```
> var(z)
      [,1] [,2]
[1,]  504  588
[2,]  588  686
> cov(z)
      [,1] [,2]
[1,]  504  588
[2,]  588  686
> cor(z)
      [,1] [,2]
[1,]     1     1
[2,]     1     1
> sd(z)
[1] 22.44994 26.19160
> z
      [,1] [,2]
[1,]    60    70
[2,]    72    84
[3,]    84    98
[4,]    96   112
[5,]   108   126
[6,]   120   140
```

?cor

```
var(x, y = NULL, na.rm = FALSE, use)
```

```
cov(x, y = NULL, use = "everything",  
    method = c("pearson", "kendall",  
"spearman"))
```

```
cor(x, y = NULL, use = "everything",  
    method = c("pearson", "kendall",  
"spearman"))
```

```
cov2cor(V)
```

More on cor

x

a numeric vector, matrix or data frame.

y

NULL (default) or a vector, matrix or data frame with compatible dimensions to x. The default is equivalent to $y = x$ (but more efficient).

na.rm

logical. Should missing values be removed?

use

an optional character string giving a method for computing covariances in the presence of missing values. This must be (an abbreviation of) one of the strings "everything", "all.obs", "complete.obs", "na.or.complete", or "pairwise.complete.obs".

method

a character string indicating which correlation coefficient (or covariance) is to be computed. One of "pearson" (default), "kendall", or "spearman", can be abbreviated.

V

symmetric numeric matrix, usually positive definite such as a covariance matrix.

row and col as functions

```
> r <- .8  
> R <- diag(1,8)  
> R
```

| | [,1] | [,2] | [,3] | [,4] | [,5] | [,6] | [,7] | [,8] |
|------|------|------|------|------|------|------|------|------|
| [1,] | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| [2,] | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| [3,] | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| [4,] | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 |
| [5,] | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| [6,] | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| [7,] | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| [8,] | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 |

```
> R <- r^(abs(row(R))-col(R))  
> round(R,2)
```

| | [,1] | [,2] | [,3] | [,4] | [,5] | [,6] | [,7] | [,8] |
|------|------|------|------|------|------|------|------|------|
| [1,] | 1.00 | 0.80 | 0.64 | 0.51 | 0.41 | 0.33 | 0.26 | 0.21 |
| [2,] | 0.80 | 1.00 | 0.80 | 0.64 | 0.51 | 0.41 | 0.33 | 0.26 |
| [3,] | 0.64 | 0.80 | 1.00 | 0.80 | 0.64 | 0.51 | 0.41 | 0.33 |
| [4,] | 0.51 | 0.64 | 0.80 | 1.00 | 0.80 | 0.64 | 0.51 | 0.41 |
| [5,] | 0.41 | 0.51 | 0.64 | 0.80 | 1.00 | 0.80 | 0.64 | 0.51 |
| [6,] | 0.33 | 0.41 | 0.51 | 0.64 | 0.80 | 1.00 | 0.80 | 0.64 |
| [7,] | 0.26 | 0.33 | 0.41 | 0.51 | 0.64 | 0.80 | 1.00 | 0.80 |
| [8,] | 0.21 | 0.26 | 0.33 | 0.41 | 0.51 | 0.64 | 0.80 | 1.00 |

Yet more stats functions

I. `sample(n, N, replace=TRUE)`

II. `eigen(X)` (eigen value decomposition of X)

III. `solve(X)` (inverse of X)

IV. `solve(X,Y)` Regression of Y on X

Creating a matrix

```
> x <- matrix(sample(10,50,replace=TRUE),ncol=5)
> x
```

| | [,1] | [,2] | [,3] | [,4] | [,5] |
|-------|------|------|------|------|------|
| [1,] | 10 | 3 | 4 | 4 | 6 |
| [2,] | 3 | 10 | 8 | 8 | 9 |
| [3,] | 1 | 6 | 5 | 8 | 5 |
| [4,] | 9 | 1 | 3 | 5 | 3 |
| [5,] | 6 | 8 | 3 | 5 | 1 |
| [6,] | 8 | 6 | 10 | 1 | 10 |
| [7,] | 10 | 5 | 10 | 2 | 1 |
| [8,] | 9 | 3 | 2 | 2 | 9 |
| [9,] | 6 | 10 | 2 | 9 | 4 |
| [10,] | 1 | 8 | 8 | 2 | 6 |

standardize it

```
> z <- scale(x)
```

```
> z
```

| | [,1] | [,2] | [,3] | [,4] | [,5] |
|-------|-------------|------------|------------|------------|------------|
| [1,] | 1.04838349 | -0.9819805 | -0.4678877 | -0.2059329 | 0.1852621 |
| [2,] | -0.93504473 | 1.3093073 | 0.7798129 | 1.1669533 | 1.1115724 |
| [3,] | -1.50173851 | 0.0000000 | -0.1559626 | 1.1669533 | -0.1235080 |
| ... | | | | | |
| [9,] | -0.08500407 | 1.3093073 | -1.0917380 | 1.5101749 | -0.4322782 |
| [10,] | -1.50173851 | 0.6546537 | 0.7798129 | -0.8923761 | 0.1852621 |

```
attr(,"scaled:center")
[1] 6.3 6.0 5.5 4.6 5.4
attr(,"scaled:scale")
[1] 3.529243 3.055050 3.205897 2.913570 3.238655
```

Just center it

```
> c <- scale(x,scale=FALSE)
```

```
> c
```

| | [,1] | [,2] | [,3] | [,4] | [,5] |
|-------|------|------|------|------|------|
| [1,] | 3.7 | -3 | -1.5 | -0.6 | 0.6 |
| [2,] | -3.3 | 4 | 2.5 | 3.4 | 3.6 |
| [3,] | -5.3 | 0 | -0.5 | 3.4 | -0.4 |
| [4,] | 2.7 | -5 | -2.5 | 0.4 | -2.4 |
| [5,] | -0.3 | 2 | -2.5 | 0.4 | -4.4 |
| [6,] | 1.7 | 0 | 4.5 | -3.6 | 4.6 |
| [7,] | 3.7 | -1 | 4.5 | -2.6 | -4.4 |
| [8,] | 2.7 | -3 | -3.5 | -2.6 | 3.6 |
| [9,] | -0.3 | 4 | -3.5 | 4.4 | -1.4 |
| [10,] | -5.3 | 2 | 2.5 | -2.6 | 0.6 |

```
attr(,"scaled:center")  
[1] 6.3 6.0 5.5 4.6 5.4
```

Find the covariance and inverse

```
> c <- cov(x)
> round(c,2)
      [,1] [,2] [,3] [,4] [,5]
[1,] 12.46 -6.89 -1.61 -4.53 -1.58
[2,] -6.89  9.33  2.11  4.11  0.56
[3,] -1.61  2.11 10.28 -3.89  2.22
[4,] -4.53  4.11 -3.89  8.49 -1.60
[5,] -1.58  0.56  2.22 -1.60 10.49
```

```
> round(solve(c),2)
      [,1] [,2] [,3] [,4] [,5]
[1,] 0.15  0.08  0.02  0.06  0.02
[2,] 0.08  0.23 -0.07 -0.10  0.00
[3,] 0.02 -0.07  0.16  0.12 -0.01
[4,] 0.06 -0.10  0.12  0.26  0.03
[5,] 0.02  0.00 -0.01  0.03  0.10
```

Flow control

I. if(condition) {then do this} else {do this}

II. for (condition) do {expression}

A. for (i in 1:n} do {x <- x + 1}

III. while (condition) {expression}

conditionals

I. (a & b) vs. (a && b)

II. (a | b) vs. (a || b)

```
a <- 1
> if (a & b) {print ("hello")} else {print("goodby")}
Error: object 'b' not found
> if (a && b ) {print ("hello")} else {print("goodby")}
[1] "goodby"
> if (a | b) {print ("hello")} else {print("goodby")}
Error: object 'b' not found

> if (a || b) {print ("hello")} else {print("goodby")}
Error: object 'b' not found
> a <- 1
> if (a || b) {print ("hello")} else {print("goodby")}
[1] "hello"
>
```

simple control

```
> a <- 1
> b <- 2
> c <- 3
> k <- 10
> x <- 1
> if(x == a) {print("x is the same as a and has
value",x)} else {print ("x is not equal to a")}

> x <- 3
> if(x == a) {print("x is the same as a and has
value",x)} else {print ("x is not equal to a")}
[1] "x is not equal to a"
>
```

Make that a function

```
> f1 <- function(x,y) {if(x == y)
{print("x is the same as y and has
value",x)} else {print ("x is not equal
to y")}}
> f1(3,4)
[1] "x is not equal to y"
> f1(5,5)
[1] "x is the same as y and has value"
```

Simple functions:part 2

- I. Find the squared multiple correlation of a variable with all the other variables in a matrix.
- II. The R^2 is 1- the residual variance

The essence of the function

```
SMC <- function(R) {  
  R.inv <- solve(R)  
  SMC <- 1 - 1/diag(R.inv)}
```

```
> S <- cor(attitude)  
> SMC(S)          #does not show anything
```

```
> round(SMC(S),2) #but this does
```

| | rating | complaints | privileges | learning | raises |
|----------|--------|------------|------------|----------|--------|
| critical | | advance | | | |
| | 0.73 | 0.77 | 0.38 | 0.62 | 0.68 |
| 0.19 | | 0.52 | | | |

Add a return

```
SMC <- function(R) {  
  R.inv <- solve(R)  
  SMC <- 1 - 1/diag(R.inv)  
  return(SMC)}
```

```
> SMC(S)
```

| | rating | complaints | privileges | learning | raises |
|----------|-----------|------------|------------|-----------|-----------|
| critical | | advance | | | |
| | 0.7326020 | 0.7700868 | 0.3831176 | 0.6194561 | 0.6770498 |
| | 0.1881465 | 0.5186447 | | | |

Allow it to find R

```
SMC <- function(R) {  
  if(dim(R)[1] != dim(R)[2]) {R <- cor(R)}  
  R.inv <- solve(R)  
  SMC <- 1 - 1/diag(R.inv)  
  return(SMC)}  

```

```
> SMC(attitude)  
      rating complaints privileges    learning    raises  
critical    advance  
  0.7326020  0.7700868  0.3831176  0.6194561  0.6770498  
0.1881465  0.5186447
```

Clean up the output

```
SMC <- function(R,digits=2) {  
  if(dim(R)[1] !=dim(R)[2]) {R <-cor(R)}  
  R.inv <- solve(R)  
  SMC <- 1 - 1/diag(R.inv)  
  return(round(SMC,digits))}
```

```
> SMC(attitude)  
      rating complaints privileges    learning      raises    critical  
advance  
      0.73      0.77      0.38      0.62      0.68      0.19  
0.52  
>
```

Check for poor input

```
> att <- data.frame(attitude[1:3],attitude[1:3])
> SMC(att)
Error in solve.default(R) :
  Lapack routine dgesv: system is exactly singular
```

Add checks for weird matrices

```
SMC <- function(R,digits=2) {  
  p <- dim(R)[2]  
  if (dim(R)[1] != p) {R <- cor(R)}  
  R.inv <- try(solve(R),TRUE)  
  if(class(R.inv)== as.character("try-error")) {SMC <- rep(1,p)  
    warning("Correlation matrix not invertible, smc's returned as 1s")}  
  else {smc <- 1 - 1/diag(R.inv)}  
  SMC <- 1 - 1/diag(R.inv)}  
  return(round(SMC,digits))}
```

```
> SMC(att)  
[1] 1 1 1 1 1 1  
Warning message:  
In SMC(att) : Correlation matrix not invertible, smc's returned as  
1s
```

```
> SMC(attitude)  
      rating complaints privileges      learning      raises      critical  
      0.73      0.77      0.38      0.62      0.68      0.19
```

Further checks

Input is a covariance matrix

```
> SMC(cov(attitude))
      rating complaints privileges learning raises critical
advance
      -38.62      -39.76      -91.35      -51.42      -33.91      -78.49
-49.96
```

Input is raw data or correlations

```
> SMC(cor(attitude))
      rating complaints privileges learning raises critical
advance
      0.73      0.77      0.38      0.62      0.68      0.19
0.52
```

```
> SMC(attitude)
      rating complaints privileges learning raises critical
advance
      0.73      0.77      0.38      0.62      0.68      0.19
0.52
```

Final version

```
#modified Dec 10, 2008 to return 1 on diagonal if non-invertible
#modified March 20, 2009 to return smcs * variance if covariance matrix
is desired
#modified April 8, 2009 to remove bug introduced March 10 when using
covar from data
"smc" <-
function(R,covar =FALSE) {
failed=FALSE
  p <- dim(R)[2]
  if (dim(R)[1] != p) {if(covar) {C <- cov(R, use="pairwise")
                                vari <- diag(C)
                                R <- cov2cor(C)
                                } else {R <- cor(R,use="pairwise")}}
else {vari <- diag(R)
      R <- cov2cor(R)
      if (!is.matrix(R)) R <- as.matrix(R)}
  R.inv <- try(solve(R),TRUE)
  if(class(R.inv)== as.character("try-error")) {smc <- rep(1,p)
  warning("Correlation matrix not invertible, smc's returned as 1s")}
else {smc <- 1 -1/diag(R.inv)
      if(covar) {smc <- smc * vari}}
  return(smc)
}
```


Creating a new function

- I. Is there a base function to modify?
- II. Consider the case of modifying Promax rotation to allow for any target matrix
- III. original promax (inside the factanal package) had been modified to report the factor correlation.
- IV. This version was created with the assistance of Pat Shrout and Steve Miller

promax

```
> promax
function (x, m = 4)
{
  if (ncol(x) < 2)
    return(x)
  dn <- dimnames(x)
  xx <- varimax(x)
  x <- xx$loadings
  Q <- x * abs(x)^(m - 1)
  U <- lm.fit(x, Q)$coefficients
  d <- diag(solve(t(U) %*% U))
  U <- U %*% diag(sqrt(d))
  dimnames(U) <- NULL
  z <- x %*% U
  U <- xx$rotmat %*% U
  dimnames(z) <- dn
  class(z) <- "loadings"
  list(loadings = z, rotmat = U)
}
<environment: namespace:stats>
```

Promax

```
> Promax
function (x, m = 4)
{
  if (!is.matrix(x) & !is.data.frame(x)) {
    if (!is.null(x$loadings))
      x <- as.matrix(x$loadings)
  }
  else {
    x <- x
  }
  if (ncol(x) < 2)
    return(x)
  dn <- dimnames(x)
  xx <- varimax(x)
  x <- xx$loadings
  Q <- x * abs(x)^(m - 1)
  U <- lm.fit(x, Q)$coefficients
  d <- diag(solve(t(U) %*% U))
  U <- U %*% diag(sqrt(d))
  dimnames(U) <- NULL
  z <- x %*% U
  U <- xx$rotmat %*% U
  ui <- solve(U)
  Phi <- ui %*% t(ui)
  dimnames(z) <- dn
  class(z) <- "loadings"
  result <- list(loadings = z, rotmat = U, Phi = Phi)
  class(result) <- c("psych", "fa")
  return(result)}

```

```

"target.rot" <-
function (x, keys=NULL,m = 4)
{
  if(!is.matrix(x) & !is.data.frame(x) ) {
    if(!is.null(x$loadings)) x <- as.matrix(x$loadings)
  } else {x <- x}
  if (ncol(x) < 2)
    return(x)
  dn <- dimnames(x)
  if(is.null(keys)) {xx <- varimax(x)
  x <- xx$loadings
  Q <- x * abs(x)^(m - 1)} else {Q <- keys}
  U <- lm.fit(x, Q)$coefficients
  d <- diag(solve(t(U) %*% U))
  U <- U %*% diag(sqrt(d))
  dimnames(U) <- NULL
  z <- x %*% U
  if (is.null(keys)) {U <- xx$rotmat %*% U } else {U <- U}
  ui <- solve(U)
  Phi <- ui %*% t(ui)
  dimnames(z) <- dn
  class(z) <- "loadings"
  result <- list(loadings = z, rotmat = U,Phi = Phi)
  class(result) <- c("psych","fa")
  return(result)
}

```

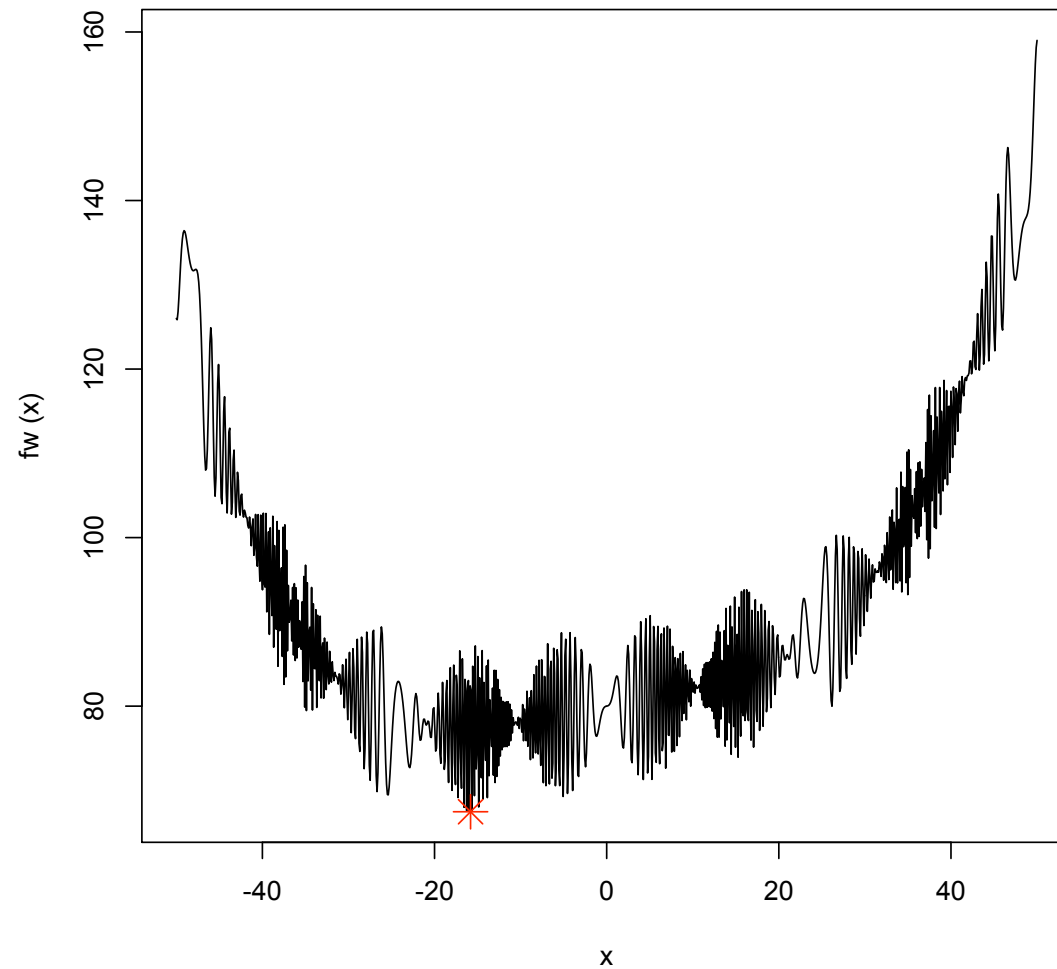
target.rot

optim as “solver” for R

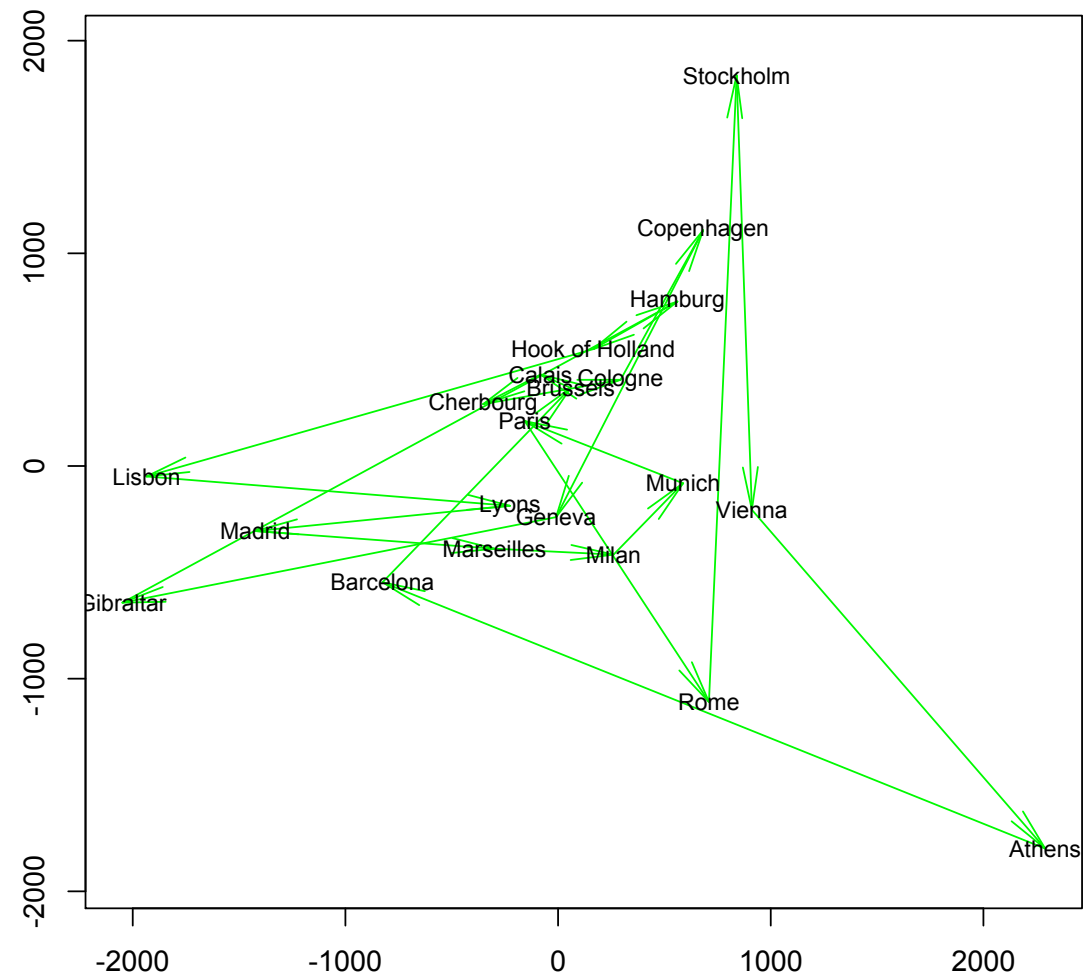
- I. Many statistical functions are not closed form but rather are solved iteratively.
- II. We start with a good guess and then minimize the function
- III. optim will do this for functions where you manipulate one vector (which can of course actually be a matrix)

optim

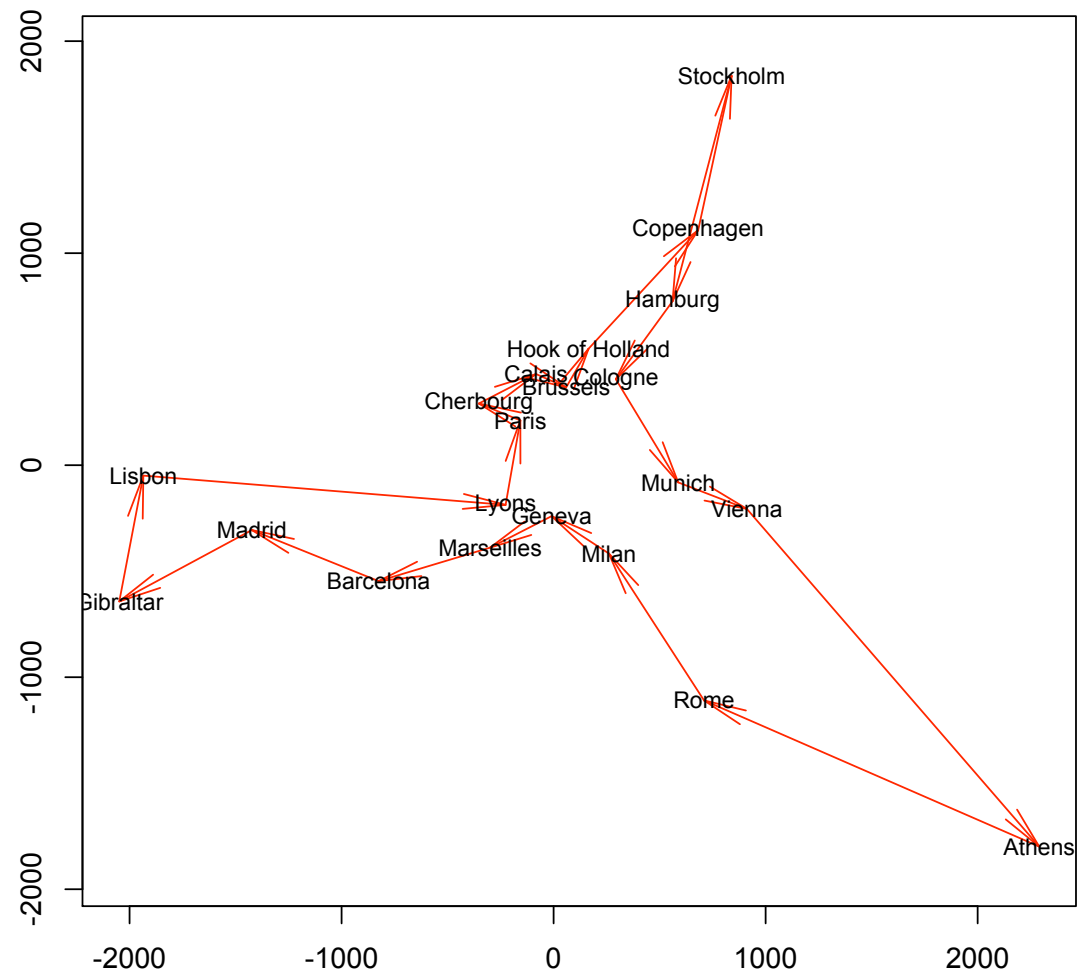
optim() minimising 'wild function'



initial solution of traveling salesman problem



optim() 'solving' traveling salesman problem



Trying to make a new function to do OLS FA

I. First, look at current ML FA function

A. `factanal`

B. It turns out that the critical optimization is done in `factanal.fit.mle`, but where is that?

II. `getAnywhere(factanal.fit.mle)`

A. then look at the code

B. scratch your head and try running it

R in the classroom

I. Undergraduate statistics and research methods

A. describe, pairs.panels, anova, lm

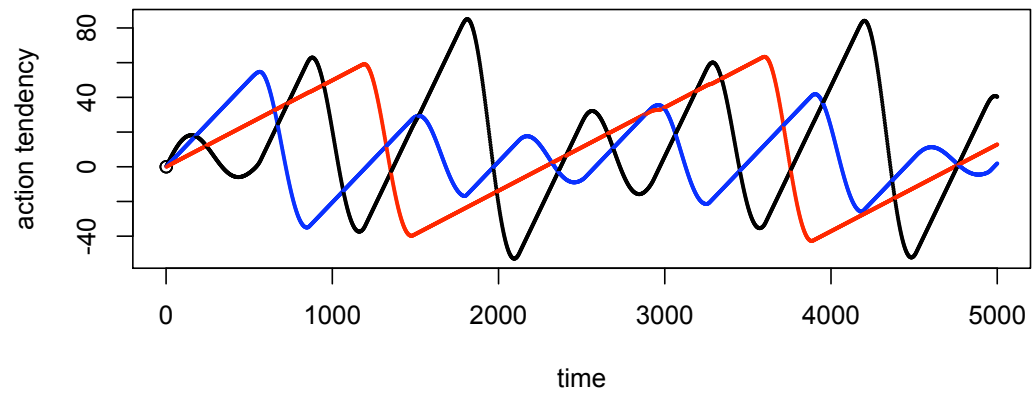
B. plot, curve, etc.

C. see tutorials for 205 and 371

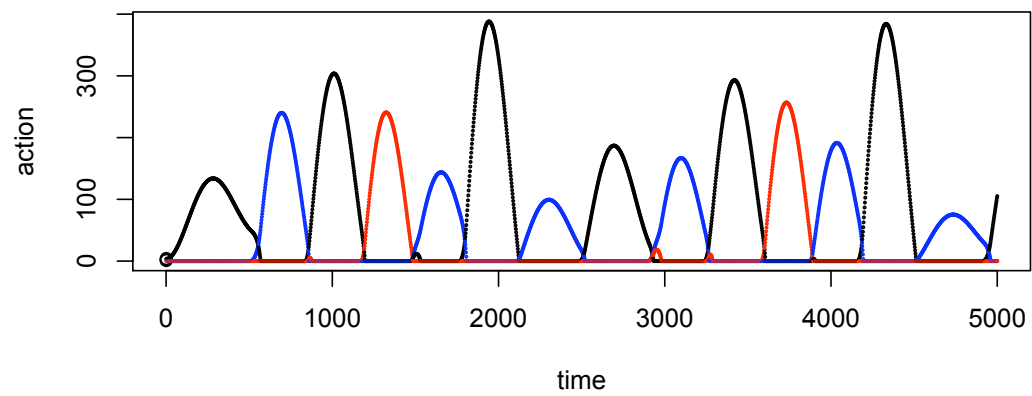
D. simulations of data for simulated studies

E. Examples of complex models

Action Tendencies over time



Actions over time



R in the classroom

I. Graduate

A.data simulations

B.data analysis

C.longer tutorial