Examples in R for the Novice

Last modified: 23/11/2006 (Frank Masci)

Contents of this Document:

- Goals
- Getting Started with 'R Help'
- Summary of FAQs and Examples presented below
- Answers to FAQs and Example Code
- References

<u>Goals</u>

Rather than present you with another R manual, the focus here is to give some simple examples to get you started. There are a plethora of manuals and books out there if you need the details (e.g. how to change the font in the legend of a plot). A foundation is important before building a program tailored for your own needs.

It's important to note that this is for <u>beginners</u>, or for those wishing to come up to speed with the language. There is really no limit with what you can do with R and its functionality is growing as you read. The documents and websites referenced below are by no means exhaustive. They serve as good <u>starting</u> points with other documents referenced therein.

We envisage the number of examples to grow as people in the section continue to use R for their research and discover new tidbits and tricks that can be shared. This goes without saying since we are all 'Good Corporate Citizens'.

If you wish to include an example below, please ensure:

- 1. you provide a brief one-liner in the "Summary of FAQs and Examples..." section and your name, e.g. "*Contributor:John Knucklehead* ".
- 2. it is simple as possible (but not too simple) and has a well defined objective;
- 3. is interspersed with detailed comments;
- 4. doesn't already exist here in some variation, unless the functionality is vastly superior, or its objective vastly different.
- 5. you use the Courier New, size 8 font to ensure formatting is preserved when copying and pasting the code into a text file for execution in R, or, directly into the R GUI;
- 6. you update the **"Last modified:"** field above with the date and your name.

Getting Started with 'R Help'

You can install the R programming interface from the ABS software portal. R is 'open source' so supervisor approval is not needed, i.e. there are no licenses and no limit to the number of simultaneous users. The default installation comes with a standard set of libraries and packages. You can import more of these to suit your needs in future (see examples below). Having started the R 'Graphical User Interface' (GUI), you can play around for yourself by browsing the help files. Here are a few useful commands on <u>how to access help documentation</u> and browse the packages available on your system:

To see which packages are installed:
> library()

To see which packages are currently loaded by default on first starting R: > search()

To see the directories from which R packages are being searched for on your system:

> .libPaths()

To obtain a listing of all functions ('subroutines') in a package (e.g. the 'MASS' package):

> library(help=MASS)

To load a particular package (e.g. the 'MASS' package) for use in your session from a <u>standard</u> installation directory (a <u>standard</u> installation directory is one listed using the ".libPaths()" command above.): > library(MASS)

To load a particular package (e.g. the 'sx11' package) for use in your session from a <u>non-standard</u> installation directory: > library(sx11,lib.loc="s:\\splus\\library6")

To view the help documentation and usage examples for a specific function (e.g. the 'rlm' function in the 'MASS' package): > help(rlm)

Note that you must first load the package containing the function you wish to access, even if just accessing its help file.

To search all packages and functions that contain a particular word of interest in their help file, e.g. search for "dir": > help.search("dir")

To globally reset the current working directory from/to which input/output files should be read/written during execution: > setwd("S:\\data\\mydirectory")

To import a function that does not exist in a standard package: e.g. "myfunction.r" located in some directory "user" into a program or R session: > source("s:\\user\\myfunction.r");

To customize your default directories for library and package searches, copy the contents of the TSA template file "**S:\R\rw2001\etc\Rprofile**" to your local R installation copy: "**C:\Program Files\R\rw2001\etc\Rprofile**". The ".libPaths" setting in this file already specifies TSA's default package directories. You can add more directories if you like. Furthermore, you can customize other R settings in this file, e.g. you may want to redefine your local working directory (see "setwd" command above), or, you can explicitly "source" R files containing functions you commonly use. These will be imported each time you invoke R.

Summary of FAQs and Examples presented below

<u>1.</u> What's the best way of executing R code? Contributor: Frank Masci

2. How do I read in data (in columns x, y, z...) from a text file, perform a linear regression between two quantities, create some plots, and write some diagnostics to an output text file? Contributor: Frank Masci.

3. How do I read in time series from text files (e.g. in SEASABS format), store them into time series objects, perform some operations (e.g. compute movements), and quickly plot them? Contributor: Frank Masci.

<u>4.</u> How do I reformat/restructure and manipulate data in the form of matrices, lists and vectors? Contributor: Nick von Sanden.

<u>5.</u> How do I.....

Answers to FAQs and Example Code

<u>1.</u> What's the best way of executing R code?

To execute any of the example codes below, you can either:

- 1. copy and paste the code into the R GUI, ensuring the directory locations of all input files are correct.
- 2. better: place the code in a text file, e.g. "mycode.r" in a private directory:
 "s:\\user\\" and then execute:
 source("s:\\user\\mycode.r");

3. if you're comfortable using DOS command prompts: place the code in a text file e.g. "mycode.r" in a private directory, then within that same directory, execute on the DOS command prompt: "S:\\R\\rw2001\\bin\\Rterm.exe" -q --no-restore --no-save < mycode.r</p>

If you want diagnostic outputs to be redirected to a log file, e.g. " outlog.txt then simply append "> outlog.txt to this execution line.

2. How do I read in data (in columns x, y, z...) from a text file, perform a linear regression between two quantities, create some plots, and write some diagnostics to an output text file?

 $\ensuremath{\texttt{\#}}$ Lines starting with $\ensuremath{\texttt{"}}\ensuremath{\texttt{\#}}\ensuremath{\texttt{"}}$ are comments and are not executed.

The following line tells R not to echo each input line back to the # screen after it's executed: options(echo = FALSE); # Import the package "MASS" since it contains the "rlm" function we # call below: library(MASS); # Following line is optional: set the current working directory from/to # which input/output files will be read/written. Alternatively, can explicitly # prepend directory paths to file names specified below. setwd("P:\\My Documents\\FrankMasci\\ExampleRcode"); #------

```
# Read data from text file: "Time mvts abs.txt". You can also prepend
# the directory path. This file contains five columns, which we call:
# times, mvt1, mvt2, absmvt1, absmvt2. The "list" argument is used
# to specify the datatypes: "" => string, 0 => floating point number:
xydata <- scan("Time mvts abs.txt", list("",0,0,0,0));</pre>
# Assign variables to columns specified in input file:
times <- xydata[[1]]</pre>
x <- xydata[[2]];</pre>
y <- xydata[[3]];</pre>
absx <- xydata[[4]];
absy <- xydata[[5]];</pre>
#_____
# Perform robust linear regression using "rlm" function in the "MASS"
# package. By "robust", we mean as outlier resistant as possible.
# Here we regress "y" (column 3 in input file) against "x". Outputs
# from the regression are then saved in separate parameters.
# Note that we also define new variables from the regression output
# such as t-vales and p-values. See the "R-help" entry on "rlm" for
# more details.
lin <- rlm(y ~ x + 1, method="MM");
par <- coefficients(summary(lin));</pre>
intercept <- par[1,1];</pre>
slope <- par[2,1];
seint <- par[1,2];</pre>
seslope <- par[2,2];</pre>
tint <- abs((intercept - 0)/seint); ## i.e. test: H0: intercept=0</pre>
tslope <- abs((slope - 1)/seslope); ## i.e. test: H0: slope=1</pre>
pvalueint <- 2*pt(tint, (length(x)-2), lower.tail = FALSE);</pre>
pvalueslope <- 2*pt(tslope, (length(x)-2), lower.tail = FALSE);</pre>
#_____
# Write the values stored above to the file: "results.txt".
# If you want to write this output directly to the screen, then
# simply specify file="".
write(paste("\n SLOPE (OUTLIER RESISTENT) =",slope), file="results.txt", append=F);
write(paste(" STANDERROR_SLOPE =",seslope), file="results.txt", append=T);
write(paste(" T-VALUE_SLOPE =",tslope), file="results.txt", append=T);
write(paste(" P-VALUE_SLOPE - ,tstope,, file= results.txt, append 1,,
write(paste(" P-VALUE_SLOPE (H0: slope=1) =",pvalueslope), file="results.txt", append=T);
write(paste(" INTERCEPT (OUTLIER RESISTENT) =",intercept), file="results.txt", append=T);
write(paste(" STANDERROR_INT =",seint), file="results.txt", append=T);
write(paste(" T-VALUE_INT =",tint), file="results.txt", append=T);
write(paste(" P-VALUE_INT (H0: intercept=0) =",pvalueint,"\n"), file="results.txt",
append=T);
                      _____
# Create plot 1: simply column 3 versus column 2 of input file.
# See the "R-help" entry on "plot" for the gory details on each argument.
# This example also places a legend on the plot:
# Define the output plotting device, here the plot is saved to a png file.
# Note: png appears to be the best quality for our windows viewing devices:
png(file="mvt1_vs_mvt2.png", width=680, height=450, pointsize=12, bg="white", res=200);
# Define the plotting frame:
plot(x, y, main="Movements at equal times", xlab="% movement in series 1", ylab="% movement
in series 2", pch=" ", cex.lab=1.3, cex.axis=1.2, cex.main=1.4)
# Show the actual data:
points(x, y, col="red", pch=24, bg="red");
# Add lines to this plot defined by (intercept, slope) arguments:
abline(0, 1, col="black");
abline(intercept, slope, col="blue", lty=2);
# Place a legend on the plot. This example is pretty complete.
                                                 # coordinates of desired legend location.
legend(15, -2,
         c("Real values", "Linear fit", "Line of equality"), # text labels in legend.
         col=c("red", "blue", "black"),
                                                 # line colours.
         text.col="black",
                                                 # text colour.
                                                 # line styles: "-1" => ignore.
         lty=c(-1,2,1),
         lwd=c(-1,1,1),
                                                 # line widths.
         pch=c(24, -1, -1),  # symbol types of points.
pt.bg=c("red","blue","black"), # backgound colours of points.
        merge=TRUE,
bty='n');
                                                 # place points in middle of lines.
                                                 # don't place a frame around legend.
```

close the output plotting device:

dev.off();

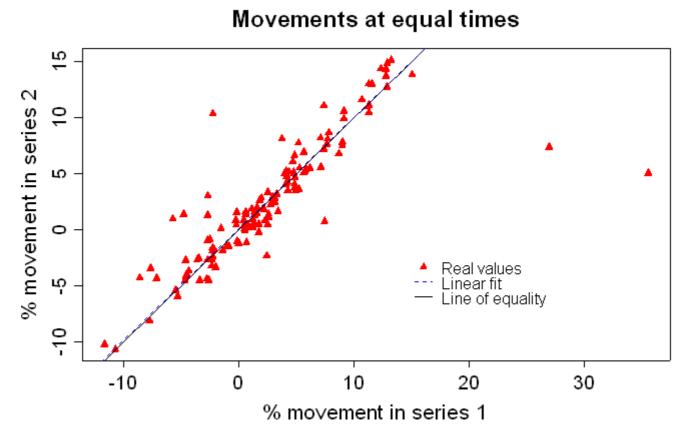
#-----# Create plot 2: columns 2 and 3 versus column 1 (time) from input file. # This plot attempts to label the x-axis with actual time label strings # provided in our input file (column 1). These time labels are strings, # not numerical values and thus require special handling. If we simply # wanted to plot numerical values, see the default call to "plot" in the # previous example. png(file="mvt vs time.png", width=680, height=450, pointsize=12, bg="white", res=200); # In the following, we have set "axes=FALSE" since these will be explicitly defined below: plot(x, main="Movements versus time", xlab="Quarter / year", ylab="% movement", pch=" ", frame=TRUE, axes=FALSE, cex.lab=1.3, cex.main=1.4); # Show the data as joined lines and show a point in red at the end of the series: lines(x, col="blue",lty=1); lines(y, col="green",lty=1); points(length(x), y[length(y)], col="red", pch=16, cex=1.5); # Add a horizontal line [with intercept, slope = 0,0]: abline(0, 0, col="black"); # Show the axes with time lable strings. Note that the "9" in the following line # specifies the sampling interval separating the tick marks on the x-axis: axis(1, seq(1, length(x), round((length(x)/9), 0)), labels=times[seq(1, length(x), round((length(x)/9), 0))], las=1, cex.axis=1.2); axis(2, cex.axis=1.3); # close the output plotting device: dev.off();

#-----END-----END-------

Example Outputs:

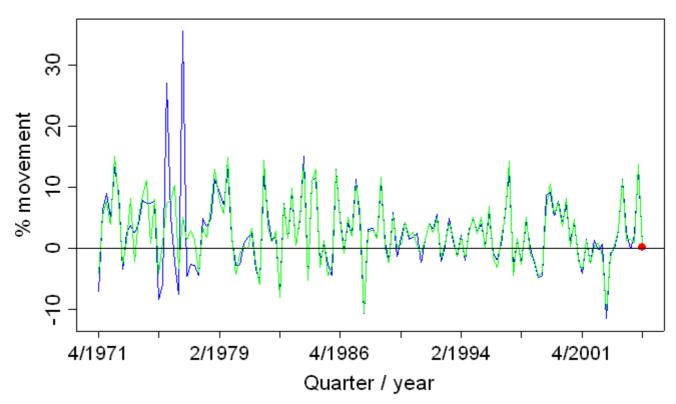
The file "results.txt" looks like: SLOPE (OUTLIER RESISTENT) = 0.994422221122267 STANDERROR_SLOPE = 0.0176829270360894 T-VALUE_SLOPE = 0.315433008706611 P-VALUE_SLOPE (H0: slope=1) = 0.752923623184282 INTERCEPT (OUTLIER RESISTENT) = 0.094800704213533 STANDERROR_INT = 0.121839528118300 T-VALUE_INT = 0.778078392764999 P-VALUE_INT (H0: intercept=0) = 0.437894477162239

Plot 1 looks like:



Plot 2 looks like:

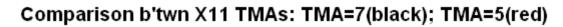
Movements versus time

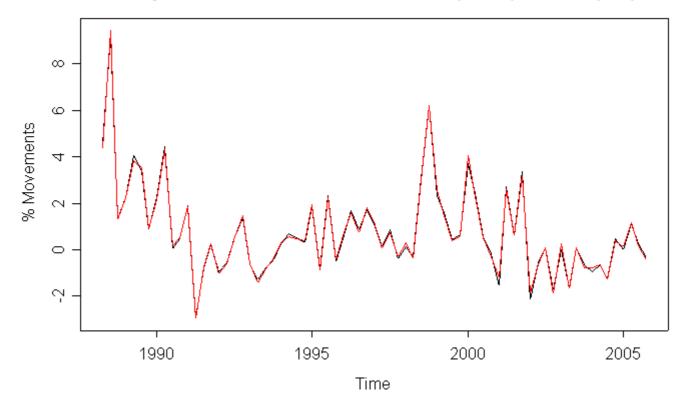


<u>3.</u> How do I read in time series from text files (e.g. in SEASABS format), store them into time series objects, perform some operations (e.g. compute movements), and quickly plot them?

Lines starting with "#" are comments and are not executed. # The following line tells R not to echo each input line back to the # screen after it's executed: options (echo = FALSE) # Following line is optional: set the current working directory from/to # which input/output files will be read/written. Alternatively, can explicitly # prepend directory paths to file names specified below. setwd("P:\\My Documents\\FrankMasci\\ExampleRcode"); # Read in two series from text files. You can also prepend # the directory paths. Each file contains three columns: # "year", "period", "value" as generated by the SEASABS "Save.." option. x1 <- scan("SA7_8GR.txt", list(0,0,0)); x2 <- scan("SA5_8GR.txt", list(0,0,0));</pre> # Assign variables to column 3 data from each input file: data1 <- x1[[3]];</pre> data2 <- x2[[3]];</pre> #_____ # Store series data into time series objects for easier plotting and # manipulation. startyear <- 1988; # the startyear in each series. Here it's the same for both. startperiod <- 1; # the starting period (month or qtr) in each series. freq <- 4; # 4 => quarterly, 12 => monthly tsl <- ts(datal, start=c(startyear, startperiod), frequency=freq);</pre> ts2 <- ts(data2, start=c(startyear, startperiod), frequency=freq);</pre> # Compute % movements in each time series: mvt_ts1 <- 100*diff(ts1,1)/ts1[1:length(ts1)-1];</pre> mvt ts2 <- 100*diff(ts2,1)/ts2[1:length(ts2)-1];</pre> # Plot both time series on the same panel. First set up output plotting device. # Here the plot is saved to a png file. Note: png appears to be the best quality # for our windows viewing devices: png(file="plot movements.png", width=680, height=450, pointsize=12, bg="white", res=200); # close the output plotting device: dev.off() #-----END-----END------

Example Output:





<u>4.</u> How do I reformat/restructure and manipulate data in the form of matrices, lists and vectors?

#Assume we have data loaded > tmp<-100:3 #Data may be in form of vector, matrix, or list and may contain numeric or character information. This can be checked with #the mode() and is.numeric/is.character functions.
<pre>> mode(tmp) [1] "numeric" > is.vector(tmp) [1] TRUE</pre>
#now change to matrix and check dimensions
<pre>> tmp3<-matrix(tmp,nrow=7) [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10] [,11] [,12] [,13] [,14] [1,] 100 93 86 79 72 65 58 51 44 37 30 23 16 9 [2,] 99 92 85 78 71 64 57 50 43 36 29 22 15 8 [3,] 98 91 84 77 70 63 56 49 42 35 28 21 14 7 [4,] 97 90 83 76 69 62 55 48 41 34 27 20 13 6 [5,] 96 89 82 75 68 61 54 47 40 33 26 19 12 5 [6,] 95 88 81 74 67 60 53 46 39 32 25 18 11 4 [7,] 94 87 80 73 66 59 52 45 38 31 24 17 10 3 #this is equvialent to</pre>
>tmp2<-100:94 >for (i in 2:14) { >tmp2<-cbind(tmp2,(100-(i-1)*7):(100-i*7+1))} >tmp2
#which column binds vectors to produce the same final matrix with the following dimensions
<pre>> dim(tmp2) [1] 7 14 > is.matrix(tmp2) [1] TRUE</pre>

dimnames(tmp2)[[2]]<-c("Jan", "Feb", "Mar", "Apr", "May", "Jun", "Jul", "Aug", "Sep", "Oct", "Nov", "Dec ", "Tot", "Mean") dimnames(tmp2)[[1]]<-c("Person1","Person2","Person3","Person4","Person5","Person6","Person7", > > tmp2Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec Tot Mean Person1 100 Person2 99 2.2 Person3 2.0 Person4 97 Person5 Person6 Person7 #This then allows selection of rows and columns of the matrix either by name or by column/row. To select by column or #row we use the square brackets [i,j] to select elements in columns j and row i. Note that multiple rows/columns can be #selected simultaneously and leaving an index out will result in select of all elements in that index. Ie > tmp2[,3] Person1 Person2 Person3 Person4 Person5 Person6 Person7 > tmp2[3,] Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov 98 91 84 77 70 63 56 49 42 35 28 Dec Tot Mean 98 91 84 > tmp2[2,6] [1] 64 > tmp2[3,] Jan Feb Mar Apr May Jun Jul Aug 98 91 84 77 70 63 56 49 Sep Oct Nov Dec Tot Mean > tmp2[,11] Person1 Person2 Person3 Person4 Person5 Person6 Person7 2.4 > tmp2[c(1,3,7),]Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec Tot Mean 100 93 86 79 72 65 58 51 44 37 30 23 16 9 Person1 100 72 65 Person3 98 91 Person7 94 87 73 66 59 #An alternative is to use logical operators. For example to choose all rows for which the mean column is less than or equal #to 5 we could use > tmp2[tmp2[,14]<=5,]</pre> Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec Tot Mean Person5 96 89 82 75 68 61 54 47 40 33 26 19 12 5 Person6 95 Person7 #Note that any characters or non-numeric elements in the matrix will result in the matrix being non-numeric so that #operations may not be able to proceed. tmp4<-tmp2 tmp4[3,3]<-"No information available here" mode(tmp4) [1] "character" #We can then combine the above options to replace this element (and any others) and then use the is.numeric() function to #force the matrix back to numeric. Note this will introduce NA (not available) into elements which do not convert to numeric tmp5<-as.numeric(tmp4)</pre> tmp5[!is.na(tmp5)] #Note that by these commands we have lost one observation - relating to the NA element and also lost all information on #the dimensions of the matrix - ie converted back to a vector. #The third most used data object type in R is a list. This is a combination of data objects that can have any mode or type. #For example a list can contain matrices, vectors and scalars with differing attributes (one element of the list may be a time #series) and modes (elements do not all have to be numeric). They are therefore more flexible than data.frames. #You can create a list with the list command tmp6<-list(tmp2[,1],tmp2[,2],as.character(tmp2[,3]),tmp2[c(4,5,6),])</pre> #the names() function can be used to check the elements of the list or change the names of

5. How do I...

References

• A very nice introduction to R, for novice and expert alike:



the elements in the list

A short course in R as taught in the Mathematics Department at ANU:



• Coupled with the above, the following 'reference card' is indispensible:

R_reference_card.pdf

For a list of time series specific functions:



• A very basic tutorial and refresher course on R and S-Plus commands:



- Also, don't forget the "Comprehensive R-Archive Network" (CRAN) website with links and FAQs contained therein: http://cran.r-project.org/
- Also, here's a website containing many tidbits and tricks of the trade (please keep this a secret, it's a good one!): http://pj.freefaculty.org/R/Rtips.html#12.1