Basic Concepts of the R Language

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Basic interaction with the R console

- The most common form of interaction with R is through the command line at the console
 - User types a command
 - Presses the ENTER key
 - R "returns" the answer
- It is also possible to store a sequence of commands in a file (typically with the .R extension) and then ask R to execute all commands in the file

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Basic interaction with the R console (2)

We may also use the console as a simple calculator

1	+	3/	5	*	6^2
##		[1]	2	2.	6



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Basic interaction with the R console (3)

We may also take advantage of the many functions available in R

rnorm(5, mean = 30, sd = 10)

[1] 28.100 4.092 29.904 10.611 23.599

function composition example
mean(sample(1:1000, 30))

[1] 530.3

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Basic interaction with the R console (4)

We may produce plots

```
plot(sample(1:10, 5), sample(1:10, 5),
    main = "Drawing 5 random points",
    xlab = "X", ylab = "Y")
```

Drawing 5 random points



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In R, data are stored in variables.

- A variable is a "place" with a name used to store information
 Different types of objects (e.g. numbers, text, data tables, graphs, etc.).
- The assignment is the operation that allows us to store an object on a variable
- Later we may use the content stored in a variable using its name.

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Basic data types

R objects may store a diverse type of information.

R basic data types

- **Numbers: e.g.** 5, 6.3, 10.344, -2.3, -7
- Strings: e.g. "hello", "it is sunny", "my name is Ana" Note: one the of the most frequent errors - confusing names of variables with text values (i.e. strings)! hello is the name of a variable, whilst "hello" is a string.
- Logical values: TRUE, FALSE
 Note: R is case-sensitive!
 TRUE is a logical value; true is the name of a variable.



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The assignment - 1

The assignment operator "<-" allows to store some content on a variable</p>

vat <- 0.2

- The above stores the number 0.2 on a variable named vat
- Afterwards we may use the value stored on the variable using its name

priceVAT <- 240 * (1 + vat)</pre>

- This new example stores the value 288 (= $240 \times (1 + 0.2)$) on the variable <code>priceVAT</code>
- We may thus put expressions on the right-side of an assignment

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The assignement - 2

What goes on in an assignment?

- **Calculate** the result of the expression on the right-side of the assignment (e.g. a numerical expression, a function call, etc.)
- 2 Store the result of the calculation in the variable indicated on the left side
 - In this context, what do you think it is the value of x after the following operations?

k <- 10 g <- k/2 x <- g * 2

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Still the variables...

We may check the value stored in a variable at any time by typing its name followed by hitting the ENTER key

```
x <- 23^3
x
## [1] 12167
```

- The ^ signal is the exponentiation operator
- The odd [1] will be explained soon...
- And now a common mistake!

```
x <- true
```

Error: object 'true' not found

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A last note on the assignment operation...

It is important to be aware that the assignment is destructive

If we assign some content to a variable and this variable was storing another content, this latter value is "lost",

```
x <- 23
x
## [1] 23
x <- 4
x
## [1] 4
```

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Functions

In R almost all operations are carried out by functions

- A function is a mathematical notion that maps a set of arguments into a result
 - e.g. the function sin applied to 0.2 gives as result 0.1986693
- In terms of notation a function has a name and can have 0 or more arguments that are indicated within parentheses and separated by commas

- e.g. xpto(0.2, 0.3) has the meaning of applying the function with the name xpto to the numbers 0.2 and 0.3



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Functions (2)

R uses exactly the same notation for functions.

sin(0.2)
[1] 0.1987
sqrt(45) # sqrt() calculates the square root
[1] 6.708



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Creating new functions

Any time we execute a set of operations frequently it may be wise to create a new function that runs them automatically.

Suppose we convert two currencies frequently (e.g. Euro-Dollar). We may create a function that given a value in Euros and an exchange rate will return the value in Dollars,

```
euro2dollar <- function(p, tx) p * tx
euro2dollar(3465, 1.36)</pre>
```

[1] 4712

We may also specify that some of the function parameters have default values

```
euro2dollar <- function(p, tx = 1.34) p * tx
euro2dollar(100)</pre>
```

```
## [1] 134
```

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Function Composition

- An important mathematical notion is that of function composition
 (f ∘ g)(x) = f(g(x)), that means to apply the function f to the result of applying the function g to x
- R is a functional language and we will use function composition extensively as a form of performing several complex operations without having to store every intermediate result

```
x <- 10
y <- sin(sqrt(x))
y
## [1] -0.02068
```

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Function Composition - 2

```
x <- 10
y <- sin(sqrt(x))
y
## [1] -0.02068
```

We could instead do (without function composition):

```
x <- 10
temp <- sqrt(x)
y <- sin(temp)
y
## [1] -0.02068</pre>
```

Vectors

Vectors are a type of R objects that can store sets of values of the same base type

- e.g. the prices of an article sold in several stores

- Everytime some set of data has something in common and are of the same type, it may make sense to store them as a vector
- A vector is another example of a content that we may store in a R variable

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Vectors (2)

Let us create a vector with the set of prices of a product across 5 different stores

prices <- c(32.4, 35.4, 30.2, 35, 31.99)
prices
[1] 32.40 35.40 30.20 35.00 31.99</pre>

- Note that on the right side of the assignment we have a call to the function c() using as arguments a set of 5 prices
- The function c() creates a vector containing the values received as arguments

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Vectors (3)

 The function c() allows us to associate names to the set members. In the above example we could associate the name of the store with each price,

pric	ces <- c (wo	orten =	32.4, fna	ac = 35.4,	mediaMkt	= 3	0.2
	radioPop =	= 35, pi	xmania =	31.99)			
pric	ces						
##	worten	fnac n	mediaMkt	radioPop	pixmania		
##	32.40	35.40	30.20	35.00	31.99		

This makes the vector meaning more clear and will also facilitate the access to the data as we will see.

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Vectors (4)

- Besides being more clear, the use of names is also recommended as R will take advantage of these names in several situations.
- An example is in the creation of graphs with the data:

barplot (prices)



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Basic Indexing

- When we have objects containing several values (e.g. vectors) we may want to access some of the values individually.
- That is the main purpose of indexing: access a subset of the values stored in a variable
- In mathematics we use indices. For instance, x₃ usually represents the 3rd element in a set of values x.
- In R the idea is similar:

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We may also use the vector position names to facilitate indexing

- Please note that worten appears between quotation marks. This is essencial otherwise we would have an error! Why?
- Because without quotation marks R interprets worten as a variable name and tries to use its value. As it does not exists it complains,

prices[worten]

Error: object 'worten' not found

Read and interpret error messages is one of the key conpetences we should practice.

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Vectors of indices

Using vectors as indices we may access more than one vector position at the same time

# #	fnac	radioPop
# #	35.4	35.0

- We are thus accessing positions 2 and 4 of vector prices
- The same applies for vectors of names

```
prices[c("worten", "pixmania")]
## worten pixmania
## 32.40 31.99
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We may also use logical conditions to "query" the data!

```
prices[prices > 35]
## fnac
## 35.4
```

- The idea is that the result of the query are the values in the vector prices for which the logical condition is true
- Logical conditions can be as complex as we want using several logical operators available in R. What do you think the following instruction produces as result?

```
prices[prices > mean(prices)]
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## 35.4 35.0
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Vectorization of operations

- The great majority of R functions and operations can be applied to sets of values (e.g vectors)
- Suppose we want to know the prices after VAT in our vector prices

- vat) *		

- Notice that we have multiplied a number (1.2) by a set of numbers!
- The result is another set of numbers that are the result of the multiplication of each number by 1.2

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Vectorization of operations

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- Suppose we want to know the prices after VAT in our vector prices

vat	<- 0.23				
(1	+ vat) *	prices			
##	worten	fnac	mediaMkt	radioPop	pixmania
##	39.85	43.54	37.15	43.05	39.35

- Notice that we have multiplied a number (1.2) by a set of numbers!
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- Notice that we have multiplied a number (1.2) by a set of numbers!
- The result is another set of numbers that are the result of the multiplication of each number by 1.2

Vectorization of operations (2)

 Although it does not make a lot of sense, notice this other example of vectorization,

sqrt	(prices)				
##	worten	fnac	mediaMkt	radioPop	pixmania
##	5.692	5.950	5.495	5.916	5.656

By applying the function sqrt() to a vector instead of a single number we get as result a vector with the same size, resulting from applying the function to each individual member of the given vector.

Vectorization of operations (3)

- We can do similar things with two sets of numbers
- Suppose you have the prices of the product on the same stores in another city,

What are the average prices on each store over the two cities?

(prices + prices2)/2

worten fnac mediaMkt radioPop pixmania
32.45 35.00 31.10 34.70 32.05

Notice how we have summed two vectors!

Vectorization of operations (3)

- We can do similar things with two sets of numbers
- Suppose you have the prices of the product on the same stores in another city,

prices2 <- c(worten=32.5, fnac=34.6,</pre> mediaMkt=32, radioPop=34.4, pixmania=32 prices2 ## worten fnac mediaMkt radioPop pixmania 32.5 ## 34.6 32.0 34.4 32.1

Vectorization of operations (3)

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- Suppose you have the prices of the product on the same stores in another city,

price	es2 <- c (worten=32	2.5,fnac=	=34.6,	
	1	mediaMkt:	=32,radio	ppop=34.4,	pixmania=32
price	es2				
##	worten	fnac r	nediaMkt	radioPop	pixmania
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Noti	ce how we hav	ve summe	ed two vector	rs!		DE CIÊNCIAS DE DO PORTO
		Bag	sic B Concents		Oct 2014	27/01

Logical conditions involving vectors

Logical conditions involving vectors are another example of vectorization

pric	ces > 35				
##	worten	fnac	mediaMkt	radioPop	pixmania
##	FALSE	TRUE	FALSE	FALSE	FALSE

- prices is a set of 5 numbers. We are comparing these 5 numbers with one number (35). As before the result is a vector with the results of each comparison. Sometimes the condition is true, others it is false.
- Now we can fully understand what is going on on a statement like prices [prices > 35]. The result of this indexing expression is to return the positions where the condition is true, i.e. this is a vector of Boolean values as you may confirm above.



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Hands On 1

A survey was carried out on several countries to find out the average price of a certain product, with the following resulting data:

Portugal	Spain	Italy	France	Germany	Greece	UK	Finland	Belgium	Austria
10.3	10.6	11.5	12.3	9.9	9.3	11.4	10.9	12.1	9.1

- 1 What is the adequate data structure to store these values?
- 2 Create a variable with this data, taking full advantage of R facilities in order to facilitate the access to the information. solution
- Obtain another vector with the prices after VAT. solution
- 4 Which countries have prices above 10?
- 5 Which countries have prices above the average? solution
- 6 Which countries have prices between 10 and 11 euros?
- 7 How would you raise the prices by 10%? solution
- B How would you decrease by 2.5%, the prices of the countries with price above the average? solution

Solutions to Exercises 1 and 2

Portugal	Spain	Italy	France	Germany	Greece	UK	Finland	Belgium	Austria
10.3	10.6	11.5	12.3	9.9	9.3	11.4	10.9	12.1	9.1

- What is the adequate data structure to store these values? Answer : A vector
- Create a variable with this data, taking full advantage of R facilities in order to facilitate the access to the information.

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Solutions to Exercise 3



Obtain another vector with the prices after VAT.

prices*1.23

pt es it fr de gr uk fi be au ## 12.67 13.04 14.14 15.13 12.18 11.44 14.02 13.41 14.88 11.19

or if we wish to store the result,



Solutions to Exercises 4 and 5

prices

pt es it fr de gr uk fi be au
10.3 10.6 11.5 12.3 9.9 9.3 11.4 10.9 12.1 9.1

Which countries have prices above 10?

prices[prices > 10]
pt es it fr uk fi be
10.3 10.6 11.5 12.3 11.4 10.9 12.1

Which countries have prices above the average?

prices[prices > **mean**(prices)] ## it fr uk fi be ## 11.5 12.3 11.4 10.9 12.1

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Solutions to Exercises 6 and 7

prices

pt es it fr de gr uk fi be au ## 10.3 10.6 11.5 12.3 9.9 9.3 11.4 10.9 12.1 9.1

Which countries have prices between 10 and 11 euros?

```
prices[prices > 10 & prices < 11]
## pt es fi
## 10.3 10.6 10.9</pre>
```

How would you raise the prices by 10%?



Solutions to Exercise 8

prices

pt es it fr de gr uk fi be au ## 11.33 11.66 12.65 13.53 10.89 10.23 12.54 11.99 13.31 10.01

How would you decrease by 2.5%, the prices of the countries with price above the average?

prices[prices > mean(prices)] <- prices[prices > mean(prices)]*0.975
prices
pt es it fr de gr uk fi be au
11.33 11.66 12.33 13.19 10.89 10.23 12.23 11.69 12.98 10.01
Go Back

Hands On 2

Go to the site http://www.xe.com and create a vector with the information you obtain there concerning the exchange rate between some currencies. You may use the ones appearing at the opening page.

- Create a function with 2 arguments: the first is a value in Euros and the second the name of other currency. The function should return the corresponding value in the specified currency. Solution
- 2 What happens if we make a mistake when specifying the currency name? Try. Solution
- 3 Try to apply the function to a vector of values provided in the first argument. Solution

Solution to exercise 1

Create a function with 2 arguments: the first is a value in Euros and the second the name of other currency. The function should return the corresponding value in the specified currency.

```
      conv <- function (eur, curr) eur * exchg[curr] # depends on "exchg"</td>

      conv (234, "jpy")

      ## jpy

      ## 33030

      Conv (DCC-FCUP)

      Basic R Concepts

      Oct, 2014

      36/94
```

Solution to exercise 1 (cont.)

Create a function with 2 arguments: the first is a value in Euros and the second the name of other currency. The function should return the corresponding value in the specified currency.



Solution to exercise 2

exch	9					
##	usd	gbp	aud	cad	nzd	jpy
# #	1.3540	0.8248	1.5417	1.4844	1.6393	141.1550

What happens if we make a mistake when specifying the currency name? Try.

conv (2356, "ukd")		
## <na> ## NA</na>		
Go Back		
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Solution to exercise 3

exchq	3					
# #	usd	gbp	aud	cad	nzd	јру
# #	1.3540	0.8248	1.5417	1.4844	1.6393	141.1550

Try to apply the function to a vector of values provided in the first argument.



Matrices

- As vectors, matrices can be used to store sets of values of the same base type that are somehow related
- Contrary to vectors, matrices "spread" the values over two dimensions: rows and collumns
- Let us go back to the prices at the stores in two cities. It would make more sense to store them in a matrix, instead of two vectors
- Columns could correspond to stores and rows to cities

Matrices

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- Columns could correspond to stores and rows to cities

Matrices (2)

Let us see how to create this matrix

```
prc <- matrix(c(32.40,35.40,30.20, 35.00, 31.99,
                32.50, 34.60, 32.00, 34.40, 32.01),
              nrow=2, ncol=5, byrow=TRUE)
prc
##
     [,1] [,2] [,3] [,4] [,5]
##
  [1,] 32.4 35.4 30.2 35.0 31.99
## [2,] 32.5 34.6 32.0 34.4 32.01
```

Matrices (2)

Let us see how to create this matrix

```
prc <- matrix(c(32.40,35.40,30.20, 35.00, 31.99,
                32.50, 34.60, 32.00, 34.40, 32.01),
              nrow=2, ncol=5, byrow=TRUE)
prc
##
   [,1] [,2] [,3] [,4] [,5]
##
  [1,] 32.4 35.4 30.2 35.0 31.99
## [2,] 32.5 34.6 32.0 34.4 32.01
```

- The function matrix() can be used to create matrices
- We have at least to provide the values and the number of columns and rows

Matrices (3)

- The parameter nrow indicates which is the number of rows while the parameter ncol provides the number of columns
- The parameter setting byrow=TRUE indicates that the values should be "spread" by row, instead of the default which is by column

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Indexing matrices

As with vectors but this time with two dimensions

prc

##		[,1]	[,2]	[,3]	[,4]	[,5]
##	[1,]	32.4	35.4	30.2	35.0	31.99
##	[2,]	32.5	34.6	32.0	34.4	32.01
prc	[2,	4]				
##	[1]	34.4				
We	may a	also acc	ess a s	single c	olumn	or row,

prc[1,]

```
## [1] 32.40 35.40 30.20 35.00 31.99
```

prc[, 2]

[1] 35.4 34.6

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Indexing matrices

As with vectors but this time with two dimensions

prc

[,1] [,2] [,3] [,4] [,5]
[1,] 32.4 35.4 30.2 35.0 31.99
[2,] 32.5 34.6 32.0 34.4 32.01
prc[2, 4]
[1] 34.4

We may also access a single column or row,

```
prc[1, ]
## [1] 32.40 35.40 30.20 35.00 31.99
prc[, 2]
## [1] 35.4 34.6
```

Giving names to Rows and Columns

We may also give names to the two dimensions of matrices

```
colnames(prc) <- c("worten","fnac","mediaMkt","radioPop","pixmania")
rownames(prc) <- c("porto","lisboa")
prc
## worten fnac mediaMkt radioPop pixmania
## porto 32.4 35.4 30.2 35.0 31.99
## lisboa 32.5 34.6 32.0 34.4 32.01</pre>
```

- The functions colnames () and rownames () may be used to get or set the names of the respective dimensions of the matrix
- Names can also be used in indexing

Giving names to Rows and Columns

We may also give names to the two dimensions of matrices

col	names(p	orc) <-	c ("wo	orten","fr	hac","med:	iaMkt","rad	dioPop","	pixmania")
rov	names(p	orc) <-	c ("po	orto","lis	sboa")			
pro	2							
##		worten	fnac	mediaMkt	radioPop	pixmania		
##	porto	32.4	35.4	30.2	35.0	31.99		
##	lisboa	32.5	34.6	32.0	34.4	32.01		

- The functions colnames() and rownames() may be used to get or set the names of the respective dimensions of the matrix
 - Names can also be used in indexing

```
prc["lisboa", ]
## worten fnac mediaMkt radioPop pixmania
## 32.50 34.60 32.00 34.40 32.01
prc["porto", "pixmania"]
## [1] 31.99
```

Giving names to Rows and Columns

We may also give names to the two dimensions of matrices

col	names(p	orc) <-	c ("wo	orten","fr	nac","med:	laMkt","rad	dioPop",	"pixmania")
rov	names (r	orc) <-	c ("po	orto","lis	sboa")			
pro	2							
##		worten	fnac	mediaMkt	radioPop	pixmania		
##	porto	32.4	35.4	30.2	35.0	31.99		
##	lisboa	32.5	34.6	32.0	34.4	32.01		

- The functions colnames() and rownames() may be used to get or set the names of the respective dimensions of the matrix
- Names can also be used in indexing

```
      prc["lisboa", ]

      ## worten fnac mediaMkt radioPop pixmania

      ## 32.50 34.60 32.00 34.40 32.01

      prc["porto", "pixmania"]

      ## [1] 31.99

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```

Arrays

Arrays

- Arrays are extensions of matrices to more than 2 dimensions
 - We can create an array with the function array ()

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Arrays

Arrays are extensions of matrices to more than 2 dimensions
 We can create an array with the function array()

```
a <- array(1:18, dim = c(3, 2, 3))
 а
 ## , , 1
 ##
 ## [,1] [,2]
 ## [1,] 1 4
 ## [2,] 2 5
 ## [3,] 3 6
 ##
 ## , , 2
 ##
 ##
   [,1] [,2]
 ## [1,] 7 10
 ## [2,] 8 11
 ## [3,] 9 12
 ##
 ## , , 3
 ##
 ##
        [,1] [,2]
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```

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Indexing Arrays

Similar to matrices and vectors but now with multiple dimensions

```
a[1, 2, 1]
## [1] 4
a[1, , 2]
## [1] 7 10
a[, , 1]
## [,1] [,2]
## [1,] 1 4
## [2,] 2 5
## [3,] 3 6
```

 Lists are ordered collections of other objects, known as the components

List components do not have to be of the same type or size, which turn lists into a highly flexible data structure.

List can be created as follows:

INCULDADE DE CIENCIAS

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Indexing Lists

To access the content of a component of a list we may use its name,

lst\$grades

- ## [1] 13.2 12.4 5.6
- We may access several components at the same time, resulting in a sub-list

Indexing Lists

To access the content of a component of a list we may use its name,

lst\$grades ## [1] 13.2 12.4 5.6

We may access several components at the same time, resulting in a sub-list

			< ロ > < 団 > < 目 > < 目 > < 目 > < 目 > < 目 > < 目 > < 目 > < 目 > < 0 < 0 < 0 < 0 < 0 < 0 < 0 < 0 < 0 <
##	[1] 13.2 1	2.4 5.6	1
##	\$grades		
##			
##	[1] "John	Smith"	
##	Śname		
lst	[c ("name",	"grades")]	

Indexing Lists (2)

We may also access the content of the components through their position, similarly to vector,

```
lst[[2]]
## [1] "John Smith"
Please note the double square braket
have different meaning in the context
lst[2]
## $name
## [1] "John Smith"
```

As you see the result is a list (i.e. a sub-list of lst), while with double brakets the result is the actual content of the component, whilst with double square brackets we got the content of the component (in this case a string)

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```

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lst[2] ## \$name ## [1] "John Smith"

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Data frames are the R data structure used to store data tables

- As matrices they are bi-dimensional structures
- In a data frame each row represents a case (observation) of some phenomenon (e.g. a client, a product, a store, etc.)
- Each column represents some information that is provided about the entities (e.g. name, address, etc.)
- Contrary to matrices, data frames may store information of different data type

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Create Data Frames

- Usually data sets are already stored in some infrastructure external to R (e.g. other software, a data base, a text file, the Web, etc.)
- Nevertheless, sometimes we may want to introduce the data ourselves
- We can do it in R as follows

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- Usually data sets are already stored in some infrastructure external to R (e.g. other software, a data base, a text file, the Web, etc.)
- Nevertheless, sometimes we may want to introduce the data ourselves
- We can do it in R as follows

Create Data Frames (2)

If we have too many data to introduce it is more practical to add new information using a spreadsheet like editor,

stud	<-	edit(stud)

XC	RI	Data Edit	or 🕑	\odot
Co	py Pas	te		Quit
	nrs	names	grades	
1	43534543	Ana	13,4	
2	32456534	John	7.2	
3				
4				
5				
6				
7				
8				
9				
10				
11				AS RTO

Querying the data

Data frames are visualized as a data table

stı	Jd				
##		nrs	names	grades	
##	1	43534543	Ana	13.4	
##	2	32456534	John	7.2	

Data can be accessed in a similar way as in matrices

```
stud[2,3]
## [1] 7.2
stud[1,"names"]
## [1] Ana
## Levels: Ana Jo
```

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Querying the data

Data frames are visualized as a data table

stı	Jd			
##		nrs	names	grades
##	1	43534543	Ana	13.4
##	2	32456534	John	7.2

Data can be accessed in a similar way as in matrices

```
stud[2,3]
## [1] 7.2
stud[1,"names"]
## [1] Ana
## Levels: Ana John
```

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Indexing data frames

Querying the data (cont.)

You can check sets of rows

```
stud[1:2,]
##
         nrs names grades
## 1 43534543 Ana 13.4
## 2 32456534 John 7.2
```

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Indexing data frames

Querying the data (cont.)

You can check sets of rows

```
stud[1:2,]
##
         nrs names grades
## 1 43534543 Ana 13.4
## 2 32456534 John 7.2
```

Or columns

```
stud[,c("names", "grades")]
##
    names grades
           13.4
## 1 Ana
## 2 John 7.2
```

Indexing data frames

Querying the data (cont.)

You may also include logical tests on the row selection

```
stud[stud$grades > 13, "names"]
## [1] Ana
## Levels: Ana John
```

Indexing data frames

Querying the data (cont.)

You may also include logical tests on the row selection

```
stud[stud$grades > 13, "names"]
## [1] Ana
## Levels: Ana John
```

Or

```
stud[stud$grades <= 9.5, c("names", "grades")]</pre>
## names grades
## 2 John 7.2
```

Querying the data (cont.)

Function subset () can be used to easily query the data set

subset(stud,grades > 13,names)
names
1 Ana
subset(stud,grades <= 9.5,c(nrs,names))
nrs names
2 32456534 John</pre>

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Hands On Data Frames - Boston Housing

Load in the data set named "Boston" that comes with the package MASS. This data set describes the median house price in 506 different regions of Boston. You may load the data doing:

data (Boston, package='MASS'). This should create a data frame named Boston. You may know more about this data set doing help (Boston, package='MASS'). With respect to this data answer the following questions:

- 1 What are the data on the regions with an median price higher than 45? solução
- 2 What are the values of nox and tax for the regions with an average number of rooms (rm) above 8? solution
- 3 Which regions have an average median price between 10 and 15?
- 4 What is the average criminality rate (crim) for the regions with a number of rooms above 6? solution

What are the data on the regions with an median price higher than 45?

```
data(Boston, package="MASS")
subset(Boston, medv > 45)
```

##		crim	zn	indus	chas	nox	rm	age	dis	rad	tax	ptratio	blac
##	162	1.46336	0	19.58	0	0.6050	7.489	90.8	1.971	5	403	14.7	374.
##	163	1.83377	0	19.58	1	0.6050	7.802	98.2	2.041	5	403	14.7	389.
##	164	1.51902	0	19.58	1	0.6050	8.375	93.9	2.162	5	403	14.7	388.
##	167	2.01019	0	19.58	0	0.6050	7.929	96.2	2.046	5	403	14.7	369.
##	187	0.05602	0	2.46	0	0.4880	7.831	53.6	3.199	3	193	17.8	392.
##	196	0.01381	80	0.46	0	0.4220	7.875	32.0	5.648	4	255	14.4	394.
##	204	0.03510	95	2.68	0	0.4161	7.853	33.2	5.118	4	224	14.7	392.
##	205	0.02009	95	2.68	0	0.4161	8.034	31.9	5.118	4	224	14.7	390.
##	226	0.52693	0	6.20	0	0.5040	8.725	83.0	2.894	8	307	17.4	382.
##	229	0.29819	0	6.20	0	0.5040	7.686	17.0	3.375	8	307	17.4	377.
##	234	0.33147	0	6.20	0	0.5070	8.247	70.4	3.652	8	307	17.4	378.
##	258	0.61154	20	3.97	0	0.6470	8.704	86.9	1.801	5	264	13.0	389.
##	263	0.52014	20	3.97	0	0.6470	8.398	91.5	2.288	5	264	13.0	386.
##	268	0.57834	20	3.97	0	0.5750	8.297	67.0	2.422	5	264	13.0	384.
##	281	0.03578	20	3.33	0	0.4429	7.820	64.5	4.695	5	216	14.9	387
							· ·				-		

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What are the values of nox and tax for the regions with an average number of rooms (rm) above 8?

subset (Boston, rm > 8, c (nox, tax)) ## nox tax 0.4450 276 ## 98 164 0.6050 403 205 0.4161 224 ## 225 0.5040 307 ## 226 0.5040 307 227 0.5040 307 ## ## 233 0.5070 307 234 0.5070 307 ## 254 0.4310 330 ## 258 0.6470 264 263 0.6470 264 ## 268 0.5750 264 ##

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365 0.7180 666

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Which regions have an average median price between 10 and 15?

subset(Boston, medv > 10 & medv < 15)</pre>

##		crim	zn	indus	chas	nox	rm	age	dis	rad	tax	ptratio	bla
# #	21	1.25179	0	8.14	0	0.538	5.570	98.1	3.798	4	307	21.0	376.
# #	24	0.98843	0	8.14	0	0.538	5.813	100.0	4.095	4	307	21.0	394.
# #	26	0.84054	0	8.14	0	0.538	5.599	85.7	4.455	4	307	21.0	303.
##	28	0.95577	0	8.14	0	0.538	6.047	88.8	4.453	4	307	21.0	306.
##	31	1.13081	0	8.14	0	0.538	5.713	94.1	4.233	4	307	21.0	360.
# #	32	1.35472	0	8.14	0	0.538	6.072	100.0	4.175	4	307	21.0	376.
# #	33	1.38799	0	8.14	0	0.538	5.950	82.0	3.990	4	307	21.0	232.
##	34	1.15172	0	8.14	0	0.538	5.701	95.0	3.787	4	307	21.0	358.
##	35	1.61282	0	8.14	0	0.538	6.096	96.9	3.760	4	307	21.0	248.
# #	49	0.25387	0	6.91	0	0.448	5.399	95.3	5.870	3	233	17.9	396.
# #	130	0.88125	0	21.89	0	0.624	5.637	94.7	1.980	4	437	21.2	396.
##	139	0.24980	0	21.89	0	0.624	5.857	98.2	1.669	4	437	21.2	392.
# #	141	0.29090	0	21.89	0	0.624	6.174	93.6	1.612	4	437	21.2	388.
# #	142	1.62864	0	21.89	0	0.624	5.019	100.0	1.439	4	437	21.2	396.
# #	143	3.32105	0	19.58	1	0.871	5.403	100.0	1.322	5	403	14.7	396.
##	145	2.77974	0	19.58	0	0.871	4.903	97.8	1.346	5	403	14.7	396.
# #	146	2.37934	0	19.58	0	0.871	6.130	100.0	1.419	5	403	14.7	172.

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What is the average criminality rate (crim) for the regions with a number of rooms above 6?

colMeans(subset(Boston, rm > 6, crim))
crim
2.535





Handling Time Series in R

R includes several data structures that can be used to store time series

In this illustration we will use the infra-structured provided in package xts Note: this is an extra package that must be installed.

The function xts() can be used to create a time series,

Handling Time Series in R

- R includes several data structures that can be used to store time series
- In this illustration we will use the infra-structured provided in package xts
 Note: this is an extra package that must be installed.
- The function xts() can be used to create a time series,

```
library(xts)

sp500 <- xts(c(1102.94,1104.49,1115.71,1118.31),

as.Date(c("2010-02-25","2010-02-26",

"2010-03-01","2010-03-02")))

sp500

## [,1]

## 2010-02-25 1102.94

## 2010-02-26 1104.49

## 2010-03-01 1115.71

## 2010-03-02 1118.31
```

Handling Time Series in R

- R includes several data structures that can be used to store time series
- In this illustration we will use the infra-structured provided in package xts
 Note: this is an extra package that must be installed.
- \blacksquare The function ${\tt xts}$ () can be used to create a time series,

```
library(xts)
 sp500 <- xts(c(1102.94,1104.49,1115.71,1118.31),
                as.Date(c("2010-02-25","2010-02-26",
                            "2010-03-01", "2010-03-02")))
 sp500
 ##
                     [,1]
 ## 2010-02-25 1102.94
 ## 2010-02-26 1104.49
 ## 2010-03-01 1115.71
 ## 2010-03-02 1118.31
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                               Basic R Concepts
                                                                  Oct. 2014
                                                                           62/94
```

Creating time series

- The function xts has 2 arguments: the time series values and the temporal tags of these values
- The second argument must contain dates
- The function as.Date() can be used to convert strings into dates
- If we supply a matrix on the first argument we will get a multivariate time series, with each column representing one of the variables

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Indexing Time Series

We may index the objects created by the function xts() as follows,

```
sp500[3]
## [,1]
## 2010-03-01 1115.71
```

However, it is far more interesting to make "temporal queries",

```
sp500["2010-03-02"]
```

```
## [,1]
## 2010-03-02 1118 31
```

```
sp500["2010-03"]
```

```
## [,1]
## 2010-03-01 1115.71
## 2010-03-02 1118.31
```

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Indexing Time Series

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However, it is far more interesting to make "temporal queries",

```
sp500["2010-03-02"]
## [,1]
## 2010-03-02 1118.31
sp500["2010-03"]
## [,1]
## 2010-03-01 1115.71
## 2010-03-02 1118.31
```

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Indexing Time Series (2)

```
sp500["2010-02-26/"]
##
                  [,1]
   2010-02-26 1104.49
   2010-03-01 1115.71
##
##
   2010-03-02 1118.31
sp500["2010-02-26/2010-03-01"]
##
                  [,1]
   2010-02-26 1104.49
##
   2010-03-01 1115.71
```

The index is a string that may represent intervals using the symbol / or by omitting part of a date. You may also use :: instead of / and / a

Indexing time series

Temporal Plots

- The plot () function can be used to obtain a temporal plot of a time series
- R takes care of selecting the proper axes,

plot (sp500)



sp500

Indexing time series

Temporal Plots

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plot (sp500)



sp500

Hands On Time Series

Package **quantmod** (an extra package that you need to install) contains several facilities to handle financial time series. Among them, the function getMetals allows you to download the prices of metals from oanda.com. Explore the help page of the function to try to understand how it works, and the answer the following:

- 1 Obtain the prices of gold of the current year solution
- 2 Show the prices in January solution
- 3 Show the prices from February 10 till March 15 solution
- 4 Obtain the prices of silver in the last 30 days Tip: explore the function seq.Date() solution
- 5 Plot the prices of silver in the last 7 days
 Tip: explore the function last () on package xts

Obtain the prices of gold of the current year

library(quantmod)
getMetals("gold", from="2014-01-01", base.currency="EUR")

[1] "XAUEUR"





Show the prices in January

XAUEUR["2014-01"]

##		XAU.EUR
##	2014-01-01	871.1
##	2014-01-02	874.2
##	2014-01-03	889.2
##	2014-01-04	903.4
##	2014-01-05	911.1
##	2014-01-06	911.1
##	2014-01-07	911.3
##	2014-01-08	907.8
##	2014-01-09	901.9
##	2014-01-10	903.2
##	2014-01-11	907.6
##	2014-01-12	913.8
##	2014-01-13	913.9
##	2014-01-14	914.6
##	2014-01-15	914.6
##	2014-01-16	910.4
##	2014-01-17	911.7

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Show the prices from February 10 till March 15

XAUEUR["2014-02-10/2014-03-15"]

##		XAU.EUR
##	2014-02-10	930.3
##	2014-02-11	933.2
##	2014-02-12	940.1
##	2014-02-13	947.0
##	2014-02-14	948.2
##	2014-02-15	957.4
##	2014-02-16	964.0
##	2014-02-17	964.0
##	2014-02-18	967.6
##	2014-02-19	963.2
##	2014-02-20	959.0
##	2014-02-21	957.7
##	2014-02-22	963.1
##	2014-02-23	964.7
##	2014-02-24	964.8
##	2014-02-25	968.0
##	2014-02-26	972.8

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Obtain the prices of silver in the last 30 days

```
fstDate <- Sys.Date() - 30
getMetals("silver",from=fstDate,base.currency="EUR")</pre>
```

[1] "XAGEUR"

or a more general setting

```
fstDate <- seq.Date(from=Sys.Date(),by="-30 days",length.out=2)[2]
getMetals("silver",from=fstDate,base.currency="EUR")</pre>
```



Plot the prices of silver in the last 7 days

plot(last(XAGEUR, "7 days"), main="Silver in the Last 7 days")



Silver in the Last 7 days

The Package dplyr

- dplyr is a package that greatly facilitates manipulating data in R
- It has several interesting features like:
 - Implements the most basic data manipulation operations
 - Is able to handle several data sources (e.g. standard data frames, data bases, etc.)
 - Very fast

Data sources

Data frame table

- A wrapper for a local R data frame
- Main advantage is printing

```
library(dplyr)
data(iris)
ir <- tbl df(iris)</pre>
## Source: local data frame [150 x 5]
##
      Sepal.Length Sepal.Width Petal.Length Petal.Width Species
## 1
                                          1.4
                                                            setosa
## 2
               4.9
                            3.0
                                          1.4
                                                           setosa
## 3
               4.7
                            3.2
                                          1.3
                                                       0.2 setosa
## 4
               4.6
                                          1.5
                                                       0.2 setosa
## 5
               5.0
                            3.6
                                          1.4
                                                       0.2 setosa
                            3.9
## 6
               5.4
                                          1.7
                                                       0.4 setosa
               4.6
                            3.4
                                          1.4
                                                      0.3 setosa
## 7
## 8
               5.0
                            3.4
                                          1.5
                                                      0.2 setosa
## 9
               4.4
                            2.9
                                          1.4
                                                      0.2 setosa
## 10
               4.9
## ...
```

Similar functions for other data sources (e.g. databases) \subseteq

The basic operations

- filter show only a subset of the rows
- select show only a subset of the columns
- arrange reorder the rows
- mutate add new columns
- **summarise** summarise the values of a column

The structure of the basic operations

- First argument is a data frame table
- Remaining arguments describe what to do with the data
- Return an object of the same type as the first argument (except summarise)
- Never change the object in the first argument

Filtering rows

filter(data, cond1, cond2, ...) corresponds to the rows of data that satisfy ALL indicated conditions.

filter(ir,Sepal.Length > 6,Sepal.Width > 3.5) ## Source: local data frame [3 x 5] ## ## Sepal.Length Sepal.Width Petal.Length Petal.Width Species ## 1 7 2 3.6 6.1 2.5 virginica ## 2 3.8 6.7 2.2 virginica ## 3 7.9 3.8 6.4 2.0 virginica

filter(ir,Sepal.Length > 7.7 | Sepal.Length < 4.4)</pre>

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Ordering rows

arrange (data, col1, col2, ...) re-arranges the rows of data by ordering them by col1, then by col2, etc.

arrange (ir, Species, Petal.Width)

##	Source	: local da	ata frame [1!	50 x 5]		
##						
##	Sep	al.Length	Sepal.Width	Petal.Length	Petal.Width	Species
##	1	4.9	3.1	1.5	0.1	setosa
##	2	4.8	3.0	1.4	0.1	setosa
##	3	4.3	3.0	1.1	0.1	setosa
##	4	5.2	4.1	1.5	0.1	setosa
##	5	4.9	3.6	1.4	0.1	setosa
##	6	5.1	3.5	1.4	0.2	setosa
##	7	4.9	3.0	1.4	0.2	setosa
##	8	4.7	3.2	1.3	0.2	setosa
##	9	4.6	3.1	1.5	0.2	setosa
##	10	5.0	3.6	1.4	0.2	setosa
##						



Ordering rows - 2

arrange (ir, desc (Sepal.Width), Petal.Length)

##	Source	e: local da	ata frame [15	50 x 5]		
##						
##	Sep	oal.Length	Sepal.Width	Petal.Length	Petal.Width	Species
##	1	5.7	4.4	1.5	0.4	setosa
##	2	5.5	4.2	1.4	0.2	setosa
##	3	5.2	4.1	1.5	0.1	setosa
##	4	5.8	4.0	1.2	0.2	setosa
##	5	5.4	3.9	1.3	0.4	setosa
##	6	5.4	3.9	1.7	0.4	setosa
##	7	5.1	3.8	1.5	0.3	setosa
##	8	5.1	3.8	1.6	0.2	setosa
##	9	5.7	3.8	1.7	0.3	setosa
##	10	5.1	3.8	1.9	0.4	setosa
##						

Selecting columns

select (data, col1, col2, ...) shows the values of columns col1, col2, etc. of data

Source: local data frame [150 x 2]
##
Sepal.Length Species
1 5.1 setosa
2 4.9 setosa

select (ir, Sepal.Length, Species)

##	3	4.7	setosa
##	4	4.6	setosa
##	5	5.0	setosa
##	6	5.4	setosa
##	7	4.6	setosa
##	8	5.0	setosa
##	9	4.4	setosa
##	10	4.9	setosa
##			



Selecting columns - 2

select(ir,-(Sepal.Length:Sepal.Width)) ## Source: local data frame [150 x 3] ## ## Petal.Length Petal.Width Species ## 1 1.4 0.2 setosa ## 2 1.4 0.2 setosa ## 3 0.2 setosa ## 4 1.5 0.2 setosa ## 5 1.4 0.2 setosa ## 6 1.7 0.4 setosa ## 7 1.4 0.3 setosa ## 8 1.5 0.2 setosa ## 9 0.2 1.4 setosa 1.5 ## 10 0.1 setosa ## ...



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Selecting columns - 3

select(ir,starts_with("Sepal"))

```
## Source: local data frame [150 x 2]
##
##
      Sepal.Length Sepal.Width
## 1
                5.1
                             3.5
## 2
                4.9
                4.7
                             3.2
## 3
## 4
                4.6
                             3.1
## 5
                5.0
                             3.9
## 6
                5.4
## 7
                4.6
                             3.4
## 8
                5.0
                             3.4
## 9
                             2.9
                4.4
## 10
                4.9
                             3.1
## ..
```


Adding new columns

mutate(data, newcol1, newcol2, ...) adds the new columns newcol1, newcol2, etc.

```
mutate (ir, sr=Sepal.Length/Sepal.Width, pr=Petal.Length/Petal.Width, rat=sr/pr)
## Source: local data frame [150 x 8]
##
      Sepal.Length Sepal.Width Petal.Length Petal.Width Species
## 1
                                         1.4
                                                          setosa 1.457
## 2
               4.9
                                         1.4
                                                         setosa 1.633
## 3
                           3.2
                                                     0.2 setosa 1.469
               4.7
                                                                       6.500
               4.6
                           3.1
                                         1.5
                                                     0.2 setosa 1.484 7.500
## 4
## 5
               5.0
                           3.6
                                         1.4
                                                     0.2 setosa 1.389 7.000
## 6
               5.4
                           3.9
                                                     0.4 setosa 1.385 4.250
               4.6
                           3.4
                                                     0.3 setosa 1.353 4.667
## 7
                                        1.4
               5.0
                                                     0.2 setosa 1.471
## 8
                           3.4
## 9
               4.4
                           2.9
                                        1.4
                                                     0.2 setosa 1.517
## 10
                           3.1
               4.9
                                                     0.1 setosa 1.581 15.000
## ...
## Variables not shown: rat (dbl)
```

NOTE: It does not change the original data!



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Basic R Concepts

Chaining

Several Operations

select(filter(ir,Petal.Width > 2.3),Sepal.Length,Species)

Source: local data frame [6 x 2] ## ## Sepal.Length Species ## 1 6.3 virginica ## 2 7.2 virginica 5.8 virginica ## 3 ## 4 6.3 virginica ## 5 6.7 virginica ## 6 6.7 virginica

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Chaining

Several Operations (cont.)

Function composition can become hard to understand...

```
arrange(
    select (
        filter(
            mutate(ir, sr=Sepal.Length/Sepal.Width),
            sr > 1.6),
        Sepal.Length,Species),
    Species, desc (Sepal.Length))
## Source: local data frame [103 x 2]
##
      Sepal.Length
                      Species
## 1
                    setosa
## 2
               4.9
                    setosa
## 3
               4.5
                        setosa
## 4
               7 0 versicolor
## 5
               6.9 versicolor
## 6
               6.8 versicolor
## 7
               6.7 versicolor
## 8
               6.7 versicolor
## 9
              6.7 versicolor
## 10
               6.6 versicolor
## ...
```

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Chaining

The Chaining Operator as Alternative

```
mutate(ir,sr=Sepal.Length/Sepal.Width) %>% filter(sr > 1.6) %>%
    select (Sepal.Length, Species) %>% arrange (Species, desc (Sepal.Length))
## Source: local data frame [103 x 2]
##
##
      Sepal.Length Species
## 1
               5.0
                    setosa
## 2
               4.9
                   setosa
## 3
               4.5
                     setosa
## 4
              7.0 versicolor
## 5
              6.9 versicolor
## 6
              6.8 versicolor
## 7
              6.7 versicolor
## 8
              6 7 versicolor
## 9
              6.7 versicolor
## 10
              6.6 versicolor
## ...
```



Summarizing a set of rows

summarise(data, sumF1, sumF2, ...) summarises the rows in data using the provided functions

summarise(ir,avgPL= mean(Petal.Length),varSW = var(Sepal.Width))

```
## Source: local data frame [1 x 2]
##
## avgPL varSW
## 1 3.758 0.19
```



Forming sub-groups of rows

group_by(data, crit1, crit2, ...) creates groups of rows of data according to the indicated criteria, applied one over the other (in case of draws)

```
sps <- group_by(ir,Species)</pre>
## Source: local data frame [150 x 5]
##
  Groups: Species
##
      Sepal.Length Sepal.Width Petal.Length Petal.Width Species
##
## 1
                                           1.4
                                                             setosa
## 2
                4 9
                             3 0
                                           1 4
                                                             setosa
## 3
                4 7
                             3 2
                                                            setosa
## 4
                4.6
                             3.1
                                                            setosa
## 5
                5.0
                             3.6
                                           1 4
                                                            setosa
## 6
                5.4
                             3.9
                                                        0.4 setosa
## 7
                             3.4
                4.6
                                           1.4
                                                        0.3 setosa
## 8
                5.0
                             3.4
                                                        0.2 setosa
## 9
                             2.9
                                                        0.2 setosa
                4 4
                                           1 4
## 10
                4.9
                                                             setosa
## ...
```

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Summarization over groups

group_by(ir,Species) %>% summarise(mPL=mean(Petal.Length))

Source: local data frame [3 x 2] ## ## Species mPL setosa 1.462 ## versicolor 4.260 2 ## 3 virginica 5.552



Hands On Data Manipulation with dplyr

Package **mibench** (an extra package that you need to install) contains several data sets (from UCI repository). After loading the data set Zoo answer the following questions;

- Create a data frame table with the data for easier manipulation
- What is the average number of legs for the different types of animals? solução
- 3 Show the information on the airborne predators
- For each combination of *hair* and *eggs* count how many animals exist solução

Groups

Solution to Exercise 1

Create a data frame table with the data for easier manipulation

```
data(Zoo, package="mlbench")
library(dplyr)
z <- tbl df(Zoo)
```



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Solution to Exercise 2

What is the average number of legs for the different types of animals?

group_by(z,type) %>% summarize(avgL=mean(legs)) Source: local data frame [7 x 2] ## ## ## type avgL mammal 3.366 ## ## bird 2.000 ## 3 reptile 1.600 fish 0.000 4 ## amphibian 4.000 5 ## insect 6.000 7 mollusc.et.al 3.700 ##

Go Back

Solution to Exercise 3

Show the information on the airborne predators

filter(z, predator, airborne)

```
Source: local data frame [7 x 17]
##
     hair feathers eggs milk airborne aquatic predator toothed backbone
    FALSE
##
               TRUE
                    TRUE
                         FALSE
                                    TRUE
                                            FALSE
                                                      TRUE
                                                              FALSE
                                                                        TRUE
##
    FALSE
               TRUE
                    TRUE
                         FALSE
                                    TRUE
                                             TRUE
                                                      TRUE
                                                             FALSE
                                                                        TRUE
   3
    FALSE
               TRUE
                    TRUE FALSE
                                    TRUE
                                            FALSE
                                                      TRUE
                                                             FALSE
                                                                        TRUE
##
  4
    FALSE
              FALSE TRUE
                         FALSE
                                    TRUE
                                          FALSE
                                                      TRUE
                                                             FALSE
                                                                       FALSE
   5 FALSE
               TRUE
                    TRUE
                         FALSE
                                    TRUE
                                             TRUE
                                                      TRUE
                                                             FALSE
                                                                        TRUE
##
   6
    FALSE
               TRUE
                    TRUE
                         FALSE
                                    TRUE
                                             TRUE
                                                      TRUE
                                                             FALSE
                                                                        TRUE
##
  7 FALSE
               TRUE TRUE FALSE
                                    TRUE
                                            FALSE
                                                      TRUE
                                                             FALSE
                                                                        TRUE
##
  Variables not shown: breathes (lql), venomous (lql), fins (lql), legs
##
     (int), tail (lql), domestic (lql), catsize (lql), type (fctr)
```

Go Back

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Solution to Exercise 4

For each combination of *hair* and *eggs* count how many animals exist

```
group_by(z,hair,eqqs) %>% summarise(nAnimals=n())
   Source: local data frame [4 x 3]
##
   Groups: hair
##
            eggs nAnimals
##
      hair
     FALSE FALSE
                         4
     FALSE
           TRUE
                        54
                        38
      TRUE FALSE
                         5
      TRUE
            TRUE
```

