Introducing R

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The purpose of these notes is to provide a quick introduction to R, particularly as a tool for fitting linear and generalized linear models. The notes originated in a 1992 handout introducing S-Plus, but have been substantially rewritten to target R using R Studio. Each of the subjects discussed here includes a sample application. Additional examples will be found in the R logs of my GML course, as well as in the pages for courses on Multilevel Models, Survival Analysis and Demographic Methods, all at https://data.princeton.edu.

1 Introduction

R is a powerful environment for statistical computing which runs on several platforms. These notes are written specially for users running the Windows version, but most of the material applies to the Mac and Linux versions as well.

1.1 The R Language and environment

R was first written as a research project by Ross Ihaka and Robert Gentleman, and is now under active development by a group of statisticians called 'the R core team', with a home page at https://www.r-project.org.

R was designed to be 'not unlike' the S language developed by John Chambers and others at Bell Labs. A commercial version of S with additional features was developed and marketed as S-Plus by Statistical Sciences, eventually becoming part of TIBCO Spotfire. You can view R and S-Plus as alternative implementations of the same underlying S language. The modern R implementation, however, is by far the most popular.

R is available free of charge and is distributed under the terms of the Free Software Foundation's GNU General Public License. You can download the program from the Comprehensive R Archive Network (CRAN). Ready-to-run 'binaries' are available for Windows, Mac OS, and Linux. The source code is also available for download and can be compiled for other platforms.

These notes are organized in several sections, covering getting started, reading data, fitting linear models, and fitting generalized linear models. I close with a few pointers and references

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