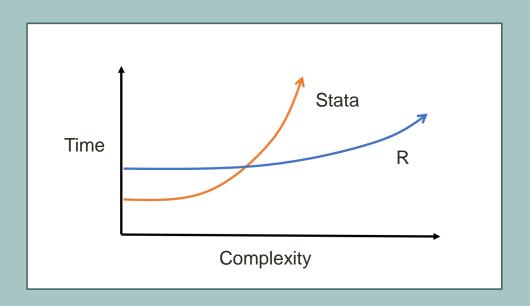




INTRO TO R

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INTRODUCTION

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> WHAT IS R?

- R is a statistical programming language (based on S)
- R is open source researchers develop packages to implement new statistical methods, plots or applications
- R runs on Windows, MacOS and UNIX



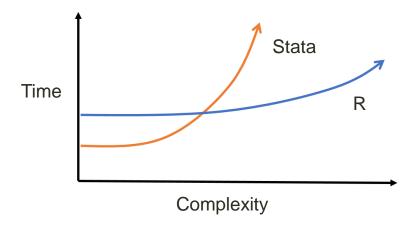
John Chambers



Dirk Eddelbuettel

> WHY USE R?

- R is free!
- R is flexible
- R is good at handling large datasets and multiple objects
- R has good plotting tools and packages for statistical analysis

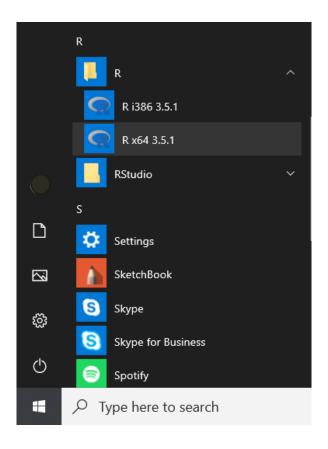


> DOWNLOADING R

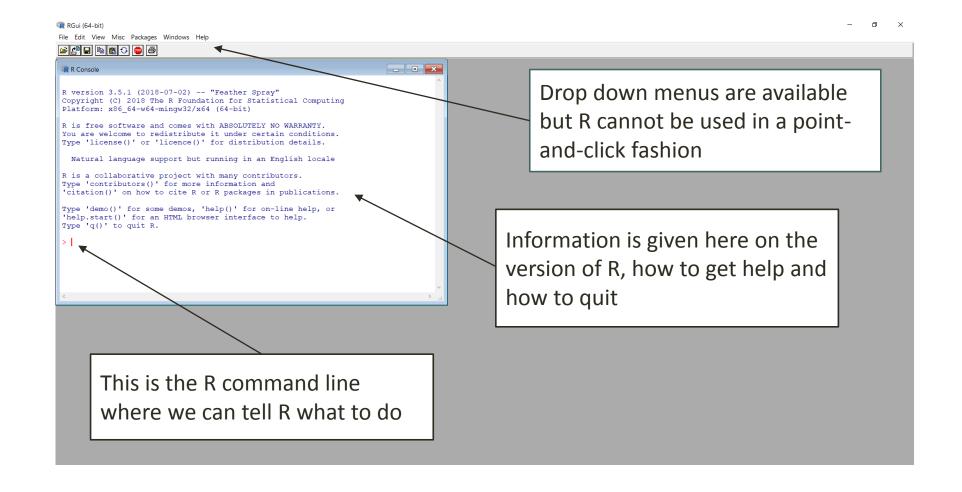
- Visit https://www.r-project.org and click "Download R"
- Choose your nearest CRAN mirror (such as http://www.stats.bris.ac.uk/R)
- Choose "Download R for [Windows/Mac/Linux]"
- Choose "base" for Windows and click on "Download R 3.5.2 for Windows"
- Choose "R-3.5.2.pkg" for Mac
- Once the .exe (Windows) or .pkg (Mac) have downloaded, run and install

> OPENING R

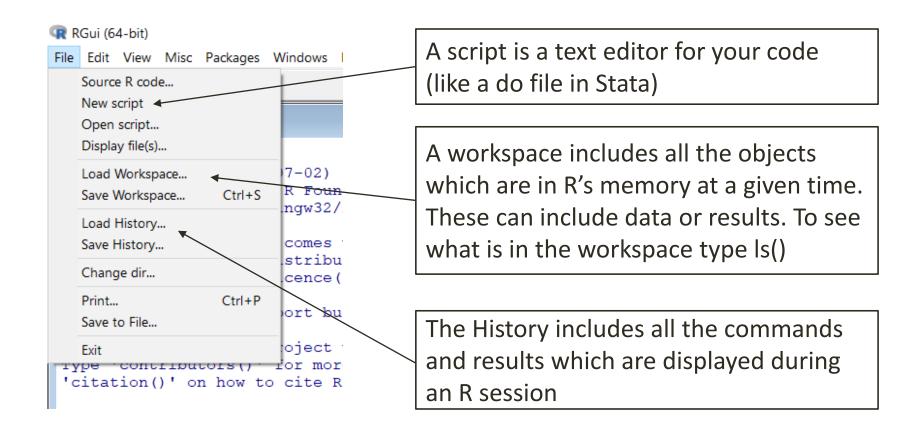
• Start \rightarrow All Programs \rightarrow R \rightarrow R x64 3.5.2.R



> R



> R MENUS



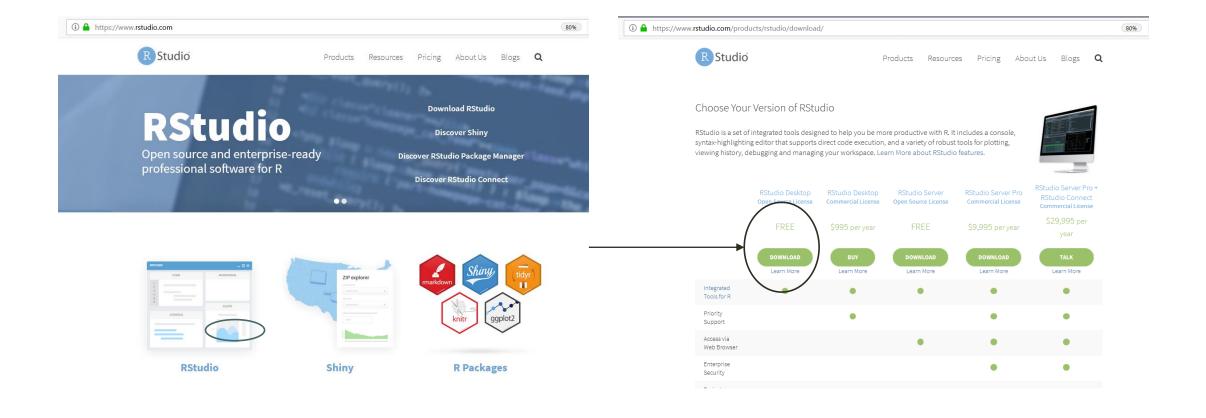
> RSTUDIO

- RStudio makes R easier to use
- It includes a code editor, debugging & visualization tools
- https://www.rstudio.com

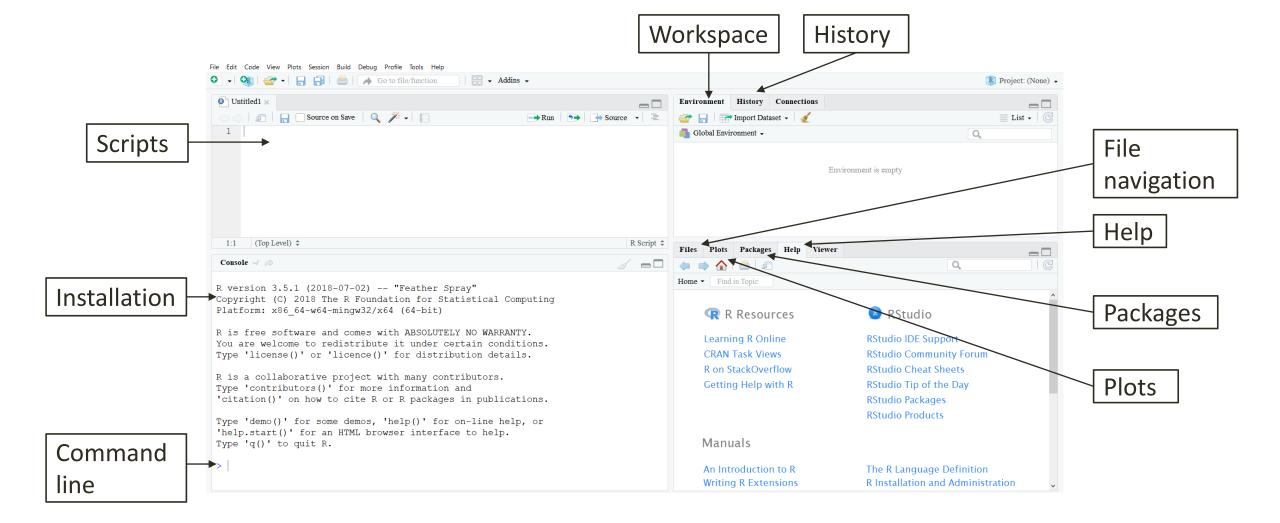


> DOWNLOADING RSTUDIO

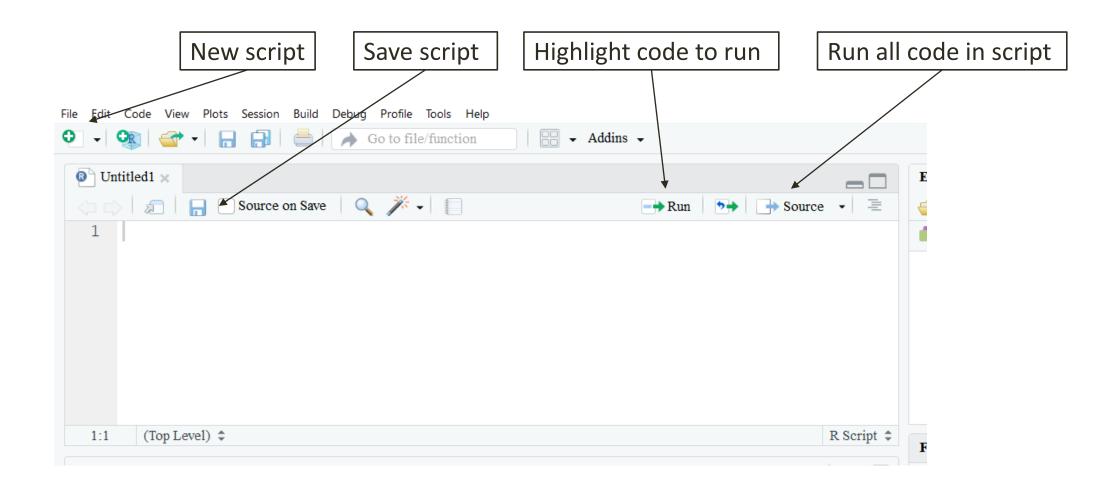
https://www.rstudio.com



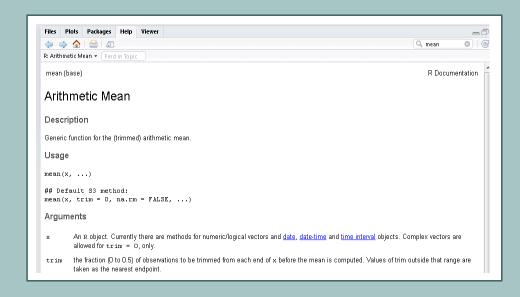
> USING RSTUDIO



> R SCRIPTS





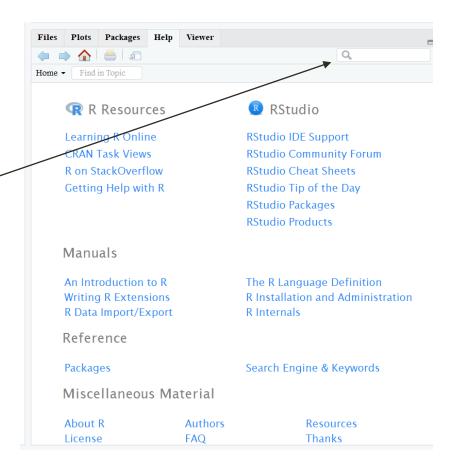


GETTING HELP

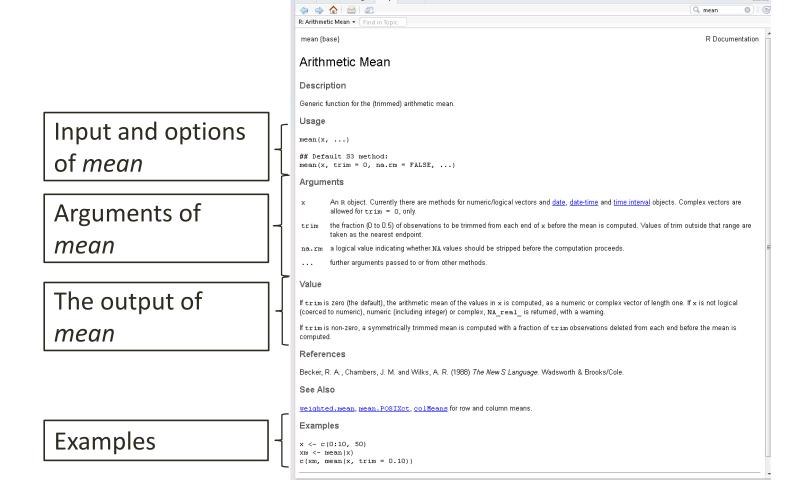
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> HELP

- Use the command *help(topic)* or *?topic*
- In R this will open a web browser
- In RStudio this will open the Help tab can also use the search bar)

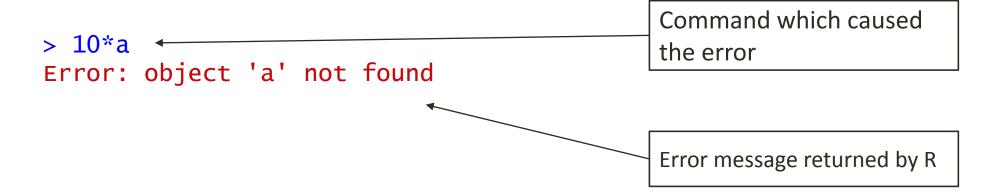


> HELP(MEAN)

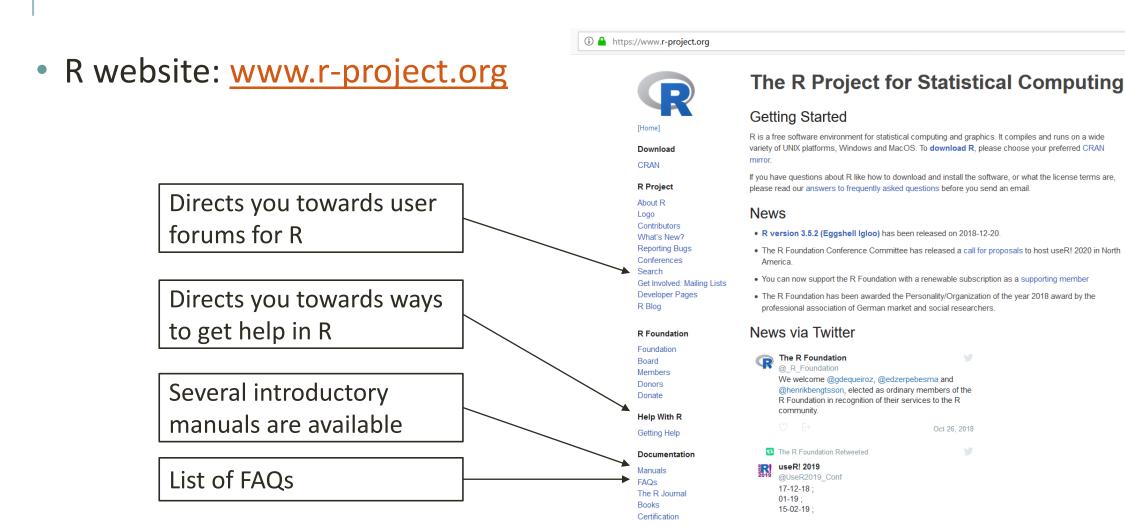


> ERROR MESSAGES

R provides informative errors

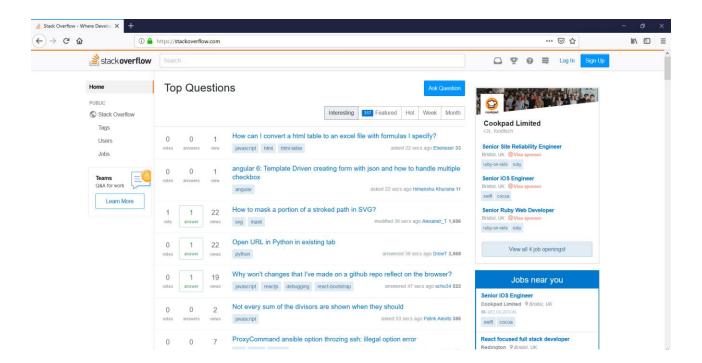


> ONLINE HELP



> FORUMS

- Mailing list archive and forum http://r.789695.n4.nabble.com
- Stack Overflow https://stackoverflow.com
- Google!





```
> x <- 11:20
> x [1] 11 12 13 14 15 16 17 18 19 20
>
> x[3]
[1] 13
>
> x[-2]
[1] 11 13 14 15 16 17 18 19 20
```

BASICS James Staley

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> BRACKETS

- () are used by R functions and contain the options or arguments required to run that function
- [] are used to pick out elements, rows or columns of R objects such as matrices and vectors
- {} are used to hold a series of commands, e.g. within a user written function or a loop

> VECTORS

```
> x <- 11:20
> X
[1] 11 12 13 14 15 16 17 18 19 20
>
>
> x[3]←
                                               The 3<sup>rd</sup> element of x
[1] 13
>
>
                                               All except the 2<sup>nd</sup> element of x
> x[-2] +
[1] 11 13 14 15 16 17 18 19 20
>
>
                                               The first 3 elements of x
> x[1:3] +
[1] 11 12 13
```

> VECTOR ELEMENTS

> SEQUENCES

```
> x<-seq(0, 100, by=5) ←
                                               x is a sequence from 0 to 100, in steps of 5
> X
[1] 0 5 10 15 20 25 30 35 40 45 50
[12] 55 60 65 70 75 80 85 90 95 100
>
                                               Returns the length of x, i.e. how many
> length(x) ←
                                               elements are in x
[1] 21
>
                                               x is a sequence from 0 to 100 which has 5
> x<-seq(0, 100, length=5) ←
                                               elements (i.e. has length 5)
> X
[1] 0 25 50 75 100
```

> REPLICATE ELEMENTS

> CREATING DATA

```
> y<-c(rep("A", 2), rep("B", 2), "C")
[1] "A" "A" "B" "B" "C"
> y<-c(rep(c("A", "B"), each=2), "C")</pre>
[1] "A" "A" "B" "B" "C"
> y<-c(rep(c("A", "B"), times=2), "C")</pre>
[1] "A" "B" "A" "B" "C"
```

y is the combination of the letter A replicated 2 times, the letter B replicated 2 times and the letter C

rep can also be used to replicated combinations of letters, either using each or times

> COMBINING DATA

```
> z<-c(x, y) ←
                                                  Combine x and y as a vector z
> Z
[1] "1" "1" "1" "1" "A" "B" "A" "B" "C"
                                                  Combine x and y as columns
> z<-cbind(x, y)
                                                  into a matrix z
> Z
[5,] "1" "C"
                                                  Combine x and y as rows into a
> z < -rbind(x, y) +
                                                  matrix z
> Z
x "1" "1" "1" "1" "1"
y "A" "B" "A" "B" "C"
```

> MATRICES

```
Explicitly create a matrix z, combining x and y and
> z<-matrix(c(x, y), nrow=5)</pre>
                                                       specifying 5 rows. Note that R fills matrices
> Z
                                                       column-wise unless specified using byrow=TRUE.
       \lceil,1\rceil \lceil,2\rceil
              "B"
                                                       What are the dimensions of matrix z (rows then
> d_z<-dim(z) ⁴</pre>
                                                       columns)
> d_z
\lceil 1 \rceil 5 2
> t_z<-t(z) •
                                                       Transpose the matrix z
> t_z
              "B"
```

> MATRIX ELEMENTS

```
Element in the 1<sup>st</sup> row and 2<sup>nd</sup> column
                                                 of z
> z[1, 2]
[1] "A"
>
                                                 All elements in the 2<sup>nd</sup> row of z
> z[2,]
[1] "1" "B"
                                                 Remove the second column
> z[,-2]
```

> MATRIX ROWS & COLUMNS

```
> z[1:3,] \leftarrow
                                                  First 3 rows of z
       [,1] [,2]
[2,] "1" "B"
[3,] "1" "A"
>
> z[c(1, 4),] \leftarrow
                                                  1<sup>st</sup> and 4<sup>th</sup> rows of z
       [,1] [,2]
[1,] "1" "A"
[2,] "1" "B"
>
> z[-c(1, 4),] \leftarrow
                                                  Remove the 1<sup>st</sup> and 4<sup>th</sup> rows of z
        [,1]
```

> DATA FRAMES

> LISTS

```
> X <- 1
> y <- diag(2)
> W <- list(x=x, y=y)</pre>
                                      Create an array of data using R lists
> W
                                      Use $ to access the a component of w
$x
[1] 1
$y
      [,1] [,2]
[1,]
[2,]
         0
```

> FUNCTIONS

- Are commands
- Are of the form: function(input, options)
- Examples: help, cor, lm
- Users can write their own functions, e.g. a function for multiplication:

```
> multiply <- function(a, b){
+ res <- a*b
+ return(res)
+ }
> multiply(2,3)
[1] 6
```

> LOGICAL STATEMENTS

Command	Operator
And	&
Or	1
Not	!
Is equal to	==
Is not equal to	!=
Is less than	<
Is less than or equal to	<=
Is greater than	>
Is greater than or equal to	>=

> CLASS STATEMENTS

Command	Operator
Are any values in x missing?	is.na(x)
Are any values in x not missing?	!is.na(x)
Is the variable x numeric?	is.numeric(x)
Is the variable x a string?	is.character(x)
Is the variable x a factor?	is.factor(x)
Coerce the variable x to be a factor	as.factor(x)

> OTHER USEFUL FUNCTIONS

Command	Operator
Addition, subtraction, multiplication and division	+, -, *, /
Matrix operations: transpose, inverse, multiplication	t, solve, %*%
List R objects in session	Is
Class, length and dimensions	class, length, dim
Paste	paste
Row and column names (matrices)	rownames, colnames
Row and column names (data frames)	row.names, names
Combine, row bind and column bind	c, rbind, cbind
Subset dataset	subset



READING AND WRITING DATA

James Staley james.staley@bristol.ac.uk

> SETTING THE WORKING DIRECTORY

> setwd("0:/Documents") The working directory can also be chosen using the session tab RStudio Edit Code View Plots Session Build Debug Profile Tools Help **New Session** → Addins → Interrupt R ☐ Untitled1 × Terminate R... → Run Source Restart R Ctrl+Shift+F10 Set Working Directory To Source File Location To Files Pane Location Load Workspace... Save Workspace As... Choose Directory... Ctrl+Shift+H Clear Workspace... Quit Session... Ctrl+Q (Top Level) \$ R Script \$ 1:1

> READING DATA - CSV

```
read.csv will read and display the bmi data
> read.csv("bmi.csv")
                                               but not store it
   id age bmi sex diet
    1 32.0 25.0 M
    2 35.0 32.0 M
    3 41.0 27.0 M
    4 29.0 29.0 M
                                               To allow us to use the bmi data, we assign
    5 33.5 28.0 M
                                               the .csv file to an object called data_bmi
    6 33.2 29.1 M
    7 32.9 29.4 M
                                               read.table can also read in CSV files and is
    8 32.6 29.7 F
    9 32.3 30.0 F
                                               more generic than read.csv, e.g. can open
10 10 32.0 30.3 F
                                               tab-delimited text files
> data_bmi<-read.csv("bmi.csv")</pre>
> data_bmi<-read.table("bmi.csv", header=T, sep=",")</pre>
```

> USING THE DATA

```
Access the 3<sup>rd</sup> column of
> data_bmi[, 3]
                                                               data_bmi data
[1] 25.0 32.0 27.0 29.0 28.0 29.1 29.4 29.7 30.0 30.3
[11] 30.6 30.9 31.2 31.5 31.8 32.1 32.4 32.7 33.0 33.3
                                                               Access the bmi column
> data_bmi[, "bmi"] ←
                                                               from data_bmi
[1] 25.0 32.0 27.0 29.0 28.0 29.1 29.4 29.7 30.0 30.3
[11] 30.6 30.9 31.2 31.5 31.8 32.1 32.4 32.7 33.0 33.3
>
                                                               Use $ to access the bmi
> data_bmi$bmi
                                                               column of data_bmi
[1] 25.0 32.0 27.0 29.0 28.0 29.1 29.4 29.7 30.0 30.3
[11] 30.6 30.9 31.2 31.5 31.8 32.1 32.4 32.7 33.0 33.3
```

> WRITING DATA - CSV

```
Read in the .csv and
> data_bmi<-read.csv("bmi.csv") +</pre>
                                                        assign to object data bmi
> data_bmi[1:5,]
   id age bmi sex diet
   1 32.0 25.0 M
  2 35.0 32.0 M
  3 41.0 27.0 M
4 4 29.0 29.0 M
 5 33.5 28.0 M
> write.csv(data_bmi, "data_bmi.csv", row.names=F, quote=F)
> write.table(data_bmi, "data_bmi.csv", row.names=F, quote=F, sep=",")
            Save the object data bmi to a .csv
            file at the given path
```

> READING & WRITING DATA - STATA

- The foreign package allows R to read and write Stata 11 and 12 datasets
- There are other packages that read and write datasets for Stata 13, 14 and 15
- read.dta and write.dta are the Stata dataset equivalents of read.csv and write.csv



```
> cor(data_bmi$bmi, data_bmi$age)
[1] -0.56091
>
> lm(bmi~age, data=data_bmi)
Call:
lm(formula = bmi ~ age, data = data_bmi)

Coefficients:
(Intercept) age
    44.5249 -0.4419
```

STATISTICAL ANALYSIS

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> BASIC FUNCTIONS

```
> mean(data_bmi$bmi) ←
                                             Mean
[1] 30.45
                                             Median
> median(data_bmi$bmi) ←
[1] 30.75
> sd(data_bmi$bmi) ←
                                             Standard deviation
[1] 2.124419
> min(data_bmi$bmi) ←
                                             Minimum
[1] 25
> max(data_bmi$bmi) ←
                                            Maximum
[1] 33.3
> quantile(data_bmi$bmi, probs=0.25) ←
                                             Lower quartile
25% 29.325
```

> SUMMARISE DATA

```
summary can be used on a variable
> summary(data$bmi)
                                                or the whole dataset
Min. 1st Qu. Median Mean 3rd Qu. Max.
25.00 29.32 30.75 30.45 32.02 33.30
> summary(data)
     id
                                   bmi
                                                           diet
                   age
                                                sex
min.
       : 1.00
                 Min. :29.00
                                 Min. :25.00
                                               F:13
                                                        Min. :0.00
1st Qu.: 5.75
                               1st Qu.:29.32
               1st Qu.:30.12
                                               M: 7
                                                        1st Qu.:0.00
Median :10.50
               Median :31.55
                               Median :30.75
                                                        Median:1.00
Mean :10.50
               Mean :31.85
                                 Mean : 30.45
                                                        Mean : 0.55
3rd Qu.:15.25
               3rd Qu.:32.67
                             3rd Qu.:32.02
                                                        3rd Qu.:1.00
Max. :20.00
                                 Max. :33.30
                 Max. :41.00
                                                        Max. :1.00
> table(data$sex)
    M
13
```

> CORRELATION AND REGRESSION

```
Pearson correlation
> cor(data$bmi, data$age) +
                                                             between bmi and age
「1] -0.56091
                                                     Linear regression for outcome
> model <- lm(bmi~age, data=data) ←</pre>
                                                     bmi and exposure age
> model
call:
lm(formula = bmi ~ age, data = data)
Coefficients:
(Intercept)
                     age
                                                  Intercept and slope estimates from
   44.5249
                 -0.4419
                                                  the regression
```

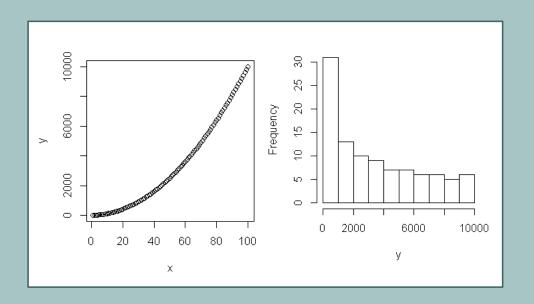
> SUMMARISE REGRESSION MODELS

```
summary gives you more information on the
> summary(model) ←
                                       regression model
call:
lm(formula = bmi ~ age, data = data)
Residuals:
Min 1Q Median 3Q Max
-5.3837 -0.4604 0.3349 0.9627 2.9420
Coefficients:
           Estimate Std. Error t value
                                           Pr(>|t|)
(Intercept) 44.5249 4.9131 9.063
                                           3.97e-08 ***
age -0.4419 0.1537 -2.875
                                           0.0101 *
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

> USING RESULTS

```
names function allows us to see the
> names(model)
                                                   various components within "model"
[1] "coefficients" "residuals" "effects" "rank"
[5] "fitted.values" "assign" "qr" "df.residual"
[9] "xlevels" "call" "terms" "model"
> names(summary(model))
[1] "call" "terms" "residuals" "coefficients"
[5] "aliased" "sigma" "df" "r.squared"
[9] "adj.r.squared" "fstatistic" "cov.unscaled"
> model$coefficients
(Intercept)
                    age
                                                   The $ command allows us to extract
44.524864 -0.441911
                                                   a component within "model"
```

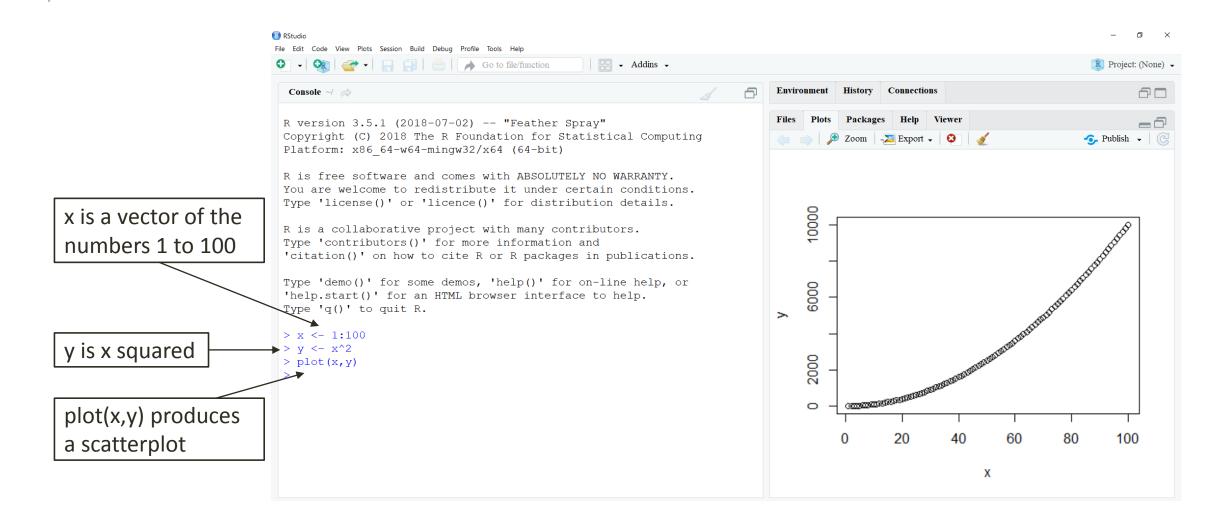




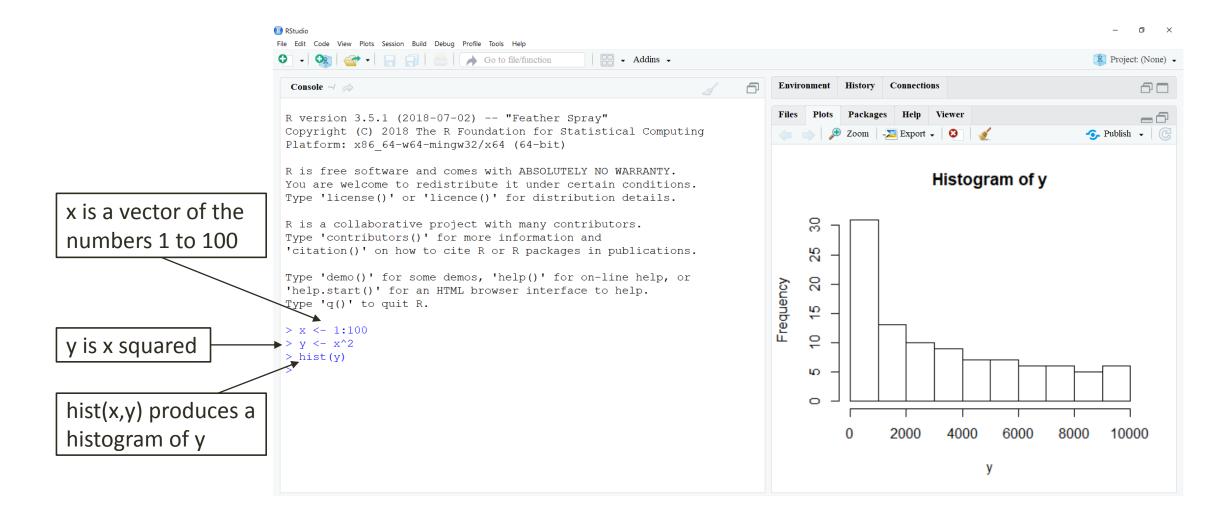
PLOTS

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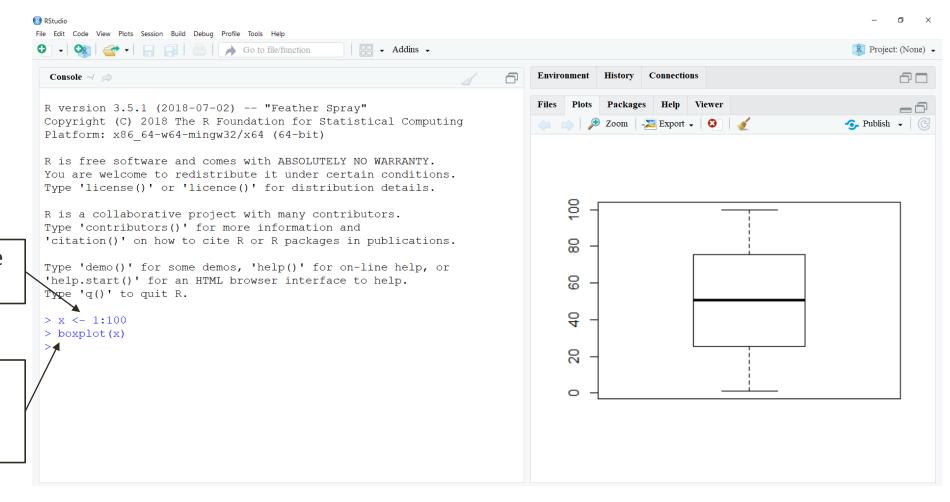
> SCATTERPLOT



> HISTOGRAM



> BOXPLOT



x is a vector of the numbers 1 to 100

boxplot(x) produces a box plot of x

> SAVING PLOTS - DRIECTLY



> SAVING PLOTS - INLINE



> library(Hmisc)

Loading required package: lattice Loading required package: survival Loading required package: Formula Loading required package: ggplot2

Attaching package: 'Hmisc'

The following objects are masked from 'package:base':

format.pval, round.POSIXt,
trunc.POSIXt, units

R PACKAGES

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> INSTALLING PACKAGES

```
> install.packages("Hmisc") ←
                                                              Install packages
Installing package into 'O:/Documents/R/win-library/3.5'
(as 'lib' is unspecified)
also installing the dependencies 'backports', 'scales', 'checkmate',
      'viridisLite', 'survival', 'ggplot2', 'htmlTable', 'viridis'
package 'Hmisc' successfully unpacked and MD5 sums checked
The downloaded binary packages are in < path >
```

> LOADING PACKAGES

```
> library(Hmisc)
Loading required package: lattice
Loading required package: survival
Loading required package: Formula
Loading required package: ggplot2

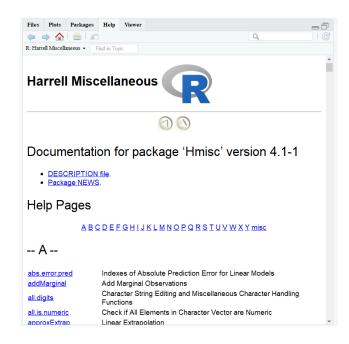
Attaching package: 'Hmisc'

The following objects are masked from 'package:base':
    format.pval, round.POSIXt, trunc.POSIXt, units
```

Command to load the *Hmisc*

> HELP FOR PACKAGES

- The help function can be used to open the documentation for an R package, e.g. help(package="Hmisc")
- Search the package list on CRAN https://cran.r-project.org



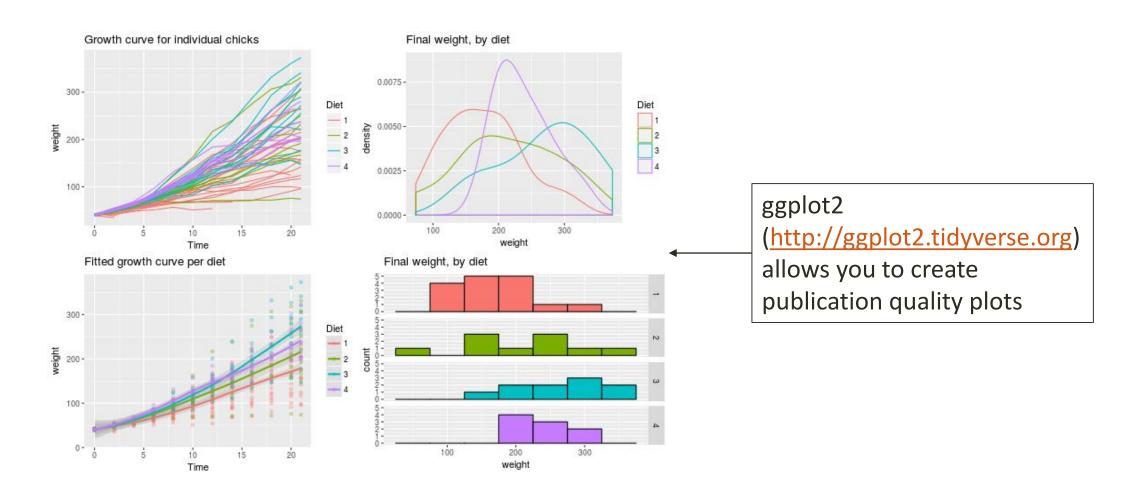


> LEARN R - SWIRL

```
> install.packages("swirl")
> library(swirl)
| Hi! Type swirl() when you are ready to begin.
```

swirl (http://swirlstats.com/students.html)
allows you to learn R within R itself

> PLOTS - GGPLOT2



> NOTEBOOK INTERFACE - R MARKDOWN

Reusable Version in rCharts

As I mentioned above, this visualization works well with any cumulative growth time series, so let's apply it to the managers dataset supplied by the PerformanceAnalytics package.

Get Data and Transform

```
#get the data and convert to a format that we would expect from melted xts
#will be typical
#also original only uses a single value (val) and not other
require(reshape2)
require(PerformanceAnalytics)

data(managers)
managers <- na.omit(managers)
managers.melt <- melt(
data.frame( index( managers ), coredata(cumprod( managers+1 )*100 ) ),
id. vars = 1

di. olonames(managers.melt) <- c("date", "manager","val")

anagers.melt[,"date"] <- format(managers.melt[,"date"],format = "%Y-%m-%d")</pre>
```

Draw The Graph

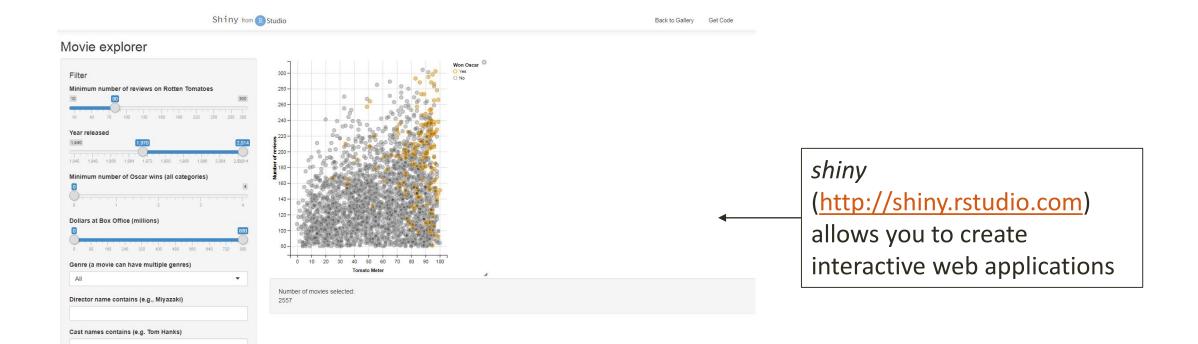


rmarkdown

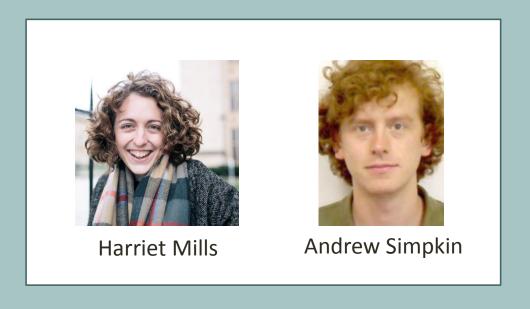
(http://rmarkdown.rstudio.com)
provides an interface to put together narrative text, code and output

> WEB APPS - SHINY

X-axis variable
Tomato Meter
Y-axis variable







ACKNOWLEDGMENTS

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