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A First Course in Statistical Programming with R

W. John Braun and Duncan J. Murdoch
Cambridge University Press, Cambridge, 2007.
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http://www.cambridge.org/0521872650/

Introduction

"A First Course in Statistical Programming with R" gives a solid basic introduction to programming in R. It covers similar content to "An Introduction to R" (R Development Core Team 2008), at a more introductory level, written in a more accessible and friendly manner, with many worked examples. The book covers all foundational aspects of R in a clear and approachable style. Topics are described succinctly, and illustrated with worked examples. Each section comes with a set of exercises to allow you to practice what you have learned.

The book starts off strong with a nice definition of statistical programming that includes computations to aid statistical analysis, statistical graphics and simulation. However, by this definition, the book covers little statistical programming and it would be better titled "A First Course in Programming with R". Few examples and exercises are statistical in nature, usually having a more finance or computer science flavour, and the topic sections of the book on simulation, computational linear algebra and numerical optimization are rather dated, focusing on very traditional statistical computing material. The is little evidence of the power the makes R so great for data analysis.

Book contents

The book has seven chapters, which, with the exception of the introduction, are described below. A short appendix gives a brief review of random variables and their distributions.

Chapter 2 introduces the basics of the R language. It covers everything you might expect: starting and quitting, creating variables, listing variables, accessing variables, calling functions, missing values, vectors, sequences, subsetting, accessing help, boolean algebra, basic statistical summaries, the working directory and input and output. This chapter covers a lot of material in little space and only skims the surface of many important topics. For example, I would have liked to see more discussion of subsetting as it is such an important part of effective R use. Students take some time to learn and internalize strategies for effective subsetting, particularly using logical subsetting with data frames.

I particularly liked Section 2.4 on boolean algebra as it made clear the connection to set theory, which many students otherwise miss. However, the discussion was restricted to the classical two-value algebra, completely neglecting the complications that missing values add to the system: students do not expect the comparison `NA == NA` to yield `NA`.

Chapter 3, "Programming statistical graphics" covers the basics of the built-in high level graphics functions: bar, pie, histogram, box, scatterplot, and QQ plot, includes a succinct introduction to low-level graphics, and points the interested reader to other high-level graphics engines. The coverage is adequate, but brief, and more discussion about how to actually use the plots would have been helpful. I was disappointed that only small "textbook" datasets were used, which is a shame as with R there is no reason not to use large, modern (and interesting!) datasets.

Chapter 4, "Programming with R" is the highlight of the book. It covers the basics of flow control (`if`, `for`, `while`, `repeat` and `break`) and how to write functions. Section 4.2 is excellent, giving solid advice on naming functions and variables and on the use of comments. I loved Sections 4.4 and 4.5 which outline a basic strategy for writing functions and gives advice on how to debug and maintain code. These are important programming topics that are rarely covered in statistics texts. Section 4.6 on efficiency gives a brief but thorough introduction to efficiency including a heuristic description of expected running time and the ideas behind big-O notation.

There are a few minor flaws in this chapter. The authors suggest using `fix` to modify a function: this is not reproducible, and makes me wonder how students are writing functions. Why are they not using a text editor? The examples—the sieve of Eratosthenes, merge sort, Newton's root finding algorithm and the bisection algorithm—are traditional computer science examples. Why could they not be more statistical? Some discussion of how to test functions with stochastic output would also be useful for the statistical setting.

Chapter 5, "Simulation", introduces (but does not define) Monte Carlo simulation, and shows how to draw random numbers from the uniform, Bernoulli, binomial, Poisson, exponential and normal distributions. The chapter concludes with Monte Carlo integration and the rejection and importance sampling methods. Some interesting examples would have really made this chapter come to life and would have illustrated why these techniques are so important to statisticians.

Chapters 6 and 7 cover linear algebra and numerical optimization respectively. The linear algebra chapter covers the creation and subsetting of matrices, extracting important components, matrix multiplication and inversion, calculation of the determinant, trace, eigenvalues and eigenvectors, condition numbers and various matrix decompositions (singular value, Cholesky, and QR). Unfortunately there is no motivation as to why we would want to do any of those things. Chapter 7 covers numerical optimization in much same way. We learn about the golden section method, Newton-Raphson, and Nelder-Mead, but we do not learn how we should choose between them, or what we would use them for in statistics. There is not even a simple maximum likelihood problem! The chapter finishes with linear programming and its extensions to integer and quadratic programming.

Conclusion

I would cautiously recommend this book for use in an introductory course, with the caveat that the instructor would need to be assertive in selecting interesting and relevant data problems to illustrate the tools described in the book. The book fails to provide motivation for many of the topics, so it would be crucial for the instructor to provide motivation in the form of challenging statistical and data analysis problems.

References

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