# Lecture 6: Writing Functions in R STAT UN2102 Applied Statistical Computing

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#### Last Time

- Character Data in R. Commands like nchar(), paste(), strsplit(), substr(), grep().
- Regular Expressions. A grammar (lots of rules) to works with patterns of characters.
- Web Scraping. Data from the internet.

# **Functions**

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#### Functions in R

#### Why Functions?

- Data structures tie related values into one object.
- Functions tie related commands into one object.
- Both cases: easier to understand, work with, and to build into larger structures.

# Functions in R

# Basic Structure function\_name <- function(arg1, arg2, ...) { statements return(object) }</pre>

```
Basic Structure
function_name <- function(arg1, arg2, ...) {
  statements
  return(object)
}</pre>
```

- A function is a group of instructions that takes inputs, uses them to compute other values, and returns a result.
- We can write and add our own functions in R.
- Functions:
  - 1. Have names.
  - 2. Usually take in arguments.
  - 3. Include body of code that does something.
  - 4. Usually return an object at the end.

# **Example Function**

## A Function to Check for Significance at $\alpha = 0.05$

```
> # Input x should be a single p-value in [0,1]
> significant <- function(x) {
+   if (x <= 0.05) { return(TRUE) }
+   else { return(FALSE) }
+ }</pre>
```

#### A Function to Check for Significance at $\alpha = 0.05$

```
> # Input x should be a single p-value in [0,1]
> significant <- function(x) {
+   if (x <= 0.05) { return(TRUE) }
+   else { return(FALSE) }
+ }</pre>
```

- First, tell R to define a function named significant.
- Brackets { and } mark the start and close of the body.
- R tells you you're in the body of the function by using + as a prompt (instead of >).
- At the end, use the return() command.

# **Example Function**

# A Piecewise Function ('Robust' Loss Function in Regression)

```
> # Inputs: A vector of numbers (x)
> # Outputs: A loss vector with x^2 for small elements,
> # and 2|x|-1 for large ones
>
> res_loss <- function(x) {
+ loss_vec <- ifelse(x^2 > 1, 2*abs(x) - 1, x^2)
+ return(loss_vec)
+ }
```

# A Piecewise Function ('Robust' Loss Function in Regression)

```
> # Inputs: A vector of numbers (x)
> # Outputs: A loss vector with x^2 for small elements,
> # and 2|x|-1 for large ones
>
> res_loss <- function(x) {
+ loss_vec <- ifelse(x^2 > 1, 2*abs(x) - 1, x^2)
+ return(loss_vec)
+ }
```

#### Let's try it:

```
> vec <- c(-0.5, 0.9, -3, 4)
> res_loss(vec)
```

[1] 0.25 0.81 5.00 7.00

# A Piecewise Function ('Robust' Loss Function in Regression)

```
> res_loss <- function(x) {
+ loss_vec <- ifelse(x^2 > 1, 2*abs(x) - 1, x^2)
+ return(loss_vec)
+ }
```

## Break apart the function

What are the...

- Inputs?
- Outputs?
- Body Statements?

# A Piecewise Function ('Robust' Loss Function in Regression)

```
> res_loss <- function(x) {
+  loss_vec <- ifelse(x^2 > 1, 2*abs(x) - 1, x^2)
+  return(loss_vec)
+ }
```

# Break apart the function

What are the...

- Inputs? x
- Outputs? loss\_vec
- Body Statements?loss\_vec <- ifelse(x^2 > 1, 2\*abs

```
loss_vec <- ifelse(x^2 > 1, 2*abs(x) - 1, x^2)
return(loss_vec)
```

# When Should We Make a Function?

- Things you will rerun.
- Chunks of code that are small parts of bigger analyses.

# Check Yourself

#### Task

Write a function called FiveTimesSum that takes as input a vector of numerical values and returns 5 times the sum of those values. Test it on the vector 1:3. Your output should be 30.

# Check Yourself

#### Task

Write a function called FiveTimesSum that takes as input a vector of numerical values and returns 5 times the sum of those values. Test it on the vector 1:3. Your output should be 30.

#### Solution

```
> FiveTimesSum <- function(vec){
+ return(5*sum(vec))
+ }
> FiveTimesSum(1:3)
```

```
[1] 30
```

# A Piecewise Function ('Robust' Loss Function in Regression)

```
> # Inputs: A vector of numbers (x),
> # crossover location (c > 0)
> # Outputs: A loss vector with x^2 for small elements,
> # and 2c|x|-c for large ones
>
> res_loss2 <- function(x, c = 1) {
+ loss_vec <- ifelse(x^2 > c, 2*sqrt(c)*abs(x) - c, x^2)
+ return(loss_vec)
+ }
```

# A Piecewise Function ('Robust' Loss Function in Regression)

#### Let's try it:

```
> identical(res_loss(vec), res_loss2(vec, c=1))
```

#### [1] TRUE

# A Piecewise Function ('Robust' Loss Function in Regression)

#### Let's try it:

```
> identical(res_loss(vec), res_loss2(vec, c=2))
```

#### [1] FALSE

# Default values get used if names are missing:

```
> identical(res_loss2(vec, c=1), res_loss2(vec))
```

[1] TRUE

# Default values get used if names are missing:

```
> identical(res_loss2(vec, c=1), res_loss2(vec))
```

```
[1] TRUE
```

# Named argument can go in any order when they are explicitly tagged:

```
> identical(res_loss2(x=vec, c=2), res_loss2(c=2, x=vec))
```

```
[1] TRUE
```

# Funny things can happen when arguments aren't as we expect:

```
> vec <- c(-0.5, 0.9, -3, 4)
> res_loss2(vec, c = c(1,1,1,5))
```

```
[1] 0.25 0.81 5.00 16.00
```

#### Funny things can happen when arguments aren't as we expect:

```
> vec <- c(-0.5, 0.9, -3, 4)
> res_loss2(vec, c = c(1,1,1,5))
```

```
[1] 0.25 0.81 5.00 16.00
```

```
> res_loss2(vec, c = -1)
```

[1] 0.25 0.81 NaN NaN

Solution: Add some checks to your function.

# A 'Robust' Loss Function (for Outlier-Resistant Regression)

```
> res_loss2 <- function(x, c = 1) {
+  # Scale should be a single positive number
+  stopifnot(length(c) == 1, c > 0)
+  loss_vec <- ifelse(x^2 > c^2, 2*sqrt(c)*abs(x) - c, x^2)
+  return(loss_vec)
+ }
```

Solution: Add some checks to your function.

# A 'Robust' Loss Function (for Outlier-Resistant Regression)

```
> res_loss2 <- function(x, c = 1) {
+  # Scale should be a single positive number
+  stopifnot(length(c) == 1, c > 0)
+  loss_vec <- ifelse(x^2 > c^2, 2*sqrt(c)*abs(x) - c, x^2)
+  return(loss_vec)
+ }
```

#### stopifnot()

- Arguments are a series of expressions which should all be TRUE.
- Execution stops with error at first FALSE.

Solution: Add some checks to your function.

# A 'Robust' Loss Function (for Outlier-Resistant Regression)

```
> res_loss2 <- function(x, c = 1) {
+  # Scale should be a single positive number
+ stopifnot(length(c) == 1, c > 0)
+ loss_vec <- ifelse(x^2 > c^2, 2*sqrt(c)*abs(x) - c, x^2)
+ return(loss_vec)
+ }
```

#### Test it:

```
> # res_loss2(vec, c = c(1,1,1,5))
> # res_loss2(vec, c = -1)
```

# Check Yourself

#### Task

Write a function called KTimesSum that takes as input a vector of numerical values and a scalar value K (with a default value of 5). The function should return the sum of those values multiplied times the value K. Test it with the following: KTimesSum(1:3) and KTimesSum(1:3, K = 10).

# Check Yourself

#### Task

Write a function called KTimesSum that takes as input a vector of numerical values and a scalar value K (with a default value of 5). The function should return the sum of those values multiplied times the value K. Test it with the following: KTimesSum(1:3) and KTimesSum(1:3, K = 10).

#### Solution

```
> KTimesSum <- function(vec, K = 5){
+ return(K*sum(vec))
+ }
> KTimesSum(1:3); KTimesSum(1:3, K = 10)
```

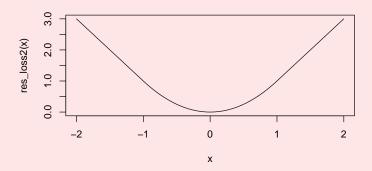
[1] 30

[1] 60

# Use Your Functions in Other Functions

- Use your own function in built-in R functions like apply().
- Ex: curve(expression, from = , to = ) plots a curve.

> curve(res\_loss2, from = -2, to = 2)



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#### The R Environment

- The global environment (or the workspace) in R consists of the collection of your named objects.
- When you start an R session, a new environment is initialized (unless you load a saved environment).
- When a function is called, a new **local environment** is created within the body of the function.

# The R Environment

Code Example.

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- Each function has its own (internal) environment.
- Names in the function environment override names from the global environment.
- Assignments in the internal environment don't change the global environment.
- Functions search for named variables (undefined in the function itself) in the environment in which the function was created (in our case, the global environment).

```
> x <- 7
> y <- c("dog", "cat")
> addition <- function(y) {x <- x + y; return(x)}
> addition(1)
```

[1] 8

```
> x <- 7
> y <- c("dog", "cat")
> addition <- function(y) {x <- x + y; return(x)}</pre>
> addition(1)
[1] 8
> x
[1] 7
> y
[1] "dog" "cat"
```

```
> circle.area <- function(r) {return(pi*r^2)}
> circle.area(1:3)
```

[1] 3.141593 12.566371 28.274334

```
> circle.area <- function(r) {return(pi*r^2)}
> circle.area(1:3)
```

```
[1] 3.141593 12.566371 28.274334
```

```
[1] 3 12 27
```

```
[1] 3 12 27
```

```
> pi <- true.pi # Restore the real value
> circle.area(1:3)
```

[1] 3.141593 12.566371 28.274334

#### Use Your Function Interfaces

The function **interfaces** are the places where the function interacts with the global environment: at the **inputs** and the **outputs**.

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#### Use Your Function Interfaces

The function **interfaces** are the places where the function interacts with the global environment: at the **inputs** and the **outputs**.

- Interact with the rest of the system only at the interfaces:
  - Arguments should give your function all the information it needs
  - Reduces the risk of bugs
  - Exception would be universal constants like pi.
- Output should be only through return().

Capstone Example: Two-Sample T-test

The goal of this example is to write a function (named my.t.test) that runs the basic two-sample t-test procedure.

#### Requirements of my.t.test.

- Inputs
  - Variable X<sub>1</sub>.
  - Variable X<sub>2</sub>.
  - Hypothesized value (with default set at 0).
  - Direction ("Upper", "Lower", "Two") with default set at "Two".
  - Significance level as decimal. Must be strictly between 0 and 1 with default at  $\alpha=.05$ .
- The output should include the relevant statistical results, e.g.,
  - Two Sample t-test:
  - Hypothesized value
  - · Test statistic with df
  - Direction and p-value
  - Reject rule at significance level

## Recall the Two-Sample t-test

Consider testing the null hypothesis

$$H_0: \mu_1 - \mu_2 = \Delta_0.$$

#### Assumptions of the two sample t-test

- 1.  $X_1, X_2, \ldots, X_m$  is a random sample from a normal distribution with mean  $\mu_1$  and variance  $\sigma_1^2$ .
- 2.  $Y_1, Y_2, \ldots, Y_n$  is a random sample from a normal distribution with mean  $\mu_2$  and variance  $\sigma_2^2$ .
- 3. The X and Y samples are independent of one another.

### Classic setting

Does resting heart rate of 35 year old males statistically differ between the control group and the dosage group? Here X is the control group and Y is the dosage group.

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## Recall the Two-Sample t-test

Consider testing the null hypothesis  $H_0$ :  $\mu_1 - \mu_2 = \Delta_0$ .

#### Test Statistic

• The test statistic is

$$t_{calc} = rac{ar{x} - ar{y} - \Delta_0}{\sqrt{rac{s_1^2}{m} + rac{s_2^2}{n}}},$$

where  $\bar{x}, \bar{y}, s_1^2, s_2^2$  are the respective sample means and sample variances of datasets X and Y.

• The approximate degrees of freedom is given by

$$df = \frac{\left(\frac{s_{\underline{1}}^2}{m} + \frac{s_{\underline{2}}^2}{n}\right)^2}{\frac{(s_{\underline{1}}^2/m)^2}{m-1} + \frac{(s_{\underline{2}}^2/n)^2}{n-1}}$$

**Note:** Use pt() with  $t_{calc}$  and df to compute the relevant p-values.

Alternative Hypothesis	P-value calculation
$H_A: \mu_1-\mu_2>\Delta_0$ (upper-tailed)	$P(t_{calc} > T)$
$H_A: \mu_1-\mu_2 < \Delta_0$ (lower-tailed)	$P(t_{calc} < T)$
$H_{A}: \mu_{1}-\mu_{2} eq \Delta_{0}$ (two-tailed)	$2*P( t_{calc} >T)$

### Reject $H_0$ when:

Pvalue  $\leq \alpha$ 

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The goal of this example is to write a function (named my.t.test) that runs the basic two-sample t-test procedure.

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- Inputs
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  - Variable X<sub>2</sub>.
  - Hypothesized value (with default set at 0).
  - Direction ("Upper", "Lower", "Two") with default set at "Two".
  - Significance level as decimal. Must be strictly between 0 and 1 with default at  $\alpha=.05$ .
- The output should include the relevant statistical results, e.g.,
  - Two Sample t-test:
  - Hypothesized value
  - · Test statistic with df
  - Direction and p-value
  - Reject rule at significance level

Use the paste() function to create organized output.

#### Example Output 1:

Two Sample t-test:

Hypothesized value = 0.

Test statistic -2.5134 with df = 62.9976.

Lower-tailed p-value = 0.00726.

Reject H0 at 5% significance.

#### Example Output 2:

Two Sample t-test:

Hypothesized value = -1.

Test statistic -1.4574 with df = 62.9976.

Two-tailed p-value = 0.15.

Fail to reject H0 at 5% significance.

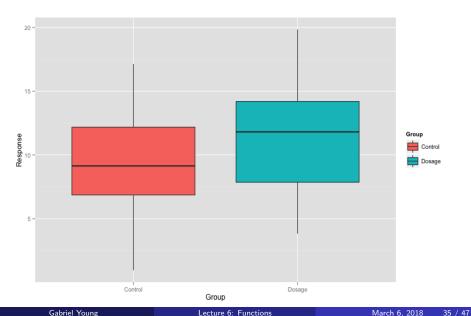
The goal of this example is to write a function (named my.t.test) that runs the basic two-sample t-test procedure.

#### Main function

```
> my.t.test <- function(X1,</pre>
+
                           X2,
+
                           level=.05,
+
                           direction="Two",
                           value=0) {
+
                   Body of function ---
+
 return(output)
>
```

### Simulate and plot a dataset

```
> # Sim data
> set.seed(8)
> Control <- rnorm(30,mean=10,sd=3)</pre>
> Dosage <- rnorm(35,mean=12,sd=4.3)
> # Stack data
> data.stacked <- data.frame(Response=c(Control, Dosage),</pre>
                               Group=c(rep("Control",30),
+
                                       rep("Dosage",35)
+
+
+
> # plot data
> library(ggplot2)
> ggplot(data=data.stacked)+
    geom_boxplot(mapping=aes(y=Response,x=Group,fill=Group))
```



### Start with defining a function for degrees of freedom

$$df = \frac{\left(\frac{s_1^2}{m} + \frac{s_2^2}{n}\right)^2}{\frac{(s_1^2/m)^2}{m-1} + \frac{(s_2^2/n)^2}{n-1}}$$

### Start with defining a function for degrees of freedom

$$df = \frac{\left(\frac{s_1^2}{m} + \frac{s_2^2}{n}\right)^2}{\frac{(s_1^2/m)^2}{m-1} + \frac{(s^2/n)^2}{n-1}}$$

- > # Test function
- > df.function(X=Control,Y=Dosage)

[1] 62.97384

Consider testing the null hypothesis  $H_0$ :  $\mu_1 - \mu_2 = 0$ .

#### Next calculate the test statistic

$$t_{calc} = rac{ar{x} - ar{y} - \Delta_0}{\sqrt{rac{s_1^2}{m} + rac{s_2^2}{n}}},$$

- > X <- Control
- > Y <- Dosage
- > # Test Statistic
- > m <- length(X)
- > n <- length(Y)
- > t.stat <- ((mean(X)-mean(Y))-0)/sqrt(var(X)/m+var(Y)/n)
- > t.stat

#### Next calculate the p-values

```
> df.est <- df.function(X,Y) # compute df
> 2*(1-pt(abs(t.stat),df=df.est)) # two tailed
```

```
[1] 0.02233566
```

```
> (1-pt(t.stat,df=df.est)) # upper tailed
```

```
[1] 0.9888322
```

```
> pt(t.stat,df=df.est) # lower tailed
```

```
[1] 0.01116783
```

#### Conclusion for two-tailed 5% level test

```
> level <- .05
> p.value <- 2*(1-pt(abs(t.stat),df=df.est))</pre>
> # Paste results
 con <- paste("Two Sample t-test:",</pre>
                "\nHypothesisized value = 0.",
+
               "\nTest statistic ",round(t.stat,4),
+
               " with df = ",round(df.est,4),
+
               ". \n", "Two-tailed p-value = ",
+
               signif(p.value,3),".\n","Reject HO at ",
+
               round(level*100,1), "% significance.", sep="")
+
```

#### Conclusion for two-tailed 5% level test

```
> cat(con)
```

```
Two Sample t-test:
```

Hypothesisized value = 0.

Test statistic -2.3424 with df = 62.9738.

Two-tailed p-value = 0.0223.

Reject HO at 5% significance.

#### Conclusion for two-tailed 5% level test

```
> cat(con)
```

Two Sample t-test:

Hypothesisized value = 0.

Test statistic -2.3424 with df = 62.9738.

Two-tailed p-value = 0.0223.

Reject HO at 5% significance.

How do we put all of this together in one function? We also want the output to change per dataset.

The goal of this example is to write a function (named my.t.test) that runs the basic two-sample t-test procedure.

#### Main function

```
> my.t.test <- function(X1,</pre>
                            X2,
+
+
                            level=.05.
+
                            direction="Two",
                            value=0) {
+
                    Body of function --
+
  output <- cat(con)</pre>
+ return(output)
+ }
```

#### See R full script for complete function

#### Full function

```
> my.t.test <- function(X,
+
                           Y=NULL.
                           level=.05,
+
                           direction="Two",
+
                           value=0) {
+
+
      m <- length(X)
+
      n <- length(Y)
      df.est <- df.function(X,Y)</pre>
      t.stat <- ((mean(X)-mean(Y))-value)/sqrt(var(X)/m+var(Y)
+
      if (direction=="Two") {p.value <- 2*(1-pt(abs(t.stat)),d
+
          (direction=="Upper") {p.value <- (1-pt(t.stat,df=df.
+
      if (direction=="Lower") {p.value <- pt(t.stat,df=df.est
+
      sig <- ifelse(p.value<=level, "Reject HO", "Fail to reject
+
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```

### Test the function my.t.test()

```
> my.t.test(X=Control,
+ Y=Dosage,
+ level=.05,
+ direction="Two",
+ value=0)
```

```
Two Sample t-test:
Hypothesized value = 0.
Test statistic -2.3424 with df = 62.9738.
Two-tailed p-value = 0.0223.
Reject HO at 5% significance.NULL
```

### Compare with the R t.test() function

```
> t.test(Control, Dosage)
```

```
Welch Two Sample t-test
```

```
data: Control and Dosage
t = -2.3424, df = 62.974, p-value = 0.02234
alternative hypothesis: true difference in means is not equal
95 percent confidence interval:
```

-3.8396132 -0.3043072

sample estimates:

mean of x mean of y

9.698627 11.770587

#### Task

Run my.t.test() function with different inputs and different simulated datasets.

```
> # Task 1
> # Try: direction="Lower"
> #
> # Task 2
> set.seed(8)
> Control <- rnorm(10,mean=10,sd=3)</pre>
> Dosage <- rnorm(8,mean=12,sd=4.3)</pre>
> #
> # Task 3
> set.seed(8)
> Control <- rnorm(30,mean=10,sd=3)</pre>
> Dosage <- rnorm(35,mean=11,sd=4.3)</pre>
```

### Check Yourself

#### Task

- Generalize my.t.test() to also include the **one-sample t-test**.
- The updated function should automatically detect if the input is a one-sample or two-sample procedure.
- To accomplish this task, use if() statements.
- Recall

$$t_{calc} = \frac{\bar{x} - \mu_0}{s / \sqrt{n}}, \quad df = n - 1$$

Solution: See R full Script for complete function