

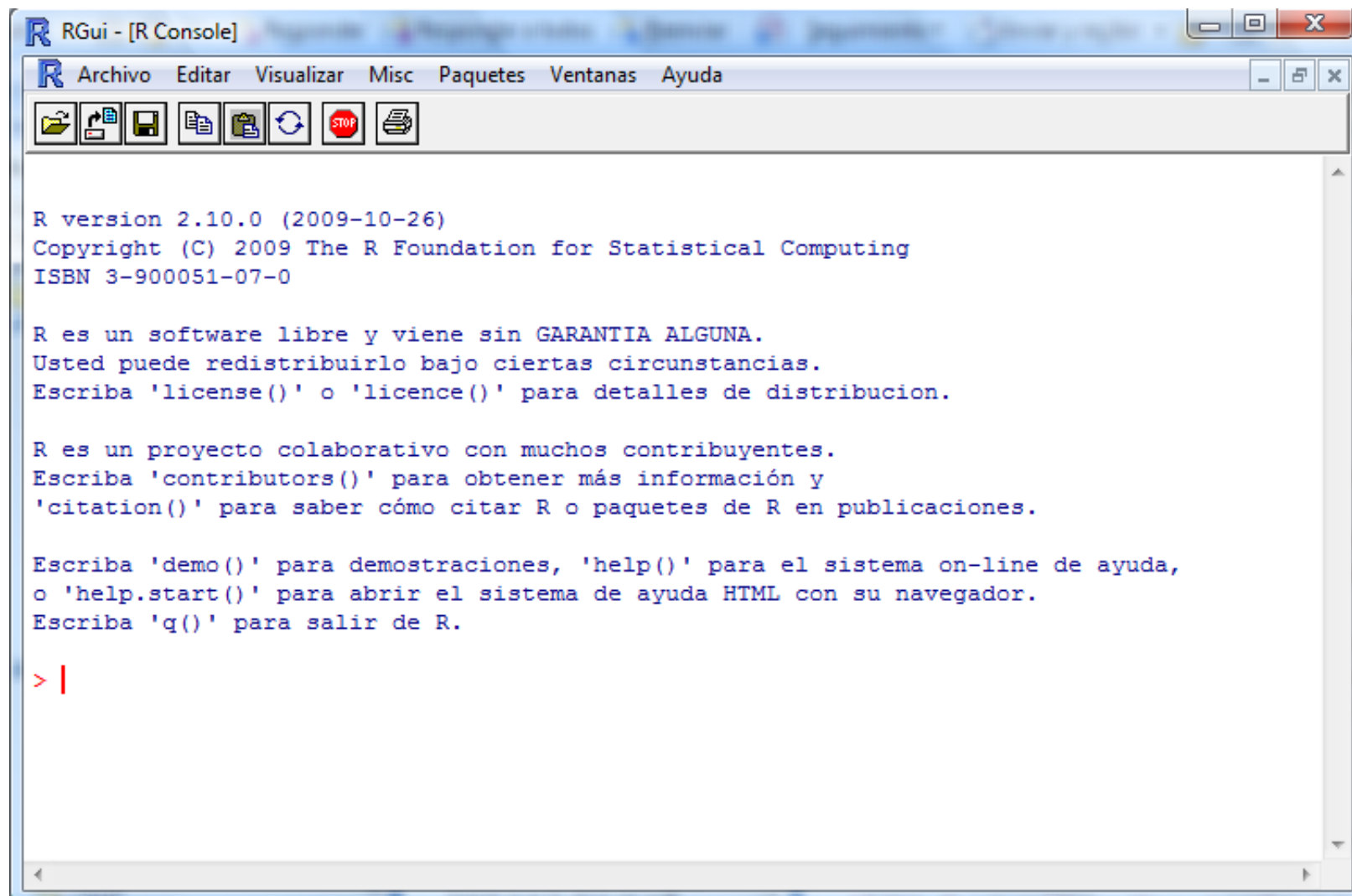
Tutorial de

Javier Ramírez Pérez de Inestrosa
Departamento de Teoría de la Señal, Telemática y Comunicaciones
Universidad de Granada

Instalación de R

- ▶ Descarga de: <http://www.r-project.org/>
- ▶ Manuales: <http://cran.r-project.org/manuals.html>
- ▶ Paquetes: <http://cran.r-project.org/web/packages/>
 - ▶ [Rwave](#) Time-Frequency analysis of 1-D signals
 - ▶ [signalextraction](#) Real-Time Signal Extraction (Direct Filter Approach)
 - ▶ [wavelets](#) A package of funtions for computing wavelet filters, wavelet transforms and multiresolution analyses
 - ▶ [waveslim](#) Basic wavelet routines for one-, two- and three-dimensional signal processing
 - ▶ [FKF](#) Fast Kalman Filter
 - ▶ [KFAS](#) Multivariate Kalman filter and smoother, simulation smoother and forecasting of state space models. State smoothing and approximate likelihood of exponential family state space models
 - ▶ [robfilter](#) Robust Time Series Filters
 - ▶ [sapa](#) Insightful Spectral Analysis for Physical Applications
 - ▶ [biOps](#) Image processing and analysis
 - ▶ [biOpsGUI](#) GUI for Basic image operations
 - ▶ [PET](#) Simulation and Reconstruction of PET Images
 - ▶ [ReadImages](#) Image Reading Module for R
 - ▶ [rimage](#) Image Processing Module for R
 - ▶ [ripa](#) R Image Processing and Analysis
 - ▶ [class](#) Functions for Classification

Entorno de trabajo



Demostraciones y Ayuda

- ▶ `demo()`
- ▶ Para ver todas las demostraciones incluidas en los paquetes:
 - ▶ `demo(package = .packages(all.available = TRUE))`
- ▶ Demostraciones interesantes:
 - ▶ `demo(graphics)`
 - ▶ `demo(image)`
- ▶ Obtención de ayuda:
 - ▶ `help()`
 - ▶ `help(qnorm)`

Vectores y asignaciones

► `x <- c(10.4, 5.6, 3.1, 6.4, 21.7)` % Asignación de vectores.

► `x[1]` % Indexado de vectores

`[1] 10.4`

Alternativas:

► `x = c(10.4, 5.6, 3.1, 6.4, 21.7)` % =

► `assign("x", c(10.4, 5.6, 3.1, 6.4, 21.7))` % Comando assign

► `c(10.4, 5.6, 3.1, 6.4, 21.7) -> x` % Asignación en dirección opuesta.

► `y <- c(x, 0, x)`

`[1] 10.4 5.6 3.1 6.4 21.7 0.0 10.4 5.6 3.1 6.4 21.7`

Operaciones con vectores

- ▶ Operadores usuales: `+`, `-`, `*`, `/` y `^`
- ▶ Funciones aritméticas: `log`, `exp`, `sin`, `cos`, `tan`, `sqrt`, etc.
- ▶ Máximo, mínimo y rango: `max`, `min`, `range` equiv. a `c(min(x), max(x))`
- ▶ Longitud: `length`
- ▶ Producto y suma `prod`, `sum`
- ▶ Media y varianza `mean`, `var`
 - ▶ Si la entrada de `var` es una matriz `n x p` `var` calcula la matriz de covarianza (`p x p`)
- ▶ Ordenación `sort`
- ▶ Números complejos

Generación de secuencias regulares

- ▶ 1:10 Secuencia creciente
- ▶ Prioridades: 2*1:15 [1] 2 4 6 8 10 12 14 16 18 20 22 24 26 28 30
- ▶ Ejercicio: n<-10 1:n-1 1:(n-1)
- ▶ 30:1 Secuencia decreciente
- ▶ **Función seq**(from=value,to=value,by=value,length=value,along=*vector*)
Ejemplos: seq(1,30), seq(from=1, to=30), seq(to=30, from=1)
seq(-5, 5, by=.2) -> s3
s4 <- seq(length=51, from=-5, by=.2)
- ▶ **Función rep**()
Ejemplos: s5 <- rep(x, times=5), s6 <- rep(x, each=5)

Operaciones lógicas

- ▶ `temp <- x > 13` %Toma valores FALSE and TRUE
- ▶ Operaciones lógicas: `<`, `<=`, `>`, `>=`, `==` y `!=`
- ▶ `AND(&)`, `OR (|)`, `NOT (!)`

Redimensionado e indexación de matrices

- ▶ Redimensionado de vectores:

- ▶ Si `z` es un vector de 1500 elementos

- ▶ `dim(z) <- c(3,5,100)` Redimensiona `z` a un vector de 3x5x100.

- ▶ Indexación `z[, ,]`

- ▶ Ejemplo:

- ▶ `z = 1:1500`

- ▶ `dim(z) <- c(3,5,100)`

- ▶ `dim(z)` % Salida: [1] 3 5 100

- ▶ `z[2,4,2]` % Salida: [1] 26

- ▶ `z[2,,]` % Submatriz de 5x100 elementos de `z`.

Indexación de matrices

► Ejemplo: X es una matriz 4x5 y se desea:

► 1) Extraer X[1,3], X[2,2] y X[3,1] y

► 2) reemplazar estos valores por 0

► `x <- array(1:20, dim=c(4,5))`

► `x`

► `i <- array(c(1:3,3:1), dim=c(3,2))`

► `i`

► `x[i] <- 0`

► `x`

	[,1]	[,2]	[,3]	[,4]	[,5]
[1,]	1	5	9	13	17
[2,]	2	6	10	14	18
[3,]	3	7	11	15	19
[4,]	4	8	12	16	20

	[,1]	[,2]
[1,]	1	3
[2,]	2	2
[3,]	3	1

	[,1]	[,2]	[,3]	[,4]	[,5]
[1,]	1	5	0	13	17
[2,]	2	0	10	14	18
[3,]	0	7	11	15	19
[4,]	4	8	12	16	20

Construcción de matrices

► Función matrix()

► `A <- matrix(0, 10, 5)` % Crea una matriz A de ceros de 10x5.

► Creación de matrices a través de vectores: `Z <- array(data_vector, dim_vector)`

► `h = 1:30`

► `Z <- array(h, dim=c(3,4,2))`

► Z

► Equivalente a

► `Z <- h ; dim(Z) <- c(3,4,2)`

► Si la longitud de h es inferior a 24 se reutilizarían sus valores

► `h = 1:10`

► `Z <- array(h, dim=c(3,4,2))`

```
, , 1
      [,1] [,2] [,3] [,4]
[1,]    1    4    7   10
[2,]    2    5    8   11
[3,]    3    6    9   12
```

```
, , 2
      [,1] [,2] [,3] [,4]
[1,]   13   16   19   22
[2,]   14   17   20   23
[3,]   15   18   21   24
```

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

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

cbind y rbind

► **cbind** Crea matrices por concatenación horizontal

► `X <- cbind(arg_1, arg_2, arg_3, ...)`

► Los argumentos pueden ser vectores, o matrices del mismo número de cols.

► `A <- matrix(0, 3, 3)`

► `B <- matrix(1, 3, 3)`

► `X = cbind(A,B)`

► `v = 1:3`

► `cbind(v,v,v)`

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]
[1,]	0	0	0	1	1	1
[2,]	0	0	0	1	1	1
[3,]	0	0	0	1	1	1

	v	v	v
[1,]	1	1	1
[2,]	2	2	2
[3,]	3	3	3

► **rbind** Crea matrices por concatenación vertical

► `Y = rbind(A,B)`

► `rbind(v,v,v)`

	[,1]	[,2]	[,3]
v	1	2	3
v	1	2	3
v	1	2	3

	[,1]	[,2]	[,3]
[1,]	0	0	0
[2,]	0	0	0
[3,]	0	0	0
[4,]	1	1	1
[5,]	1	1	1
[6,]	1	1	1

Operaciones con matrices

- ▶ Las operaciones se realizan componente a componente:
- ▶ `A= matrix(1,3,3)`
- ▶ `C= matrix(2,3,3)`
- ▶ `C= matrix(3,3,3)`
- ▶ `Z= A*B+2*C+1`

```
> A
      [,1] [,2] [,3]
[1,]    1    1    1
[2,]    1    1    1
[3,]    1    1    1
> B
      [,1] [,2] [,3]
[1,]    2    2    2
[2,]    2    2    2
[3,]    2    2    2
> C
      [,1] [,2] [,3]
[1,]    3    3    3
[2,]    3    3    3
[3,]    3    3    3
> Z= A*B+2*C+1
>
> Z
      [,1] [,2] [,3]
[1,]    9    9    9
[2,]    9    9    9
[3,]    9    9    9
```

Operaciones con matrices

- ▶ Outer product: Operador `%o%`

- ▶ Contiene todos los posibles productos de los dos vectores.

- ▶ `x= 1:10` `y= 10:1`

- ▶ `xy <- x %o% y`

- ▶ `xy`

Equivalente a:

- ▶ `xy <- outer(x, y, "*")`

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]	[,7]	[,8]	[,9]	[,10]
[1,]	10	9	8	7	6	5	4	3	2	1
[2,]	20	18	16	14	12	10	8	6	4	2
[3,]	30	27	24	21	18	15	12	9	6	3
[4,]	40	36	32	28	24	20	16	12	8	4
[5,]	50	45	40	35	30	25	20	15	10	5
[6,]	60	54	48	42	36	30	24	18	12	6
[7,]	70	63	56	49	42	35	28	21	14	7
[8,]	80	72	64	56	48	40	32	24	16	8
[9,]	90	81	72	63	54	45	36	27	18	9
[10,]	100	90	80	70	60	50	40	30	20	10

- ▶ Es útil en la evaluación de funciones bidimensionales en 1 grid 2D:

- ▶ `f <- function(x, y) cos(y)/(1 + x^2)`

- ▶ `z <- outer(x, y, f)`

Producto de matrices y sistemas de ecuaciones

- ▶ $A*B$ Calcula el producto componente a componente.
- ▶ Producto de matrices: $A \%*\% B$
- ▶ Elementos de la diagonal:
 - ▶ $\text{diag}(v)$ v vector Construye una matriz diagonal
 - ▶ $x=1:10$ $\text{diag}(x)$
 - ▶ $\text{diag}(M)$ M matriz Extrae los elementos de la diagonal de M .
 - ▶ $x= 1:10$ $y=1:10$ $xy <- \text{outer}(x, y, "*")$ $\text{diag}(xy)$
- ▶ Resolución de sistemas de ecuaciones lineales: $Ax= b$
 - ▶ $x= \text{solve}(A,b)$

Autovalores y autovectores de una matriz

► `ev <- eigen(Sm)`

► `Sm = c(1, sqrt(2), sqrt(2), 1)`

► `dim(Sm) <- c(2, 2)`

```
> ev <- eigen(Sm)
> ev$val
[1]  2.4142136 -0.4142136
> ev$vec
      [,1]      [,2]
[1,] 0.7071068 -0.7071068
[2,] 0.7071068  0.7071068
```

► Singular value decomposition: $M = UDV^T$

► Si M es cuadrada, el determinante:

`absdetM <- prod(svd(M)$d)`

► Como función:

► `absdet <- function(M) prod(svd(M)$d)`

```
> svd(Sm)
$d
[1] 2.4142136 0.4142136

$u
      [,1]      [,2]
[1,] -0.7071068 -0.7071068
[2,] -0.7071068  0.7071068

$v
      [,1]      [,2]
[1,] -0.7071068  0.7071068
[2,] -0.7071068 -0.7071068
```


Funciones de probabilidad

► R evalúa:

- Función de distribución acumulada: Función de x

$$P(X \leq x)$$

- Prefijo: p Ej.: `pnorm(...)`

- Función densidad de probabilidad:

- Prefijo d Ej.: `dnorm(...)`

- Función cuantil: Función de q (valor de probabilidad)

El valor más pequeño de x tal que
 $P(X \leq x) > q$ para cada q .

- Prefijo: q Ej.: `qnorm(...)`

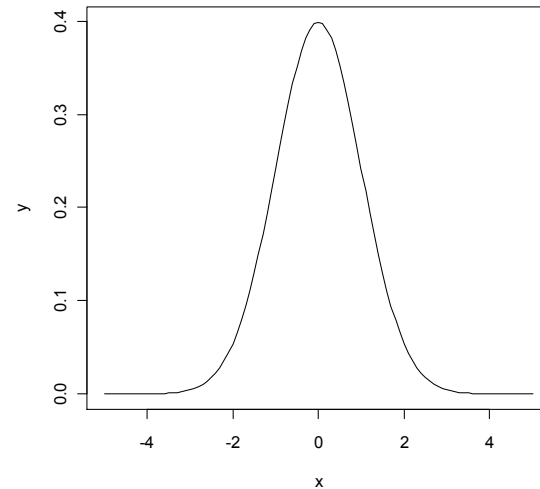
Distribution	R name	additional arguments
beta	beta	shape1, shape2, ncp
binomial	binom	size, prob
Cauchy	cauchy	location, scale
chi-squared	chisq	df, ncp
exponential	exp	rate
F	f	df1, df2, ncp
gamma	gamma	shape, scale
geometric	geom	prob
hypergeometric	hyper	m, n, k
log-normal	lnorm	meanlog, sdlog
logistic	logis	location, scale
negative binomial	nbinom	size, prob
normal	norm	mean, sd
Poisson	pois	lambda
Student's t	t	df, ncp
uniform	unif	min, max
Weibull	weibull	shape, scale
Wilcoxon	wilcox	m, n

Funciones de probabilidad (ejemplos)

► Función densidad (distr. Normal):

- `x <- seq(-10,10,by=.1)`
- `y <- dnorm(x)`
- `plot(x,y,type = "l")`

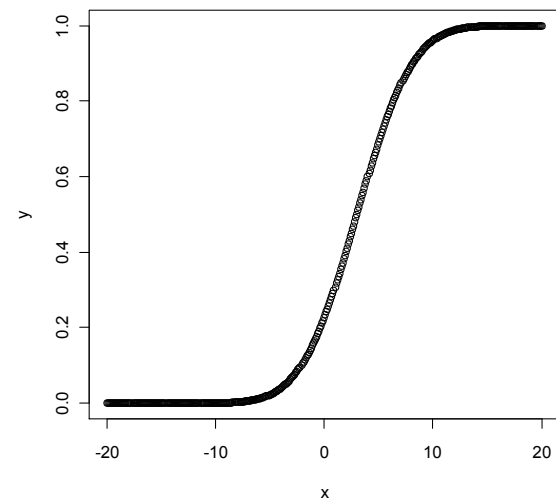
- `y <- dnorm(x,mean=2.5,sd=0.1)`
- `plot(x,y,type = "l")`



► Función distribución acumulada:

- `x <- seq(-20,20,by=.1)`
- `y <- pnorm(x)`
- `plot(x,y)`

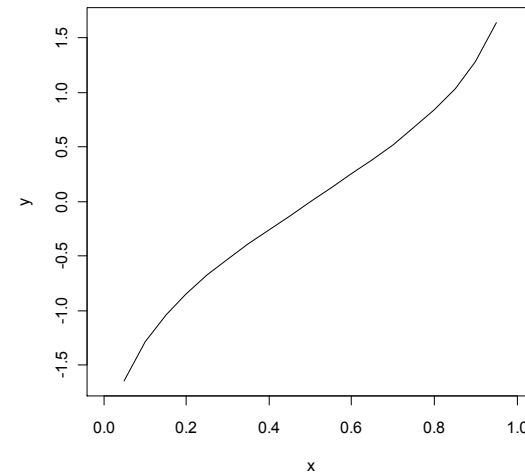
- `y <- pnorm(x,mean=3,sd=4)`
- `plot(x,y)`



Funciones de probabilidad (ejemplos)

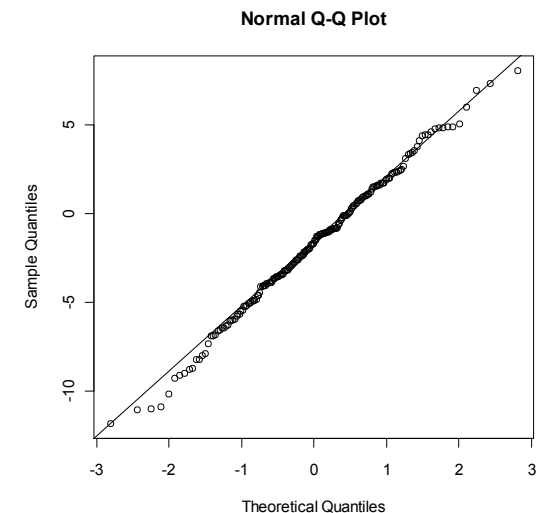
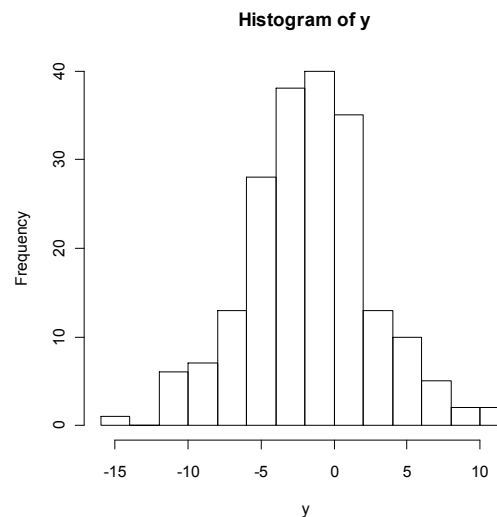
► Función cuantil `qnorm()`

- `x <- seq(0,1,by=.05)`
- `y <- qnorm(x)`
- `plot(x,y)`
- `y <- qnorm(x,mean=3,sd=2)`
- `plot(x,y)`
- `y <- qnorm(x,mean=3,sd=0.1)`
- `plot(x,y)`



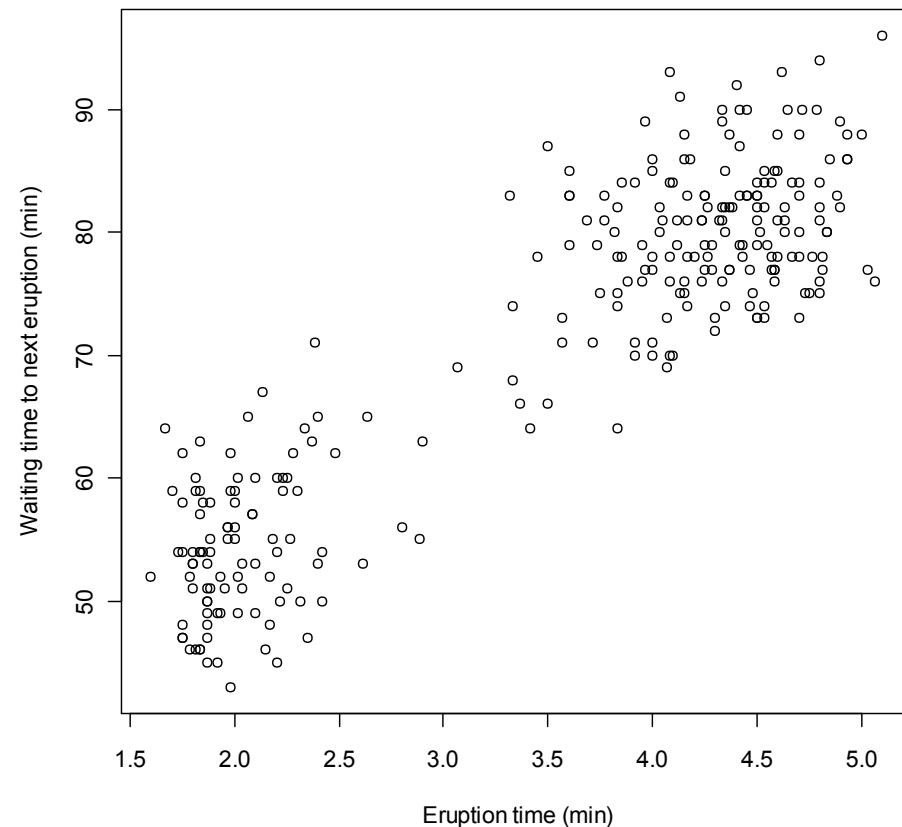
► Generación de números aleatorios:

- `y <- rnorm(200)`
- `hist(y)`
- `y <- rnorm(200,mean=-2)`
- `hist(y)`
- `y <- rnorm(200,mean=-2,sd=4)`
- `hist(y)`
- `qqnorm(y)`
- `qqline(y)`



Ejemplo: análisis de datos

- ▶ faithful dataset:
 - ▶ **Waiting time** between eruptions and the **duration** of the eruption for the Old Faithful geyser in Yellowstone National Park, Wyoming, USA.
 - ▶ A data frame with 272 observations on 2 variables.
 - ▶ [,1] eruptions numeric Eruption time in mins
 - ▶ [,2] waiting numeric Waiting time to next eruption (in mins)



Ejemplo: análisis de datos

A data frame with 272 observations on 2 variables.

[,1]	eruptions	numeric	Eruption time in mins
[,2]	waiting	numeric	Waiting time to next eruption (in mins)

- ▶ `require(stats); require(graphics)`
- ▶ `f.tit <- "faithful data: Eruptions of Old Faithful"`

- ▶ `ne60 <- round(e60 <- 60 * faithful$eruptions)`

- ▶ `all.equal(e60, ne60)` # relative diff. ~ 1/10000

- ▶ `table(zapsmall(abs(e60 - ne60)))` # 0, 0.02 or 0.04

- ▶ `faithful$better.eruptions <- ne60 / 60`

- ▶ `te <- table(ne60)`

- ▶ `te[te >= 4]` # (too) many multiples of 5 !

- ▶ `plot(names(te), te, type="h", main = f.tit, xlab = "Eruption time (sec)")`

- ▶ `plot(faithful[, -3], main = f.tit, xlab = "Eruption time (min)", ylab = "Waiting time to next eruption (min)")`

- ▶ `lines(lowess(faithful$eruptions, faithful$waiting, f = 2/3, iter = 3), col = "red")`

```
> faithful
  eruptions waiting
1    3.600     79
2    1.800     54
3    3.333     74
4    2.283     62
.....
270    4.417     90
271    1.817     46
272    4.467     74
```

Ejemplo: análisis de datos

► `attach(faithful)`

► `summary(eruptions)`

```
Min. 1st Qu. Median Mean 3rd Qu. Max.
1.600 2.163 4.000 3.488 4.454 5.100
```

► `fivenum(eruptions)`

```
[1] 1.6000 2.1585 4.0000 4.4585 5.1000
```

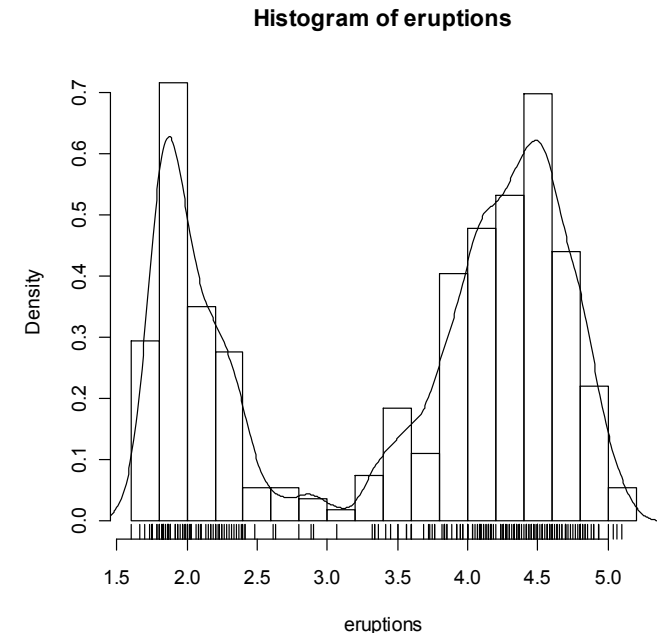
► `stem(eruptions)`

► `hist(eruptions)` `##` make the bins smaller, make a plot of density

► `hist(eruptions, seq(1.6, 5.2, 0.2), prob=TRUE)`

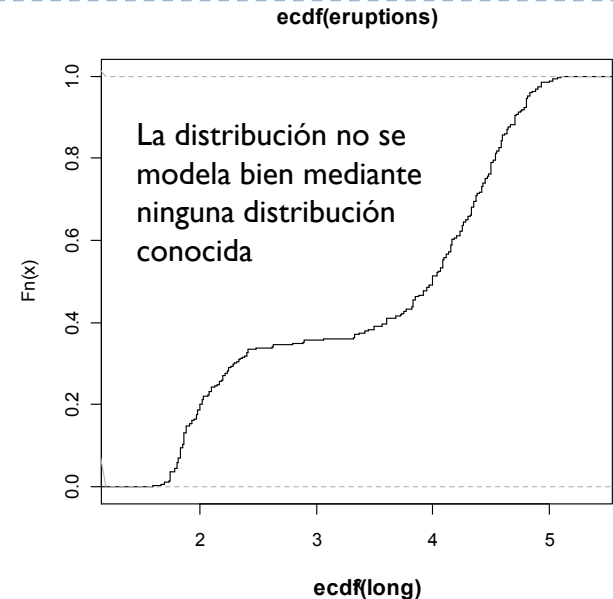
► `lines(density(eruptions, bw=0.1))`

► `rug(eruptions)` `#` show the actual data points



Ejemplo: análisis de datos

► `plot(ecdf(eruptions), do.points=FALSE, verticals=TRUE)`

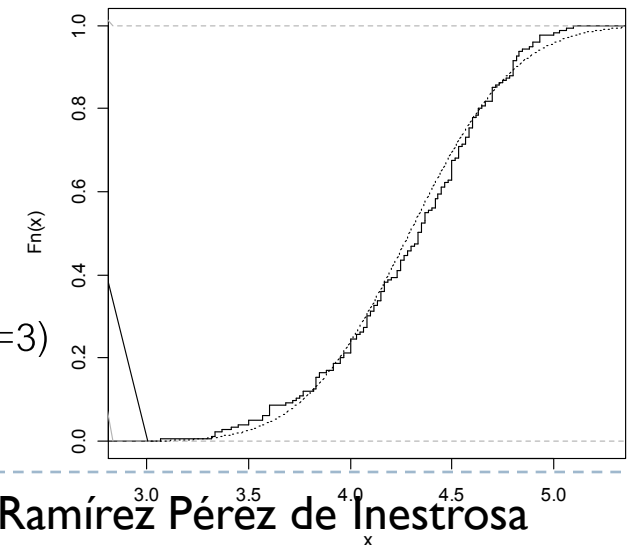


► `long <- eruptions[eruptions > 3]`

► `plot(ecdf(long), do.points=FALSE, verticals=TRUE)`

► `x <- seq(3, 5.4, 0.01)`

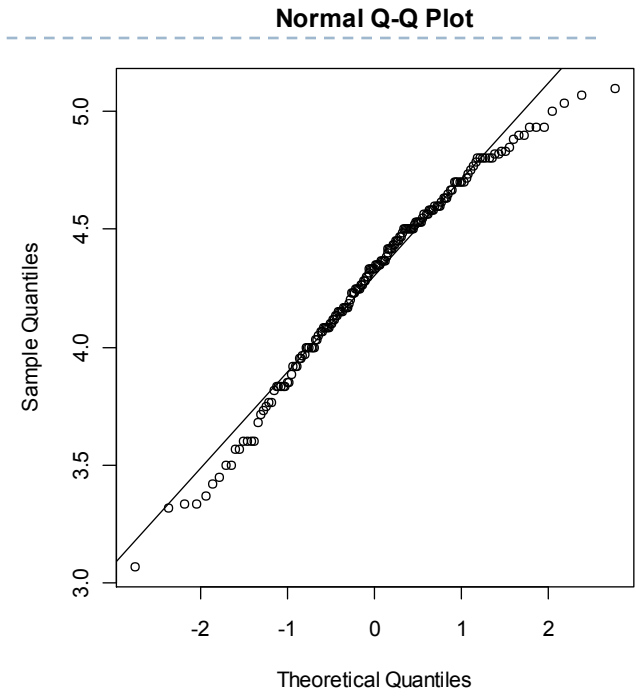
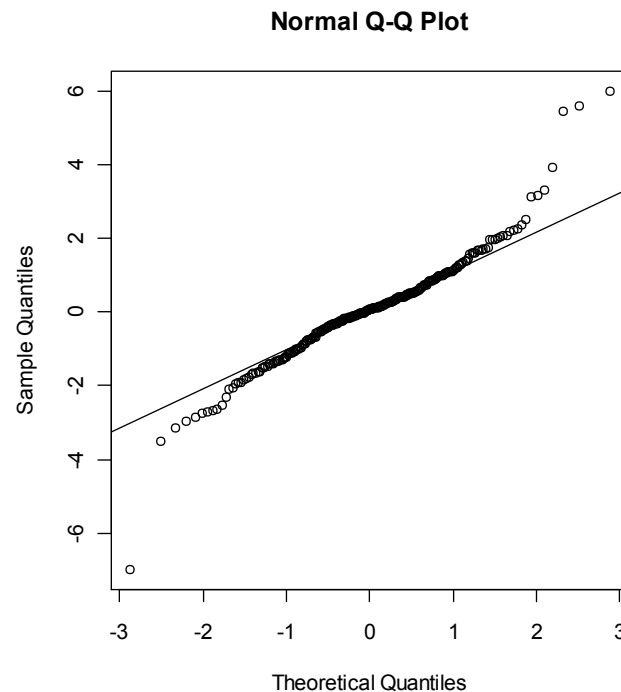
► `lines(x, pnorm(x, mean=mean(long), sd=sqrt(var(long))), lty=3)`



Ejemplo: análisis de datos

- ▶ `par(pty="s")`
- ▶ `qqnorm(long); qqline(long)`

- ▶ `x <- rt(250, df = 5)`
- ▶ `qqnorm(x)`
- ▶ `qqline(x)`



Programación (bucles)

- ▶ Agrupación de comandos:

- ▶ `{ expr_1; ... ; expr_m }`

- ▶ Ejecución condicional:

- ▶ `if (expr_1) expr_2 else expr_3`

- ▶ Bucles: for, repeat, while

- ▶ `for (name in expr_1) expr_2`

- ▶ `repeat expr`

% Se finaliza con break

- ▶ `while (condition) expr`

Programación (funciones)

▶ `name <- function(arg_1, arg_2, ...) expression`

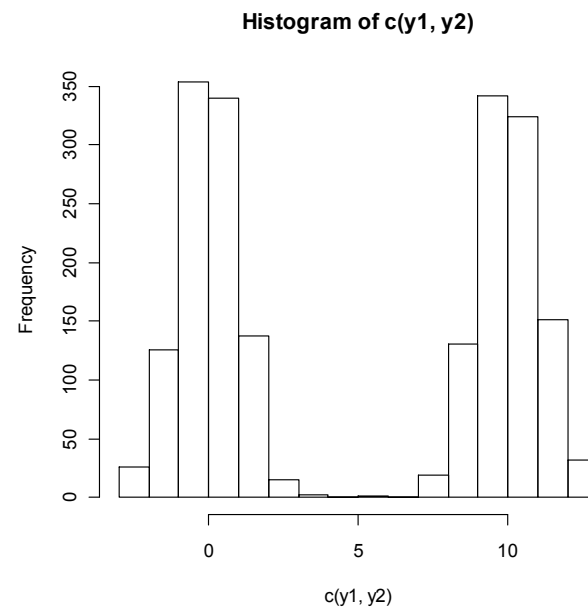
▶ Ejemplo: *t*-test de dos muestras.

▶ Definición:

```
▶ twosam <- function(y1, y2) {  
▶   n1 <- length(y1); n2 <- length(y2)  
▶   yb1 <- mean(y1); yb2 <- mean(y2)  
▶   s1 <- var(y1); s2 <- var(y2)  
▶   s <- ((n1-1)*s1 + (n2-1)*s2)/(n1+n2-2)  
▶   tst <- (yb1 - yb2)/sqrt(s*(1/n1 + 1/n2))  
▶   tst  
▶ }
```

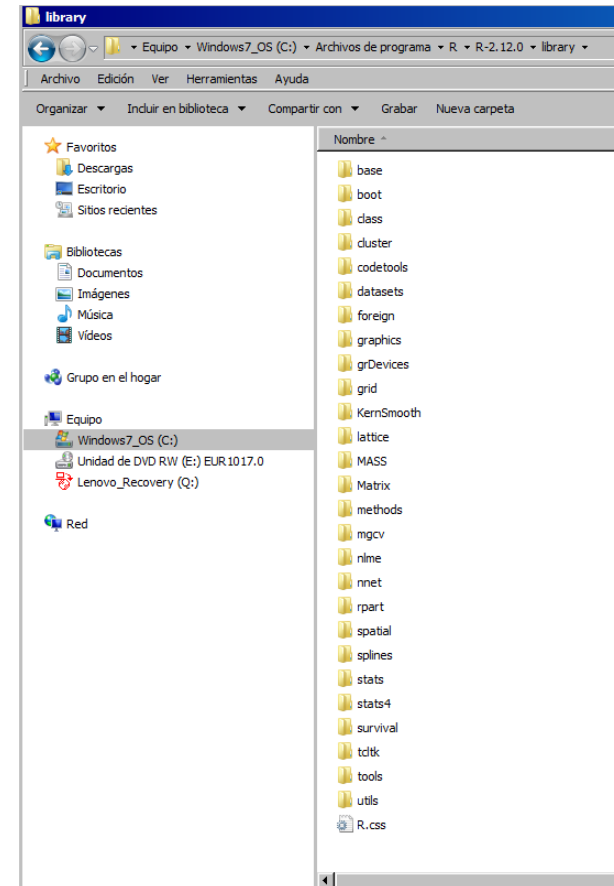
▶ Llamada:

```
▶ y1= rnorm(1000,0,1)  
▶ y2= rnorm(1000,10,1)  
▶ tstat <- twosam(y1,y2); tstat  
▶ hist(c(y1,y2))
```

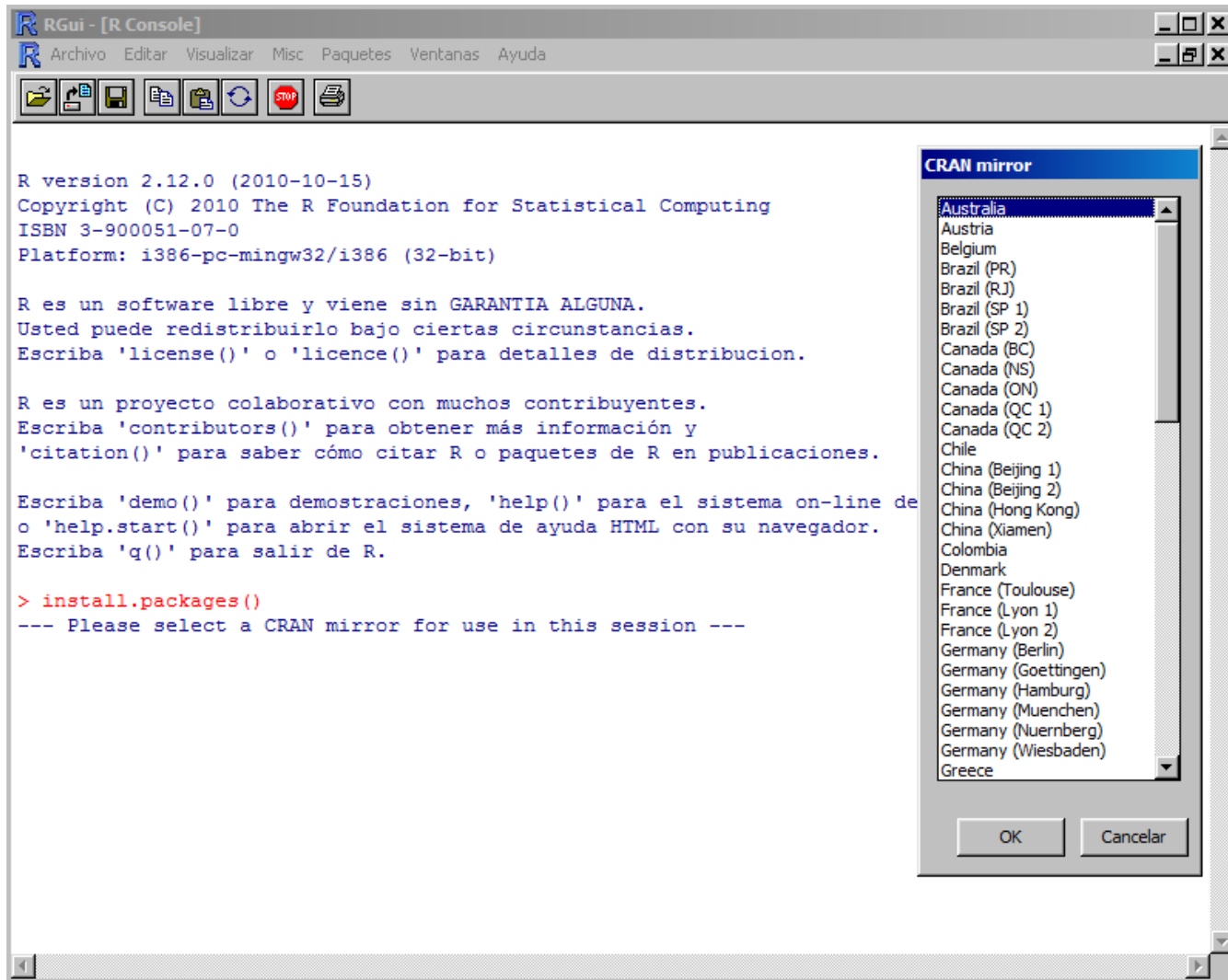


Instalación de Paquetes

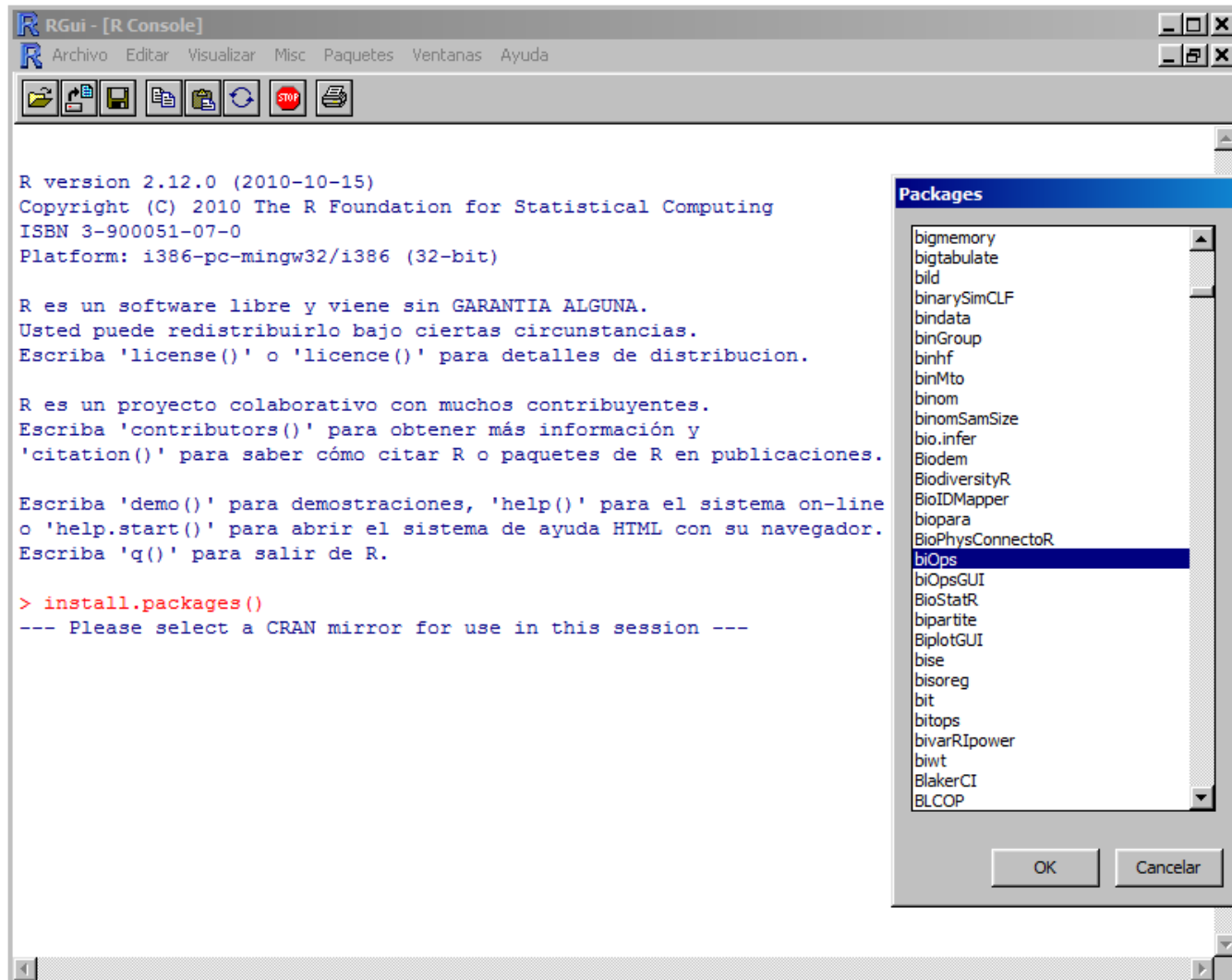
- ▶ La librería contiene los paquetes instalados.
 - ▶ Librería principal: `R_HOME/library`
- ▶ Paquetes cargados por defecto:
 - ▶ `getOption("defaultPackages")`
 - ▶ `[1] "datasets" "utils" "grDevices" "graphics" "stats" "methods"`
- ▶ Instalación de paquetes:
 - ▶ `install.packages()`



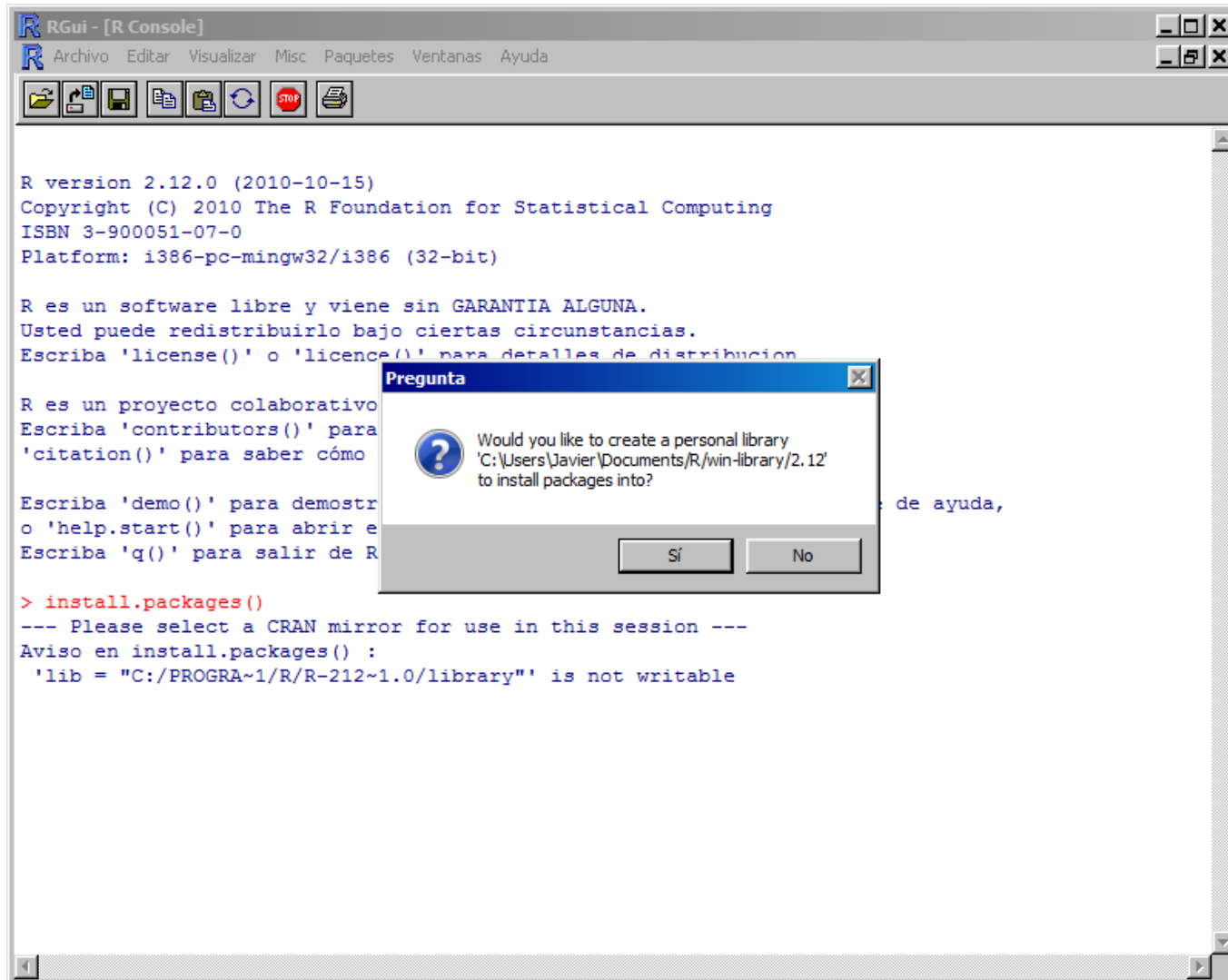
Instalación de Paquetes



Instalación de Paquetes



Instalación de Paquetes



Ejemplos: Paquete biOps

► En R, seleccionamos del menú Paquetes -> Cargar Paquete -> biOps.

► `> x <- readJpeg(system.file("samples", "violet.jpg", package="biOps"))`

► `> t <- imgFFT(x)`

► `> i <- imgFFTSpectrum(t)`

► `> plot(x)`

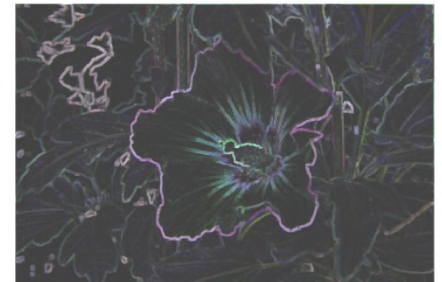
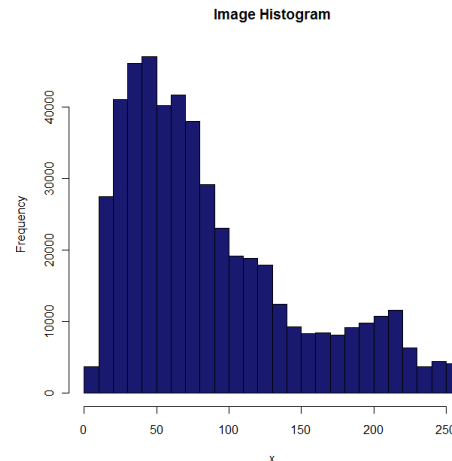
► `> plot(i)`



► `h <- imgHistogram(x)`

► `y <- imgHomogeneityEdgeDetection(x, bias=64)`

► `plot(y)`



Trabajos de exposición (15 minutos)

► Paquetes de expansión de R:

- [Rwave](#) Time-Frequency analysis of 1-D signals
- [signalextraction](#) Real-Time Signal Extraction (Direct Filter Approach)
- [wavelets](#) A package of funtions for computing wavelet filters, wavelet transforms and multiresolution analyses
- [waveslim](#) Basic wavelet routines for one-, two- and three-dimensional signal processing
- [FKF](#) Fast Kalman Filter
- [KFAS](#) Multivariate Kalman filter and smoother, simulation smoother and forecasting of state space models. State smoothing and approximate likelihood of exponential family state space models
- [robfilter](#) Robust Time Series Filters
- [sapa](#) Insightful Spectral Analysis for Physical Applications
- [biOps](#) Image processing and analysis
- [biOpsGUI](#) GUI for Basic image operations
- [PET](#) Simulation and Reconstruction of PET Images
- [ReadImages](#) Image Reading Module for R
- [rimage](#) Image Processing Module for R
- [ripa](#) R Image Processing and Analysis
- [class](#) Functions for Classification

Trabajos de exposición (15 minutos)

- ▶ A Handbook of Statistical Analyses Using R. Brian S. Everitt and Torsten Hothorn, CRC, 2006.
- ▶ `> install.packages("HSAUR")`
<http://cran.r-project.org/web/packages/HSAUR/index.html>
- ▶ `> library("HSAUR")`
- ▶ Chapter 2. Simple Inference: Guessing Lengths, Wave Energy, Water Hardness, Piston Rings, and Rearrests of Juveniles
- ▶ Chapter 3. Conditional Inference: Guessing Lengths, Suicides, Gastrointestinal Damage, and Newborn Infants
- ▶ Chapter 4. Analysis of Variance: Weight Gain, Foster Feeding in Rats, Water Hardness and Male Egyptian Skulls
- ▶ Chapter 5. Multiple Linear Regression: Cloud Seeding
- ▶ Chapter 6. Logistic Regression and Generalised Linear Models: Blood Screening, Women's Role in Society, and Colonic Polyps
- ▶ Chapter 7. Density Estimation: Erupting Geysers and Star Clusters
- ▶ Chapter 8. Recursive Partitioning: Large Companies and Glaucoma Diagnosis
- ▶ Chapter 9. Survival Analysis: Glioma Treatment and Breast Cancer Survival
- ▶ Chapter 10. Analysing Longitudinal Data I: Computerised Delivery of Cognitive Behavioural Therapy–Beat the Blues
- ▶ Chapter 11. Analysing Longitudinal Data II – Generalised Estimation Equations: Treating Respiratory Illness and Epileptic Seizures
- ▶ Chapter 12. Meta-Analysis: Nicotine Gum and Smoking Cessation and the Efficacy of BCG Vaccine in the Treatment of Tuberculosis
- ▶ Chapter 13. Principal Component Analysis: The Olympic Heptathlon
- ▶ Chapter 14. Multidimensional Scaling: British Water Voles and Voting in US Congress
- ▶ Chapter 15. Cluster Analysis: Classifying the Exoplanets