

# 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

A simple case study: comparing Brown and LOB

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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 support for large data sets
- ▶ extensive documentation & tutorials
- ▶ thousands of add-on packages ready to install from CRAN

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

Recommended cross-platform GUI:  
**RStudio** from <http://www.rstudio.com/ide/>

## 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 very good at manipulating non-English text
  - ▶ 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:

- ▶ Deeper 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. (2013). *Statistics for Linguistics with R: A Practical Introduction*, 2nd ed. Mouton de Gruyter. [€29]  
▶ German original from Vandenhoeck & Ruprecht [€25]
- ▶ Johnson, Keith (2008). *Quantitative Methods in Linguistics*. Blackwell. [€38]
- ▶ Field, Andy; Miles, Jeremy; Field, Zoë (2012). *Discovering Statistics Using R*. SAGE Publications, Thousand Oaks. [€61]
- ▶ Peter Dalgaard (2008). *Introductory Statistics with R*, 2nd ed. Springer. [€52]

## Recommended textbooks: advanced level

- ▶ R. Harald Baayen (2008). *Analyzing Linguistic Data: A practical introduction to statistics*. CUP. [€29]
  - ▶ <http://www.sfs.uni-tuebingen.de/~hbaayen/publications/>
- ▶ Morris H. DeGroot and Mark J. Schervish (2002). *Probability and Statistics*, 4th ed. Pearson Education Ltd. [€74]
- ▶ John M. Chambers (2008). *Software for Data Analysis: Programming with R*. Springer. [€85]
- ▶ 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>

## Free online resources

- ▶ Kuhnert, Petra and Venables, Bill (2005). *An introduction to R: Software for statistical modelling & computing*. Lecture notes, CSIRO Mathematical and Information Sciences.
  - ▶ <http://cran.r-project.org/other-docs.html> (ZIP archive)
- ▶ Robinson, Andrew (2013). *icebreakR*. Lecture notes, University of Melbourne, Department of Mathematics and Statistics.
  - ▶ <http://www.ms.unimelb.edu.au/~andrewpr/r-users/>
- ▶ Burns, Patrick (2011). *The R inferno*. Online publication.
  - ▶ <http://www.burns-stat.com/documents/books/the-r-inferno/>
- ▶ Cheat sheets from <http://cran.r-project.org/other-docs.html>
  - ▶ R Reference Card by Tom Short
  - ▶ R Reference Card for Data Mining by Yanchang Zao

## Recommended textbooks: R programming

- ▶ Wickham, Hadley (2014). *Advanced R*. The R Series. Chapman & Hall/CRC. [€50]
  - ▶ free online version at <http://adv-r.had.co.nz/>
- ▶ Kabacoff, Robert I. (2011). *R in Action: Data analysis and graphics with R*. Manning. [€40]
- ▶ Teetor, Paul (2011). *R Cookbook*. O'Reilly Media. [€25]
- ▶ Chang, Winston (2012). *R Graphics Cookbook*. O'Reilly Media, Sebastopol, CA. [€25]
- ▶ Wickham, Hadley (2009). *ggplot2: Elegant Graphics for Data Analysis*. Springer, Heidelberg, New York. [€57]

## 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: *Introduction to statistical data analysis + Advanced data analysis*
  - ▶ <http://www.ling.uni-potsdam.de/~vasishth/>

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## 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)

## Installation guide for Linux & Mac OS X

### Mac OS X

- ▶ Download binary installer from <http://www.R-project.org/>
- ▶ Start GUI application **R** (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/precise/>
  - ▶ 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

## 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** if you use Tinn-R GUI)

### 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)
```

## Recommended add-on packages for this course

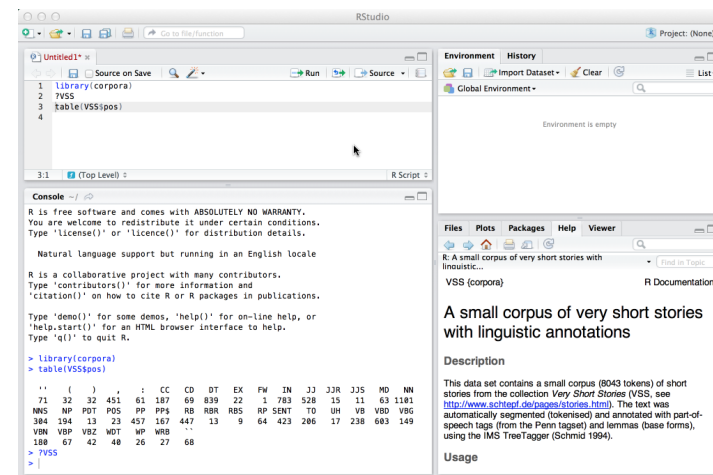
- SIGIL** data sets and utilities for this course
- corpora** some additional corpus-related functions
- languageR** data sets and functions from Baayen (2008)
- exact2x2** exact inference for  $2 \times 2$  contingency tables (relevant for corpus frequency comparisons)
- zipfR** word frequency distributions & 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
- reshape2**

## Recommended cross-platform GUI: RStudio

<http://www.rstudio.com/ide/>



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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
```

## 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)



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## 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")

# this data set is also included in the SIGIL package
> library(SIGIL)
> brown <- BrownStats
```

## 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()       # detach from search path

> with(brown, summary(ty/to)) # a better approach
```

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

> subset(brown, to < 2200) # syntactic sugar (similar to with)
> 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 ||
```

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## Procedure

The methods used here will be explained in Units 3 and 6

- ▶ Collect basic summary statistics for the two corpora
- ▶ Check if there is a significant difference in the token counts (since document length was controlled by corpus builders)
- ▶ If difference is significant (we will see that it is), then type counts are not directly comparable, and sentence counts should be normalized (divide by token count)
- ▶ Is word length correlated to document length? (corpus comparison would also not be appropriate in this case)
- ▶ Please read the LOB data set into a data frame named `lob` now, and take a look at its basic statistics
  - ▶ file `lob.stats.txt`, or `LOBStats` in SIGIL package
- ▶ Also, plot the data frame for a first impression of correlations between the variables

## Comparing token counts

```
> boxplot(brown$to, lob$to)
> boxplot(brown$to, lob$to, names=c("brown", "lob"))
> boxplot(brown$to, lob$to, names=c("brown", "lob"),
  ylim=c(1500, 3000))
> ?boxplot

> t.test(brown$to, lob$to)
> wilcox.test(brown$to, lob$to)

> brown.to.center <-
  with(brown, to[to > 2200 & to < 2400])
> lob.to.center <-
  with(lob, to[to > 2200 & to < 2400])

> t.test(brown.to.center, lob.to.center)
```

## Is word length correlated with token count?

# average word length by tokens and types is almost the same:

```
> plot(brown$towl, brown$tywl)
> cor.test(brown$towl, brown$tywl)
> cor.test(brown$towl, brown$tywl, method="spearman")
```

# correlation with token count

```
> plot(brown$to, brown$towl)
> cor.test(brown$to, brown$towl)
```