

TRIBHUVAN UNIVERSITY
INSTITUTE OF SCIENCE AND TECHNOLOGY
SCHOOL OF MATHEMATICAL SCIENCES
Bachelor in Mathematical Sciences (B.Math.Sc.)

Course of Study

Code No.: MSCS 351
Paper: **R Programming**
Nature: Theory and Practical

Full Marks: 75
Pass Marks: 30
Credit: 3

Course Description:

The course covers introduction of R, various statistical distributions, functions, loops, various vectors, simulations, linear model and graphics.

Learning Objectives:

On successful completion of this subject, a student will be able to:

1. Program in R widely used open software and apply a range of techniques to solve business problems in the areas of syllabus covered by the subject.
2. Apply R programming for large data
3. Link statistical distribution with R
4. Apply R programming in data analysis and actuarial field.

Mode of Delivery:

The course will be taught by lecture, class discussion. There will be a project and students will prepare a model as per the instructor/lecturer.

Contents:

Unit 1 Introduction

12 hrs

R in basics, installation of Console & environment, getting help, CRAN, data structures; logical, integers, factors, built-in functions, basic arithmetic operations, sum, divide, multiplications and division, mean, median, mode, vectors, vector arithmetics, matrices, matrix arithmetic, subsetting vectors, factors, data frame, short data frame, basic graphics, customizing plots, multiple plots.

Unit 2 Excel and its Functions

10 hrs

Use of various excel functions like sum, count, sumifs, countifs, basic arithmetic, referring the cell, range, shortcut keys, merge, wrap, row, column, filter, font, colour, advanced filter, conditional formatting, date and time, text to column, vlookup, hlookup, index & match, pivot table, tables and charts

Unit 3 Random Numbers and Distribution

8 hrs

Random numbers, Poisson distribution, binomial, normal distribution, simulations, complex system, MCMC, rnorm, runif, PRNG, rgamma, complex & random fluctuations, Monte Carlo simulation.

Unit 4 Constructing, Reading, Writing, Working and Manipulating the Data

15 hrs

Column, sequence, rep, combine, rbind, cbind, logical index, properties of vector and matrix for all data types, reading data and importing from Excel, SPSS, text, SAS,

working directory, scan and readlines, data import from Excel, SAS, SPSS, textfilesink, dump, dput, save&load, dataframes, adding and removing the column, merge, getting dimension and information working with text, textmining, date , time and Objects, customization, transform, summarystatistics, groupedmeans, masking R objects, the function, tabling data.

Unit 5 Control Flow and Loops

5 hrs

For loop,vector,list,data frame and matrix,the while loop for vector,list and repeat loop.lapply and sapply functions for vectors and matrix.

Unit 6 Models and Graphics

10 hrs

Dependent and independent variable, static term, error term, coefficients, plotting data, lines, model diagnosis, linear model and lm function, general and generalized model, types of response variable, logistic regression, classification models, graphics in R, ggplot2 package, lattice, base, quickplot, gmap package

References:

1. Introduction to actuaries N.D.Silva Microsoft Cop
2. R course university of Wisconsin
3. Introduction to R Mike Marin
