# Package 'BurStMisc'

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Type Package

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Write a Fragment of a C Program

# **Description**

Writes either the C declaration of items in a list, or initializes them with the contents of the list.

#### Usage

```
Cfrag.list(x, file = NULL, item.num = c(3, 10, 5), indent = c("\t", "\t"), declaration.only = FALSE, long = FALSE, append = FALSE)
```

#### **Arguments**

x required. A list with names.

file either NULL or a character string. If NULL (or an empty string), then a vector of

characters is returned.

item. num length three vector giving the number of items per line for doubles, integers and

characters.

indent length two vector giving the amount to indent declarations and the items in the

initialization.

declaration.only

logical flag. If TRUE, then the variables are declared but not given initial values.

logical flag. If TRUE, then integers are declared to be "long". If FALSE, then

integers are declared to be "int".

append logical flag. If TRUE, then the file is appended to; otherwise it is overwritten if it

exists.

# Value

if file is a non-empty character string, then the name of the file that is written. Otherwise, a character vector of the declarations – each element representing a different line.

#### **Side Effects**

if file is a non-empty character string, then the file is created, overwritten or appended.

#### **Details**

The type to declare is dependent on the storage mode of the component of x. You may need to coerce components to get them to be declared the correct type.

#### Note

Rcpp now probably makes most uses of this function obsolete.

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#### See Also

.C, storage.mode, as.double, as.integer, as.character, cat.

#### **Examples**

```
test.list <- list(adoub=as.double(rnorm(20)), anint=as.integer(92:109),
achar=c("aaa", "bbbb", "ccccc"))

Cfrag.list(test.list, file=""")

## Not run:
Cfrag.list(test.list, file="test.c")

Cfrag.list(test.list[1], file="test.c", dec=TRUE)
Cfrag.list(test.list[-1], file="test.c", dec=FALSE, append=TRUE)

## End(Not run)</pre>
```

corner

Portion of an Array or Data Frame

#### **Description**

Returns an array (or data frame) of the same number of dimensions as the input, but generally with smaller dimensions.

# Usage

```
corner(x, corner = "tlffff", n = 6)
```

#### **Arguments**

x an array (which includes matrices) or data frame.

corner a single character string which codes the particular corner of the array that is

desired. The first character is either "t" (top) or "b" (bottom). The second character is either "l" (left) or "r" (right). Remaining characters should be either "f"  $\frac{1}{2}$ 

(front) or "b" (back).

n a vector of positive integers which generally should have length at least that of

the dim of the array – it is replicated if not. This states (the maximum of) each

of the dimensions of the result.

#### Value

an array similar to the input x, but with smaller dimensions in general.

#### See Also

head, tail.

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#### **Examples**

```
corner(freeny.x)
corner(freeny.x, "br", c(2,3))

# with three-dimensional arrays:
corner(iris3)
corner(array(1:1000, rep(10, 3)), "brf", 2:4)
```

genopt

Genetic Optimization

# **Description**

Approximately minimizes the value of a function using a simple heuristic optimizer that uses a combination of genetic and simulated annealing optimization.

#### Usage

#### **Arguments**

fun function that returns a numerical value.

population a matrix or a list.

If a matrix, then the rows correspond to the parameters and the columns are

different parameter vectors.

If a list, then it should have a component named "population" and optionally a component named "objective" – in particular, it can be the result of a call to genopt. If the "objective" component exists, then it is assumed to be the function values of the population and the function will not be evaluated on the

members of the population.

lower vector giving the lower bound for parameter values. This is replicated to be as

long as the number of parameters.

upper vector giving the upper bound for parameter values. This is replicated to be as

long as the number of parameters.

scale vector of scales to use when doing local search with a solution. This is replicated

to be as long as the number of parameters.

add.args list of additional arguments to fun.

control an object like the output of genopt.control containing control parameters for

the optimization.

... arguments for genopt.control if the control argument is not given explicitly.

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# **Details**

There is a summary method for class genopt which shows the call, a summary of the set of objectives found, and the best solution (set of parameters).

# Value

a list of class genopt with the following components:

population	a matrix of the same size as the input population matrix, but generally with different values in it.
objective	a vector with length equal to the number of columns of population containing the function value for the corresponding parameter vector in population.
funevals	the number of function evaluations performed. If population is given as a list that contains a "funevals" component, then that number is added to the number of evaluations done in the current call.
random.seed	the random seed at the start of the call $-$ given so that you can reproduce the computations.
call	an image of the call that created this object.

#### References

The original version of this function appeared in "S Poetry".

#### See Also

```
genopt.control, summary.genopt.
```

# **Examples**

genopt.control

Control parameters for genopt

# Description

Returns a list suitable as the control argument of the genopt function.

genopt.control

#### Usage

#### **Arguments**

births the number of times two parents are combined to create a new solution.

random.n the number of random solutions created (and evaluated) before the genetic phase

starts.

jitters.n the number of times a newly successful solution is changed (in the simulated

annealing phase) in an attempt to find a nearby better one.

trace logical value: should progress be printed?

eps the default value for the scale of the jittering in simulated annealing.

prob in the selection of parameters between two parents, the probability of each com-

ing from the first parent.

scale.min the minimum value allowed in the scale argument of genopt.

maxeval the maximum number of function evaluations allowed. This takes previous func-

tion calls into account if funevals is a component of the population argument

of genopt.

#### Value

a list with components:

icontrol vector of the control parameters that are logically integer (or logical).

dcontrol vector of the control parameters that are logically real-valued.

#### See Also

genopt.

# **Examples**

ntile 7

ntile Membership of ntile groups	ntile	Membership of ntile groups	
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# **Description**

Creates groups where the groups each have as close to the same number of members as possible.

# Usage

```
ntile(x, ngroups, na.rm = FALSE, result = "list",
    reverse = FALSE, checkBleed = TRUE)
```

# **Arguments**

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x	a numeric vector.
ngroups	a positive integer giving the number of groups to create.
na.rm	logical value: if TRUE, then missing values are removed before forming the groups.
result	a character string specifying the form of the resulting value. This must be (an abbreviation of) one of: "list", "numeric", "factor"
reverse	logical value: if TRUE, then the biggest values are in group 1.
checkBleed	logical value: if TRUE, then a warning is issued if the same value appears in more than one group.

#### Value

the form of the value depends on the result argument.

The "list" result has the values of the input x grouped into ngroups components.

The "numeric" result is a vector of integers from 1 to ngroups indicating which group the corresponding element of x is in.

The "factor" result is an ordered factor version of the "numeric" result.

# Note

A more primitive version of this function appeared in a blog post called "Miles of iles" on the Portfolio Probe website. A bit of comparison with the alternative functions in See Also may be found there.

#### Author(s)

Pat Burns

# See Also

```
cut, cut2, quantcut.
```

#### **Examples**

```
ntile(setNames(state.area, state.name), 10)
ntile(Loblolly$height, 5, result="factor", reverse=TRUE)
ntile(c(-10:10, rep(0, 7)), 4)
```

permutation.test.discrete

Random Permutation Test

#### **Description**

Performs a random permutation test on the relationship between two discrete variables, or by using a function.

# Usage

```
permutation.test.discrete(x, y = NULL, scores, alternative = "greater", trials = 1000) permutation.test.fun(x, y = NULL, fun = function(x, y) sum(x * y), alternative = "greater", trials = 1000)
```

# Arguments

X	either a two-column matrix or data frame, or a vector. When this has two columns, y should not be given.
у	either a zero-length object, or a vector the same length as x.
scores	a numeric matrix providing the scores for each combination of the unique values in x and y. The dimnames need to consist of these unique values.
fun	a function that takes two arguments and returns a single numeric value.
alternative	a character string that partially matches either "greater" or "less".
trials	the number of random permutations to be performed.

# Value

an object of class permtstBurSt which is a list with the following components:

original.score

the score (or function value) produced by the original data.

perm. scores a vector of the scores (or function values) from the random permutations.

stats a numeric vector that has the number of observations in the data, the number of

random permutations done, the number of permutations that produced a score at

least as extreme as the original, and the p-value for the test.

alternative either "greater" or "less".

random. seed the random seed at the start of the call.

call an image of the call that was used.

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#### Side effects

The object . Random. seed is either created or updated.

#### **Details**

There are print and plot methods for this class of object. The print method merely describes the object and shows the p-value of the test (rounded, by default, to 4 digits).

A simple version of the p-value is the number of random permutations that are at least as extreme as the original divided by the total number of random permutations. The value computed, which is more correct, has 1 added to both numerator and denominator. In general the difference is of no consequence. However, there are cases where it does matter, for example when independent p-values are combined.

These functions are related to "Permuting Super Bowl Theory" which can be found in the working papers section of <a href="http://www.burns-stat.com">http://www.burns-stat.com</a>. The paper explains permutation tests via a discussion of the Super Bowl indicator of the stock market.

#### See Also

```
plot.permtstBurSt.
```

#### **Examples**

```
winner <- c('N', 'N', 'A', 'N', 'A', 'N')
market <- c('+', '-', '-', '+', '+', '+')
smat <- diag(2)</pre>
dimnames(smat) <- list(c('N', 'A'), c('+', '-'))</pre>
pt1 <- permutation.test.discrete(winner, market, smat)</pre>
print(pt1)
plot(pt1)
pt2 <- permutation.test.fun(ToothGrowth[, -2], fun=cor)</pre>
print(pt2)
plot(pt2)
smat2 \leftarrow matrix(c(-3, -.5, 3, -1, 1, 0, 0, 1, -1, 3, -.5, -3),
3, 4, dimnames=list(c('Up', 'Neut', 'Down'),
c('Q1', 'Q2', 'Q3', 'Q4')))
my.results <- data.frame(results=sample(c('Up', 'Neut', 'Down'),</pre>
        100, replace=TRUE), quartile=sample(
        c('Q1', 'Q2', 'Q3', 'Q4'), 100, replace=TRUE))
permutation.test.discrete(my.results[, c("results", "quartile")],
score=smat2)
```

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plot.permtstBurSt	Plot Distribution from a Permutation Test
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# **Description**

Shows the distribution of the scores of the random permutations relative to the score from the actual data.

# Usage

```
## S3 method for class 'permtstBurSt'
plot(x, col = c("black", "red"), width = 10,
uniqlim = 10, main = "", xlab = "Scores", ...)
```

# **Arguments**

X	an object of class permtstBurSt, which is likely the result of:
	permutation.test.discrete or permutation.test.fun.
col	the colors to use in the plot – mainly for the bar-type plot when there are only a few scores in the permutation distribution. The first color is the one used for the insignificant part of the distribution, the second color is for the significant part of the distribution. The second color is used to identify the original score when a histogram is used.
width	the width of the bars.
uniqlim	the value that determines which type of plot to use. If the number of unique values in the scores from the permutations is bigger than uniqlim, then a histogram is drawn. Otherwise, bars are drawn.
main	character string giving the main title for the plot.
xlab	character string giving the label for the x-axis.
	additional graphics parameters may be given.

# Side effects

a plot is produced.

# **Details**

Two styles of plot are possible. A histogram is more appropriate when there are more than a few values in the permutation distribution. When there are only a few distinct values, then a bar-type plot is more informative. The uniqlim argument controls the definition of "a few".

These functions are related to "Permuting Super Bowl Theory" which can be found in the working papers section of <a href="http://www.burns-stat.com">http://www.burns-stat.com</a>. The paper explains permutation tests via a discussion of the Super Bowl indicator of the stock market.

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#### See Also

```
permutation.test.discrete.
```

#### **Examples**

```
## Not run:
pt1 <- permutation.test.discrete(winner, market, smat)
plot(pt1, col=c("blue", "gold"))
## End(Not run)</pre>
```

scriptSearch

Search R scripts for text

# **Description**

Returns a list of text matches in the scripts in a directory.

# Usage

# Arguments

pattern	character string containing a regular expression (this is the argument of the same name for grep).	
path	a character string giving the (relative) path of the directory holding the R scripts.	
subdirs	logical value: if TRUE, then subdirectories of path are also searched.	
suffix	a character string restricting the files to be searched.	
commentsIncluded		
	logical value: if FALSE, then lines beginning with the hash symbol are ignored.	
• • •	additional arguments to grep may be given – the most likely possibilities are ignore.case, perl and fixed.	
verbose	logical value: if TRUE, then the names of the scripts being searched are printed. The full name of this argument needs to be given – no abbreviation is allowed.	

#### **Details**

The default suffix argument restricts the search to R scripts. An R script is considered to be a file that ends in dot-R, where the "R" can be lowercase or uppercase.

#### Value

a list: the names are equal to the file names containing matches, and each component is a character vector of the whitespace-trimmed lines in the file that match the pattern.

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# Limitations

Using commentsIncluded=FALSE does not preclude a match being declared when it is in a comment not starting the line.

# Author(s)

Pat Burns

#### See Also

grep

# **Examples**

```
## Not run:
scriptSearch("list.files")
scriptSearch("garch", "~/../burns-stat3/webpages/blog")

# search for an assignment
# ' *' means zero or more spaces
scriptSearch("specialObject *<- ", "~/myScriptDirectory", subdirs=FALSE)

# search COBOL files
scriptSearch("blah", suffix="\\.cbl$")

## End(Not run)</pre>
```

summary.genopt

Summary of genopt object

# **Description**

The call, best solution and summary of objectives in the final population.

# Usage

```
## S3 method for class 'genopt'
summary(object, ...)
```

# Arguments

```
object the result of a call to genopt.
... currently unused.
```

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# Value

```
a list with components:

call image of the call to genopt.

summary.objectives

summary of the objectives of the solutions in the final population.

best.solution the vector of parameters with the best solution in the population.
```

# See Also

genopt.

#### **Examples**

writeExpectTest

Text for a testthat test

# Description

Automatically writes the text of a testthat::expect\_equal test of an expression.

# Usage

```
writeExpectTest(expr, filename = "", ...)
```

# **Arguments**

expr an expression to be tested.

filename where should the results go to? The empty string means that it goes to the

console.

... additional arguments to cat may be given to control the output. The most likely

choice is append.

# Value

NULL

#### Side effects

text is written to the console or to a file.

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# Note

Some functions are hard to test, like scriptSearch. It seems like this one would be too, but in fact it is self-testing. If the test it writes doesn't pass in the same environment, then it must have done something wrong.

# See Also

```
expect_equal.
```

# **Examples**

```
writeExpectTest(head(1:10))
writeExpectTest(head(cars))
```

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