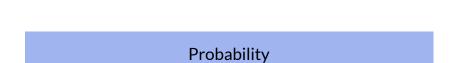# Introduction to R

Econ 440 - Introduction to Econometrics

Patrick Toche

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Probability

Probability

▶ This chapter reviews some basic concepts of probability theory and demonstrates how they can be applied in R.

▶ The `stats` package gathers simple functions to compute descriptive statistics and compute a variety of probability distributions. It is part of the base distribution of R, meaning that it is available by default and does not need to be installed or loaded.

▶ `install.packages("stats")` or `library("stats")`. Simply execute `library(help = "stats")` in the console to view the documentation and a complete list of all functions gathered in `stats`. For most packages a documentation that can be viewed within *RStudio* is available. Documentations can be invoked using the `?` operator, e.g., upon execution of `?stats` the documentation of the `stats` package is shown in the help tab of the bottom-right pane.

▶ In what follows, our focus is on (some of) the probability distributions that are handled by R and show how to use the relevant functions to solve simple problems. Thereby, we refresh some core