A Brief Introduction to R

James G. MacKinnon

January, 2025





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2 / 13

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Although the availability of many free packages is one of R's strengths, and the reason we are using it, they vary greatly in quality of implementation and documentation.



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3 / 13

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At the moment, the current version is 4.4.2.



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provides information about the many options of the plot() command.

By default, R commands don't print much output. Instead, they store results in an *object*, which can later be accessed in various ways.

6 / 13

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yols <- lm(y ~ x)
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summary(yols)
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df <- read.csv("loan_data.csv")</pre>
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This has to be done in every session where the package is to be used.



8 / 13

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setwd("/home/jgm/papers/fastboot")



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Any variable (now in the new order) can then be extracted with commands like

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Some packages seem to like the data to be stored in data frames, but others do not. The 1m command allows you to specify a data frame using the data option

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library(ISLR)
attach(Auto)
hp <- horsepower
gpm <- 1/mpg</pre>
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library(ISLR)
attach(Auto)
hp <- horsepower
gpm <- 1/mpg
modquad <- lm(gpm ~ hp+I(hp^2))
summary(modquad)
fitquad <- fitted.values(modquad)
newquad <- data.frame(hp, fitquad)
newquad <- newquad[order(hp),]</pre>
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newquad <- data.frame(hp, fitquad)</pre>
newquad <- newquad[order(hp),]</pre>
modcubic <- lm(gpm ~ hp+I(hp^2)+I(hp^3))</pre>
summary(modcubic)
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newcubic <- data.frame(hp, fitcubic)</pre>
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newcubic <- data.frame(hp, fitcubic)</pre>
newcubic <- newcubic[order(hp),]</pre>
plot(newquad,type="1",col="red",lwd=2.5)
lines(newcubic,col="blue",lwd=2.5)
```

12 / 13

Call:

 $lm(formula = gpm ~ hp + I(hp^2) + I(hp^3))$

Residuals:

Min 1Q Median 3Q Max -0.030018 -0.005080 -0.000989 0.005203 0.032184

12 / 13

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Coefficients:

Estimate Std. Error t value Pr(>|t|)
(Intercept) 2.584e-02 8.655e-03 2.986 0.003004 **
hp -2.101e-04 2.236e-04 -0.940 0.348012
I(hp^2) 5.908e-06 1.798e-06 3.286 0.001108 **
I(hp^3) -1.759e-08 4.510e-09 -3.899 0.000114 ***

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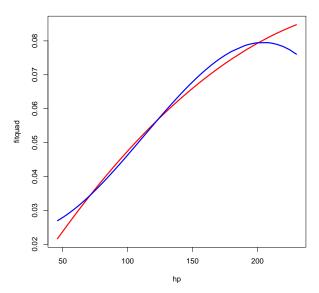
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hp -2.101e-04 2.236e-04 -0.940 0.348012
I(hp^2) 5.908e-06 1.798e-06 3.286 0.001108 **
I(hp^3) -1.759e-08 4.510e-09 -3.899 0.000114 ***

Residual standard error: 0.008297 on 388 degrees of freedom Multiple R-squared: 0.7533, Adjusted R-squared: 0.7514 F-statistic: 394.8 on 3 and 388 DF, p-value: < 2.2e-16



13 / 13