

#### R Bootcamp

August 23-24, 2021



 We write packages in curly brackets – i.e. {dplyr} – and functions with () – i.e. mutate() – to differentiate them from each other

#### Files / Reading data

- {pacman} p\_load() to load and install packages
- {<u>here</u>} here() for file referencing
- {readr} read\_csv() to read csv files
- {readxl} read\_excel() to read xls/xlsx file



#### **Data Wrangling**

- {<u>dplyr</u>}
  - mutate() to add new variables, select() to pick variables, filter() to filter observations, summarise() to compute descriptive stats, arrange() to sort observations, group\_by() to perform operations by group
- {janitor}
  - clean\_names() to parse letter cases (capital or small leters) and separators (space, underscore, dash) of variable names to a consistent format



#### Statistics/Econometrics

- {stats} Im() for linear model, t.test() for student's t-test, chisq.test() for Pearson's chi-squared test, cor() for correlation
- {<a href="Imtest">Imtest</a>} for diagnostic tests of regression models
- {<u>estimatr</u>} <u>lm\_robust()</u> for ordinary least squares with robust standard errors
- {<u>ivreg</u>} <u>ivreg()</u> for two-stage least-squares regression



#### **Formatting Results**

- {modelsummary}
  - modelsummary() to format (rename, reorder, omit, etc) regression results
  - datasummary() to create data summaries, frequency tables, crosstabs, correlation tables, balance tables, etc.
- {kable} and {kableExtra} <a href="httml">httml</a> output, <a href="pdf">pdf</a> output
  - kbl() to format tables into html or latex format
- {stargazer}
  - stargazer() to format tables into html or latex format



#### **Data Visualization**

• {ggplot2} –ggplot() for data visualization



#### **Time Series Analysis**

- {xts} to convert data to time series object
- {tsibble} to convert data to time series object that allows to use packages within the Tidyverse library (such as {dplyr}
- {<u>lubridate</u>} working with dates
- {<u>forecast</u>} for forecasting functions
- {<u>urca</u>} for unit root and cointegration tests
- {var} for VAR modelling



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