

# Statistical Inference: a Gentle Introduction for Linguists and similar creatures (SIGIL)

With practical examples in GNU R

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## Outline

### General Introduction

Statistical inference and GNU R

About this course

### Getting Started With R

Installation tips

Basic functionalities

External files and data-frames

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## Why do we need statistics?

- ▶ **Significance** (control for sampling variation)
  - ▶ all linguistic data are samples (of language, speakers, ...)
  - ▶ observed effects may be coincidence of particular sample
  - ➡ **inferential statistics**
- ▶ Managing **large data sets**
  - ▶ statistical summaries, data analysis, visualisation
  - ▶ e.g. collocations as compact summary of word usage
  - ➡ **descriptive statistics**
- ▶ Discovering **latent** (hidden) **properties**
  - ▶ clustering, multivariate analysis, distributional semantics
  - ▶ advanced statistical modelling (e.g. mixed-effects models)
  - ➡ **exploratory data analysis**

## What everyone needs to know about statistics

- ▶ Population *vs.* sample
- ▶ Random variables & scales of measurement
- ▶ Basic principles of statistical inference
- ▶ Statistical tests: null hypothesis, p-value, assumptions
- ▶ Significance *vs.* effect size (relevance)
- ▶ Estimation: MLE, confidence interval
- ▶ Statistical modelling (regression, general linear model, ...)
- ▶ Applicability and limitations of statistical methods
- 📖 Gain practical experience with statistical software

What you can do on your own:

- ▶ Learn about specific statistical tests and procedures

## R – An environment for statistical programming

- ▶ “Traditional” statistical software packages offer specialised procedures (e.g. SAS) or interactive GUI (e.g. SPSS)
- ▶ New approach: statistical programming language **S** with interactive environment (Bell Labs, since 1976)
  - ▶ *White Book* (version 3, 1992); *Green Book* (version 4, 1998)
  - ▶ commercial: S-Plus (Insightful Corporation, since 1987)
- ▶ **R** is an open-source implementation of the S language
  - ▶ originally by Ross Ihaka and Robert Gentleman (Auckland)
  - ▶ open-source development since mid-1997

## R – An environment for statistical programming



- ▶ binary packages available for Linux, Mac OS X and Windows
- ▶ 64-bit versions on Linux and OS X (experimental version for Windows)
- ▶ extensive documentation & tutorials
- ▶ hundreds of add-on packages ready to install from CRAN

<http://www.R-project.org/>

Recommended Windows GUI:

**Tinn-R** from <http://www.sciviews.org/>

## More about R

- ▶ Advantages of R
  - ▶ free & open source
  - ▶ many add-on packages with state-of-the-art algorithms
  - ▶ large, enthusiastic and helpful user community
  - ▶ easy to automate and extend (every analysis is a program)
  - ▶ no point & click interface
- ▶ Disadvantages
  - ▶ learning curve sometimes rather steep
  - ▶ not good at manipulating non-English text (yet)
  - ▶ no built-in data editor (spreadsheet)
  - ▶ no point & click interface

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## Course units

1. R Basics: installation, data manipulation, input/output (h)
2. Corpus frequency data & statistical inference (h)
3. Descriptive and inferential statistics for continuous data (f)
4. Co-occurrence, contingency tables and collocations (f)  
+ vectorised data processing, high-quality graphs
5. Word frequency distributions with the zipfR package (h)
6. Regression and linear models (f)
7. Exploratory data analysis: clustering, visualisation, ML (h)
8. The non-randomness of corpus data: a GLM approach (h)
9. Inter-annotator agreement (h)

(h) = half-day session / (f) = full-day session (optimistic)

## Goals of the course

- ▶ Basic principles of statistical inference
- ▶ Elementary hypothesis tests, estimators & models
- ▶ Hands-on work with R on real-life data sets
- ▶ Data manipulation and basic R programming skills
- ▶ Get to know R implementations of statistical techniques, data analysis and visualisation methods that are useful in various areas of (computational) linguistics along the way

What this course is *not* about:

- ▶ Mathematical foundations of statistics
- ▶ Specific (advanced) statistical methods
- ▶ Cookbook recipes for particular analyses with R

## Recommended textbooks: introductory level

- ▶ Baroni, Marco & Evert, Stefan (2008). *Statistical methods for corpus exploitation*. In A. Lüdeling & M. Kytö (eds.), *Corpus Linguistics. An International Handbook*. Mouton de Gruyter.
- ▶ Gries, Stefan Th. (2009). *Statistics for Linguistics with R: A Practical Introduction*, Mouton de Gruyter. [€98/€35]  
▶ German original from Vandenhoeck & Ruprecht [€25]
- ▶ Johnson, Keith (2008). *Quantitative Methods in Linguistics*. Blackwell. [€31]
- ▶ Peter Dalggaard (2008). *Introductory Statistics with R*, 2nd ed. Springer.

## Recommended textbooks: advanced level

- ▶ R. Harald Baayen (2008). *Analyzing Linguistic Data: A practical introduction to statistics*. CUP. [€20]
  - ▶ <http://www.ualberta.ca/~baayen/publications.html>
- ▶ Morris H. DeGroot and Mark J. Schervish (2002). *Probability and Statistics*, 3rd ed. Addison Wesley. [€57]
- ▶ John M. Chambers (2008). *Software for Data Analysis: Programming with R*. Springer.
- ▶ Christopher Butler (1985), *Statistics in Linguistics*. Blackwell.
  - ▶ out of print and available online for free download from <http://www.uwe.ac.uk/hlss/llas/statistics-in-linguistics/bkindex.shtml>

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## Course materials

- ▶ Handouts, example scripts and data sets are available on our homepage for this course:

<http://SIGIL.R-Forge.R-Project.org/>

(includes additional material, software, links, etc.)

Another interesting online course:

- ▶ Shravan Vasishth (2006–2009). *The foundations of statistics: A simulation-based approach*.
  - ▶ <http://www.ling.uni-potsdam.de/~vasishth/SFLS.html>

## Installation guide for Linux & Mac OS X

### Mac OS X

- ▶ Download binary installer from <http://www.R-project.org/>
- ▶ Start GUI application R (32-bit) or R64 (64-bit)
- ▶ Alternative: run from TextMate or various other text editors
- ▶ Shell command R available for command-line use

### Linux (Ubuntu and other popular distributions)

- ▶ Install R with standard package manager (e.g. Synaptic)
- ▶ Add CRAN repository to obtain up-to-date version of R
  - ▶ e.g. <http://cran.at.r-project.org/bin/linux/ubuntu/karmic/>
  - ▶ pkgs: `r-base-core` `r-base-html` `r-base-dev` `r-doc-html` `r-doc-pdf`
- ▶ Various GUIs available, e.g. Rkward and R Commander
- ▶ Power users: Emacs + ESS or shell command R in terminal

## Installing add-on packages

### Mac OS X

- ▶ Select **Packages & Data | Package Installer** from GUI menu
- ▶ Click **Get List**, then choose packages to be installed
  - ▶ you may need to check **install dependencies**, too
  - ▶ installing for all users is only possible on the command line

### Linux (Ubuntu and other popular distributions)

- ▶ Use standard package manager with CRAN repository
  - ▶ offers choice of “difficult” binary packages named **r-cran-\***
  - ▶ make sure that you install the up-to-date CRAN versions!
- ▶ Other packages need to be installed from the command line

### All Unix platforms

- ▶ Install packages from within R (system-wide with `sudo R`)
  - ▶ e.g. `install.packages(c("languageR", "corpora"))`
  - ▶ select CRAN mirror from pop-up list (recommended: Austria)

## Recommended add-on packages for this course

**languageR** data sets and functions from Baayen (2008)

**corpora** data sets and utilities for this course

**exact2x2** exact inference for  $2 \times 2$  contingency tables  
(relevant for corpus frequency comparisons)

**zipfR** word frequency distributions & Zipf's law

**e1071** machine learning (SVM) and many other utilities

**MASS** lots of statistical functions (companion package  
to *Modern Applied Statistics with S and S-Plus*)

Some other useful packages:

**rgl** animated 3D graphics with OpenGL (also: **misc3d**)

**vcd** visualisation of categorical data (contingency tables)

**plyr**, **doBy**, convenience functions for data manipulation

**gsubfn**

## Installation on Windows (XP/Vista/7)

**Step 1:** Download R for Windows installer from [www.R-project.org](http://www.R-project.org)

- ▶ CRAN | choose mirror (Austria) | R for Windows | base
- ▶ **Download R ... for Windows**, then run the installer
- ▶ if Windows complains, allow installer to run & make changes
- ▶ select “full installation” and keep defaults for everything else
- ▶ start R, adjust GUI preferences and save to default location  
(make sure to select **SDI mode** required for Tinn-R)

**Step 2:** Install some important add-on packages

- ▶ Vista/Win 7: run R as administrator to install packages for all users (right-click program icon in Start menu)
- ▶ select **Packages | Install package** from GUI menu
- ▶ choose mirror (Austria), then pick the package(s) to install
- ▶ check successful installation with these R commands:
 

```
library(corpora)
help("VSS") # should pop up Web browser with help page
data(VSS); head(VSS, 20)
```

## Installation on Windows (XP/Vista/7)

**Step 3:** Install **Tinn-R** GUI (optional, but recommended)

- ▶ download installer from <http://www.sciviews.org/Tinn-R/>
- ▶ run installer, allow to make changes, accept default settings
- ▶ launch Tinn-R (run as administrator on Vista/Win 7)
- ▶ menu: **R | configure | permanent** (to set up R for Tinn-R)
- ▶ allow Tinn-R to start R and auto-install necessary packages
- ▶ Vista/Win 7: quit Tinn-R, then restart in normal mode
- ▶ must start R session explicitly: **R | start/close | Rgui**

**Step 4:** Working with Tinn-R

- ▶ basic workflow as recommended for R in general:
  - write R script file, then execute selected commands
- ▶ **Ctrl+RET** to execute command and insert line break  
(set “return focus to editor” option with recycle icon)
- ▶ get familiar with the icons in the R toolbar!
- ▶ explore data browser, file browser, reference cards in sidebar

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## R as an oversized calculator

```
> 1+1
[1] 2

> a <- 2      # assignment does not print anything by default

> a * 2
[1] 4

> log(a)      # natural, i.e. base-e logarithm
[1] 0.6931472

> log(a,2)    # base-2 logarithm
[1] 1
```

## Basic session management

Some of it is not necessary if you only use the GUI

# to start R on command line, simply type "R"

setwd("path/to/data") # or use GUI menus

ls() # probably empty for now

ls # notice difference with previous line

quit() # or use GUI menus

quit(save="yes")

quit(save="no")

# NB: at least some interfaces support history recall, TAB completion, etc.

## Vectorial math

```
> a <- c(1,2,3) # c (for combine) creates vectors

> a * 2      # operators are applied to each element of a vector
[1] 2 4 6

> log(a)     # also works for most standard functions
[1] 0.0000000 0.6931472 1.0986123

> sum(a)     # basic vector operations: sum, length, product, ...
[1] 6

> length(a)
[1] 3

> sum(a)/length(a)
[1] 2
```

## Initializing vectors

```
> a <- 1:100           # integer sequence
> a

> a <- 10^(1:100)

> a <- seq(from=0, to=10, by=0.1) # general sequence

> a <- rnorm(100)       # 100 random numbers

> a <- runif(100, 0, 5) # what you're used to from Java etc.
```

## Summary statistics

More about these summary statistics in Unit 3

```
> length(a)

> summary(a) # statistical summary of numeric vector
   Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
0.02717 0.51770 1.05200 1.74300 2.32600 9.11100

> mean(a)

> median(a)

> sd(a) # standard deviation is not included in summary

> quantile(a)
   0%   25%   50%   75%  100%
0.0272 0.5177 1.0518 2.3261 9.1107
```

## Basic plotting

```
> a <- 2^(1:100) # don't forget the parentheses!
> plot(a)

> x <- 1:100     # most often: plot x against y
> y <- sqrt(x)
> plot(x, y)

> plot(x, a)
> plot(x, a, log="y") # various logarithmic plots
> plot(x, a, log="x")
> plot(x, a, log="xy")
> plot(log(x), log(a))

> hist(rnorm(100)) # histogram and density estimation
> hist(rnorm(1000))
> plot(density(rnorm(100000)))
```

## (Slightly less) basic plotting

```
> a <- rbinom(10000, 100, .5)
> hist(a)

> hist(a, probability=TRUE)
> lines(density(a))

> hist(a, probability=TRUE)
> lines(density(a), col="red", lwd=3)

> hist(a, probability=TRUE,
      main="Some Distribution", xlab="value",
      ylab="probability") # better to type command on a single line!
> lines(density(a), col="red", lwd=3)
```

## Help!

```
> help("hist") # R has excellent online documentation
> ?hist       # short, convenient form of the help command

> help.search("histogram")

> ?help.search

> help.start() # searchable HTML documentation

# or use GUI menus to access & search documentation
```

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## Your first R script

- ▶ Simply type R commands into a text file & save it
- ▶ Use built-in GUI functionality or external text editor
  - ▶ Microsoft Word is *not* a text editor!
  - ▶ nor is Apple's TextEdit application ...
- ▶ Execute R script from GUI editor or by typing
  - > source("my\_script.R") # more about files later
  - > source(file.choose()) # select with file dialog box
- ▶ Many GUI editors can execute scripts line by line
  - ▶ check your editor's documentation for keyboard shortcuts
- ▶ Just typing an expression will not automatically print the result in a script: use print(sd(a)) instead of sd(a)

## Input from an external file

- ▶ We like to keep our data in space- or TAB-delimited text files with a first row ("header") labeling the fields:
 

```
word frequency cat
dog 15 noun
bark 10 verb
```
- ▶ This is an easy format to import into R, and it is easy to convert to/from other tabular formats using standard tools
- ▶ We assume that external input is always in this format (or can easily be converted to it)
  - ▶ spreadsheet applications prefer CSV (comma-separated values), which R also reads and writes quite well
  - ▶ Microsoft Excel is a nice table editor, but beware of localised number formats



## Reading a TAB-delimited file with header

```
> brown <- read.table("brown.stats.txt",
  header=TRUE)
# if file is not in working directory, you must specify the full path
# (or use setwd() function we introduced before)

# exact behaviour of file.choose() depends on operating system
> brown <- read.table(file.choose(), header=TRUE)

# more robust if you are sure file is in tab-delimited format
> brown <- read.delim("brown.stats.txt")
```

## Reading and writing CSV files

```
# R can also read and write files in CSV format
> write.csv(brown, "brown.stats.csv",
  row.names=FALSE)
# this is convenient for exchanging data with database and
# spreadsheet software (or using Excel as a data editor)

# NB: comma-separated values are not always separated by commas
# (e.g. in German; use write.csv2 if Excel doesn't recognise columns)
> write.csv2(brown, "brown.stats.csv",
  row.names=FALSE)

# TASK: load brown.stats.csv into Excel or OpenOffice.org

# check generated CSV file (use read.csv2 with write.csv2 above)
> brown.csv <- read.csv("brown.stats.csv")
> all.equal(brown.csv, brown)
```

## Data frames

- ▶ The commands above create a **data frame**
- ▶ This is the basic data structure (object) used to represent statistical tables in R
  - ▶ rows = objects or "observations"
  - ▶ columns = variables, i.e. measured quantities
- ▶ Different types of variables
  - ▶ numerical variables (what we've used so far)
  - ▶ Boolean variables
  - ▶ factor variables (nominal or ordinal classification)
  - ▶ string variables
- ▶ Technically, data frames are collections of column vectors (of the same length), and we will think of them as such

## Data frames

```
> summary(brown)

> colnames(brown)

> dim(brown)      # number of rows and columns

> head(brown)

> plot(brown)
```

## Type/token counts and word lengths for Brown & LOB texts

Data files in TAB-delimited format:

- ▶ `brown.stats.txt`: information for Brown corpus (AmE)
- ▶ `lob.stats.txt`: information for LOB corpus (BrE)

Variables:

- `to` Token count
- `ty` Type count (*distinct* words)
- `se` Sentence count
- `towl` Average word length  
(averaged across tokens in document)
- `tywl` Average word length  
(averaged across distinct types in document)

## Access vectors inside a data frame

```
> brown$to

> head(brown$to)

# TASK: compute summary statistics (length, mean, max, etc.)
# for vectors in the Brown data frame

# what does the following do?
> summary(brown$ty / brown$to)

> attach(brown) # attach data frame for convenient access
> summary(ty/to)
> detach() # better to detach before you attach another frame
```

## More data access

```
> brown$ty[1] # vector indexing starts with 1
> brown[1,2] # row, column

> brown$ty[1:10] # use arbitrary vectors as indices
> brown[1:10,2]

> brown[1,]
> brown[,2]
```

## Conditional selection

```
> brown[brown$to < 2200, ] # index with Boolean vector
> length(brown$ty[brown$to >= 2200])
> sum(brown$to >= 2200) # standard way to count matches

> subset(brown, to < 2200) # no need to attach here
> lessdata <- subset(brown, to < 2200)

> a <- brown$ty[brown$to >= 2200]

# equality: == (also works for strings)
# inequality: !=
# complex constraints: and &, or |, not !
# NB: always use single characters, not && or ||
```