Overview and History of R

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Back to R

- 1991: Created in New Zealand by Ross Ihaka and Robert Gentleman. Their experience developing R is documented in a 1996 *JCGS* paper.
- 1993: First announcement of R to the public.
- 1995: Martin Mächler convinces Ross and Robert to use the GNU General Public License to make R free software.
- 1996: A public mailing list is created (R-help and R-devel)
- 1997: The R Core Group is formed (containing some people associated with S-PLUS). The core group controls the source code for R.
- 2000: R version 1.0.0 is released.
- 2013: R version 3.0.2 is released on December 2013.

Drawbacks of R

- Essentially based on 40 year old technology.
- Little built in support for dynamic or 3-D graphics (but things have improved greatly since the “old days”).
- Functionality is based on consumer demand and user contributions. If no one feels like implementing your favorite method, then it’s *your* job!
    - (Or you need to pay someone to do it)
- Objects must generally be stored in physical memory; but there have been advancements to deal with this too
- Not ideal for all possible situations (but this is a drawback of all software packages).

Design of the R System

The R system is divided into 2 conceptual parts:

1. The “base” R system that you download from CRAN
2. Everything else.

R functionality is divided into a number of *packages*.

- The “base” R system contains, among other things, the **base** package which is required to run R and contains the most fundamental functions.
- The other packages contained in the “base” system include **utils**, **stats**, **datasets**, **graphics**, **grDevices**, **grid**, **methods**, **tools**, **parallel**, **compiler**, **splines**, **tcltk**, **stats4**.
- There are also “Recommend” packages: **boot**, **class**, **cluster**, **codetools**, **foreign**, **KernSmooth**, **lattice**, **mgcv**, **nlme**, **rpart**, **survival**, **MASS**, **spatial**, **nnet**, **Matrix**.

Entering Input

At the R prompt we type expressions. The `<-` symbol is the assignment operator.

```
> x <- 1
> print(x)
[1] 1
> x
[1] 1
> msg <- "hello"
```

The grammar of the language determines whether an expression is complete or not.

```
> x <-  ## Incomplete expression
```

The # character indicates a comment. Anything to the right of the # (including the # itself) is ignored.

Evaluation

When a complete expression is entered at the prompt, it is evaluated and the result of the evaluated expression is returned. The result may be auto-printed.

```
> x <- 5  ## nothing printed
> x       ## auto-printing occurs
[1] 5
> print(x)  ## explicit printing
[1] 5
```

The `[1]` indicates that `x` is a vector and `5` is the first element.

Printing

```
> x <- 1:20
> x
 [1]  1  2  3  4  5  6  7  8  9 10 11 12 13 14 15
[16] 16 17 18 19 20
```

The `:` operator is used to create integer sequences.

Objects

R has five basic or "atomic" classes of objects:

- character
- numeric (real numbers)
- integer
- complex
- logical (True/False)

The most basic object is a vector

- A vector can only contain objects of the same class
- BUT: The one exception is a *list*, which is represented as a vector but can contain objects of different classes (indeed, that's usually why we use them)

Empty vectors can be created with the `vector()` function.

Numbers

- Numbers in R a generally treated as numeric objects (i.e. double precision real numbers)
- If you explicitly want an integer, you need to specify the `L` suffix
- Ex: Entering `1` gives you a numeric object; entering `1L` explicitly gives you an integer.
- There is also a special number `Inf` which represents infinity; e.g. `1 / 0`; `Inf` can be used in ordinary calculations; e.g. `1 / Inf` is 0
- The value `NaN` represents an undefined value ("not a number"); e.g. 0 / 0; `NaN` can also be thought of as a missing value (more on that later)

Attributes

R objects can have attributes

- names, dimnames
- dimensions (e.g. matrices, arrays)
- class
- length
- other user-defined attributes/metadata

Attributes of an object can be accessed using the `attributes()` function.

Matrices

Matrices are vectors with a *dimension* attribute. The dimension attribute is itself an integer vector of length 2 (nrow, ncol)

```
> m <- matrix(nrow = 2, ncol = 3)
> m
     [,1] [,2] [,3]
[1,]   NA   NA   NA
[2,]   NA   NA   NA
> dim(m)
[1] 2 3
> attributes(m)
$dim
[1] 2 3
```

Matrices (cont'd)

Matrices are constructed *column-wise*, so entries can be thought of starting in the "upper left" corner and running down the columns.

```
> m <- matrix(1:6, nrow = 2, ncol = 3)
> m
     [,1] [,2] [,3]
[1,]    1    3    5
[2,]    2    4    6
```

Matrices (cont'd)

Matrices can also be created directly from vectors by adding a dimension attribute.

```
> m <- 1:10
> m
[1] 1 2 3 4 5 6 7 8 9 10
> dim(m) <- c(2, 5)
> m
     [,1] [,2] [,3] [,4] [,5]
[1,]    1    3    5    7    9
[2,]    2    4    6    8   10
```

cbind-ing and rbind-ing

Matrices can be created by *column-binding* or *row-binding* with `cbind()` and `rbind()`.

```
> x <- 1:3
> y <- 10:12
> cbind(x, y)
     x  y
[1,] 1 10
[2,] 2 11
[3,] 3 12
> rbind(x, y)
  [,1] [,2] [,3]
x    1    2    3
y   10   11   12
```

Factors

Factors are used to represent categorical data. Factors can be unordered or ordered. One can think of a factor as an integer vector where each integer has a *label*.

- Factors are treated specially by modelling functions like `lm()` and `glm()`
- Using factors with labels is *better* than using integers because factors are self-describing; having a variable that has values “Male” and “Female” is better than a variable that has values 1 and 2.

Factors

```
> x <- factor(c("yes", "yes", "no", "yes", "no"))
> x
[1] yes yes no yes no
Levels: no yes
> table(x)
x
no yes
 2   3
> unclass(x)
[1] 2 2 1 2 1
attr(,"levels")
[1] "no"  "yes"
```

Factors

The order of the levels can be set using the `levels` argument to `factor()`. This can be important in linear modelling because the first level is used as the baseline level.

```
> x <- factor(c("yes", "yes", "no", "yes", "no"),
              levels = c("yes", "no"))
> x
[1] yes yes no yes no
Levels: yes no
```

Missing Values

Missing values are denoted by `NA` or `NaN` for undefined mathematical operations.

- `is.na()` is used to test objects if they are `NA`
- `is.nan()` is used to test for `NaN`
- `NA` values have a class also, so there are integer `NA`, character `NA`, etc.
- A `NaN` value is also `NA` but the converse is not true

Missing Values

```
> x <- c(1, 2, NA, 10, 3)
> is.na(x)
[1] FALSE FALSE  TRUE FALSE FALSE
> is.nan(x)
[1] FALSE FALSE FALSE FALSE FALSE
> x <- c(1, 2, NaN, NA, 4)
> is.na(x)
[1] FALSE FALSE  TRUE  TRUE FALSE
> is.nan(x)
[1] FALSE FALSE  TRUE FALSE FALSE
```

Data Frames

Data frames are used to store tabular data

- They are represented as a special type of list where every element of the list has to have the same length
- Each element of the list can be thought of as a column and the length of each element of the list is the number of rows
- Unlike matrices, data frames can store different classes of objects in each column (just like lists); matrices must have every element be the same class
- Data frames also have a special attribute called `row.names`
- Data frames are usually created by calling `read.table()` or `read.csv()`
- Can be converted to a matrix by calling `data.matrix()`

Data Frames

```
> x <- data.frame(foo = 1:4, bar = c(T, T, F, F))
> x
  foo   bar
1   1  TRUE
2   2  TRUE
3   3 FALSE
4   4 FALSE
> nrow(x)
[1] 4
> ncol(x)
[1] 2
```

Names

R objects can also have names, which is very useful for writing readable code and self-describing objects.

```
> x <- 1:3
> names(x)
NULL
> names(x) <- c("foo", "bar", "norf")
> x
foo bar norf
  1   2    3
> names(x)
[1] "foo"  "bar"  "norf"
```

Names

Lists can also have names.

```
> x <- list(a = 1, b = 2, c = 3)
> x
$a
[1] 1

$b
[1] 2

$c
[1] 3
```

Names

And matrices.

```
> m <- matrix(1:4, nrow = 2, ncol = 2)
> dimnames(m) <- list(c("a", "b"), c("c", "d"))
> m
  c d
a 1 3
b 2 4
```

Summary

Data Types

- atomic classes: numeric, logical, character, integer, complex \
- vectors, lists
- factors
- missing values
- data frames
- names

Reading Data

There are a few principal functions reading data into R.

- `read.table`, `read.csv`, for reading tabular data
- `readLines`, for reading lines of a text file
- `source`, for reading in R code files (`inverse` of `dump`)
- `dget`, for reading in R code files (`inverse` of `dput`)
- `load`, for reading in saved workspaces
- `unserialize`, for reading single R objects in binary form

Writing Data

There are analogous functions for writing data to files

- write.table
- writeLines
- dump
- dput
- save
- serialize

Reading Data Files with read.table

The `read.table` function is one of the most commonly used functions for reading data. It has a few important arguments:

- `file`, the name of a file, or a connection
- `header`, logical indicating if the file has a header line
- `sep`, a string indicating how the columns are separated
- `colClasses`, a character vector indicating the class of each column in the dataset
- `nrows`, the number of rows in the dataset
- `comment.char`, a character string indicating the comment character
- `skip`, the number of lines to skip from the beginning
- `stringsAsFactors`, should character variables be coded as factors?

read.table

For small to moderately sized datasets, you can usually call read.table without specifying any other arguments

```
data <- read.table("foo.txt")
```

R will automatically

- skip lines that begin with a #
- figure out how many rows there are (and how much memory needs to be allocated)
- figure what type of variable is in each column of the table Telling R all these things directly makes R run faster and more efficiently.
- `read.csv` is identical to read.table except that the default separator is a comma.

Reading in Larger Datasets with read.table

With much larger datasets, doing the following things will make your life easier and will prevent R from choking.

- Read the help page for read.table, which contains many hints
- Make a rough calculation of the memory required to store your dataset. If the dataset is larger than the amount of RAM on your computer, you can probably stop right here.
- Set `comment.char = ""` if there are no commented lines in your file.

Reading in Larger Datasets with read.table

- Use the `colClasses` argument. Specifying this option instead of using the default can make 'read.table' run MUCH faster, often twice as fast. In order to use this option, you have to know the class of each column in your data frame. If all of the columns are "numeric", for example, then you can just set `colClasses = "numeric"`. A quick an dirty way to figure out the classes of each column is the following:

```
initial <- read.table("datatable.txt", nrows = 100)
classes <- sapply(initial, class)
tabAll <- read.table("datatable.txt",
                     colClasses = classes)
```

- Set `nrows`. This doesn't make R run faster but it helps with memory usage. A mild overestimate is okay. You can use the Unix tool `wc` to calculate the number of lines in a file.

dput-ting R Objects

Another way to pass data around is by deparsing the R object with dput and reading it back in using `dget`.

```
> y <- data.frame(a = 1, b = "a")
> dput(y)
structure(list(a = 1,
               b = structure(1L, .Label = "a",
                             class = "factor")),
          .Names = c("a", "b"), row.names = c(NA, -1L),
          class = "data.frame")
> dput(y, file = "y.R")
> new.y <- dget("y.R")
> new.y
   a  b
1  1  a
```

Dumping R Objects

Multiple objects can be deparsed using the dump function and read back in using `source`.

```
> x <- "foo"
> y <- data.frame(a = 1, b = "a")
> dump(c("x", "y"), file = "data.R")
> rm(x, y)
> source("data.R")
> y
  a  b
1 1  a
> x
[1] "foo"
```

Interfaces to the Outside World

Data are read in using *connection* interfaces. Connections can be made to files (most common) or to other more exotic things.

- `file`, opens a connection to a file
- `gzfile`, opens a connection to a file compressed with gzip
- `bzfile`, opens a connection to a file compressed with bzip2
- `url`, opens a connection to a webpage

File Connections

```
> str(file)
function (description = "", open = "", blocking = TRUE,
          encoding = getOption("encoding"))
```

- `description` is the name of the file
- `open` is a code indicating
  - "r" read only
  - "w" writing (and initializing a new file)
  - "a" appending
  - "rb", "wb", "ab" reading, writing, or appending in binary mode (Windows)

Connections

In general, connections are powerful tools that let you navigate files or other external objects. In practice, we often don't need to deal with the connection interface directly.

```
con <- file("foo.txt", "r")
data <- read.csv(con)
close(con)
```

is the same as

```
data <- read.csv("foo.txt")
```

Reading Lines of a Text File

```
> con <- gzfile("words.gz")
> x <- readLines(con, 10)
> x
 [1] "1080"     "10-point" "10th"     "11-point"
 [5] "12-point" "16-point" "18-point" "1st"
 [9] "2"        "20-point"
```

`writeLines` takes a character vector and writes each element one line at a time to a text file.

Reading Lines of a Text File

`readLines` can be useful for reading in lines of webpages

```
## This might take time
con <- url("http://www.jhsph.edu", "r")
x <- readLines(con)
> head(x)
[1] "<!DOCTYPE HTML PUBLIC \"-//W3C//DTD HTML 4.0 Transitional//EN\">"
[2] ""
[3] "<html>"
[4] "<head>"
[5] "\t<meta http-equiv=\"Content-Type\" content=\"text/html;charset=utf-8
```

Subsetting

There are a number of operators that can be used to extract subsets of R objects.

- `[` always returns an object of the same class as the original; can be used to select more than one element (there is one exception)
- `[[` is used to extract elements of a list or a data frame; it can only be used to extract a single element and the class of the returned object will not necessarily be a list or data frame
- `$` is used to extract elements of a list or data frame by name; semantics are similar to that of `[[`.

Subsetting

```
> x <- c("a", "b", "c", "c", "d", "a")
> x[1]
[1] "a"
> x[2]
[1] "b"
> x[1:4]
[1] "a" "b" "c" "c"
> x[x > "a"]
[1] "b" "c" "c" "d"
> u <- x > "a"
> u
[1] FALSE TRUE TRUE TRUE TRUE FALSE
> x[u]
[1] "b" "c" "c" "d"
```

Subsetting Lists

```
> x <- list(foo = 1:4, bar = 0.6)
> x[1]
$foo
[1] 1 2 3 4

> x[[1]]
[1] 1 2 3 4

> x$bar
[1] 0.6
> x[["bar"]]
[1] 0.6
> x["bar"]
$bar
[1] 0.6
```

Subsetting Lists

```
> x <- list(foo = 1:4, bar = 0.6, baz = "hello")
> x[c(1, 3)]
$foo
[1] 1 2 3 4

$baz
[1] "hello"
```

Subsetting Lists

The `[[` operator can be used with *computed* indices; `$` can only be used with literal names.

```
> x <- list(foo = 1:4, bar = 0.6, baz = "hello")
> name <- "foo"
> x[[name]]  ## computed index for ‘foo’
[1] 1 2 3 4
> x$name     ## element ‘name’ doesn’t exist!
NULL
> x$foo
[1] 1 2 3 4  ## element ‘foo’ does exist
```

Subsetting Nested Elements of a List

The `[[` can take an integer sequence.

```
> x <- list(a = list(10, 12, 14), b = c(3.14, 2.81))
> x[[c(1, 3)]]
[1] 14
> x[[1]][[3]]
[1] 14

> x[[c(2, 1)]]
[1] 3.14
```

Subsetting a Matrix

Matrices can be subsetted in the usual way with (*i,j*) type indices.

```
> x <- matrix(1:6, 2, 3)
> x[1, 2]
[1] 3
> x[2, 1]
[1] 2
```

Indices can also be missing.

```
> x[1, ]
[1] 1 3 5
> x[, 2]
[1] 3 4
```

Subsetting a Matrix

By default, when a single element of a matrix is retrieved, it is returned as a vector of length 1 rather than a 1 × 1 matrix. This behavior can be turned off by setting `drop = FALSE`.

```
> x <- matrix(1:6, 2, 3)
> x[1, 2]
[1] 3
> x[1, 2, drop = FALSE]
     [,1]
[1,] 3
```

Subsetting a Matrix

Similarly, subsetting a single column or a single row will give you a vector, not a matrix (by default).

```
> x <- matrix(1:6, 2, 3)
> x[1, ]
[1] 1 3 5
> x[1, , drop = FALSE]
     [,1] [,2] [,3]
[1,]    1    3    5
```

Partial Matching

Partial matching of names is allowed with `[[` and `$`.

```
> x <- list(aardvark = 1:5)
> x$a
[1] 1 2 3 4 5
> x[["a"]]
NULL
> x[["a", exact = FALSE]]
[1] 1 2 3 4 5
```

Removing NA Values

A common task is to remove missing values (`NA`s).

```
> x <- c(1, 2, NA, 4, NA, 5)
> bad <- is.na(x)
> x[!bad]
[1] 1 2 4 5
```

Removing NA Values

What if there are multiple things and you want to take the subset with no missing values?

```
> x <- c(1, 2, NA, 4, NA, 5)
> y <- c("a", "b", NA, "d", NA, "f")
> good <- complete.cases(x, y)
> good
[1]  TRUE  TRUE FALSE  TRUE FALSE  TRUE
> x[good]
[1] 1 2 4 5
> y[good]
[1] "a" "b" "d" "f"
```

Removing NA Values

```
> airquality[1:6, ]
  Ozone Solar.R Wind Temp Month Day
1    41     190  7.4   67     5   1
2    36     118  8.0   72     5   2
3    12     149 12.6   74     5   3
4    18     313 11.5   62     5   4
5    NA      NA 14.3   56     5   5
6    28      NA 14.9   66     5   6
> good <- complete.cases(airquality)
> airquality[good, ][1:6, ]
  Ozone Solar.R Wind Temp Month Day
1    41     190  7.4   67     5   1
2    36     118  8.0   72     5   2
3    12     149 12.6   74     5   3
4    18     313 11.5   62     5   4
7    23     299  8.6   65     5   7
```

Vectorized Operations

Many operations in R are *vectorized* making code more efficient, concise, and easier to read.

```
> x <- 1:4; y <- 6:9
> x + y
[1] 7 9 11 13
> x > 2
[1] FALSE FALSE  TRUE  TRUE
> x >= 2
[1] FALSE  TRUE  TRUE  TRUE
> y == 8
[1] FALSE FALSE TRUE FALSE
> x * y
[1] 6 14 24 36
> x / y
[1] 0.1666667 0.2857143 0.3750000 0.4444444
```

Vectorized Matrix Operations

```
> x <- matrix(1:4, 2, 2); y <- matrix(rep(10, 4), 2, 2)
> x * y       ## element-wise multiplication
     [,1] [,2]
[1,]   10   30
[2,]   20   40
> x / y
     [,1] [,2]
[1,]  0.1  0.3
[2,]  0.2  0.4
> x %*% y     ## true matrix multiplication
     [,1] [,2]
[1,]   40   40
[2,]   60   60
```

Control Structures

Control structures in R allow you to control the flow of execution of the program, depending on runtime conditions. Common structures are

- `if`, `else`: testing a condition
- `for`: execute a loop a fixed number of times
- `while`: execute a loop *while* a condition is true
- `repeat`: execute an infinite loop
- `break`: break the execution of a loop
- `next`: skip an interation of a loop
- `return`: exit a function

Most control structures are not used in interactive sessions, but rather when writing functions or longer expresisons.

Control Structures: if

```
if(<condition>) {
        ## do something
} else {
        ## do something else
}
if(<condition1>) {
        ## do something
} else if(<condition2>)  {
        ## do something different
} else {
        ## do something different
}
```

if

This is a valid if/else structure.

```
if(x > 3) {
        y <- 10
} else {
        y <- 0
}
```

So is this one.

```
y <- if(x > 3) {
        10
} else {
        0
}
```

if

Of course, the else clause is not necessary.

```
if(<condition1>) {

}

if(<condition2>) {

}
```

for

`for` loops take an interator variable and assign it successive values from a sequence or vector. For loops are most commonly used for iterating over the elements of an object (list, vector, etc.)

```
for(i in 1:10) {
        print(i)
}
```

This loop takes the `i` variable and in each iteration of the loop gives it values 1, 2, 3, ..., 10, and then exits.

for

These three loops have the same behavior.

```
x <- c("a", "b", "c", "d")

for(i in 1:4) {
        print(x[i])
}

for(i in seq_along(x)) {
        print(x[i])
}

for(letter in x) {
        print(letter)
}

for(i in 1:4) print(x[i])
```

Nested for loops

`for` loops can be nested.

```
x <- matrix(1:6, 2, 3)

for(i in seq_len(nrow(x))) {
        for(j in seq_len(ncol(x))) {
                print(x[i, j])
        }
}
```

Be careful with nesting though. Nesting beyond 2–3 levels is often very difficult to read/understand.

while

While loops begin by testing a condition. If it is true, then they execute the loop body. Once the loop body is executed, the condition is tested again, and so forth.

```
count <- 0
while(count < 10) {
        print(count)
        count <- count + 1
}
```

While loops can potentially result in infinite loops if not written properly. Use with care!

while

Sometimes there will be more than one condition in the test.

```
z <- 5

while(z >= 3 && z <= 10) {
        print(z)
        coin <- rbinom(1, 1, 0.5)

        if(coin == 1) {  ## random walk
                z <- z + 1
        } else {
                z <- z - 1
        }
}
```

Conditions are always evaluated from left to right.

repeat

Repeat initiates an infinite loop; these are not commonly used in statistical applications but they do have their uses. The only way to exit a `repeat` loop is to call `break`.

```
x0 <- 1
tol <- 1e-8

repeat {
        x1 <- computeEstimate()

        if(abs(x1 - x0) < tol) {
                break
        } else {
                x0 <- x1
        }
}
```

repeat

The loop in the previous slide is a bit dangerous because there's no guarantee it will stop. Better to set a hard limit on the number of iterations (e.g. using a for loop) and then report whether convergence was achieved or not.

next, return

`next` is used to skip an iteration of a loop

```
for(i in 1:100) {
        if(i <= 20) {
                ## Skip the first 20 iterations
                next
        }
        ## Do something here
}
```

`return` signals that a function should exit and return a given value

Functions

Functions are created using the `function()` directive and are stored as R objects just like anything else. In particular, they are R objects of class “function”.

```
f <- function(<arguments>) {
        ## Do something interesting
}
```

Functions in R are “first class objects”, which means that they can be treated much like any other R object. Importantly,

- Functions can be passed as arguments to other functions
- Functions can be nested, so that you can define a function inside of another function
- The return value of a function is the last expression in the function body to be evaluated.

Function Arguments

Functions have *named arguments* which potentially have *default values*.

- The *formal arguments* are the arguments included in the function definition
- The `formals` function returns a list of all the formal arguments of a function
- Not every function call in R makes use of all the formal arguments
- Function arguments can be *missing* or might have default values

Argument Matching

R functions arguments can be matched positionally or by name. So the following calls to `sd` are all equivalent

```
> mydata <- rnorm(100)
> sd(mydata)
> sd(x = mydata)
> sd(x = mydata, na.rm = FALSE)
> sd(na.rm = FALSE, x = mydata)
> sd(na.rm = FALSE, mydata)
```

Even though it’s legal, I don’t recommend messing around with the order of the arguments too much, since it can lead to some confusion.

Argument Matching

You can mix positional matching with matching by name. When an argument is matched by name, it is “taken out” of the argument list and the remaining unnamed arguments are matched in the order that they are listed in the function definition.

```
> args(lm)
function (formula, data, subset, weights, na.action,
          method = "qr", model = TRUE, x = FALSE,
          y = FALSE, qr = TRUE, singular.ok = TRUE,
          contrasts = NULL, offset, ...)
```

The following two calls are equivalent.

```
lm(data = mydata, y ~ x, model = FALSE, 1:100)
lm(y ~ x, mydata, 1:100, model = FALSE)
```

Argument Matching

Function arguments can also be *partially* matched, which is useful for interactive work. The order of operations when given an argument is

1. Check for exact match for a named argument
2. Check for a partial match
3. Check for a positional match

Defining a Function

```
f <- function(a, b = 1, c = 2, d = NULL) {

}
```

In addition to not specifying a default value, you can also set an argument value to `NULL`.

Lazy Evaluation

Arguments to functions are evaluated *lazily*, so they are evaluated only as needed.

```
f <- function(a, b) {
    a^2
}
f(2)
```

```
## [1] 4
```

This function never actually uses the argument `b`, so calling `f(2)` will not produce an error because the 2 gets positionally matched to `a`.

Lazy Evaluation

```
f <- function(a, b) {
    print(a)
    print(b)
}
f(45)
```

```
## [1] 45
```

```
## Error: argument "b" is missing, with no default
```

Notice that “45” got printed first before the error was triggered. This is because `b` did not have to be evaluated until after `print(a)`. Once the function tried to evaluate `print(b)` it had to throw an error.

The "..." Argument

The ... argument indicate a variable number of arguments that are usually passed on to other functions.

- ... is often used when extending another function and you don't want to copy the entire argument list of the original function

```
myplot <- function(x, y, type = "l", ...) {
        plot(x, y, type = type, ...)
}
```

- Generic functions use ... so that extra arguments can be passed to methods (more on this later).

```
> mean
function (x, ...)
UseMethod("mean")
```

The "..." Argument

The ... argument is also necessary when the number of arguments passed to the function cannot be known in advance.

```
> args(paste)
function (..., sep = " ", collapse = NULL)

> args(cat)
function (..., file = "", sep = " ", fill = FALSE,
    labels = NULL, append = FALSE)
```

Arguments Coming After the "..." Argument

One catch with ... is that any arguments that appear *after* ... on the argument list must be named explicitly and cannot be partially matched.

```
> args(paste)
function (..., sep = " ", collapse = NULL)

> paste("a", "b", sep = ":")
[1] "a:b"

> paste("a", "b", se = ":")
[1] "a b :"
```

A Diversion on Binding Values to Symbol

When R tries to bind a value to a symbol, it searches through a series of `environments` to find the appropriate value. When you are working on the command line and need to retrieve the value of an R object, the order is roughly

1. Search the global environment for a symbol name matching the one requested.
2. Search the namespaces of each of the packages on the search list

The search list can be found by using the `search` function.

```
> search()
[1] ".GlobalEnv"        "package:stats"     "package:graphics"
[4] "package:grDevices" "package:utils"     "package:datasets"
[7] "package:methods"   "Autoloads"         "package:base"
```

Binding Values to Symbol

- The *global environment* or the user's workspace is always the first element of the search list and the *base* package is always the last.
- The order of the packages on the search list matters!
- User's can configure which packages get loaded on startup so you cannot assume that there will be a set list of packages available.
- When a user loads a package with `library` the namespace of that package gets put in position 2 of the search list (by default) and everything else gets shifted down the list.
- Note that R has separate namespaces for functions and non-functions so it's possible to have an object named c and a function named c.

Scoping Rules

The scoping rules for R are the main feature that make it different from the original S language.

- The scoping rules determine how a value is associated with a free variable in a function
- R uses *lexical scoping* or *static scoping*. A common alternative is *dynamic scoping*.
- Related to the scoping rules is how R uses the search *list* to bind a value to a symbol
- Lexical scoping turns out to be particularly useful for simplifying statistical computations

Lexical Scoping

Consider the following function.

```
f <- function(x, y) {
        x^2 + y / z
}
```

This function has 2 formal arguments `x` and `y`. In the body of the function there is another symbol `z`. In this case `z` is called a *free variable*. The scoping rules of a language determine how values are assigned to free variables. Free variables are not formal arguments and are not local variables (assigned insided the function body).

Lexical Scoping

Lexical scoping in R means that

the values of free variables are searched for in the environment in which the function was defined.

What is an environment?

- An *environment* is a collection of (symbol, value) pairs, i.e. `x` is a symbol and `3.14` might be its value.
- Every environment has a parent environment; it is possible for an environment to have multiple "children"
- the only environment without a parent is the empty environment
- A function + an environment = a *closure* or *function closure*.

Lexical Scoping

Searching for the value for a free variable:

- If the value of a symbol is not found in the environment in which a function was defined, then the search is continued in the *parent environment*.
- The search continues down the sequence of parent environments until we hit the *top-level environment*; this usually the global environment (workspace) or the namespace of a package.
- After the top-level environment, the search continues down the search list until we hit the *empty environment*. If a value for a given symbol cannot be found once the empty environment is arrived at, then an error is thrown.

Lexical Scoping

Why does all this matter?

- Typically, a function is defined in the global environment, so that the values of free variables are just found in the user's workspace
- This behavior is logical for most people and is usually the "right thing" to do
- However, in R you can have functions defined *inside other functions*
  - Languages like C don't let you do this
- Now things get interesting — In this case the environment in which a function is defined is the body of another function!

Lexical Scoping

```
make.power <- function(n) {
        pow <- function(x) {
                x^n
        }
        pow
}
```

This function returns another function as its value.

```
> cube <- make.power(3)
> square <- make.power(2)
> cube(3)
[1] 27
> square(3)
[1] 9
```

Exploring a Function Closure

What's in a function's environment?

```
> ls(environment(cube))
[1] "n"   "pow"
> get("n", environment(cube))
[1] 3

> ls(environment(square))
[1] "n"   "pow"
> get("n", environment(square))
[1] 2
```

Lexical vs. Dynamic Scoping

```
y <- 10

f <- function(x) {
        y <- 2
        y^2 + g(x)
}

g <- function(x) {
        x*y
}
```

What is the value of

```
f(3)
```

Lexical vs. Dynamic Scoping

- With lexical scoping the value of `y` in the function `g` is looked up in the environment in which the function was defined, in this case the global environment, so the value of `y` is 10.
- With dynamic scoping, the value of `y` is looked up in the environment from which the function was *called* (sometimes referred to as the *calling environment*).
  - In R the calling environment is known as the *parent frame*
- So the value of `y` would be 2.

Lexical vs. Dynamic Scoping

When a function is *defined* in the global environment and is subsequently *called* from the global environment, then the defining environment and the calling environment are the same. This can sometimes give the appearance of dynamic scoping.

```
> g <- function(x) {
+ a <- 3
+ x+a+y
+ }
> g(2)
Error in g(2) : object "y" not found
> y <- 3
> g(2)
[1] 8
```

Other Languages

Other languages that support lexical scoping

- Scheme
- Perl
- Python
- Common Lisp (all languages converge to Lisp)

Consequences of Lexical Scoping

- In R, all objects must be stored in memory
- All functions must carry a pointer to their respective defining environments, which could be anywhere
- In S-PLUS, free variables are always looked up in the global workspace, so everything can be stored on the disk because the “defining environment” of all functions is the same.

Application: Optimization

Why is any of this information useful?

- Optimization routines in R like `optim`, `nlm`, and `optimize` require you to pass a function whose argument is a vector of parameters (e.g. a log-likelihood)
- However, an object function might depend on a host of other things besides its parameters (like *data*)
- When writing software which does optimization, it may be desirable to allow the user to hold certain parameters fixed

Maximizing a Normal Likelihood

Write a “constructor” function

```
make.NegLogLik <- function(data, fixed=c(FALSE,FALSE)) {
        params <- fixed
        function(p) {
                params[!fixed] <- p
                mu <- params[1]
                sigma <- params[2]
                a <- -0.5*length(data)*log(2*pi*sigma^2)
                b <- -0.5*sum((data-mu)^2) / (sigma^2)
                -(a + b)
        }
}
```

Note: Optimization functions in R *minimize* functions, so you need to use the negative log-likelihood.

Maximizing a Normal Likelihood

```
> set.seed(1); normals <- rnorm(100, 1, 2)
> nLL <- make.NegLogLik(normals)
> nLL
function(p) {
                params[!fixed] <- p
                mu <- params[1]
                sigma <- params[2]
                a <- -0.5*length(data)*log(2*pi*sigma^2)
                b <- -0.5*sum((data-mu)^2) / (sigma^2)
                -(a + b)
        }
<environment: 0x165b1a4>
> ls(environment(nLL))
[1] "data"   "fixed"  "params"
```

Estimating Parameters

```
> optim(c(mu = 0, sigma = 1), nLL)$par
      mu    sigma
1.218239 1.787343
```

Fixing σ = 2

```
> nLL <- make.NegLogLik(normals, c(FALSE, 2))
> optimize(nLL, c(-1, 3))$minimum
[1] 1.217775
```

Fixing μ = 1

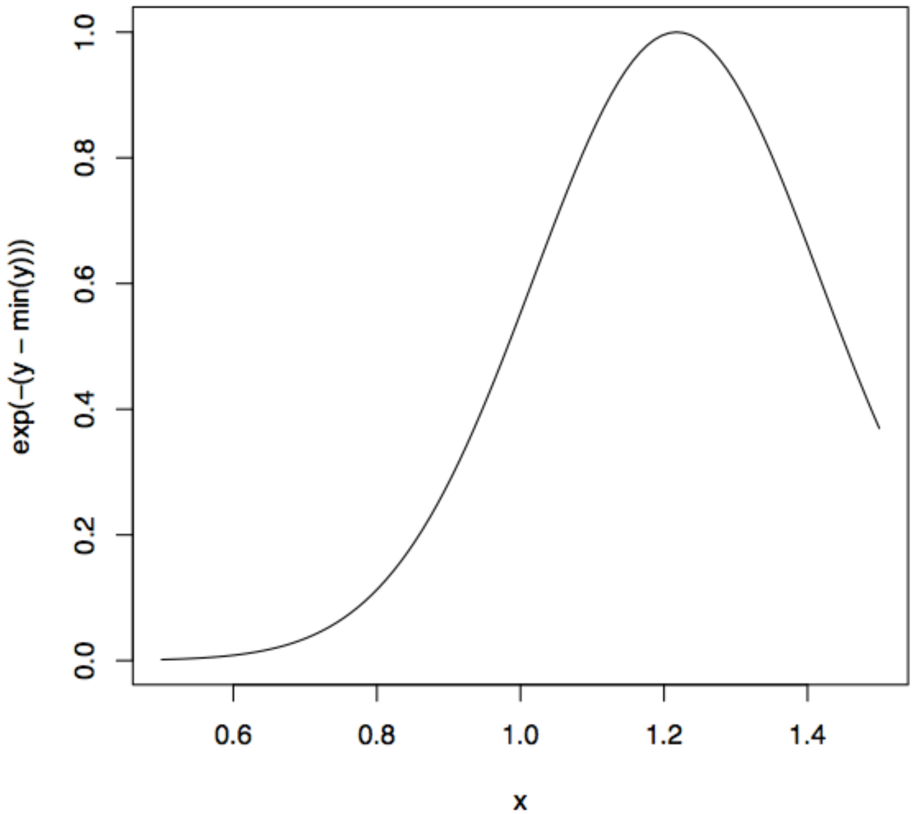
```
> nLL <- make.NegLogLik(normals, c(1, FALSE))
> optimize(nLL, c(1e-6, 10))$minimum
[1] 1.800596
```

Plotting the Likelihood

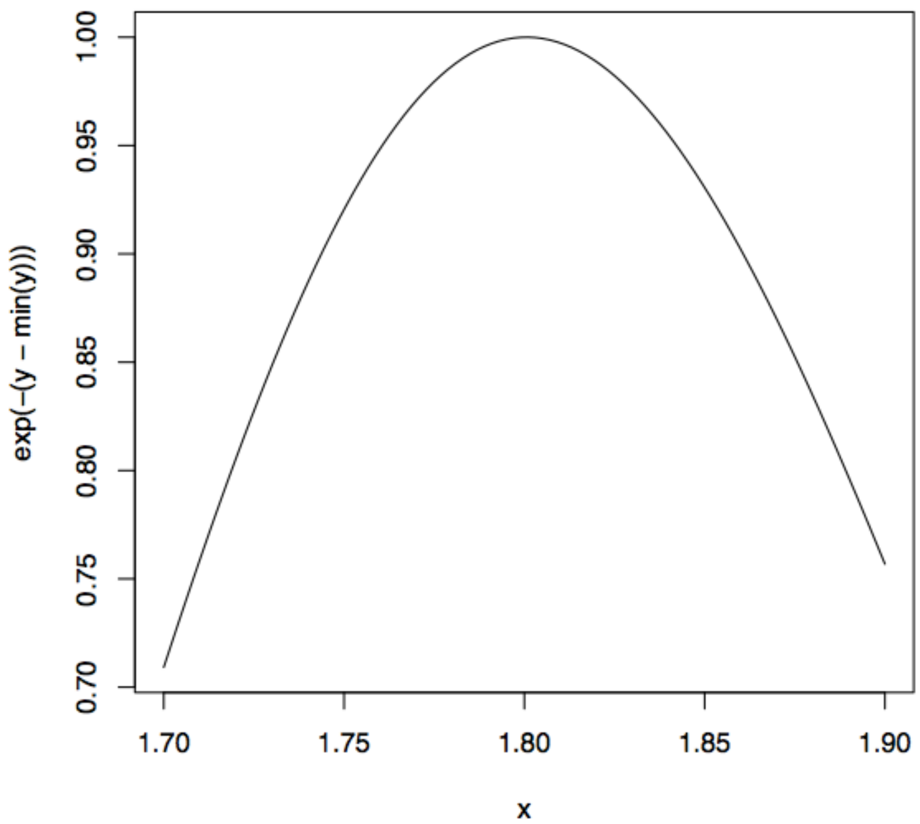
```
nLL <- make.NegLogLik(normals, c(1, FALSE))
x <- seq(1.7, 1.9, len = 100)
y <- sapply(x, nLL)
plot(x, exp(-(y - min(y))), type = "l")

nLL <- make.NegLogLik(normals, c(FALSE, 2))
x <- seq(0.5, 1.5, len = 100)
y <- sapply(x, nLL)
plot(x, exp(-(y - min(y))), type = "l")
```

Plotting the Likelihood



Plotting the Likelihood



Lexical Scoping Summary

- Objective functions can be “built” which contain all of the necessary data for evaluating the function
- No need to carry around long argument lists — useful for interactive and exploratory work.
- Code can be simplified and cleand up
- Reference: Robert Gentleman and Ross Ihaka (2000). “Lexical Scope and Statistical Computing,” *JCGS*, 9, 491–508.

Coding Standards for R

1. Always use text files / text editor
2. Indent your code
3. Limit the width of your code (80 columns?)
4. Limit the length of individual functions

Dates and Times in R

R has developed a special representation of dates and times

- Dates are represented by the `Date` class
- Times are represented by the `POSIXct` or the `POSIXlt` class
- Dates are stored internally as the number of days since 1970-01-01
- Tmes are stored internally as the number of seconds since 1970-01-01

Dates in R

Dates are represented by the Date class and can be coerced from a character string using the `as.Date()` function.

```
x <- as.Date("1970-01-01")
x
## [1] "1970-01-01"
unclass(x)
## [1] 0
unclass(as.Date("1970-01-02"))
## [1] 1
```

Times in R

Times are represented using the `POSIXct` or the `POSIXlt` class

- `POSIXct` is just a very large integer under the hood; it use a useful class when you want to store times in something like a data frame
- `POSIXlt` is a list underneath and it stores a bunch of other useful information like the day of the week, day of the year, month, day of the month

There are a number of generic functions that work on dates and times

- `weekdays`: give the day of the week
- `months`: give the month name
- `quarters`: give the quarter number ("Q1", "Q2", "Q3", or "Q4")

Times in R

Times can be coerced from a character string using the `as.POSIXlt` or `as.POSIXct` function.

```
x <- Sys.time()
x
## [1] "2013-01-24 22:04:14 EST"
p <- as.POSIXlt(x)
names(unclass(p))
## [1] "sec"   "min"   "hour"  "mday"  "mon"
## [6] "year"  "wday"  "yday"  "isdst"
p$sec
## [1] 14.34
```

Times in R

You can also use the `POSIXct` format.

```
x <- Sys.time()
x  ## Already in 'POSIXct' format
## [1] "2013-01-24 22:04:14 EST"
unclass(x)
## [1] 1359083054
x$sec
## Error: $ operator is invalid for atomic vectors
p <- as.POSIXlt(x)
p$sec
## [1] 14.37
```

Times in R

Finally, there is the `strptime` function in case your dates are written in a different format

```
datestring <- c("January 10, 2012 10:40", "December 9, 2011 9:10")
x <- strptime(datestring, "%B %d, %Y %H:%M")
x
```

```
## [1] "2012-01-10 10:40:00 EST" "2011-12-09 09:10:00 EST"
```

```
class(x)
```

```
## [1] "POSIXlt" "POSIXt"
```

I can *never* remember the formatting strings. Check `?strptime` for details.

Operations on Dates and Times

You can use mathematical operations on dates and times. Well, really just + and -. You can do comparisons too (i.e. ==, <=)

```
x <- as.Date("2012-01-01")
y <- strptime("9 Jan 2011 11:34:21", "%d %b %Y %H:%M:%S")
x-y
## Warning: Incompatible methods ("-.Date",
## "-.POSIXt") for "-"
## Error: non-numeric argument to binary operator
x <- as.POSIXlt(x)
x-y
## Time difference of 356.3 days
```

Operations on Dates and Times

Even keeps track of leap years, leap seconds, daylight savings, and time zones.

```
x <- as.Date("2012-03-01") y <- as.Date("2012-02-28")
x-y
## Time difference of 2 days
x <- as.POSIXct("2012-10-25 01:00:00")
y <- as.POSIXct("2012-10-25 06:00:00", tz = "GMT")
y-x
## Time difference of 1 hours
```

Looping on the Command Line

Writing for, while loops is useful when programming but not particularly easy when working interactively on the command line. There are some functions which implement looping to make life easier.

- `lapply`: Loop over a list and evaluate a function on each element
- `sapply`: Same as `lapply` but try to simplify the result
- `apply`: Apply a function over the margins of an array
- `tapply`: Apply a function over subsets of a vector
- `mapply`: Multivariate version of `lapply`

An auxiliary function `split` is also useful, particularly in conjunction with `lapply`.

lapply

`lapply` takes three arguments: (1) a list `X`; (2) a function (or the name of a function) `FUN`; (3) other arguments via its ... argument. If `X` is not a list, it will be coerced to a list using `as.list`.

```
lapply
```

```
## function (X, FUN, ...)
## {
##     FUN <- match.fun(FUN)
##     if (!is.vector(X) || is.object(X))
##         X <- as.list(X)
##     .Internal(lapply(X, FUN))
## }
## <bytecode: 0x7ff7a1951c00>
## <environment: namespace:base>
```

The actual looping is done internally in C code.

lapply

`lapply` always returns a list, regardless of the class of the input.

```
x <- list(a = 1:5, b = rnorm(10))
lapply(x, mean)
```

```
## $a
## [1] 3
##
## $b
## [1] 0.4671
```

lapply

```
x <- list(a = 1:4, b = rnorm(10), c = rnorm(20, 1), d = rnorm(100, 5))
lapply(x, mean)
```

```
## $a
## [1] 2.5
##
## $b
## [1] 0.5261
##
## $c
## [1] 1.421
##
## $d
## [1] 4.927
```

lapply

```
> x <- 1:4
> lapply(x, runif)
[[1]]
[1] 0.2675082

[[2]]
[1] 0.2186453 0.5167968

[[3]]
[1] 0.2689506 0.1811683 0.5185761

[[4]]
[1] 0.5627829 0.1291569 0.2563676 0.7179353
```

lapply

```
> x <- 1:4
> lapply(x, runif, min = 0, max = 10)
[[1]]
[1] 3.302142

[[2]]
[1] 6.848960 7.195282

[[3]]
[1] 3.5031416 0.8465707 9.7421014

[[4]]
[1] 1.195114 3.594027 2.930794 2.766946
```

lapply

`lapply` and friends make heavy use of *anonymous* functions.

```
> x <- list(a = matrix(1:4, 2, 2), b = matrix(1:6, 3, 2))
> x
$a
     [,1] [,2]
[1,]    1    3
[2,]    2    4

$b
     [,1] [,2]
[1,]    1    4
[2,]    2    5
[3,]    3    6
```

lapply

An anonymous function for extracting the first column of each matrix.

```
> lapply(x, function(elt) elt[,1])
$a
[1] 1 2

$b
[1] 1 2 3
```

sapply

`sapply` will try to simplify the result of `lapply` if possible.

- If the result is a list where every element is length 1, then a vector is returned
- If the result is a list where every element is a vector of the same length (> 1), a matrix is returned.
- If it can't figure things out, a list is returned

sapply

```
> x <- list(a = 1:4, b = rnorm(10), c = rnorm(20, 1), d = rnorm(100, 5))
> lapply(x, mean)
$a
[1] 2.5

$b
[1] 0.06082667

$c
[1] 1.467083

$d
[1] 5.074749
```

sapply

```
> sapply(x, mean)
         a          b          c          d
2.50000000 0.06082667 1.46708277 5.07474950

> mean(x)
[1] NA
Warning message:
In mean.default(x) : argument is not numeric or logical: returning NA
```

apply

`apply` is used to a evaluate a function (often an anonymous one) over the margins of an array.

- It is most often used to apply a function to the rows or columns of a matrix
- It can be used with general arrays, e.g. taking the average of an array of matrices
- It is not really faster than writing a loop, but it works in one line!

apply

```
> str(apply)
function (X, MARGIN, FUN, ...)
```

- `X` is an array
- `MARGIN` is an integer vector indicating which margins should be "retained".
- `FUN` is a function to be applied
- ... is for other arguments to be passed to `FUN`

apply

```
> x <- matrix(rnorm(200), 20, 10)
> apply(x, 2, mean)
 [1]  0.04868268  0.35743615 -0.09104379
 [4] -0.05381370 -0.16552070 -0.18192493
 [7]  0.10285727  0.36519270  0.14898850
[10]  0.26767260

> apply(x, 1, sum)
 [1] -1.94843314  2.60601195  1.51772391
 [4] -2.80386816  3.73728682 -1.69371360
 [7]  0.02359932  3.91874808 -2.39902859
[10]  0.48685925 -1.77576824 -3.34016277
[13]  4.04101009  0.46515429  1.83687755
[16]  4.36744690  2.21993789  2.60983764
[19] -1.48607630  3.58709251
```

col/row sums and means

For sums and means of matrix dimensions, we have some shortcuts.

- `rowSums` = `apply(x, 1, sum)`
- `rowMeans` = `apply(x, 1, mean)`
- `colSums` = `apply(x, 2, sum)`
- `colMeans` = `apply(x, 2, mean)`

The shortcut functions are *much* faster, but you won't notice unless you're using a large matrix.

Other Ways to Apply

Quantiles of the rows of a matrix.

```
> x <- matrix(rnorm(200), 20, 10)
> apply(x, 1, quantile, probs = c(0.25, 0.75))
          [,1]        [,2]       [,3]        [,4]
25% -0.3304284 -0.99812467 -0.9186279 -0.49711686
75%  0.9258157  0.07065724  0.3050407 -0.06585436
           [,5]       [,6]      [,7]       [,8]
25% -0.05999553 -0.6588380 -0.653250 0.01749997
75%  0.52928743  0.3727449  1.255089 0.72318419
          [,9]      [,10]      [,11]      [,12]
25% -1.2467955 -0.8378429 -1.0488430 -0.7054902
75%  0.3352377  0.7297176  0.3113434  0.4581150
         [,13]      [,14]      [,15]      [,16]
25% -0.1895108 -0.5729407 -0.5968578 -0.9517069
75%  0.5326299  0.5064267  0.4933852  0.8868922
         [,17]      [,18]      [,19]     [,20]
```

apply

Average matrix in an array

```
> a <- array(rnorm(2 * 2 * 10), c(2, 2, 10))
> apply(a, c(1, 2), mean)
           [,1]        [,2]
[1,] -0.2353245 -0.03980211
[2,] -0.3339748  0.04364908

> rowMeans(a, dims = 2)
           [,1]        [,2]
[1,] -0.2353245 -0.03980211
[2,] -0.3339748  0.04364908
```

mapply

`mapply` is a multivariate apply of sorts which applies a function in parallel over a set of arguments.

```
> str(mapply)
function (FUN, ..., MoreArgs = NULL, SIMPLIFY = TRUE,
          USE.NAMES = TRUE)
```

- `FUN` is a function to apply
- ... contains arguments to apply over
- `MoreArgs` is a list of other arguments to `FUN`.
- `SIMPLIFY` indicates whether the result should be simplified

mapply

The following is tedious to type

```
list(rep(1, 4), rep(2, 3), rep(3, 2), rep(4, 1))
```

Instead we can do

```
> mapply(rep, 1:4, 4:1)
[[1]]
[1] 1 1 1 1

[[2]]
[1] 2 2 2

[[3]]
[1] 3 3

[[4]]
[1] 4
```

Vectorizing a Function

```
> noise <- function(n, mean, sd) {
+ rnorm(n, mean, sd)
+ }
> noise(5, 1, 2)
[1]  2.4831198  2.4790100  0.4855190 -1.2117759
[5] -0.2743532

> noise(1:5, 1:5, 2)
[1] -4.2128648 -0.3989266  4.2507057  1.1572738
[5]  3.7413584
```

Instant Vectorization

```
> mapply(noise, 1:5, 1:5, 2)
[[1]]
[1] 1.037658

[[2]]
[1] 0.7113482 2.7555797

[[3]]
[1] 2.769527 1.643568 4.597882

[[4]]
[1] 4.476741 5.658653 3.962813 1.204284

[[5]]
[1] 4.797123 6.314616 4.969892 6.530432 6.723254
```

Instant Vectorization

Which is the same as

```
list(noise(1, 1, 2), noise(2, 2, 2),
     noise(3, 3, 2), noise(4, 4, 2),
     noise(5, 5, 2))
```

tapply

`tapply` is used to apply a function over subsets of a vector. I don't know why it's called `tapply`.

```
> str(tapply)
function (X, INDEX, FUN = NULL, ..., simplify = TRUE)
```

- `X` is a vector
- `INDEX` is a factor or a list of factors (or else they are coerced to factors)
- `FUN` is a function to be applied
- ... contains other arguments to be passed `FUN`
- `simplify`, should we simplify the result?

tapply

Take group means.

```
> x <- c(rnorm(10), runif(10), rnorm(10, 1))
> f <- gl(3, 10)
> f
 [1] 1 1 1 1 1 1 1 1 1 1 2 2 2 2 2 2 2 2 2 2 3 3 3
[24] 3 3 3 3 3 3 3
Levels: 1 2 3
> tapply(x, f, mean)
        1         2         3
0.1144464 0.5163468 1.2463678
```

tapply

Take group means without simplification.

```
> tapply(x, f, mean, simplify = FALSE)
$‘1‘
[1] 0.1144464

$‘2‘
[1] 0.5163468

$‘3‘
[1] 1.246368
```

tapply

Find group ranges.

```
> tapply(x, f, range)
$‘1‘
[1] -1.097309  2.694970

$‘2‘
[1] 0.09479023 0.79107293

$‘3‘
[1] 0.4717443 2.5887025
```

split

`split` takes a vector or other objects and splits it into groups determined by a factor or list of factors.

```
> str(split)
function (x, f, drop = FALSE, ...)
```

- `x` is a vector (or list) or data frame
- `f` is a factor (or coerced to one) or a list of factors
- `drop` indicates whether empty factors levels should be dropped

split

```
> x <- c(rnorm(10), runif(10), rnorm(10, 1))
> f <- gl(3, 10)
> split(x, f)
$`1`
 [1] -0.8493038 -0.5699717 -0.8385255 -0.8842019
 [5]  0.2849881  0.9383361 -1.0973089  2.6949703
 [9]  1.5976789 -0.1321970

$`2`
 [1] 0.09479023 0.79107293 0.45857419 0.74849293
 [5] 0.34936491 0.35842084 0.78541705 0.57732081
 [9] 0.46817559 0.53183823

$`3`
 [1] 0.6795651 0.9293171 1.0318103 0.4717443
 [5] 2.5887025 1.5975774 1.3246333 1.4372701
```

split

A common idiom is `split` followed by an `lapply`.

```
> lapply(split(x, f), mean)
$`1`
[1] 0.1144464

$`2`
[1] 0.5163468

$`3`
[1] 1.246368
```

Splitting a Data Frame

```
> library(datasets)
> head(airquality)
  Ozone Solar.R Wind Temp Month Day
1    41     190  7.4   67     5   1
2    36     118  8.0   72     5   2
3    12     149 12.6   74     5   3
4    18     313 11.5   62     5   4
5    NA      NA 14.3   56     5   5
6    28      NA 14.9   66     5   6
```

Splitting a Data Frame

```
> s <- split(airquality, airquality$Month)
> lapply(s, function(x) colMeans(x[, c("Ozone", "Solar.R", "Wind")]))
$‘5‘
   Ozone  Solar.R     Wind
      NA       NA 11.62258
$‘6‘
    Ozone    Solar.R      Wind
       NA 190.16667  10.26667
$‘7‘
     Ozone     Solar.R       Wind
        NA 216.483871   8.941935
```

Splitting a Data Frame

```
> sapply(s, function(x) colMeans(x[, c("Ozone", "Solar.R", "Wind")]))
               5         6          7        8        9
Ozone         NA        NA         NA       NA       NA
Solar.R       NA 190.16667 216.483871       NA 167.4333
Wind    11.62258  10.26667   8.941935 8.793548  10.1800

> sapply(s, function(x) colMeans(x[, c("Ozone", "Solar.R", "Wind")],
                                 na.rm = TRUE))
                5         6          7          8         9
Ozone    23.61538  29.44444  59.115385  59.961538  31.44828
Solar.R 181.29630 190.16667 216.483871 171.857143 167.43333
Wind     11.62258  10.26667   8.941935   8.793548  10.18000
```

Splitting on More than One Level

```
> x <- rnorm(10)
> f1 <- gl(2, 5)
> f2 <- gl(5, 2)
> f1
 [1] 1 1 1 1 1 2 2 2 2 2
Levels: 1 2
> f2
 [1] 1 1 2 2 3 3 4 4 5 5
Levels: 1 2 3 4 5
> interaction(f1, f2)
 [1] 1.1 1.1 1.2 1.2 1.3 2.3 2.4 2.4 2.5 2.5
10 Levels: 1.1 2.1 1.2 2.2 1.3 2.3 1.4 ... 2.5
```

Splitting on More than One Level

Interactions can create empty levels.

```
> str(split(x, list(f1, f2)))
List of 10
 $ 1.1: num [1:2] -0.378  0.445
 $ 2.1: num(0)
 $ 1.2: num [1:2] 1.4066 0.0166
 $ 2.2: num(0)
 $ 1.3: num -0.355
 $ 2.3: num 0.315
 $ 1.4: num(0)
 $ 2.4: num [1:2] -0.907  0.723
 $ 1.5: num(0)
 $ 2.5: num [1:2] 0.732 0.360
```

split

Empty levels can be dropped.

```
> str(split(x, list(f1, f2), drop = TRUE))
List of 6
 $ 1.1: num [1:2] -0.378  0.445
 $ 1.2: num [1:2] 1.4066 0.0166
 $ 1.3: num -0.355
 $ 2.3: num 0.315
 $ 2.4: num [1:2] -0.907  0.723
 $ 2.5: num [1:2] 0.732 0.360
```

Something's Wrong!

Indications that something's not right

- `message`: A generic notification/diagnostic message produced by the `message` function; execution of the function continues
- `warning`: An indication that something is wrong but not necessarily fatal; execution of the function continues; generated by the `warning` function
- `error`: An indication that a fatal problem has occurred; execution stops; produced by the `stop` function
- `condition`: A generic concept for indicating that something unexpected can occur; programmers can create their own conditions

Something's Wrong!

Warning

```
log(-1)
```

```
## Warning: NaNs produced
```

```
## [1] NaN
```

Something's Wrong

```r
printmessage <- function(x) {
        if(x > 0)
                print("x is greater than zero")
        else
                print("x is less than or equal to zero")
        invisible(x)
}
```

Something's Wrong

```
printmessage <- function(x) {
    if (x > 0)
        print("x is greater than zero") else print("x is less than or equal to zero")
    invisible(x)
}
printmessage(1)
```

```
## [1] "x is greater than zero"
```

```
printmessage(NA)
```

```
## Error: missing value where TRUE/FALSE needed
```

Something's Wrong!

```
printmessage2 <- function(x) {
        if(is.na(x))
                print("x is a missing value!")
        else if(x > 0)
                print("x is greater than zero")
        else
                print("x is less than or equal to zero")
        invisible(x)
}
```

Something's Wrong!

```
printmessage2 <- function(x) {
    if (is.na(x))
        print("x is a missing value!") else if (x > 0)
        print("x is greater than zero") else print("x is less than or equal to zero")
    invisible(x)
}
x <- log(-1)
```

```
## Warning: NaNs produced
```

```
printmessage2(x)
```

```
## [1] "x is a missing value!"
```

Something's Wrong!

How do you know that something is wrong with your function?

- What was your input? How did you call the function?
- What were you expecting? Output, messages, other results?
- What did you get?
- How does what you get differ from what you were expecting?
- Were your expectations correct in the first place?
- Can you reproduce the problem (exactly)?

Debugging Tools in R

The primary tools for debugging functions in R are

- `traceback`: prints out the function call stack after an error occurs; does nothing if there's no error
- `debug`: flags a function for "debug" mode which allows you to step through execution of a function one line at a time
- `browser`: suspends the execution of a function wherever it is called and puts the function in debug mode
- `trace`: allows you to insert debugging code into a function a specific places
- `recover`: allows you to modify the error behavior so that you can browse the function call stack

These are interactive tools specifically designed to allow you to pick through a function. There's also the more blunt technique of inserting print/cat statements in the function.

traceback

```
> mean(x)
Error in mean(x) : object 'x' not found
> traceback()
1: mean(x)
>
```

traceback

```
> lm(y ~ x)
Error in eval(expr, envir, enclos) : object 'y' not found
> traceback()
7: eval(expr, envir, enclos)
6: eval(predvars, data, env)
5: model.frame.default(formula = y ~ x, drop.unused.levels = TRUE)
4: model.frame(formula = y ~ x, drop.unused.levels = TRUE)
3: eval(expr, envir, enclos)
2: eval(mf, parent.frame())
1: lm(y ~ x)
```

debug

```
> debug(lm)
> lm(y ~ x)
debugging in: lm(y ~ x)
debug: {
    ret.x <- x
    ret.y <- y
    cl <- match.call()
    ...
    if (!qr)
        z$qr <- NULL
    z
}
Browse[2]>
```

debug

```
Browse[2]> n
debug: ret.x <- x
Browse[2]> n
debug: ret.y <- y
Browse[2]> n
debug: cl <- match.call()
Browse[2]> n
debug: mf <- match.call(expand.dots = FALSE)
Browse[2]> n
debug: m <- match(c("formula", "data", "subset", "weights", "na.action",
    "offset"), names(mf), 0L)
```

recover

```
> options(error = recover)
> read.csv("nosuchfile")
Error in file(file, "rt") : cannot open the connection
In addition: Warning message:
In file(file, "rt") :
  cannot open file 'nosuchfile': No such file or directory

Enter a frame number, or 0 to exit

1: read.csv("nosuchfile")
2: read.table(file = file, header = header, sep = sep, quote = quote, dec =
3: file(file, "rt")

Selection:
```

Debugging

Summary

- There are three main indications of a problem/condition: `message`, `warning`, `error`
    - only an `error` is fatal
- When analyzing a function with a problem, make sure you can reproduce the problem, clearly state your expectations and how the output differs from your expectation
- Interactive debugging tools `traceback`, `debug`, `browser`, `trace`, and `recover` can be used to find problematic code in functions
- Debugging tools are not a substitute for thinking!

Generating Random Numbers

Functions for probability distributions in R

- `rnorm`: generate random Normal variates with a given mean and standard deviation
- `dnorm`: evaluate the Normal probability density (with a given mean/SD) at a point (or vector of points)
- `pnorm`: evaluate the cumulative distribution function for a Normal distribution
- `rpois`: generate random Poisson variates with a given rate

Generating Random Numbers

Probability distribution functions usually have four functions associated with them. The functions are prefixed with a

- `d` for density
- `r` for random number generation
- `p` for cumulative distribution
- `q` for quantile function

Generating Random Numbers

Working with the Normal distributions requires using these four functions

```
dnorm(x, mean = 0, sd = 1, log = FALSE)
pnorm(q, mean = 0, sd = 1, lower.tail = TRUE, log.p = FALSE)
qnorm(p, mean = 0, sd = 1, lower.tail = TRUE, log.p = FALSE)
rnorm(n, mean = 0, sd = 1)
```

If Φ is the cumulative distribution function for a standard Normal distribution, then `pnorm(q)` = $\Phi(q)$ and `qnorm(p)` = $\Phi^{-1}(p)$.

Generating Random Numbers

```
> x <- rnorm(10)
> x
 [1] 1.38380206 0.48772671 0.53403109 0.66721944
 [5] 0.01585029 0.37945986 1.31096736 0.55330472
 [9] 1.22090852 0.45236742
> x <- rnorm(10, 20, 2)
> x
 [1] 23.38812 20.16846 21.87999 20.73813 19.59020
 [6] 18.73439 18.31721 22.51748 20.36966 21.04371
> summary(x)
   Min. 1st Qu.  Median    Mean 3rd Qu.    Max.
  18.32   19.73   20.55   20.67   21.67   23.39
```

Generating Random Numbers

Setting the random number seed with `set.seed` ensures reproducibility

```
> set.seed(1)
> rnorm(5)
[1] -0.6264538  0.1836433 -0.8356286  1.5952808
[5]  0.3295078
> rnorm(5)
[1] -0.8204684  0.4874291  0.7383247  0.5757814
[5] -0.3053884
> set.seed(1)
> rnorm(5)
[1] -0.6264538  0.1836433 -0.8356286  1.5952808
[5]  0.3295078
```

Always set the random number seed when conducting a simulation!

Generating Random Numbers

Generating Poisson data

```
> rpois(10, 1)
 [1] 3 1 0 1 0 0 1 0 1 1
> rpois(10, 2)
 [1] 6 2 2 1 3 2 2 1 1 2
> rpois(10, 20)
 [1] 20 11 21 20 20 21 17 15 24 20

> ppois(2, 2)  ## Cumulative distribution
[1] 0.6766764  ## Pr(x <= 2)
> ppois(4, 2)
[1] 0.947347   ## Pr(x <= 4)
> ppois(6, 2)
[1] 0.9954662  ## Pr(x <= 6)
```

Generating Random Numbers From a Linear Model

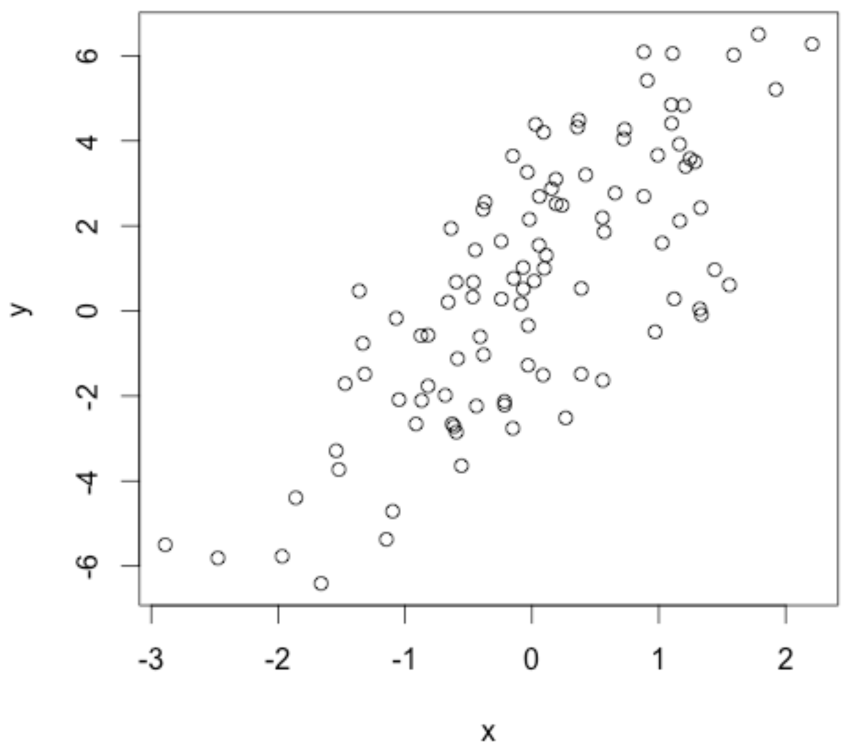
Suppose we want to simulate from the following linear model

$$y = \beta_0 + \beta_1 x + \varepsilon$$

where $\varepsilon \sim \mathcal{N}(0, 2^2)$. Assume $x \sim \mathcal{N}(0, 1^2)$, $\beta_0 = 0.5$ and $\beta_1 = 2$.

```
> set.seed(20)
> x <- rnorm(100)
> e <- rnorm(100, 0, 2)
> y <- 0.5 + 2 * x + e
> summary(y)
   Min. 1st Qu.  Median
-6.4080 -1.5400  0.6789  0.6893  2.9300  6.5050
> plot(x, y)
```

Generating Random Numbers From a Linear Model

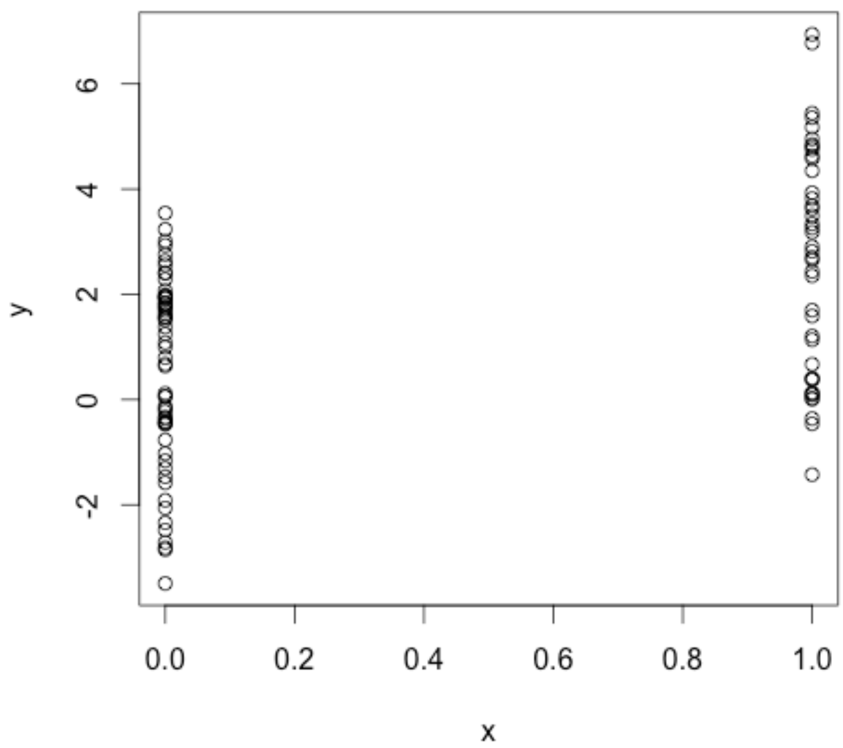


Generating Random Numbers From a Linear Model

What if `x` is binary?

```
> set.seed(10)
> x <- rbinom(100, 1, 0.5)
> e <- rnorm(100, 0, 2)
> y <- 0.5 + 2 * x + e
> summary(y)
   Min. 1st Qu.  Median
-3.4940 -0.1409  1.5770  1.4320  2.8400  6.9410
> plot(x, y)
```

Generating Random Numbers From a Linear Model



Generating Random Numbers From a Generalized Linear Model

Suppose we want to simulate from a Poisson model where

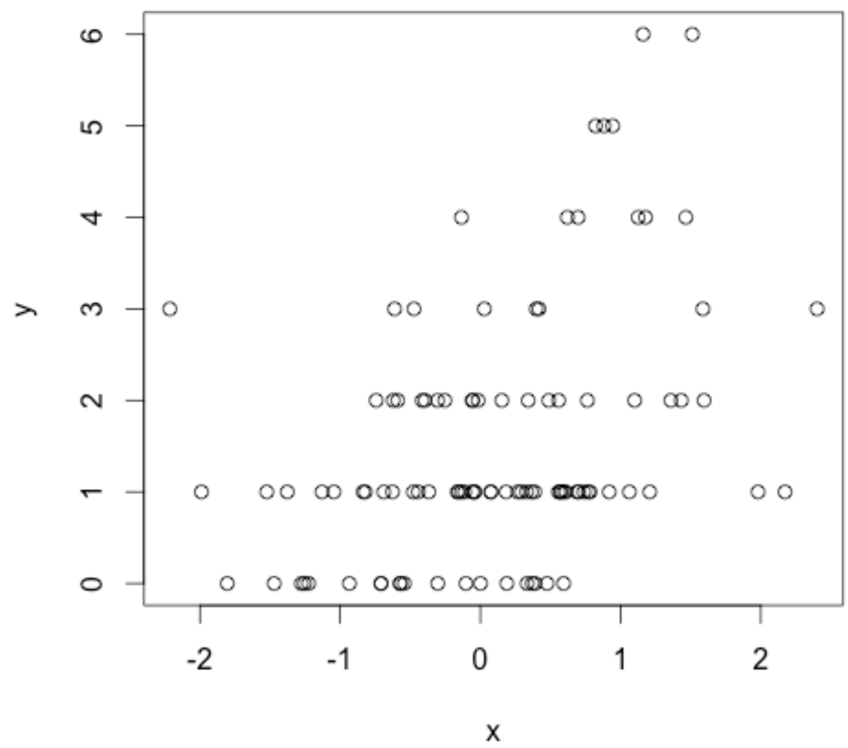
Y ~ Poisson(μ)

log μ = $\beta_0 + \beta_1 x$

and $\beta_0 = 0.5$ and $\beta_1 = 0.3$. We need to use the `rpois` function for this

```
> set.seed(1)
> x <- rnorm(100)
> log.mu <- 0.5 + 0.3 * x
> y <- rpois(100, exp(log.mu))
> summary(y)
   Min. 1st Qu.  Median    Mean 3rd Qu.    Max. 
   0.00    1.00    1.00    1.55    2.00    6.00 
> plot(x, y)
```

Generating Random Numbers From a Generalized Linear Model



Random Sampling

The `sample` function draws randomly from a specified set of (scalar) objects allowing you to sample from arbitrary distributions.

```
> set.seed(1)
> sample(1:10, 4)
[1] 3 4 5 7
> sample(1:10, 4)
[1] 3 9 8 5
> sample(letters, 5)
[1] "q" "b" "e" "x" "p"
> sample(1:10)  ## permutation
 [1] 4 710 6 9 2 8 3 1 5
> sample(1:10)
 [1]  2  3  4  1  9  5 10  8  6  7
> sample(1:10, replace = TRUE)  ## Sample w/replacement
 [1] 2 9 7 8 2 8 5 9 7 8
```

Simulation

Summary

- Drawing samples from specific probability distributions can be done with `r*` functions
- Standard distributions are built in: Normal, Poisson, Binomial, Exponential, Gamma, etc.
- The `sample` function can be used to draw random samples from arbitrary vectors
- Setting the random number generator seed via set.seed is critical for reproducibility

Why is My Code So Slow?

- Profiling is a systematic way to examine how much time is spend in different parts of a program
- Useful when trying to optimize your code
- Often code runs fine once, but what if you have to put it in a loop for 1,000 iterations? Is it still fast enough?
- Profiling is better than guessing

On Optimizing Your Code

- Getting biggest impact on speeding up code depends on knowing where the code spends most of its time
- This cannot be done without performance analysis or profiling

We should forget about small efficiencies, say about 97% of the time: premature optimization is the root of all evil
--Donald Knuth

General Principles of Optimization

- Design first, then optimize
- Remember: Premature optimization is the root of all evil
- Measure (collect data), don’t guess.
- If you're going to be scientist, you need to apply the same principles here!

Using `system.time()`

- Takes an arbitrary R expression as input (can be wrapped in curly braces) and returns the amount of time taken to evaluate the expression
- Computes the time (in seconds) needed to execute an expression
  - If there's an error, gives time until the error occurred
- Returns an object of class `proc_time`
  - **user time**: time charged to the CPU(s) for this expression
  - **elapsed time**: "wall clock" time

Using `system.time()`

- Usually, the user time and elapsed time are relatively close, for straight computing tasks
- Elapsed time may be *greater than* user time if the CPU spends a lot of time waiting around
- Elapsted time may be *smaller than* the user time if your machine has multiple cores/processors (and is capable of using them)
  - Multi-threaded BLAS libraries (vecLib/Accelerate, ATLAS, ACML, MKL)
  - Parallel processing via the **parallel** package

Using `system.time()`

```
## Elapsed time > user time
system.time(readLines("http://www.jhsph.edu"))
   user  system elapsed
  0.004   0.002   0.431

## Elapsed time < user time
hilbert <- function(n) {
        i <- 1:n
        1 / outer(i - 1, i, "+”)
}
x <- hilbert(1000)
system.time(svd(x))
   user  system elapsed
  1.605   0.094   0.742
```

Timing Longer Expressions

```
system.time({
    n <- 1000
    r <- numeric(n)
    for (i in 1:n) {
        x <- rnorm(n)
        r[i] <- mean(x)
    }
})
```

```
##    user  system elapsed 
##   0.097   0.002   0.099
```

Beyond `system.time()`

- Using `system.time()` allows you to test certain functions or code blocks to see if they are taking excessive amounts of time
- Assumes you already know where the problem is and can call `system.time()` on it
- What if you don't know where to start?

The R Profiler

- The `Rprof()` function starts the profiler in R
    - R must be compiled with profiler support (but this is usually the case)
- The `summaryRprof()` function summarizes the output from `Rprof()` (otherwise it's not readable)
- DO NOT use `system.time()` and `Rprof()` together or you will be sad

The R Profiler

- Rprof() keeps track of the function call stack at regularly sampled intervals and tabulates how much time is spend in each function
- Default sampling interval is 0.02 seconds
- NOTE: If your code runs very quickly, the profiler is not useful, but then you probably don't need it in that case

R Profiler Raw Output

```
## lm(y ~ x)

sample.interval=10000
"list" "eval" "eval" "model.frame.default" "model.frame" "eval" "eval" "lm"
"list" "eval" "eval" "model.frame.default" "model.frame" "eval" "eval" "lm"
"list" "eval" "eval" "model.frame.default" "model.frame" "eval" "eval" "lm"
"list" "eval" "eval" "model.frame.default" "model.frame" "eval" "eval" "lm"
"na.omit" "model.frame.default" "model.frame" "eval" "eval" "lm"
"na.omit" "model.frame.default" "model.frame" "eval" "eval" "lm"
"na.omit" "model.frame.default" "model.frame" "eval" "eval" "lm"
"na.omit" "model.frame.default" "model.frame" "eval" "eval" "lm"
"na.omit" "model.frame.default" "model.frame" "eval" "eval" "lm"
"na.omit" "model.frame.default" "model.frame" "eval" "eval" "lm"
"na.omit" "model.frame.default" "model.frame" "eval" "eval" "lm"
"lm.fit" "lm"
"lm.fit" "lm"
"lm.fit" "lm"
```

Using `summaryRprof()`

- The `summaryRprof()` function tabulates the R profiler output and calculates how much time is spend in which function
- There are two methods for normalizing the data
- "by.total" divides the time spend in each function by the total run time
- "by.self" does the same but first subtracts out time spent in functions above in the call stack

By Total

```
$by.total
                        total.time total.pct self.time self.pct
"lm"                          7.41    100.00      0.30     4.05
"lm.fit"                      3.50     47.23      2.99    40.35
"model.frame.default"         2.24     30.23      0.12     1.62
"eval"                        2.24     30.23      0.00     0.00
"model.frame"                 2.24     30.23      0.00     0.00
"na.omit"                     1.54     20.78      0.24     3.24
"na.omit.data.frame"          1.30     17.54      0.49     6.61
"lapply"                      1.04     14.04      0.00     0.00
"[.data.frame"                1.03     13.90      0.79    10.66
"["                           1.03     13.90      0.00     0.00
"as.list.data.frame"          0.82     11.07      0.82    11.07
"as.list"                     0.82     11.07      0.00     0.00
```

By Self

```
$by.self
                          self.time self.pct total.time total.pct
"lm.fit"                       2.99    40.35       3.50     47.23
"as.list.data.frame"           0.82    11.07       0.82     11.07
"[.data.frame"                 0.79    10.66       1.03     13.90
"structure"                    0.73     9.85       0.73      9.85
"na.omit.data.frame"           0.49     6.61       1.30     17.54
"list"                         0.46     6.21       0.46      6.21
"lm"                           0.30     4.05       7.41    100.00
"model.matrix.default"         0.27     3.64       0.79     10.66
"na.omit"                      0.24     3.24       1.54     20.78
"as.character"                 0.18     2.43       0.18      2.43
"model.frame.default"          0.12     1.62       2.24     30.23
"anyDuplicated.default"        0.02     0.27       0.02      0.27
```

`summaryRprof()` Output

```
$sample.interval
[1] 0.02

$sampling.time
[1] 7.41
```