

rtkore: R and STK++ Integration using Rcpp

Serge Iovleff

July 5, 2017

Abstract

This vignette gives some hints about the usage of the **rtkore** (successor of the **rtkpp**) package. It explains shortly how to wrap R vectors and matrices into **STK++** structures. It gives also an example of Makevars for linking an R package with **rtkore**. More informations can be found in the other vignettes coming with the package about the fonctionnalities furnished by the **STK++** library.

1 Introduction

STK++ is a versatile, fast, reliable and elegant collection of **C++** classes for statistics, clustering, linear algebra (using native methods or Lapack[1]), arrays (with an Eigen-like API [2]), regression, dimension reduction, etc. Some functionalities provided by the library are available in the **R** environment as **R** functions or distributed as **R** packages (**MixAll** [6] and **HDPenReg** [5] among others).

The **rtkore** package provides a subset of the **STK++** library and is only composed of templated classes and inlined functions. The **rtkpp** package is also available and provides the header files composing the whole **STK++** library. Theses packages furnish implementations of **Rcpp::as** and **Rcpp::wrap** for the **C++** classes defined in **STK++**. In this sense it is similar to the **RcppEigen** [3, 2] and **RcppArmadillo** [4] packages.

The current version of the **stk++** library is given below

```
> .Call("stk_version", FALSE, PACKAGE="rtkore")
```

```
major minor patch
  0      9      8
```

2 Wrapping R data with STK++ arrays

rtkore proposes two objects in order to facilitate data transfer

```
typename RVector<Type>;
typename RMatrix<Type>;
```

Rcpp facilitates conversion of objects from **R** to **C++** through the templated functions **Rcpp::as**. The function **Rcpp::as** is re-implemented in **STK++** but it is not strictly necessary to use it. You can rather use this kind of code

```
SEXP myFunction(SEXP data)
{
    STK::RMatrix<double> mat(data); // if data is not a matrix, Rcpp will throw an exception
    // ....
    // wrap a Rcpp matrix in a STK++ matrix
    Rcpp::NumericMatrix rmat(100,20);
    STK::RMatrix<double> mat(rmat); // wrap
    // Constructor with given dimension
    RMatrix<double> myData(100, 20);
    // Copy constructor
    RMatrix<double> myCopy(mat)
}
```

The template class **STK::RMatrix** wraps a **Rcpp** matrix which itself wrap the **R SEXP** structure. You can access directly (and eventually modify) the **R** data in your application like an usual **STK++** array.

The second template class you can use is **STK::RVector** which allows to wrap **Rcpp::Vector** class.

3 Converting STK++ arrays and expressions to R data

Rcpp facilitates data conversion from C++ to R through `Rcpp::wrap`. This function is extended by `rtkore` for STK++ arrays and vectors.

The following example is taken from the `STK::ClusterLauncher` class (MixAll package)

```
Array2D<Real> mean(K, nbVariable), sigma(K, nbVariable);
// get estimated parameters
// ....
// and save them
NumericVector m_mean = Rcpp::wrap(mean);
NumericVector m_sigma = Rcpp::wrap(sigma);
```

Note that the `Rcpp::wrap` is rather limited in its usage and if you need, for example, to convert expression rather than arrays then you can use the `STK::wrap` function (see example below).

4 Using rtkore random number generators

All the random numbers of R are interfaced in `rtkore`. You can use them as STK++ random number generators like in the following example

```
RcppExport SEXP fastBetaRand( SEXP n, SEXP alpha, SEXP beta)
{
  BEGIN_RCPP;
  // create a STK++ RVector
  STK::RVector<double> tab(Rcpp::as<int>(n));
  // Create a Beta distribution function with alpha and beta as parameters
  STK::Law::Beta law(Rcpp::as<double>(alpha), Rcpp::as<double>(beta));
  // fill tab with random numbers
  tab.rand(law);
  // return the wrapped Rcpp vector
  return tab.vector();
  END_RCPP;
}
```

5 Linking with rtkore

At the R level, you have to add the `LinkingTo: rtkore, Rcpp` line in the `DESCRIPTION` file.

At the C++ level, the only thing to do is to include the header file

```
// Rcpp.h will be include by rtkore
#include <RTKpp.h>
```

in the C++ code.

When compiling the sources, you indicate the location of the `stk++` library using `rtkore:::CxxFlags()`, `rtkore:::CppFlags()` and `rtkore:::LdFlags()` in the `src/Makevars` file.

A minimal `Makevars` would look like

```
PKG_CXXFLAGS = `${R_HOME}/bin/Rscript -e "rtkore:::CxxFlags()"`
PKG_CPPFLAGS = `${R_HOME}/bin/Rscript -e "rtkore:::CppFlags()"` $(SHLIB_OPENMP_CXXFLAGS)
PKG_LIBS      = `${R_HOME}/bin/Rscript -e "rtkore:::LdFlags()"` \
                $(SHLIB_OPENMP_CFLAGS) $(LAPACK_LIBS) $(BLAS_LIBS) $(FLIBS)
```

If you are building a package with a lot of `cpp` files, you may find convenient to locate your sources in a separate directory. Hereafter we give an example of a `Makevars` you can modify at your convenience in order to handle this situation.

```
#-----
# Purpose:  Makevars for the R packages using rtkore (stk++)
#-----
PKGNAME    = NAME_OF_YOUR_SRC # for example MyPackage
PKGDIR     = PATH_TO_YOUR_SRC # for example ./MyPackage
PKGLIBDIR  = $(PKGDIR)/lib    # ./MyPackage/lib
PKGLIB     = $(PKGLIBDIR)/lib$(PKGNAME).a # ./MyPackage/lib/libMyPackage.a
```

```
## Use the R_HOME indirection to support installations of multiple R version.
PKG_CXXFLAGS = `${R_HOME}/bin/Rscript -e "rtkore:::CxxFlags()"`
PKG_CPPFLAGS = `${R_HOME}/bin/Rscript -e "rtkore:::CppFlags()"` \
    $(SHLIB_OPENMP_CXXFLAGS)

## We link the source in the src/ directory with the stkpp library and libMyPackage.a
## use $(SHLIB_OPENMP_CFLAGS) as stkpp use openMP
## use $(LAPACK_LIBS) $(BLAS_LIBS) $(FLIBS) if you want to use lapack and/or stk++
## wrappers of lapack
PKG_LIBS = `${R_HOME}/bin/Rscript -e "rtkore:::LdFlags()"` $(PKGLIB) \
    $(SHLIB_OPENMP_CFLAGS) \
    $(LAPACK_LIBS) $(BLAS_LIBS) $(FLIBS)

## Define any flags you may need for compiling your sources and export them
MY_CXXFLAGS = $(PKG_CXXFLAGS)
MY_CPPFLAGS = $(PKG_CPPFLAGS)

export

.PHONY: all pkglib

## $(SHLIB) is the usual default target that is built automatically from all source
## files in this directory. pkglib is an additional target for the package
## that will be found in $(PKGDIR).
all: $(SHLIB)
$(SHLIB): pkglib

## build the PKGLIB (lib$(PKGNAME).a)
pkglib:
(cd $(PKGDIR) && $(MAKE) all)
(cd $(PKGDIR) && $(MAKE) clean)
```

6 An example

The package countMissings can be downloaded at the http://sourceforge.net/projects/stkpp/files/R/20packages/countMissings_1.0.tar.gz/download url. It is basically composed of one R-script file (countNA.R) and one C++ file (countNA.cpp).

Given a R matrix, you will get a list composed of two vectors constaining respectively the number of missing values in each rows and the number of missing values in each columns of the R matrix.

The R-script countNA.R is essentially

```
countNA <- function(data)
{
  if (!is.matrix(data)) { stop("in countNA, data must be a matrix.")}
  .Call("countNA", data, PACKAGE = "countMissings")
}
```

and the C++ files is

```
#include "RTKpp.h"
RcppExport SEXP countNA( SEXP r_matrix)
{
  BEGIN_RCPP
  STK::RMatrix<double> m_data(r_matrix);
  // use STK::wrap function (Rcpp::wrap function will not work)
  return Rcpp::List::create( Rcpp::Named("rows")= STK::wrap(STK::countByRow(m_data.isNA()))
    , Rcpp::Named("cols")= STK::wrap(STK::count(m_data.isNA()))
    );
  END_RCPP
}
```

References

- [1] E. Anderson, Z. Bai, C. Bischof, S. Blackford, J. Demmel, J. Dongarra, J. Du Croz, A. Greenbaum, S. Hammarling, A. McKenney, and D. Sorensen. *LAPACK Users' Guide*. Society for Industrial and Applied Mathematics, Philadelphia, PA, third edition, 1999.
- [2] Douglas Bates and Dirk Eddelbuettel. Fast and elegant numerical linear algebra using the RcppEigen package. *Journal of Statistical Software*, 52(5):1–24, 2013.
- [3] Douglas Bates, Romain François, and Dirk Eddelbuettel. *RcppEigen: Rcpp integration for the Eigen templated linear algebra library*, 2014. R package version 0.3.2.0.2.
- [4] Romain François, Dirk Eddelbuettel, and Douglas Bates. *RcppArmadillo: Rcpp integration for Armadillo templated linear algebra library*, 2014. R package version 0.4.000.2.
- [5] Quentin Grimonprez. *HDPenReg: High-Dimensional Penalized Regression*, 2015. R package version 0.91.
- [6] Serge Iovleff. *Clustering With MixAll*, 2015. R package version 1.0.2.