RLink for Mathematica

Bryan M. Minor, Ph.D. President, ScienceOps 14 Oct 2006





Outline

- What is R?
- RLink
- Using in Mathematica
- Future
- Beta



R Project

- R is a gnu licensed statistical package
 - <u>http://www.r-project.org/</u>
- Research statisticians contribute new analytics to R
- Extensive data analytic/data mining capabilities
- Leveraging work from across Statistics community



Data Mining

- Nonlinear mixed effects models
- Multivariate adaptive regression splines (MARS)
- Random forests
- Survival/reliability methods
- Bootstrapping
- Classification and regression trees



RLink for Mathematica

- Four main interface functions
 - putR
 - getR
 - REVal
 - RGraph
- Supports scalars, vectors, matrices of integers, reals, strings
- Provides most R functionality



RLink Limitations

- Must use R syntax
- Embedded parenthesis in R commands must be escaped
- Limited to scalars, vectors, and matrices of int's, double's, and string's
- REval only returns an error code
- Must use print command to print many results or see a help file
- Matrices are transposed
- Cannot retrieve parts of objects



Potential Object Enhancements

- Array: allow arrays of any dimensionality
- Named matrices: R allows names for all dimensions of an array
- Data frames:
 - The basic data structure for many analysis is a data.frame, a rectangular array with columns of different types. Most importantly, categorical types are allowed, and these impact most linear models in that dummy variables for the categories are generated. Allow data.frame's.



Potential Object Enhancements (cont.)

- Extension to allow arbitrary R objects.
 - All R objects are from the same underlying structure that is a named vector of some length and a union of types.
 - These could be imported into *Mathematica* as lists of lists.
- - Retrieve parts of objects



Potential Usability Enhancements

- A Mathematica to R converter so that R commands can be input as Mathematica commands
- Automatically putting Mathematica objects into R in REval
- REvalGet command



RLink Beta

- RLink Beta
- Get @

http://www.scienceops.com/Wolfram.asp