

# **Programming with Data**

Session 3: R Programming (II)
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# Logical expressions

#### Why use logical expressions?



- We just saw an example in our subsetting function
  - earnings < 20000
- Logical expressions give us more control over the data
- They let us easily create logical vectors for subsetting data

```
df$earnings
## NULL

df$earnings < 20000
## logical(0)</pre>
```

#### Logical operators



- Equals: ==
  - $\blacksquare$  2 == 2  $\rightarrow$  TRUE
  - $\blacksquare$  2 == 3  $\rightarrow$  FALSE
  - 'dog'=='dog' → TRUE
  - 'dog'=='cat'  $\rightarrow$  FALSE

- Not equals: !=
  - The opposite of ==
  - $\blacksquare$  2 != 2  $\rightarrow$  FALSE
  - $\blacksquare$  2 != 3  $\rightarrow$  TRUE
  - 'dog'!='cat' → TRUE
- Comparing strings is done character by character

### Logical operators



- Greater than: >
  - $\blacksquare$  2 > 1  $\rightarrow$  TRUE
  - $\blacksquare$  2 > 2  $\rightarrow$  FALSE
  - $\blacksquare$  2 > 3  $\rightarrow$  FALSE
  - 'dog'>'cat' → TRUE
- Greater than or equal to: >=
  - $\blacksquare$  2 >= 1  $\rightarrow$  TRUE
  - 2 >= 2 → TRUE
  - $\blacksquare$  2 >= 3  $\rightarrow$  FALSE

- Less than: <
  - $\blacksquare$  2 < 1  $\rightarrow$  FALSE
  - $\blacksquare$  2 < 2  $\rightarrow$  FALSE
  - 2 < 3  $\rightarrow$  TRUE
  - 'dog'<'cat' → FALSE</pre>

- Less than or equal to: <=
  - $\blacksquare$  2 <= 1  $\rightarrow$  FALSE
  - $\blacksquare$  2 <= 2  $\rightarrow$  TRUE
  - $\blacksquare$  2 <= 3  $\rightarrow$  TRUE

#### Logical operators



- Not: !
  - This simply inverts everything
  - !TRUE  $\rightarrow$  FALSE
  - !FALSE  $\rightarrow$  TRUE
- And: &
  - TRUE & TRUE  $\rightarrow$  TRUE
  - TRUE & FALSE  $\rightarrow$  FALSE
  - FALSE & FALSE  $\rightarrow$  FALSE
- Or: | (pipe, same key as '\')
  - Note that | is evaluated after all &s
  - lacktriangledown TRUE | TRUE ightarrow TRUE
  - TRUE | FALSE  $\rightarrow$  TRUE
  - FALSE | FALSE  $\rightarrow$  FALSE
- You can mix in parentheses for grouping as needed

#### **Examples for logical operators**



■ How many tech firms had >\$10B in revenue in 2017?

```
sum(tech_df$revenue > 10000)
```

## [1] 46

■ How many tech firms had >\$10B in revenue but had negative earnings in 2017?

```
sum(tech_df$revenue > 10000 & tech_df$earnings < 0)</pre>
```

## [1] 4

#### **Examples for logical operators**



■ Who are those 4 with high revenue and negative earnings?

```
## 2100 CORNING INC GLW -497.000 10116.00
## 2874 TELEFONAKTIEBOLAGET LM ERICS ERIC -4307.493 24629.64
## 11804 DELL TECHNOLOGIES INC 7732B -3728.000 78660.00
## 23377 NOKIA CORP NOK -1796.087 27917.49
```

#### Other special values



- We know TRUE and FALSE already
  - Note that FALSE can be represented as 0
  - Note that TRUE can be represented as any non-zero number
- There are also:
  - Inf: Infinity, often caused by dividing something by 0
  - NaN: "Not a number," likely that the expression 0/0 occurred
  - NA: A missing value, usually *not* due to a mathematical error
  - NULL: Indicates a variable has nothing in it
- We can check for these with:
  - is.inf()
  - is.nan()
  - is.na()
  - is.null()

#### if ... else



Conditional statements (used for programming)

```
# cond1, cond2, etc. can be any logical expression
if(cond1) {
    # Code runs if cond1 is TRUE
} else if (cond2) { # Can repeat 'else if' as needed
    # Code runs if this is the first condition that is TRUE
} else {
    # Code runs if none of the above conditions TRUE
}
```

#### Other uses



- Vectorized conditional statements using ifelse()
  - If else takes 3 vectors and returns 1 vector
    - A vector of TRUE or FALSE
    - A vector of elements to return from when TRUE
    - A vector of elements to return from when FALSE

```
# Outputs odd for odd numbers and even for even numbers
even <- rep("even", 5)
odd <- rep("odd", 5)
numbers <- 1:5
ifelse(numbers %% 2, odd, even)
```

### **Practice: Subsetting df**

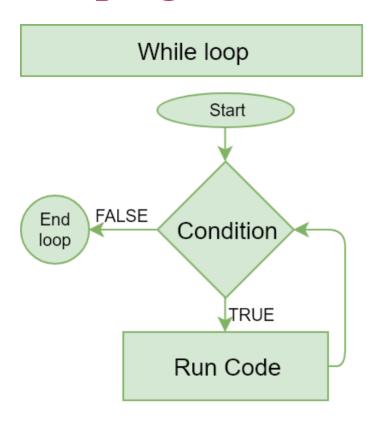


- This practice focuses on subsetting out potentially interesting parts of our data frame
  - We will also see which of Goldman, JPMorgan, and Citigroup, in which year, had the lowest earnings since 2010
- Do Exercise 5 on the following R practice file:
  - R Practice

# Loops with control structure

#### **Looping: While loop**





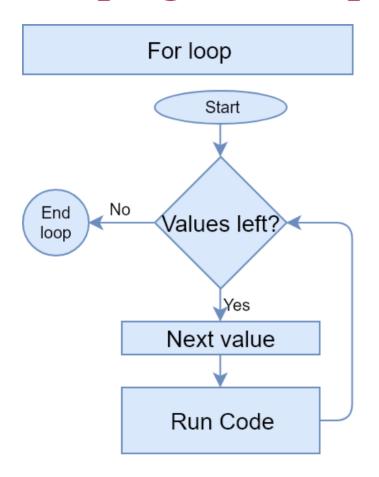
- A while() loop executes code repeatedly until a specified condition is FALSE
- An index shall be initiated before the while loop, and it must be changed within the loop, otherwise the loop will never end.

```
i <- 0
while(i < 5) {
   print(i)
   i <- i + 2
}</pre>
```

```
## [1] 0
## [1] 2
## [1] 4
```

#### **Looping: For loop**





 A for() loop executes code repeatedly until a specified condition is FALSE, while increamenting a given variable

```
for(i in c(0, 2, 4)) {
  print(i)
}
```

```
## [1] 0
## [1] 2
## [1] 4
```

#### Dangers of looping in R



- Loops in R are very slow -- one calculation at a time but R is best for many calculations at once via vectorization or matrix algebra
- Sys.time() to return the current system time

## Time difference of 0.00999999 secs

## Time difference of 0.001999855 secs

### Dangers of looping in R



■ Loops in R are very slow -- one calculation at a time but R is best for many calculations at once via vectorization or matrix algebra

```
# Are these calculations identical?
identical(margin_1, margin_2)

## [1] TRUE

# How much slower is the loop?
paste(as.numeric(time_1) / as.numeric(time_2), "times")

## [1] "5.00035765379113 times"
```

# Functions and packages

#### Help functions



- There are two equivalent ways to quickly access help files:
  - ? and help()
  - Usage to get the help file for data.frame():
    - ?data.frame
    - help(data.frame)
- To see the options for a function, use args()

```
args(data.frame)

## function (..., row.names = NULL, check.rows = FALSE, check.names = TRUE,

## fix.empty.names = TRUE, stringsAsFactors = FALSE)

## NULL
```

#### A note on using functions



```
args(data.frame)
```

```
## function (..., row.names = NULL, check.rows = FALSE, check.names = TRUE,
## fix.empty.names = TRUE, stringsAsFactors = FALSE)
## NULL
```

- The ... represents a series of inputs
  - In this case, inputs like name=data, where name is the column name and data is a vector
- The \_\_\_\_ = arguments are options for the function
  - The default is prespecified, but you can overwrite it
    - eg, you may change stringsAsFactors from FALSE (default) to TRUE
- Options can be very useful or save us a lot of time!
- You can always find them by:
  - Using the ? command
  - Checking other documentation like www.rdocumentation.org
  - Using the args() function

#### Packages in R



- R packages are collections of functions and data sets developed by the community.
- Most R packages are stored on the offcial CRAN repository and can be installed within the RStudio directly
- Alternatively, you may download the package to local disk and use RStudio or command install.packages(file.choose(), repos=NULL) to install it

```
# To install the tidyverse package which will be used for this course
# tidyverse is a collection of useful packages in R
# https://www.tidyverse.org/
install.packages("tidyverse")
# or to install multiple packages in one go:
install.packages(c("ggplot2", "dplyr", "magrittr"))
```

- Load packages using library()
  - Need to do this each time you open a new instance of R

```
# Load the tidyverse package
library(tidyverse)
```

#### Pipe notation



- Pipe: output from the left as an input to the right directly.
- The Base R (ie, without any external package) introduced the official pipe notation | > as of R version 4.1 in 2021.
  - The New R Pipe
- But a more popular pipe notation has already been provided by the package:magrittr
  - Part of package:tidyverse, an extremely popular collection of packages
- Pipe notation is done using %>%
  - Left %>% Right(arg2, ...) is the same as Right(Left, arg2, ...)
  - Piping can drastically improve code readability

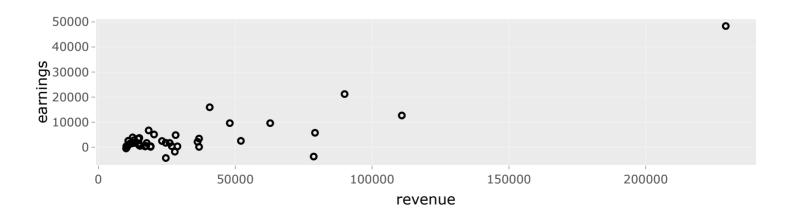
### Piping example



Plot tech firms' earnings vs. revenue, >\$10B in revenue

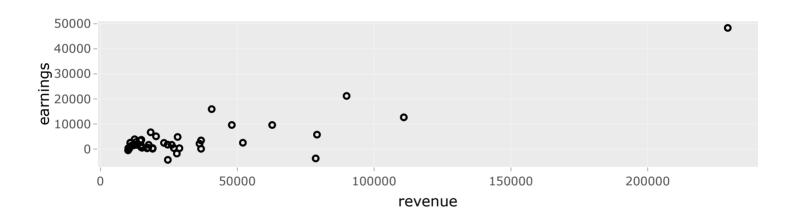
```
# %>% comes from magrittr and ggplot() comes from ggplot2, both part of tidyverse
# alternatively you may launch these two packages separately
# note that ggplot uses a special pipe notation "+"
library(tidyverse)
library(plotly)

plot <- tech_df %>%
    subset(revenue > 10000) %>%
    ggplot(aes(x = revenue, y = earnings)) + # Adds point, and ticker
    geom_point(shape = 1, aes(text = sprintf("Ticker: %s", tic)))
ggplotly(plot) # Makes the plot interactive
```



#### Without piping





#### Practice: library usage



- This practice focuses on using an external library
  - We will also see which of Goldman, JPMorgan, and Citigroup, in which year, had the lowest earnings since 2010
- Do Exercise 6 on the following R practice file:
  - R Practice

Note: The  $\sim$  indicates a formula the left side is the y-axis and the right side is the x-axis

Note: The | tells lattice to make panels based on the variable(s) to the right

#### **Math functions**



```
■ sum(): Sum of a vector
  abs(): Absolute value
  • sign(): The sign of a number
vector = c(-2, -1, 0, 1, 2)
sum(vector)
## [1] 0
abs(vector)
## [1] 2 1 0 1 2
sign(vector)
## [1] -1 -1 0 1 1
```

#### **Stats functions**



- mean(): Calculates the mean of a vector
- median(): Calculates the median of a vector
- sd(): Calculates the sample standard deviation of a vector
- quantile(): Provides the quartiles of a vector
- range(): Gives the minimum and maximum of a vector
  - Related: min() and max()

```
quantile(tech_df$earnings)

## 0% 25% 50% 75% 100%

## -4307.4930 -15.9765 1.8370 91.3550 48351.0000

range(tech_df$earnings)

## [1] -4307.493 48351.000
```

#### Make your own functions!



- Use the function() function!
  - my\_func <- function(agruments) {code}</pre>
  - recommended to explicitly use return() to specify what to return from the function.
  - Simple function: Add 2 to a number

```
add_two <- function(n) {
    n + 2
}
add_two(500)

## [1] 502

add_two <- function(n) {
    return(n + 2)
}
add_two(500)

## [1] 502</pre>
```

### Slightly more complex



```
mult together <- function(n1, n2=0, square=FALSE) {</pre>
  if (!square) {
     return(n1 * n2)
  } else {
     return(n1 * n1)
mult together (5, 6)
## [1] 30
mult_together(5, 6, square = TRUE)
## [1] 25
mult_together(5, square = TRUE)
## [1] 25
```

#### **Practice: Functions**



- This practice focuses on making a custom function
  - Currency conversion between USD and SGD!
- Do Exercise 7 on the following R practice file:
  - R Practice

### **Challenging Practice**



Define a function called digits (n) which returns the number of digits of a given integer number. For simplicity, we assume n is zero or positive integer, ie,  $n \ge 0$ .

- if you call digits(251), it should return 3
- if you call digits(5), it should return 1
- if you call digits(0), it should return 1

For practice, you are required to use if conditions and while loops when necessary. You should use integer division %/% in the while loop to count the number of digits. You are not allowed to use functions such as nchar() and floor().

# Loops with lapply() functions

#### Loops with lapply()



You don't have to always write loops using for or while. There are a group of lapply() functions which can implement loops.

- lapply(): Loop over a list, evaluate a function on each element, and return a list
- there are some others too: sapply(); mapply(); apply(); tapply()

Let's see the structure of lapply(). It extracts the function using match.fun(), checks whether it is a list (if not, convert to a list using as.list()) and finally loop internally in C code (.Internal(lapply(X, FUN))).

#### lapply

```
## function (X, FUN, ...)
## {
## FUN <- match.fun(FUN)
## if (!is.vector(X) || is.object(X))
## X <- as.list(X)
## .Internal(lapply(X, FUN))
## }
## <bytecode: 0x00000001ab7c2e8>
## <environment: namespace:base>
```

#### Apply a function over a list



rnorm() to generate normal distributed numbers (in a vector format) with default 0 mean and 1 standard deviations.

```
set.seed(1) # make random number generation reproducible
x_{list} \leftarrow list(a = rnorm(10000), b = rnorm(20000, 1, 5))
 str(x list)
## List of 2
## $ a: num [1:10000] -0.626 0.184 -0.836 1.595 0.33 ...
## $ b: num [1:20000] -3.02 -4.28 -4.18 -4.93 -1.5 ...
x list mean <- lapply(x list, mean)</pre>
 str(x list mean)
## List of 2
## $ a: num -0.00654
## $ b: num 1.01
x list mean vector <- sapply(x list, mean)</pre>
 str(x list mean vector)
## Named num [1:2] -0.00654 1.00841
## - attr(*, "names")= chr [1:2] "a" "b"
```

#### Apply a function over an array



array() are data objects which can store data in more than two dimensions which allows different data types. Recall that matrix is two-dimensional data with same data type and dataframe is two-dimensional data which allows different data types. apply() can evaluate a function over an array.

```
set.seed(1) # make random number generation reproducible
# create a 2-dimensional array (a matrix for this case)
x array \leftarrow array(c(rnorm(10000), rnorm(20000, 1, 5)), dim = c(2, 10000))
 str(x array)
## num [1:2, 1:10000] -0.626 0.184 -0.836 1.595 0.33 ...
# apply mean() on the first dimension, ie, rows of a matrix/dataframe
x array mean <- apply(x array, 1, mean)</pre>
 str(x array mean)
## num [1:2] 0.467 0.506
# apply mean() on the second dimension, ie, columns of a matrix/dataframe
x array mean <- apply(x array, 2, mean)
 str(x array mean)
  num [1:10000] -0.221 0.38 -0.245 0.613 0.135 ...
```

# Managing dataframes with dplyr

#### Read files to data frames



The most popular file format among data analysts is the comma-separated values (CSV) file that uses a comma (,) to separate values. Each line of the file is a data record. Each record consists of one or more fields, separated by commas.

you can save Excel file into CSV file

The simplest way to import smaller CSV is to use the read.csv() from the base R (ie, without any additional packages). Other functions include: read.table() (for .txt or a tab-delimited text file); read.delim()(for file with a separator that is different from a tab, a comma or a semicolon)

```
df <- read.csv("data/session_2.csv")</pre>
```

Other packages also have import files functions:

- readr::read\_csv()
- data.table::fread()
- readxl::read excel()
- other packages for other data formats such as JSON, HTML, SAS, STATA, etc

# Single table functions



package:dplyr is part of the package:tidyverse which provides useful functions for data manipulation. A competing package is package:data.table which is more efficient for large dataset (I suggest > 1G)

- Rows:
  - filter() chooses rows based on column values.
  - slice() chooses rows based on location.
  - **arrange()** changes the order of the rows.
- Columns:
  - select() changes whether or not a column is included.
  - rename() changes the name of columns.
  - mutate() changes the values of columns and creates new columns.
  - relocate() changes the order of the columns.
- Groups of rows:
  - summarize() collapses a group into a single row.

#### Filter rows with filter()



**filter()** allows you to select a subset of rows in a data frame. The first argument is the dataframe. The second and subsequent arguments refer to variables within that dataframe, selecting rows where the expression is TRUE.

Select all rows with ticker = AAPL (Apple Inc.) and after 2013 fiscal year:

```
library(tidyverse)
df %>% filter(tic == "AAPL" & fyear > 2013)
    gvkey datadate fyear indfmt consol popsrc datafmt tic
                                                               conm curcd
                                                                             ni
                    2014
     1690 20140930
                           INDL
                                                  STD AAPL APPLE INC
                                                                      USD 39510
     1690 20150930
                    2015
                           INDL
                                                  STD AAPL APPLE INC
                                                                      USD 53394
     1690 20160930
                    2016
                           INDL
                                                  STD AAPL APPLE INC
                                                                      USD 45687
     1690 20170930
                           INDL
                                                  STD AAPL APPLE INC
                   2017
                                            D
                                                                      USD 48351
##
      revt
              cik costat
                           gind gsector
                                        gsubind
                       A 452020
                                     45 45202030
## 1 182795 320193
## 2 233715 320193
                       A 452020
                                   45 45202030
                                 45 45202030
## 3 215091 320193
                       A 452020
## 4 229234 320193
                       A 452020
                                    45 45202030
```

This is roughly equivalent to this base R code:

```
df[df$tic == "AAPL" & df$fyear > 2013, ]
```

#### Choose rows with slice()



**slice()** is to select, remove, and duplicate rows by their (integer) locations.

```
df %>% slice(5:7)
    gvkey datadate fyear indfmt consol popsrc datafmt tic
                                                           conm curcd
     1004 20150531
                   2014
                          INDL
                                          D
                                                STD AIR AAR CORP
                                                                  USD 10.2
     1004 20160531
                   2015
                          INDL
                                                STD AIR AAR CORP
                                                                  USD 47.7
                          INDL
     1004 20170531 2016
                                                STD AIR AAR CORP
                                                                  USD 56.5
      revt cik costat
                        gind gsector gsubind
                                  20 20101010
## 1 1594.3 1750
                A 201010
## 2 1662.6 1750 A 201010
                             20 20101010
                A 201010
## 3 1767.6 1750
                                 20 20101010
```

It is accompanied by a number of helpers for common use cases:

- slice\_head() and slice\_tail() select the first or last rows.
- slice\_sample() randomly selects rows.
- slice\_min() and slice\_max() select rows with highest or lowest values of a variable.

## Arrange rows with arrange()



arrange() is to reorder the rows by a set of column names:

```
df %>% arrange(conm, desc(fyear)) %>%
head()
```

```
##
      gvkey datadate fyear indfmt consol popsrc datafmt tic
                                                                          conm
## 1 122519 20170630
                     2017
                             INDL
                                      C
                                             D
                                                    STD FLWS 1-800-FLOWERS.COM
## 2 122519 20160630 2016
                             INDL
                                                   STD FLWS 1-800-FLOWERS.COM
## 3 122519 20150630 2015
                             INDL
                                                   STD FLWS 1-800-FLOWERS.COM
## 4 122519 20140630 2014
                            INDL
                                         D STD FLWS 1-800-FLOWERS.COM
## 5 122519 20130630 2013
                            INDL
                                       C
                                             D
                                                   STD FLWS 1-800-FLOWERS.COM
## 6 122519 20120630 2012
                             INDL
                                      C
                                                   STD FLWS 1-800-FLOWERS.COM
                                             D
     curcd
              ni
                              cik costat
                                            gind gsector gsubind
##
                      revt
      USD 44.041 1193.625 1084869
                                        A 255020
                                                     25 25502020
## 1
## 2
      USD 36.875 1173.024 1084869
                                        A 255020
                                                     25 25502020
## 3
      USD 20.287 1121.506 1084869
                                        A 255020
                                                      25 25502020
## 4
      USD 15.372 756.345 1084869
                                        A 255020
                                                      25 25502020
      USD 12.321 735.497 1084869
                                                      25 25502020
## 5
                                        A 255020
      USD 17.646 716.257 1084869
## 6
                                        A 255020
                                                      25 25502020
```

#### Select columns with select()



select() allows you to subset a data frame by column names
(variables/features/predictors)

#### Rename columns with rename()



rename() allows you to rename column names

```
# rename columns
df %>% select(gvkey, tic, conm, fyear) %>%
  rename(comp_name = conm) %>% slice(1:3)

## gvkey tic comp_name fyear
## 1 1004 AIR AAR CORP 2010
## 2 1004 AIR AAR CORP 2011
## 3 1004 AIR AAR CORP 2012
```

#### Add new columns with mutate()



mutate() is to add new columns. package:DT helps to present larger dataset
using the datatable() function.

```
library(DT)
df %>% mutate(margin = ni / revt) %>% slice(1:20) %>%
  select(gvkey, conm, tic, fyear, ni, revt, margin) %>%
  datatable(options = list(pageLength = 2), rownames = FALSE)
```

Show 2 v entries				Search:			
gvkey 🖣	conm 🛊	tic \$	fyear \( \psi \)	ni <b>♦</b>	revt 🔷		margin 🛊
1004	AAR CORP	AIR	2010	69.826	1775.782	0.03932	12680385318
1004	AAR CORP	AIR	2011	67.723	2074.498	0.03264	54882096777
Showing 1 to 2 of 20 entries							
	Previous	1	2	3	4 5	1	10 Next

## Change column order with relocate()



relocate() uses a similar syntax as select() to move blocks of columns at
once

```
df %>% relocate(tic:revt, .after = fyear) %>%
  tail()
          gvkey datadate fyear tic
                                                   conm curcd
                                                                         revt indfmt
                                                                    ni
## 72720 324684 20171231
                          2017 ASLN ASLAN PHARMACEUTIC
                                                          USD -39.892
                                                                          0.0
                                                                                INDL
## 72721 326688 20131231
                          2013
                                NVT NVENT ELECTRIC PLC
                                                          USD
                                                                    NΑ
                                                                           NΑ
                                                                                INDL
## 72722 326688 20141231
                          2014
                                NVT NVENT ELECTRIC PLC
                                                          USD
                                                                    NA
                                                                                INDL
                                                                           NA
## 72723 326688 20151231
                          2015
                                NVT NVENT ELECTRIC PLC
                                                          USD
                                                                    NA
                                                                                INDL
                                                                           NA
## 72724 326688 20161231
                          2016
                                NVT NVENT ELECTRIC PLC
                                                          USD 259,100 2116.0
                                                                                INDL
## 72725 326688 20171231
                          2017
                                NVT NVENT ELECTRIC PLC
                                                          USD 361.700 2097.9
                                                                                INDL
         consol popsrc datafmt
##
                                    cik costat
                                                 gind gsector gsubind
## 72720
                           STD 1722926
                                             A 352010
                                                            35 35201010
              C
                     D
## 72721
                           STD 1720635
                                             A 201040
                                                            20 20104010
## 72722
                           STD 1720635
                                             A 201040
                                                            20 20104010
                     D
```

A 201040

A 201040

A 201040

20 20104010

20 20104010

20 20104010

## 72723

## 72724

## 72725

C

D

D

D

STD 1720635

STD 1720635

STD 1720635

#### Summarise values with summarise()



**summarize()** collapses a data frame to a single row.

```
df %>% summarise(ni_mean = mean(ni, na.rm = TRUE))
## ni_mean
## 1 263.1611
```

It's not that useful until we learn the group\_by() verb in a future topic.

# Summary of Session 3

#### For next week



- continue with your Datacamp and textbook (R Cookbook or R for Data Science)
- review today's code and pre-read next week's seminar notes
- complete the **Assignment 1** and submit on eLearn

# R Coding Style Guide



Style is subjective and arbitrary but it is important to follow a generally accepted style if you want to share code with others. I suggest the The tidyverse style guide which is also adopted by Google with some modification

- Highlights of the tidyverse style guide:
  - *File names*: end with .R
  - *Identifiers*: variable\_name, function\_name, try not to use "." as it is reserved by Base R's S3 objects
  - *Line length*: 80 characters
  - *Indentation*: two spaces, no tabs (RStudio by default converts tabs to spaces and you may change under global options)
  - Spacing: x = 0, not x=0, no space before a comma, but always place one after a comma
  - Curly braces {}: first on same line, last on own line
  - Assignment: use  $\langle -, \text{not = nor } \rangle$
  - Semicolon(;): don't use, I used once for the interest of space
  - return(): Use explicit returns in functions: default function return is the last evaluated expression
  - *File paths*: use relative file path "../../filename.csv" rather than absolute path "C:/mydata/filename.csv". Backslash needs \\

# R packages used in this slide



This slide was prepared on 2021-08-29 from Session\_3s.Rmd with R version 4.1.1 (2021-08-10) Kick Things on Windows 10 x64 build 18362 .

The attached packages used in this slide are:

```
forcats
                                 stringr
##
               plotly
                                            dplyr
                                                               readr
                                                      purrr
            "4.9.4.1" "0.5.1" "1.4.0"
      "0.18"
                                                    "0.3.4"
                                                              "2.0.1"
            tibble ggplot2 tidyverse kableExtra
##
      tidvr
                                                      knitr
     "1.1.3" "3.1.3" "3.3.5" "1.3.1"
                                           "1.3.4"
                                                     "1.33"
##
```