An Sweave Demo

Charles J. Geyer

March 13, 2017

1 Licence

This work is licensed under a Creative Commons Attribution-ShareAlike 4.0 International License http://creativecommons.org/licenses/by-sa/4.0/.

2 R

The version of R used to make this document is 3.3.3. The version of the **xtable** package used to make this document is 1.8.2.

3 Introduction

This is a demo for using the Sweave command in R. To get started, make a regular IAT_EX file (like this one) but give it the suffix .Rnw instead of .tex and then turn it into a PDF file (foo.pdf) with the (unix) commands

R CMD Sweave foo.Rnw pdflatex foo

(as always with LATEX one may have to rerun the latter command multiple times until it stops complaining about needing to be rerun).

Now include R in our document. Here's a simple example

> 2 + 2

[1] 4

This is not $\mathbb{L}^{A}T_{E}X$. It is a "code chunk" processed by Sweave. When Sweave hits such a thing, it processes it, runs R to get the results, and stuffs (by default) the output in the $\mathbb{L}^{A}T_{E}X$ file it is creating. The $\mathbb{L}^{A}T_{E}X$ between code chunks is copied verbatim (except for Sexpr, about which see below). Hence to create an Rnw document you just write plain old $\mathbb{L}^{A}T_{E}X$ interspersed with "code chunks" which are plain old R.

4 Plots

4.1 Make Up Data

Plots get a little more complicated. First we make something to plot (simulate regression data).

```
> n <- 50
> x <- seq(1, n)
> a.true <- 3
> b.true <- 1.5
> y.true <- a.true + b.true * x</pre>
> s.true <- 17.3
> y <- y.true + s.true * rnorm(n)</pre>
> out1 <- lm(y ~ x)
> summary(out1)
Call:
lm(formula = y ~ x)
Residuals:
    Min
             1Q Median
                              ЗQ
                                     Max
-46.375 -11.363
                         11.628
                  3.347
                                 33.558
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
              4.6098
                          5.5137
                                   0.836
(Intercept)
                                            0.407
                          0.1882
              1.3048
                                   6.934 9.29e-09 ***
х
___
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 19.2 on 48 degrees of freedom
Multiple R-squared: 0.5004,
                                     Adjusted R-squared:
                                                            0.49
F-statistic: 48.08 on 1 and 48 DF, p-value: 9.29e-09
```

4.2 Figure with Code to Make It Shown

Figure 1 (p. 3) is produced by the following code

> plot(x, y)
> abline(out1)

Note that x, y, and out1 are remembered from the preceding code chunk. We don't have to regenerate them. All code chunks are part of one R "session".

This was a little tricky. We did this with two code chunks, one visible and one invisible. See the source file foo.Rnw to see how it is done. The first code chunk just shows the code (so we can see it above). It has the optional argument include=FALSE which makes it not actually do anything. Then the

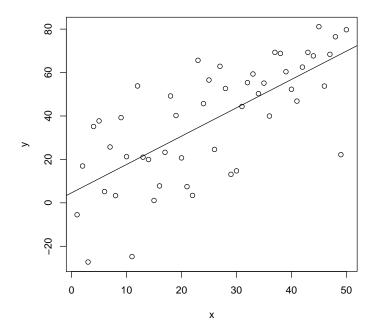


Figure 1: Scatter Plot with Regression Line

second code chunk (which we do not see) actually makes the plot. It has the optional arguments fig=TRUE and echo=FALSE which say it makes a figure and should not be shown (because it would be shown in the figure, which is not what we want).

The second code chunk does not repeat the code of the first chunk. Instead it "quotes" the first chunk, just reuses its code. This follows the DRY/SPOT rule (*don't repeat yourself* or *single point of truth*) so we only have one bit of code for generating the plot. What the reader sees is guaranteed to be the code that made the plot. If we had used cut-and-paste, just repeating the code, the duplicated code might get out of sync after edits.

So making a figure is a bit more complicated in some ways but much simpler in others. Note the following virtues

- The figure is guaranteed to be the one described by the text (at least by the R in the text).
- No messing around with sizing or rotations. It just works!

4.3 Figure with Code to Make It Not Shown

For this example we do a cubic regression on the same data.

```
> out3 <- lm(y ~ x + I(x^2) + I(x^3))
> summary(out3)
Call:
lm(formula = y ~ x + I(x^2) + I(x^3))
Residuals:
                             ЗQ
    Min
             1Q
                Median
                                    Max
                                 35.390
-42.494 -12.181
                  2.762
                         12.416
Coefficients:
              Estimate Std. Error t value Pr(>|t|)
             8.6636814 11.9296411
                                    0.726
                                              0.471
(Intercept)
                                              0.890
х
             0.2787448 2.0057674
                                    0.139
I(x^2)
             0.0533865
                        0.0909021
                                    0.587
                                              0.560
I(x^3)
            -0.0007296
                        0.0011723
                                   -0.622
                                              0.537
Residual standard error: 19.53 on 46 degrees of freedom
Multiple R-squared: 0.5049,
                                    Adjusted R-squared:
                                                          0.4726
F-statistic: 15.63 on 3 and 46 DF, p-value: 3.795e-07
```

If you don't care to show the R code to make a figure, it is simpler still. Figure 2 (p. 5) shows the plot of the (cubic) regression function for these data. It is made by one code chunk with optional arguments fig=TRUE and echo=FALSE so it makes a figure and does not show the code.

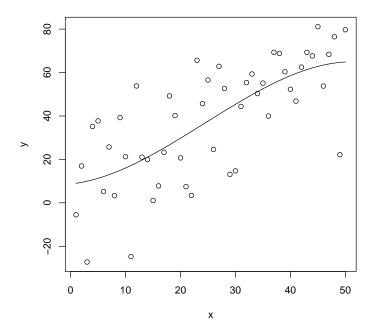


Figure 2: Scatter Plot with Cubic Regression Curve

Also note that every time we rerun Sweave Figures 1 and 2 change because the simulated data are random. Everything just works. This should tell you the main virtue of Sweave. It's always correct. There is never a problem with stale cut-and-paste.

5 R in Text

This section illustrates the command \Sexpr, which allows running text to be computed by R.

We show some numbers calculated by R interspersed with text. The quadratic and cubic regression coefficients in the preceding regression (page 4) were $\beta_2 = 0.0534$ and $\beta_3 = -0.0007$. Magic!

In order for your document to be truly reproducible, you must never cutand-paste anything R computes. Always have R recompute it every time the document is processed, either in a code chunk or with **Sexpr**.

6 Tables

The same goes for tables. The **xtable** command is used to make tables. Here is a "table" of sorts in some R printout.

```
> out2 <- lm(y ~ x + I(x^2))
> anova(out1, out2, out3)
Analysis of Variance Table
Model 1: y ~ x
Model 2: y \sim x + I(x^2)
Model 3: y = x + I(x^2) + I(x^3)
  Res.Df
           RSS Df Sum of Sq
                                  F Pr(>F)
1
      48 17699
2
      47 17689
               1
                      10.224 0.0268 0.8706
3
                    147.702 0.3873 0.5368
      46 17541 1
```

We want to turn that into a LAT_EX table. First we have to figure out what the output of the R function **anova** is and capture it so we can use it.

```
> foo <- anova(out1, out2, out3)
> class(foo)
```

[1] "anova" "data.frame"

So now we are ready to turn the data frame foo into Table 1 using the R functions xtable and print.xtable (that is, the xtable method of the generic function print), which are found in the R package xtable, which is a CRAN package.

Table 1: ANOVA Table

	Res.Df	RSS	Df	Sum of Sq	F	$\Pr(>F)$
1	48	17698.98				
2	47	17688.75	1	10.22	0.027	0.871
3	46	17541.05	1	147.70	0.387	0.537

The code chunk that makes Table 1 has optional arguments echo=FALSE and results=tex so we do not see it and the result is not put back in the code chunk but it just treated as ordinary IATEX. The reason why we had to use both xtable and print.xtable is that we needed to use arguments for both. We used the caption, label, and digits arguments of the former and the table.placement and caption.placement arguments of the latter.

7 Summary

Sweave is terrific, so important that we cannot get along without it or one of its more modern competitors knitr or Rmarkdown.

Its virtues are

- The numbers and graphics you report are actually what they are claimed to be.
- Your analysis is reproducible. Even years later, when you've completely forgotten what you did, the whole write-up, every single number or pixel in a plot is reproducible.
- Your analysis actually works—at least in this particular instance. The code you show actually executes without error.
- Toward the end of your work, with the write-up almost done you discover an error. Months of rework to do? No! Just fix the error and rerun Sweave and pdflatex. One single problem like this and you will have all the time invested in Sweave repaid.
- This methodology provides discipline. There's nothing that will make you clean up your code like the prospect of actually revealing it to the world.

Whether we're talking about homework, a consulting report, a textbook, or a research paper. If they involve computing and statistics, this is the way to do it.