Before you start

- 1) Remember that everything is CASE SENSITIVE in R. This means that caps make a difference.
- 2) Also, functions in R mostly work ELEMENTWISE by default! This means that a lot of operations can be accomplished with a single line of code.
- 3) Several functions can be used in the same line of code (i.e. output of one function is used as (perhaps partial) input for another) and if desired, lines of code can be "joined" by putting a semicolon between them.
- 4) It is not necessary to leave any spaces anywhere, this is just for display purposes.
- 5) Character # can be used for commenting the code (i.e. everything following this symbol on a line is ignored by R). Make sure that you do COMMENT YOUR CODE. It is invaluable when you are returning to use your code later on.

Getting Started

variable <- value setting a value for variable, often = is used instead</pre>

$$a < -3 \\ b = 9$$

?function documentation of a function

2 S11m

apropos ("string") lists all the functions that contain string in its name
apropos ("sum")

install.packages("packagename") installs the package named packagename into the users
 computer

```
install.packages("gsl")
```

library ("packagename") loads that package

library (help="packagename") opens an overview of the package and the functions in it

Basic Operators

```
+ - * / addition, substraction, multiplication, division,
```

** ^ raising to a power (two variants),

%/% %% integer division, remainder

a * b #27 b ** (1 / 2) #3 b ** 1 / 2 #4.5 a %% b #3

Vectors

c(...) combines arguments into a vector

from: to produces a vector of integers with increment (plus or minus) one

```
a: b #3 4 5 6 7 8 9
a: -1 #3 2 1 0 -1
1: 2 + 3 #4 5
```

seq(from, to, by) identical but by specifies the increment; instead of by argument length.out can be used to specify the desired length of the sequence

```
seq(a, -1, -2) #3 1 -1
seq(a, -1, -3) #3 0
seq(a, -1, length.out=5) #3 2 1 0 -1
```

rep(x, times) replicate argument x times times; each can be used to replicate each element of x each times

```
rep(c(2, 5), times=2) #2 5 2 5
```

```
rep(c(2, 5), each=4) #2 2 2 2 5 5 5 5
Math & Stat
length (\mathbf{x}) number of elements in argument x
abs (x) absolute value of elements of argument x
max (...) maximal element of all elements in the arguments
       max(a, 6) #6
       max(c(a, b), 6) #9
min (...) minimal element of all elements in the arguments
sum(...) sum of all elements in the arguments
prod(...) product of all elements in the arguments
log(x) natural logarithm of elements of argument x; argument base can be used to set a different base
       log(9, base=3) #2
exp(x) exponent of elements of argument x
mean (x) arithmetic mean of elements of argument x
       mean(c(a, b)) #6
sd(x) standard deviation of elements of argument x
       var(c(a, b)) #18
var(x) variance of argument x
cor(x, y) correlation between vectors x and y
cov(x, y) covariance between vectors x and y
round (x, digits) round the elements of x to the number of decimal places specified by digits
pmax (...) positionwise maxima
       pmax(c(4, 5), c(a, b)) #4 9
pmin (...) positionwise minima
cumsum (x) cumulative sum of the elements of argument x
       cumsum(c(a, b, a)) #4 13 17
cumprod (\mathbf{x}) cumulative product of the elements of argument x
cummax (x) cumulative maximum of the elements of argument x
       cummax(c(a, b, a)) #4 9 9
cummin (x) cumulative minimum of the elements of argument x
Matrices
matrix (\mathbf{x}, nrow, ncol) creating a matrix with nrow rows and ncol columns from elements of x by
       first filling the first column (top to bottom), then the second, etc
       matrix(c(2, 3), nrow=2, ncol=2) #2 2
                                                  #3 3
diag(x) forms a diagonal matrix with elements of x on the main diagonal; argument nrow can still be
       used
%*% binary operator for matrix multiplication
```

t(x) transposes argument x

solve (\mathbf{x}) inverse of the square matrix x

dim(x) dimensions of argument x i.e. number of rows and columns for a matrix, returns NULL for vectors dim(diag(2, nrow=2)) #2 2

rowSums (x) sum the elements of x by rows

colSums (x) sum the elements of x by columns

cbind(...) combine arguments side-by-side

rbind(...) combine arguments top to bottom

apply (X, MARGIN, FUN) apply function FUN to the object X by rows if MARGIN=1 or by columns if

Logicals

== >= > < <= != %in% binary operators equal to, greater than or equal to, greater than, less than, less than or equal to, not equal to, and is contained in producing logical objects consisting of TRUE and/or FALSE

```
a > b #FALSE
a + 6 == b #TRUE
a != b #TRUE
c(a, 2) %in% c(2, b, 1) #FALSE TRUE
```

! unary operator for negating the logical object

```
!c(FALSE, TRUE) #TRUE FALSE
```

& | binary operators AND and OR for combining logical objects

```
a == 3 \mid b == 3 \# TRUE
```

Probability distributions

rnorm(n) random generation of *n* numbers from a standard normal (Gaussian) distribution; arguments *mean* and *sd* can be used to specify distribution parameters

```
set.seed(16)
rnorm(2) #1.147829 -0.468412
rnorm(2, mean=3) #4.096216 1.555771
```

- **dnorm(x)** value of the probability density function (pdf) of a standard normal distribution at elements of x; arguments mean and sd can be used to specify distribution parameters
- **pnorm(q)** value of the cumulative distribution function (cdf) of a standard normal distribution at elements of q; arguments mean and sd can be used to specify distribution parameters pnorm(0) #0.5
- **qnorm(p)** value of the quantile function i.e. inverse cdf of a standard normal distribution at elements of q; arguments mean and sd can be used to specify distribution parameters qnorm(0.95) #1.644854

Similar functions exist for many other distributions e.g. **runif** generates uniformly distributed random numbers (from the unit interval) and **pexp** is the cdf of exponentially distributed random numbers; arguments for specifying the parameters have different names

Data extraction

```
x = 2 : 10
y = 9 : 1
z = c(5, 2, 3)
y[3] #7
                                       element at a specific position
z[-2] #5 3
                                       all elements except one at a specific position
y[1 : 3] #9 8 7
                                       elements at specific positions
y[-(1 : 7)] #2 1
                                       all elements except those at specific positions
x[c(2, 4, 6)] #3 5 7
                                       elements at specific positions
z[c(TRUE, FALSE, TRUE)] #5 3
                                       elements at positions TRUE
x[y > 4] #2 3 4 5 6
                                       elements at positions TRUE
x[x > 3 & x < 5] #4
                                       elements at positions TRUE
m = rbind(x, y)
m[2, 3] #7
                                       element at a specific position
m[1, ] #2 3 4 5 6 7 8 9 10
                                       specified row
m[, 21 #3 8
                                       specified column
m[-1, 1] #9
                                       specified sub-matrix
```

Plotting

plot(x, y) plot the points coordinates of which are defined by the vectors x and y elementwise; argument type can be used to change the plotting style e.g. "p" for points, "l" for lines, "o" for overplotted points and lines

```
plot(x, y, type="l")
```

matplot(x, y) plot the series of points coordinates of which are defined by the matrices x and y elementwise with series in columns; if only one matrix is given then this is assumed to be y; type can be used as before

```
matplot(m, type="1")

x1 = (1 : 200) / 100; y1 = matrix(0, length(x1), 2)

y1[, 1] = cos(x); y1[, 2] = sin(x); matplot(x1, y1, type="1")
```

Programming

function definition; functions are usually named and not used "on the spot"; giving default values to arguments allows execution of a function without specifying values for all the arguments; values can be arbitrary (e.g. function names); when the function body consists of a single expression then the curly braces can be omitted

if (condition) {expressions} expressions are executed only if condition is TRUE

```
if(runif(1) > runif(1)) print("first was bigger")
```

if (condition) {expressions1}else{expressions2} if *condition* is TRUE then *expressions1* are executed, if not then *expressions2*

```
if(runif(1) > runif(1)) {
     print("first was bigger")
     }else{
     print("second was bigger")
}
```

for (variable in sequence) {expressions} a cycle where a *variable* takes the value of the first element of the *sequence* and *expressions* are then executed, then the *variable* takes the value of the second element of the *sequence* and *expressions* are again executed; this continues until the *sequence* is exhausted or *expressions* cause the cycle to end prematurely

```
N = 1000
n = 500
meanv = rep(0, N)
for(i in 1 : N) {
        meanv[i] = mean(runif(n))
}
var(meanv) #should be approximately 1/(12*n)
```

while (condition) {expressions} a cycle where expressions are executed if the condition is TRUE initially; then the condition is re-checked and if it is still true then expressions are executed again; this continues until the condition is FALSE or expressions cause the cycle to end prematurely

```
init = 1:10
summand = init
while(max(summand) > 0.00001){
        summand = summand / 2
        init=init+summand
}
```