

Tips on obtaining, installing and running *R*

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1 Obtaining *R*

1. browse <http://www.r-project.org/>
2. click CRAN
3. select
<http://cran.csie.ntu.edu.tw/>
4. click Windows (95 and later)
5. click base
6. download R-2.5.1-win32.exe
7. also download appropriate Rblas.dll from /bin/windows/contrib/ATLAS. Be sure that you choose the right CPU version for your computer.

2 Installing *R*

1. execute R-2.5.1-win32.exe. I accept all the defaults.
2. Replace the original C:/Program Files/R/R-2.5.1/bin/Rblas.dll(<200K) with the Rblas.dll (about 2Meg) optimized for your CPU. This will typically speed up the computation speed twice.
3. Edit C:/Program Files/R/R-2.5.1/etc/Rconsole by changing 'language = ' to 'language = en'
4. Activate *R*, click on the button 'Package' and select 'Install packages'. Select '<http://cran.csie.ntu.edu.tw/>' as reposit site and install all packages. It takes about 20 minutes.

3 Installing Tinn-R

Tinn-R is a small editor written specifically for running R. Obtaining Tinn-R from <http://sourceforge.net/projects/tinn-r>. Just run the setup file. The newest version is 1.19.2.3.

4 Manuals for R

Several excellent manuals are available at www.r-project.org

1. An Introduction to R:
under 'Manuals' at Documentation
2. Simple R
under 'contributed documentation'
3. Econometrics in R
under contributed documentation
4. Some-useful-R-pointers
available at C:/Program Files/R/R-2.5.1/library/bayesm/doc
5. A Brief Guide to R for Beginners in Econometrics by Mahmood Arai
available at http://people.su.se/~ma/R_intro/
6. R by examples
<http://www.mayin.org/ajayshah/KB/R/index.html>

5 Packages for R

1. R functions for doing forecasting written by Rob Hyndman
http://www-personal.buseco.monash.edu.au/hyndman/index.php?option=com_content&task=view&id=44&Itemid=71
2. For finance
Rmetrics at <http://www.itp.phys.ethz.ch/econophysics/R/>
3. Task view on finance
<http://cran.r-project.org/src/contrib/Views/Finance.html>
4. Task view on Econometrics
<http://cran.r-project.org/src/contrib/Views/Econometrics.html>

5. task view on Bayesian
<http://cran.r-project.org/src/contrib/Views/Bayesian.html>
6. task view on graphics
<http://cran.r-project.org/src/contrib/Views/Graphics.html>
7. task view on Multivariate
<http://cran.r-project.org/src/contrib/Views/Multivariate.html>

6 Obtaining help within R

1. A useful trip is to type `'?command'`, say `?rnorm`, marked the example codes, and then paste them into R.
2. Read FAQs at www.r-project.org
3. Use the R site search at www.r-project.org for answers.