Groupwise computations and other utilities in
the doBy package

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doBy version 4.6-2 as of 2018-08-30

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1 Introduction

The doBy package contains a variety of utility functions. This working document describes some of these functions. The package originally grew out of a need to calculate groupwise summary statistics (much in the spirit of PROC SUMMARY of the SAS system), but today the package contains many different utilities.

2 Data used for illustration

The description of the doBy package is based on the following datasets.

CO2 data The CO2 data frame comes from an experiment on the cold tolerance of the grass species Echinochloa crus-galli. To limit the amount of output we modify names and levels of variables as follows

```r
data(CO2)
CO2 <- transform(CO2, Treat=Treatment, Treatment=NULL)
levels(CO2$Treat) <- c("nchil","chil")
levels(CO2$Type) <- c("Que","Mis")
CO2 <- subset(CO2, Plant %in% c("Qn1", "Qc1", "Mn1", "Mc1"))
```

Airquality data The airquality dataset contains air quality measurements in New York, May to September 1973. The months are coded as 5, . . . , 9. To limit the output we only consider data for two months:

```r
airquality <- subset(airquality, Month %in% c(5,6))
```

Dietox data The dietox data are provided in the doBy package and result from a study of the effect of adding vitamin E and/or copper to the feed of slaughter pigs.
3 Working with groupwise data

3.1 The summaryBy function

The `summaryBy` function is used for calculating quantities like “the mean and variance of numerical variables $x$ and $y$ for each combination of two factors $A$ and $B$”. Notice: A functionality similar to `summaryBy` is provided by `aggregate()` from base R.

```r
myfun1 <- function(x){c(m=mean(x), s=sd(x))}
summaryBy(cbind(conc, uptake, lu=log(uptake)) ~ Plant,
         data=CO2, FUN=myfun1)
```

<table>
<thead>
<tr>
<th>Plant</th>
<th>conc.m</th>
<th>conc.s</th>
<th>uptake.m</th>
<th>uptake.s</th>
<th>lu.m</th>
<th>lu.s</th>
</tr>
</thead>
<tbody>
<tr>
<td>Qn1</td>
<td>435</td>
<td>317.7</td>
<td>33.23</td>
<td>8.215</td>
<td>3.467</td>
<td>0.3189</td>
</tr>
<tr>
<td>Qc1</td>
<td>435</td>
<td>317.7</td>
<td>29.97</td>
<td>8.335</td>
<td>3.356</td>
<td>0.3446</td>
</tr>
<tr>
<td>Mn1</td>
<td>435</td>
<td>317.7</td>
<td>26.40</td>
<td>8.694</td>
<td>3.209</td>
<td>0.4234</td>
</tr>
<tr>
<td>Mc1</td>
<td>435</td>
<td>317.7</td>
<td>18.00</td>
<td>4.119</td>
<td>2.864</td>
<td>0.2622</td>
</tr>
</tbody>
</table>

A simpler call is

```r
summaryBy(conc ~ Plant, data=CO2, FUN=mean)
```

Instead of formula we may specify a list containing the left hand side and the right hand side of a formula but that is possible only for variables already in the dataframe:

```r
## Will fail because of log(uptake)
## summaryBy(list(c("conc", "uptake", "log(uptake)"), "Plant"),
##     data=CO2, FUN=myfun1)
## Works
summaryBy(list(c("conc", "uptake"), "Plant"),
          data=CO2, FUN=myfun1)
```

3.2 The orderBy function

Ordering (or sorting) a data frame is possible with the `orderBy` function. Suppose we want to order the rows of the the `airquality` data by `Temp` and by `Month` (within `Temp`). This can be achieved by:

```r
x1 <- orderBy(~ Temp + Month, data=airquality)
head(x1)
```

---

1 This is a feature of `summaryBy` and it does not work with `aggregate`. 
Ozone Solar.R Wind Temp Month Day
5  NA NA 14.3 56  5  5
18  6  78 18.4 57  5 18
25  NA 66 16.6 57  5 25
27  NA NA  8.0 57  5 27
15 18 65 13.2 58  5 15
26  NA 266 14.9 58  5 26

If we want the ordering to be by decreasing values of one of the variables, we can do

\[ x2 \leftarrow orderBy(~ - Temp + Month, data=airquality) \]

An alternative form is:

\[ x3 \leftarrow orderBy(c("Temp", "Month"), data=airquality) \]
\[ x4 \leftarrow orderBy(c("-Temp", "Month"), data=airquality) \]

### 3.3 The splitBy function

Suppose we want to split the airquality data into a list of dataframes, e.g. one dataframe for each month. This can be achieved by:

\[ x \leftarrow splitBy(~ Month, data=airquality) \]

\[ \text{lapply}(x, \text{head}, 4) \]

\[ \text{attributes}(x) \]

\[ \text{names} \]

\[ [1] \ "5" "6" \]

\[ \text{groupid} \]
An alternative call is

```r
splitBy("Month", data=airquality)
```

### 3.4 The `subsetBy` function

Suppose we want to select those rows within each month for which the wind speed is larger than the mean wind speed (within the month). This is achieved by:

```r
x <- subsetBy(~Month, subset=Wind > mean(Wind), data=airquality)
head(x)
```

<table>
<thead>
<tr>
<th>Ozone</th>
<th>Solar.R</th>
<th>Wind</th>
<th>Temp</th>
<th>Month</th>
<th>Day</th>
</tr>
</thead>
<tbody>
<tr>
<td>5.3</td>
<td>12</td>
<td>149</td>
<td>12.6</td>
<td>74</td>
<td>5</td>
</tr>
<tr>
<td>5.5</td>
<td>NA</td>
<td>NA</td>
<td>14.3</td>
<td>56</td>
<td>5</td>
</tr>
<tr>
<td>5.6</td>
<td>28</td>
<td>NA</td>
<td>14.9</td>
<td>66</td>
<td>5</td>
</tr>
<tr>
<td>5.8</td>
<td>19</td>
<td>99</td>
<td>13.8</td>
<td>59</td>
<td>5</td>
</tr>
<tr>
<td>5.9</td>
<td>8</td>
<td>19</td>
<td>20.1</td>
<td>61</td>
<td>5</td>
</tr>
<tr>
<td>5.15</td>
<td>18</td>
<td>65</td>
<td>13.2</td>
<td>58</td>
<td>5</td>
</tr>
<tr>
<td>5.15</td>
<td>18</td>
<td>65</td>
<td>13.2</td>
<td>58</td>
<td>5</td>
</tr>
</tbody>
</table>

5
Note that the statement $\text{Wind} > \text{mean(Wind)}$ is evaluated within each month.

### 3.5 The transformBy function

The `transformBy` function is analogous to the `transform` function except that it works within groups. For example:

```r
x <- transformBy(~Month, data=airquality,
                minW=min(Wind), maxW=max(Wind),
                chg = diff(range(Wind)))

head(x)
```

```
Ozone Solar.R Wind Temp Month Day minW maxW chg
5.1 41 190 7.4 67 5 1 5.7 20.1 14.4
5.2 36 118 8.0 72 5 2 5.7 20.1 14.4
5.3 12 149 12.6 74 5 3 5.7 20.1 14.4
5.4 18 313 11.5 62 5 4 5.7 20.1 14.4
5.5 NA NA 14.3 56 5 5 5.7 20.1 14.4
5.6 28 NA 14.9 66 5 6 5.7 20.1 14.4
```

Alternative forms:

```r
x <- transformBy("Month", data=airquality,
                minW=min(Wind), maxW=max(Wind),
                chg = diff(range(Wind)))
```

### 4 Miscellaneous

#### 4.1 Specialize

```r
ff <- function(a, b=2, c=4){a + b + c}
ff1 <- specialize(ff, arglist=list(a=1, b=7, yy=123))

function (c = 4)
{
  1 + 7 + c
}
<environment: 0xbce9e18>

gg <- rnorm
gg1 <- specialize(gg, list(n=10))
gg1
```
function (mean = 0, sd = 1)
.Call(C_rnorm, 10, mean, sd)
<environment: 0xa1a0ec0>

Notice that this result is absurd:

f <- function(a) {a <- a + 1; a}
f1 <- specialize(f, list(a = 10))
f1

function ()
{
    10 <- 10 + 1
    10
}
<environment: 0x88f3508>

4.2 The firstobs() / lastobs() function

To obtain the indices of the first/last occurrences of an item in a vector do:

x <- c(1,1,1,2,2,2,1,1,1,3)
firstobs(x)
[1] 1 4 10
lastobs(x)
[1] 6 9 10

The same can be done on a data frame, e.g.

firstobs(~Plant, data=CO2)
[1] 1 8 15 22
lastobs(~Plant, data=CO2)
[1] 7 14 21 28

4.3 The which.maxn() and which.minn() functions

The location of the $n$ largest / smallest entries in a numeric vector can be obtained with

x <- c(1:4,0:5,11,NA,NA)
which.maxn(x,3)
which.min(x, 5)

[1] 5 1 6 2 7

4.4 Subsequences - subSeq()

Find (sub) sequences in a vector:

```r
x <- c(1,1,2,2,2,1,1,3,3,3,3,1,1,1)
subSeq(x)

first last slength midpoint value
1 1 2 2 2 1
2 3 5 3 4 2
3 6 7 2 7 1
4 8 11 4 10 3
5 12 14 3 13 1
```

subSeq(x, item=1)

```r
first last slength midpoint value
1 1 2 2 2 1
2 6 7 2 7 1
3 12 14 3 13 1
```

subSeq(letters[x])

```r
first last slength midpoint value
1 1 2 2 2 a
2 3 5 3 4 b
3 6 7 2 7 a
4 8 11 4 10 c
5 12 14 3 13 a
```

subSeq(letters[x], item="a")

```r
first last slength midpoint value
1 1 2 2 2 a
2 6 7 2 7 a
3 12 14 3 13 a
```
4.5 Recoding values of a vector – recodeVar()

```r
x <- c("dec","jan","feb","mar","apr","may")
src1 <- list(c("dec","jan","feb"), c("mar","apr","may"))
tgt1 <- list("winter","spring")
recodeVar(x, src=src1, tgt=tgt1)
[1] "winter" "winter" "winter" "spring" "spring" "spring"
```

4.6 Renaming columns of a dataframe or matrix – renameCol()

```r
head(renameCol(CO2, 1:2, c("kk","ll")))
  kk  ll conc uptake Treat
  1 Qn1 Que  95  16.0 nchil
  2 Qn1 Que  175 30.4 nchil
  3 Qn1 Que  250 34.8 nchil
  4 Qn1 Que  350 37.2 nchil
  5 Qn1 Que  500 35.3 nchil
  6 Qn1 Que  675 39.2 nchil
head(renameCol(CO2, c("Plant","Type"), c("kk","ll")))
  kk  ll conc uptake Treat
  1 Qn1 Que  95  16.0 nchil
  2 Qn1 Que  175 30.4 nchil
  3 Qn1 Que  250 34.8 nchil
  4 Qn1 Que  350 37.2 nchil
  5 Qn1 Que  500 35.3 nchil
  6 Qn1 Que  675 39.2 nchil
```

4.7 Time since an event – timeSinceEvent()

Consider the vector

```r
yvar <- c(0,0,0,1,0,0,0,0,0,1,0,0,0,1,1,0,0,0,0,0)
```

Imagine that "1" indicates an event of some kind which takes place at a certain time point. By default time points are assumed equidistant but for illustration we define time time variable

```r
tvar <- seq_along(yvar) + c(0.1,0.2)
```
Now we find time since event as

```r
tse <- timeSinceEvent(yvar, tvar)
```

<table>
<thead>
<tr>
<th>yvar</th>
<th>tvar</th>
<th>abs.tse</th>
<th>sign.tse</th>
<th>ewin</th>
<th>run</th>
<th>tae</th>
<th>tbe</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>0</td>
<td>3.1</td>
<td>-3.1</td>
<td>1</td>
<td>NA</td>
<td>NA</td>
<td>-3.1</td>
</tr>
<tr>
<td>2</td>
<td>0</td>
<td>2.0</td>
<td>-2.0</td>
<td>1</td>
<td>NA</td>
<td>NA</td>
<td>-2.0</td>
</tr>
<tr>
<td>3</td>
<td>0</td>
<td>1.1</td>
<td>-1.1</td>
<td>1</td>
<td>NA</td>
<td>NA</td>
<td>-1.1</td>
</tr>
<tr>
<td>4</td>
<td>1</td>
<td>4.2</td>
<td>0.0</td>
<td>1</td>
<td>1</td>
<td>0.0</td>
<td>0.0</td>
</tr>
<tr>
<td>5</td>
<td>0</td>
<td>5.1</td>
<td>0.9</td>
<td>1</td>
<td>1</td>
<td>0.9</td>
<td>-5.1</td>
</tr>
<tr>
<td>6</td>
<td>0</td>
<td>6.2</td>
<td>2.0</td>
<td>1</td>
<td>1</td>
<td>2.0</td>
<td>-4.0</td>
</tr>
<tr>
<td>7</td>
<td>0</td>
<td>7.1</td>
<td>2.9</td>
<td>1</td>
<td>1</td>
<td>2.9</td>
<td>-3.1</td>
</tr>
<tr>
<td>8</td>
<td>0</td>
<td>8.2</td>
<td>2.0</td>
<td>2</td>
<td>1</td>
<td>4.0</td>
<td>-2.0</td>
</tr>
<tr>
<td>9</td>
<td>0</td>
<td>9.1</td>
<td>1.1</td>
<td>2</td>
<td>1</td>
<td>1.49</td>
<td>-1.1</td>
</tr>
<tr>
<td>10</td>
<td>1</td>
<td>10.2</td>
<td>0.0</td>
<td>2</td>
<td>2</td>
<td>2.0</td>
<td>0.0</td>
</tr>
<tr>
<td>11</td>
<td>0</td>
<td>11.1</td>
<td>0.9</td>
<td>2</td>
<td>2</td>
<td>2.0</td>
<td>-3.1</td>
</tr>
<tr>
<td>12</td>
<td>0</td>
<td>12.2</td>
<td>2.0</td>
<td>2</td>
<td>2</td>
<td>2.2</td>
<td>-2.0</td>
</tr>
<tr>
<td>13</td>
<td>0</td>
<td>13.1</td>
<td>1.1</td>
<td>3</td>
<td>3</td>
<td>2.9</td>
<td>-1.1</td>
</tr>
<tr>
<td>14</td>
<td>1</td>
<td>14.2</td>
<td>0.0</td>
<td>3</td>
<td>3</td>
<td>3.0</td>
<td>0.0</td>
</tr>
<tr>
<td>15</td>
<td>1</td>
<td>15.1</td>
<td>0.0</td>
<td>4</td>
<td>4</td>
<td>4.0</td>
<td>0.0</td>
</tr>
<tr>
<td>16</td>
<td>0</td>
<td>16.2</td>
<td>1.1</td>
<td>4</td>
<td>4</td>
<td>4.1</td>
<td>NA</td>
</tr>
<tr>
<td>17</td>
<td>0</td>
<td>17.1</td>
<td>2.0</td>
<td>4</td>
<td>4</td>
<td>4.2</td>
<td>NA</td>
</tr>
<tr>
<td>18</td>
<td>0</td>
<td>18.2</td>
<td>3.1</td>
<td>4</td>
<td>4</td>
<td>4.3</td>
<td>NA</td>
</tr>
<tr>
<td>19</td>
<td>0</td>
<td>19.1</td>
<td>4.0</td>
<td>4</td>
<td>4</td>
<td>4.4</td>
<td>NA</td>
</tr>
<tr>
<td>20</td>
<td>0</td>
<td>20.2</td>
<td>5.1</td>
<td>4</td>
<td>4</td>
<td>5.1</td>
<td>NA</td>
</tr>
</tbody>
</table>

The output reads as follows:

- **abs.tse**: Absolute time since (nearest) event.
- **sign.tse**: Signed time since (nearest) event.
- **ewin**: Event window: Gives a symmetric window around each event.
- **run**: The value of run is set to 1 when the first event occurs and is increased by 1 at each subsequent event.
- **tae**: Time after event.
- **tbe**: Time before event.

```r
plot(sign.tse~tvar, data=tse, type="b")
grid()

rug(tse$tvar[tse$yvar==1], col="blue", lwd=4)
points(scale(tse$run), col=tse$run, lwd=2)
lines(abs.tse+.2~tvar, data=tse, type="b", col=3)
```
plot(tae~tvar, data=tse, ylim=c(-6,6), type="b")
grid()
lines(tbe~tvar, data=tse, type="b", col="red")
rug(tse$tvar[tse$yvar==1], col="blue", lwd=4)
lines(run~tvar, data=tse, col="cyan", lwd=2)
plot(ewin~tvar, data=tse, ylim=c(1, 4))
rug(tse$tvar[tse$yvar==1], col="blue", lwd=4)
grid()
lines(run~tvar, data=tse, col="red")
We may now find times for which time since an event is at most 1 as
\[ tse[tse[abs<=1] \]

```
[1] 4.2 5.1 10.2 11.1 14.2 15.1
```

### 4.8 Example: Using `subSeq()` and `timeSinceEvent()`

Consider the `lynx` data:
```
lynx <- as.numeric(lynx)
tvar <- 1821:1934
plot(tvar,lynx,type="l")
```
Suppose we want to estimate the cycle lengths. One way of doing this is as follows:

```r
yyy <- lynx>mean(lynx)
head(yyy)

[1] FALSE FALSE FALSE FALSE FALSE TRUE
```

```r
sss <- subSeq(yyy, TRUE)

sss
```

<table>
<thead>
<tr>
<th>first</th>
<th>last</th>
<th>slength</th>
<th>midpoint</th>
<th>value</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>6</td>
<td>10</td>
<td>5</td>
<td>8</td>
</tr>
<tr>
<td>2</td>
<td>16</td>
<td>19</td>
<td>4</td>
<td>18</td>
</tr>
<tr>
<td>3</td>
<td>27</td>
<td>28</td>
<td>2</td>
<td>28</td>
</tr>
<tr>
<td>4</td>
<td>35</td>
<td>38</td>
<td>4</td>
<td>37</td>
</tr>
<tr>
<td>5</td>
<td>44</td>
<td>47</td>
<td>4</td>
<td>46</td>
</tr>
<tr>
<td>6</td>
<td>53</td>
<td>55</td>
<td>3</td>
<td>54</td>
</tr>
<tr>
<td>7</td>
<td>63</td>
<td>66</td>
<td>4</td>
<td>65</td>
</tr>
<tr>
<td>8</td>
<td>75</td>
<td>76</td>
<td>2</td>
<td>76</td>
</tr>
</tbody>
</table>

14
9  83  87   5   85  TRUE
10  92  96   5   94  TRUE
11 104 106   3  105  TRUE
12 112 114   3  113  TRUE

plot(tvar, lynx, type="l")
rug(tvar[sss$midpoint], col="blue", lwd=4)

Create the "event vector"

yvar <- rep(0, length(lynx))
yvar[sss$midpoint] <- 1
str(yvar)
num [1:114] 0 0 0 0 0 0 0 1 0 0...

tse <- timeSinceEvent(yvar, tvar)
head(tse, 20)

        yvar  tvar abs.tse sign.tse  ewin  run  tae  tbe
   1 0 1821   7    -7    1 NA NA   -7
We get two different (not that different) estimates of period lengths:

```r
ten1 <- tapply(tse$ewin, tse$ewin, length)
ten2 <- tapply(tse$run, tse$run, length)
c(median(ten1), median(ten2), mean(ten1), mean(ten2))
```

```
```

We can overlay the cycles as:

```r
ts$lynx <- lynx

tse2 <- na.omit(tse)
plot(lynx ~ tae, data=tse2)
```
plot(tvar, lynx, type="l", lty=2)
mm <- lm(lynx ~ tae + I(tae^2) + I(tae^3), data=tse2)
lines(fitted(mm) ~ tvar, data=tse2, col="red")
5 Acknowledgements

Credit is due to Dennis Chabot, Gabor Grothendieck, Paul Murrell, Jim Robison-Cox and Erik Jørgensen for reporting various bugs and making various suggestions to the functionality in the doBy package.