

Contents

1	Obtaining R and Downloading Packages	1
1.1	Background and Installation	1
1.1.1	Where Can I Get R?	2
1.2	Getting Started: A First Session in R.....	3
1.3	Saving Input and Output	7
1.4	Work Session Management	9
1.5	Resources	10
1.6	Practice Problems	11
2	Loading and Manipulating Data	13
2.1	Reading in Data	14
2.1.1	Reading Data from Other Programs	17
2.1.2	Data Frames in R	17
2.1.3	Writing Out Data	18
2.2	Viewing Attributes of the Data	19
2.3	Logical Statements and Variable Generation	20
2.4	Cleaning Data	22
2.4.1	Subsetting Data	23
2.4.2	Recoding Variables	24
2.5	Merging and Reshaping Data	26
2.6	Practice Problems	31
3	Visualizing Data	33
3.1	Univariate Graphs in the <code>base</code> Package	35
3.1.1	Bar Graphs	38
3.2	The <code>plot</code> Function	40
3.2.1	Line Graphs with <code>plot</code>	43
3.2.2	Figure Construction with <code>plot</code> : Additional Details.....	45
3.2.3	Add-On Functions	46
3.3	Using <code>lattice</code> Graphics in R	47
3.4	Graphic Output	49
3.5	Practice Problems	50

4 Descriptive Statistics	53
4.1 Measures of Central Tendency.....	54
4.1.1 Frequency Tables	57
4.2 Measures of Dispersion	60
4.2.1 Quantiles and Percentiles.....	61
4.3 Practice Problems	62
5 Basic Inferences and Bivariate Association	63
5.1 Significance Tests for Means	64
5.1.1 Two-Sample Difference of Means Test, Independent Samples	66
5.1.2 Comparing Means with Dependent Samples.....	69
5.2 Cross-Tabulations	71
5.3 Correlation Coefficients.....	74
5.4 Practice Problems	76
6 Linear Models and Regression Diagnostics.....	79
6.1 Estimation with Ordinary Least Squares	80
6.2 Regression Diagnostics	84
6.2.1 Functional Form	85
6.2.2 Heteroscedasticity	89
6.2.3 Normality	90
6.2.4 Multicollinearity	93
6.2.5 Outliers, Leverage, and Influential Data Points	94
6.3 Practice Problems	96
7 Generalized Linear Models.....	99
7.1 Binary Outcomes	100
7.1.1 Logit Models.....	101
7.1.2 Probit Models	104
7.1.3 Interpreting Logit and Probit Results	105
7.2 Ordinal Outcomes	110
7.3 Event Counts	116
7.3.1 Poisson Regression	117
7.3.2 Negative Binomial Regression	119
7.3.3 Plotting Predicted Counts	121
7.4 Practice Problems	123
8 Using Packages to Apply Advanced Models	127
8.1 Multilevel Models with lme4	128
8.1.1 Multilevel Linear Regression	128
8.1.2 Multilevel Logistic Regression	131
8.2 Bayesian Methods Using MCMCpack.....	134
8.2.1 Bayesian Linear Regression.....	134
8.2.2 Bayesian Logistic Regression	138

8.3	Causal Inference with <code>cem</code>	140
8.3.1	Covariate Imbalance, Implementing CEM, and the ATT	141
8.3.2	Exploring Different CEM Solutions	145
8.4	Legislative Roll Call Analysis with <code>wnominate</code>	147
8.5	Practice Problems	153
9	Time Series Analysis	157
9.1	The Box–Jenkins Method	158
9.1.1	Transfer Functions Versus Static Models.....	163
9.2	Extensions to Least Squares Linear Regression Models	167
9.3	Vector Autoregression.....	175
9.4	Further Reading About Time Series Analysis	181
9.5	Alternative Time Series Code.....	183
9.6	Practice Problems	185
10	Linear Algebra with Programming Applications	187
10.1	Creating Vectors and Matrices	188
10.1.1	Creating Matrices	189
10.1.2	Converting Matrices and Data Frames.....	192
10.1.3	Subscripting	193
10.2	Vector and Matrix Commands	194
10.2.1	Matrix Algebra.....	195
10.3	Applied Example: Programming OLS Regression	198
10.3.1	Calculating OLS by Hand	198
10.3.2	Writing An OLS Estimator in R	201
10.3.3	Other Applications.....	202
10.4	Practice Problems	202
11	Additional Programming Tools	205
11.1	Probability Distributions	206
11.2	Functions	207
11.3	Loops	210
11.4	Branching	212
11.5	Optimization and Maximum Likelihood Estimation	215
11.6	Object-Oriented Programming	217
11.6.1	Simulating a Game	219
11.7	Monte Carlo Analysis: An Applied Example	223
11.7.1	Strategic Deterrence Log-Likelihood Function	225
11.7.2	Evaluating the Estimator	227
11.8	Practice Problems	230
References		233
Index		237