

rtkpp: R and stk++ integration using Rcpp

Serge Iovleff

Abstract

This vignette give some hints about the usage 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 **rtkpp**.

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 **rtkpp** package provides the header files composing the **stk++** library (thus users do not need to install **stk++** itself in order to use **rtkpp**), along with 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="rtkpp")
```

```
major minor patch
0       9      2
```

2 Wrapping R data with stk++ arrays

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

```
Rcpp::NumericMatrix m_data = data; // data is SEXP representing a R-matrix
STK::RMatrix<double> mat(m_data); // STK::RMatrix<double> mat(data) will work
```

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

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

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 **rtkpp** for the **stk++** arrays and vectors.

The following example is taken from the **STK::ClusterLauncher** class

```
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 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
}
```

5 Linking with rtkpp

At the R level, you have to add the `LinkingTo: rtkpp,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 rtkpp
#include <RTKpp.h>
```

in the C++ code.

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

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 rtkpp (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 = `${R_HOME}/bin/Rscript -e "rtkpp::CxxFlags()"`
PKG_CPPFLAGS = `${R_HOME}/bin/Rscript -e "rtkpp::CppFlags()"` \
                $(SHLIB_OPENMP_CXXFLAGS)

## We link the source in the src/ directory with the rtkpp library and libMyPackage.a
## use $(SHLIB_OPENMP_CFLAGS) as rtkpp 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 "rtkpp::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)

```

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. *MixAll: Clustering using Mixture Models*, 2015. R package version 1.0.2.