

+ 25

Duck Typing, the C++ Way

How Type Erasure Bends the Rules

SARTHAK SEHGAL



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Sarthak Sehgal

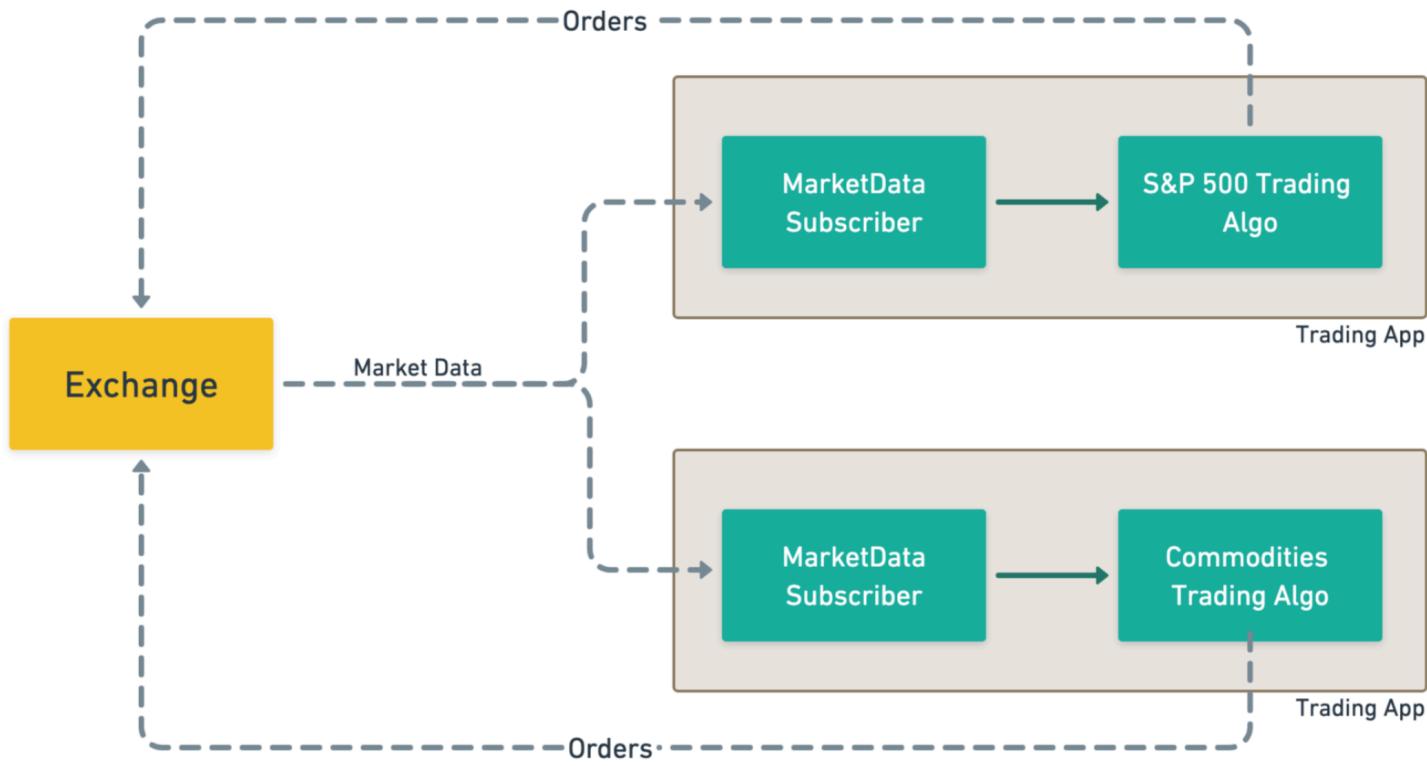
Quoting Tech Lead @ Maven Securities

- Low latency C++ Software Engineer
- First talk at CppCon!
- Sometimes, I write about C++ at sartech.substack.com

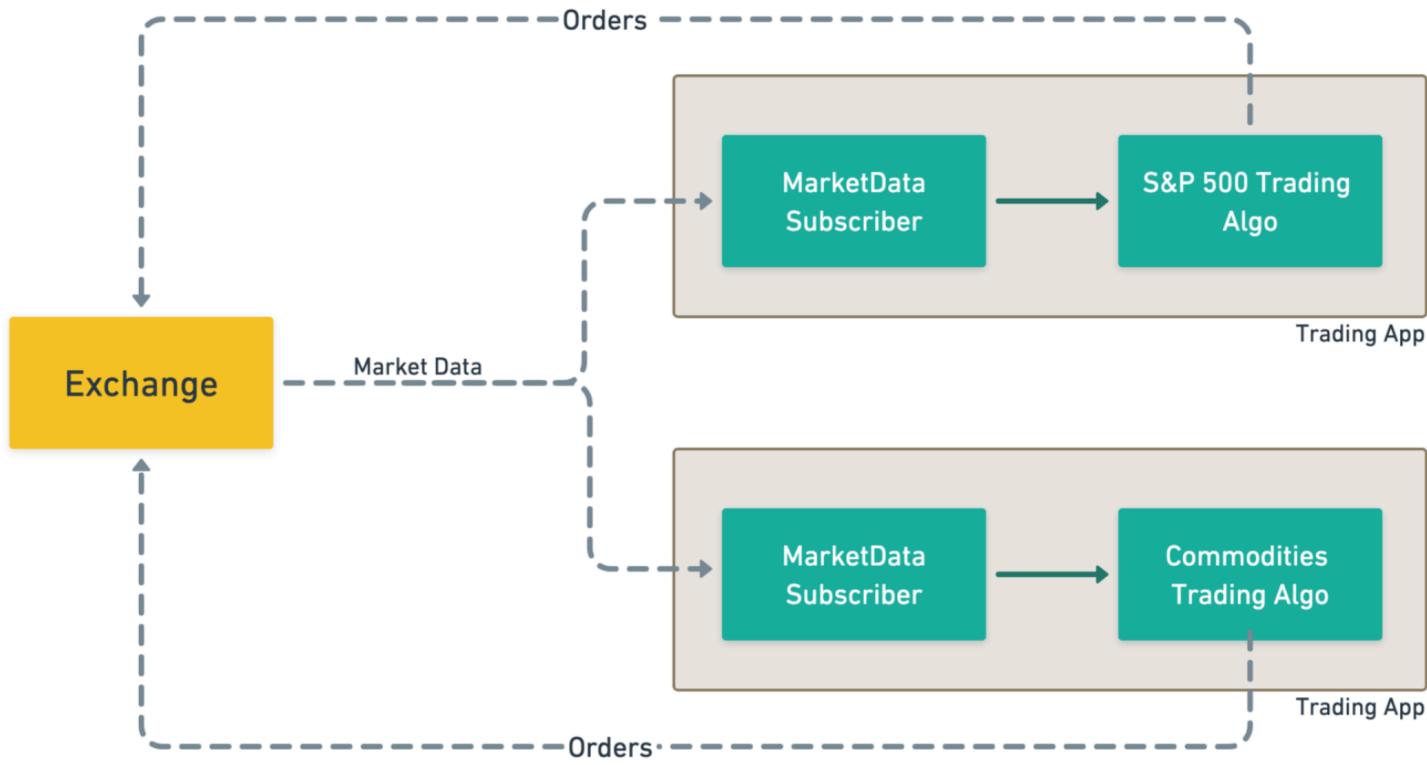
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OVERVIEW

- Example of type erasure - why std::function
- Building our type-erased std::function
- Cost of type erased function container
- std::any - a modern void*



MarketDataSubscriber listens to a market data feed, and processes instrument definitions



MarketDataSubscriber listens to a market data feed, and processes instrument definitions
Common class that allows filtering of instruments

```
1 class MarketDataSubscriber
2 {
3     MarketDataSubscriber(?? instrumentFilterFunc)
4     : instrumentFilterFunc{std::move(instrumentFilterFunc)}
5     {
6         listenToMarketDataFeed([this](InstrumentDefinitionType const& def) {
7             this->onInstrumentDefinition(def);
8         });
9     }
10
11     void onInstrumentDefinition(InstrumentDefinitionType const& def)
12     {
13         if (not instrumentFilterFunc(def))
14             return;
15
16         // process
17     }
18
19 private:
20     ?? instrumentFilterFunc;
```

```
2 {
3     MarketDataSubscriber(?? instrumentFilterFunc)
4     : instrumentFilterFunc{std::move(instrumentFilterFunc)}
5     {
6         listenToMarketDataFeed([this](InstrumentDefinitionType const& def) {
7             this->onInstrumentDefinition(def);
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10
11     void onInstrumentDefinition(InstrumentDefinitionType const& def)
12     {
13         if (not instrumentFilterFunc(def))
14             return;
15
16         // process
17     }
18
19 private:
20     ?? instrumentFilterFunc;
21 };
```

```
1 bool isEquity(InstrumentDefinitionType const& def) { return def.isEquity(); }
2 MarketDataSubscriber equityMdSub(isEquity); // free function
3
4 MarketDataSubscriber futureMdSub([](InstrumentDefinitionType const& def)
5 {
6     return def.isFuture();
7}); // lambda
8
9 struct IsBondFunctor
10 {
11     bool operator()(InstrumentDefinitionType const& def) const
12     {
13         return def.isBond();
14     }
15 };
16 MarketDataSubscriber bondMdSub(IsBondFunctor()); // functor
```

Client should be able to pass any callable with matching signature

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1 bool isEquity(InstrumentDefinitionType const& def) { return def.isEquity(); }
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15 };
16 MarketDataSubscriber bondMdSub(IsBondFunctor()); // functor
```

Client should be able to pass any callable with matching signature

USING FUNCTION POINTER

```
1 class MarketDataSubscriber
2 {
3 public:
4     MarketDataSubscriber(bool (*instrumentFilter)(InstrumentDefinitionType const&))
5     : instrumentFilterFunc{instrumentFilter}
6     {}
7
8     void onInstrumentDefinition(InstrumentDefinitionType const& def)
9     {
10         if (not (*instrumentFilterFunc)(def))
11             return;
12
13         // process
14     }
15
16 private:
17     bool (*instrumentFilterFunc)(InstrumentDefinitionType const&);
18 };
```

USING FUNCTION POINTER

```
1 class MarketDataSubscriber
2 {
3 public:
4     MarketDataSubscriber(bool (*instrumentFilter)(InstrumentDefinitionType const&))
5     : instrumentFilterFunc{instrumentFilter}
6     {}
7
8     void onInstrumentDefinition(InstrumentDefinitionType const& def)
9     {
10         if (not (*instrumentFilterFunc)(def))
11             return;
12
13         // process
14     }
15
16 private:
17     bool (*instrumentFilterFunc)(InstrumentDefinitionType const&);
18 };
```

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- Callables need to be stateless*
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- Need to perform null checks*

* C++26 introduces `std::function_ref`

USING INHERITANCE

```
1 class InstrumentDefinitionCallable
2 {
3     public:
4         virtual bool operator()(InstrumentDefinitionType const&) const = 0;
5         virtual ~InstrumentDefinitionCallable() = default;
6     };
7
8 class EquityFilter : public InstrumentDefinitionCallable
9 {
10    public:
11        bool operator()(InstrumentDefinitionType const& idef) const override
12        { ... }
13    };
14
15 class BondFilter : public InstrumentDefinitionCallable
16 {
17     public:
18        bool operator()(InstrumentDefinitionType const& idef) const override
19        { ... }
20    }.
```

USING INHERITANCE

```
1 class InstrumentDefinitionCallable
2 {
3     public:
4         virtual bool operator()(InstrumentDefinitionType const&) const = 0;
5         virtual ~InstrumentDefinitionCallable() = default;
6     };
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8 class EquityFilter : public InstrumentDefinitionCallable
9 {
10    public:
11        bool operator()(InstrumentDefinitionType const& idef) const override
12        { ... }
13    };
14
15 class BondFilter : public InstrumentDefinitionCallable
16 {
17     public:
18        bool operator()(InstrumentDefinitionType const& idef) const override
19        { ... }
20    }.
```

USING INHERITANCE

```
+     virtual bool operator()(InstrumentDefinitionType const& const_ = *),
5      virtual ~InstrumentDefinitionCallable() = default;
6  };
7
8 class EquityFilter : public InstrumentDefinitionCallable
9 {
10 public:
11     bool operator()(InstrumentDefinitionType const& idef) const override
12     { ... }
13 };
14
15 class BondFilter : public InstrumentDefinitionCallable
16 {
17 public:
18     bool operator()(InstrumentDefinitionType const& idef) const override
19     { ... }
20 };
21
22 class MarketDataSubscriber
23 {
24 public:
```

USING INHERITANCE

```
22 class MarketDataSubscriber
23 {
24 public:
25     MarketDataSubscriber(std::unique_ptr<InstrumentDefinitionCallable> instrumentFilterFunc)
26         : instrumentFilterFunc{std::move(instrumentFilter)}
27     {}
28
29     void onInstrumentDefinition(InstrumentDefinitionType const& def)
30     {
31         if (not instrumentFilterFunc->operator()(def))
32             return;
33
34         // process
35     }
36
37 private:
38     std::unique_ptr<InstrumentDefinitionCallable> instrumentFilterFunc;
39 };
40
41 MarketDataSubscriber equityMdSub(std::make_unique<EquityFilter>());
```

USING INHERITANCE

```
23 ~
24 public:
25     MarketDataSubscriber(std::unique_ptr<InstrumentDefinitionCallable> instrumentFilter)
26     : instrumentFilterFunc{std::move(instrumentFilter)}
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28
29     void onInstrumentDefinition(InstrumentDefinitionType const& def)
30     {
31         if (not instrumentFilterFunc->operator()(def))
32             return;
33
34         // process
35     }
36
37 private:
38     std::unique_ptr<InstrumentDefinitionCallable> instrumentFilterFunc;
39 };
40
41 MarketDataSubscriber equityMdSub(std::make_unique<EquityFilter>());
42 MarketDataSubscriber bondMdSub(std::make_unique<BondFilter>());
```

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- All callables need to inherit the interface
- Non-zero overhead at runtime
- Not possible to pass third-party defined callables
- Pointers, lifetime management, ...

USING TEMPLATED TYPE

```
1 template <typename T>
2     requires (std::is_invocable_r_v<bool, T, InstrumentDefinitionType const&>)
3 class MarketDataSubscriber
4 {
5 public:
6     MarketDataSubscriber(T instrumentFilter)
7     : instrumentFilterFunc{std::move(instrumentFilter)}
8     {}
9
10    void onInstrumentDefinition(InstrumentDefinitionType const& def)
11    {
12        if (not instrumentFilterFunc(def))
13            return;
14
15        // process
16    }
17
18 private:
19     T instrumentFilterFunc;
20 }
```

USING TEMPLATED TYPE

```
1 template <typename T>
2     requires (std::is_invocable_r_v<bool, T, InstrumentDefinitionType const&>)
3 class MarketDataSubscriber
4 {
5 public:
6     MarketDataSubscriber(T instrumentFilter)
7         : instrumentFilterFunc{std::move(instrumentFilter)}
8     {}
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10    void onInstrumentDefinition(InstrumentDefinitionType const& def)
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- Code bloat

- Accepts any suitable callable at construction
- Zero overhead at runtime
- Code bloat
- Creates distinct types, not easily stored in a container

std::function for the rescue

```
1 MarketDataSubscriber(  
2     std::function<bool(InstrumentDefinitionType const&)> instrumentFilter)  
3 {}  
4  
5 bool isEquity(InstrumentDefinitionType const& def) { return def.isEquity(); }  
6 MarketDataSubscriber equityMdSub(isEquity); // free function  
7  
8 MarketDataSubscriber futureMdSub([](InstrumentDefinitionType const& def)  
9 {  
10    return def.isFuture();  
11}); // lambda  
12  
13 struct IsBondFunctor  
14 {  
15     bool operator()(InstrumentDefinitionType const& def) const  
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20 MarketDataSubscriber bondMdSub(TsBondFunctor()); // functor
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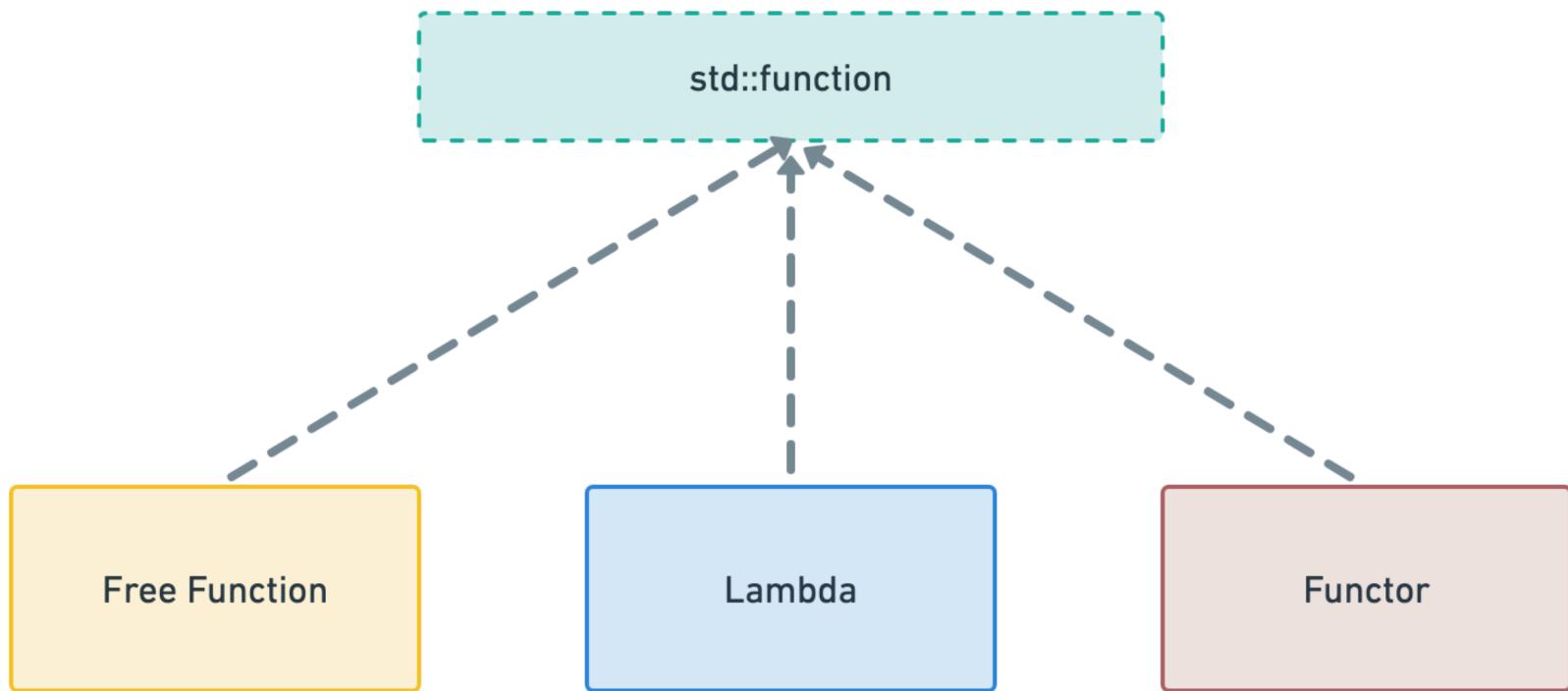
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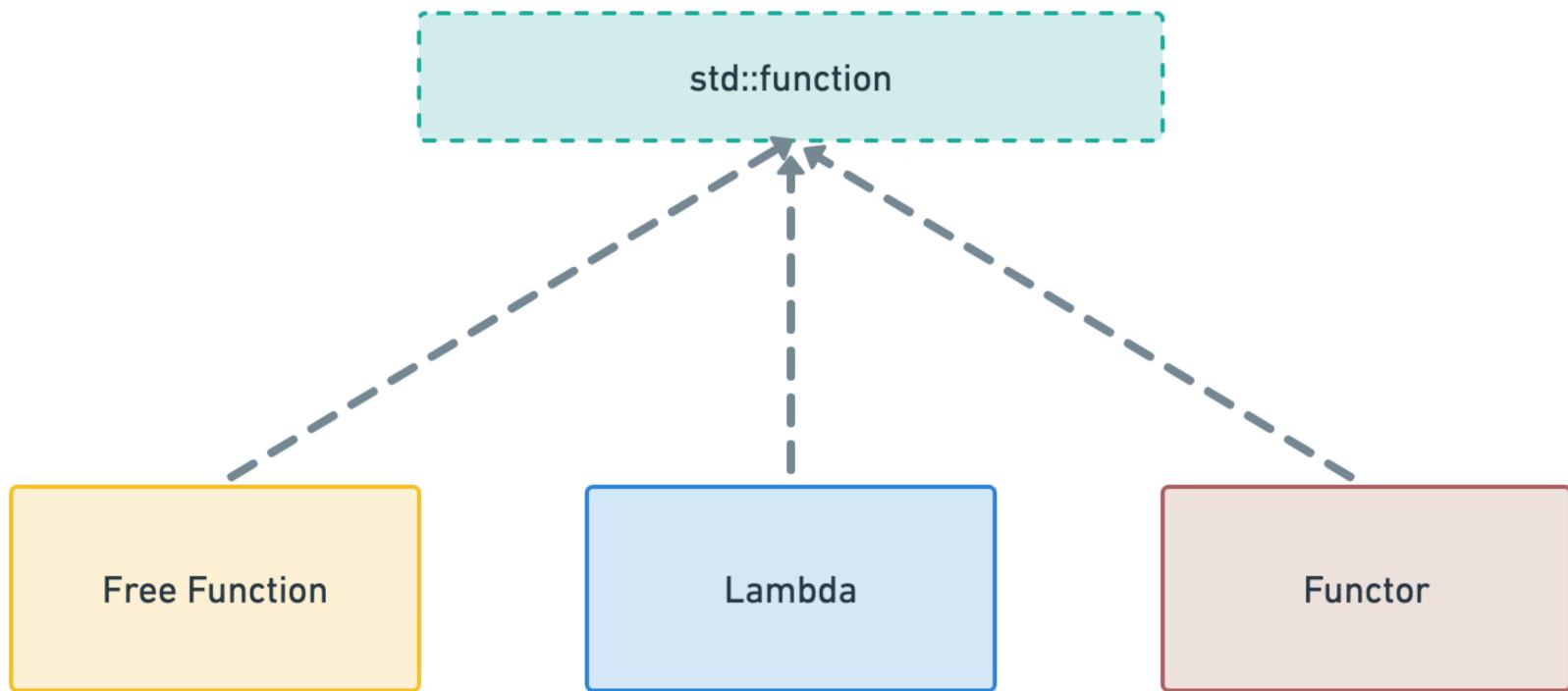
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18     }  
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```

* C++26 introduces std::copyable_function ([P2548R5](#))



Distinct concrete types with common interface assigned to a single concrete type



Distinct concrete types with common interface assigned to a single concrete type

"If it walks like a duck and quacks like a duck, then it must be a duck" 

THE BIG QUESTION

How can unrelated types - *free function*, *lambda expression*, and a *functor* - be assigned to a common type `std::function<bool(InstrumentDef const&)>`

REQUIREMENTS

```
namespace cppcon {  
  
    struct Function {};  
  
} // namespace cppcon
```

- Constructible from unrelated types
- Common callable interface

PROS AND CONS OF INHERITANCE

- Single concrete type holding different implementations
- Runtime polymorphism, can reassign the filter function
- All callables need to inherit the interface
- Not possible to pass third-party defined callables
- Pointers, lifetime management, ...

Interfaces and third-party functions

```
1 namespace cppcon {
2     struct InstrumentFilterConcept
3     {
4         virtual bool operator()(InstrumentDef const&) const = 0;
5         virtual ~InstrumentFilterConcept() {}
6     };
7
8     struct IsStockFilter : InstrumentFilterConcept
9     {
10         bool operator()(InstrumentDef const& def) const override { return def.isEquity(); }
11     };
12
13     InstrumentDefList filterInstruments(InstrumentDefList instruments, InstrumentFilteri
14     {
15         ...
16     }
17 }
18
19 namespace thirdparty {
20     bool isMillionDollarStock(InstrumentDef const& def) { ... }
```

Interfaces and third-party functions

```
'  
8  struct IsStockFilter : InstrumentFilterConcept  
9  {  
10    bool operator()(InstrumentDef const& def) const override { return def.isEquity(); }  
11 };  
12  
13 InstrumentDefList filterInstruments(InstrumentDefList instruments, InstrumentFilter... filters)  
14 {  
15     ...  
16 }  
17 }  
18  
19 namespace thirdparty {  
20     bool isMillionDollarStock(InstrumentDef const& def) { ... }  
21 }  
22  
23 int main()  
24 {  
25     cppcon::filterInstruments(def, /*thirdparty::isMillionDollarStock*/);  
26 }
```

Interfaces and third-party functions

```
'  
8  struct IsStockFilter : InstrumentFilterConcept  
9  {  
10    bool operator()(InstrumentDef const& def) const override { return def.isEquity(); }  
11 };  
12  
13 InstrumentDefList filterInstruments(InstrumentDefList instruments, InstrumentFilter)  
14 {  
15   ...  
16 }  
17 }  
18  
19 namespace thirdparty {  
20   bool isMillionDollarStock(InstrumentDef const& def) { ... }  
21 }  
22  
23 int main()  
24 {  
25   cppcon::filterInstruments(def, /*thirdparty::isMillionDollarStock*/);  
26 }
```

```
1 struct IsMillionDollarStockFilter : cppcon::InstrumentFilterConcept
2 {
3     bool operator()(InstrumentDef const& def) const override {
4         return thirdparty::isMillionDollarStock(def);
5     }
6 };
7
8 int main()
9 {
10    cppcon::filterInstruments(def, std::make_unique<IsMillionDollarStockFilter>());
11 }
```

```
1 struct IsMillionDollarStockFilter : cppcon::InstrumentFilterConcept
2 {
3     bool operator()(InstrumentDef const& def) const override {
4         return thirdparty::isMillionDollarStock(def);
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8 int main()
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3     bool operator()(InstrumentDef const& def) const override {
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5     }
6 };
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8 int main()
9 {
10    cppcon::filterInstruments(def, std::make_unique<IsMillionDollarStockFilter>());
11 }
```

Not Possible to pass third-party functions

```
1 struct IsMillionDollarStockFilter : cppcon::InstrumentFilterConcept
2 {
3     bool operator()(InstrumentDef const& def) const override {
4         return thirdparty::isMillionDollarStock(def);
5     }
6 };
7
8 int main()
9 {
10    cppcon::filterInstruments(def, std::make_unique<IsMillionDollarStockFilter>());
11 }
```

Not Possible to pass third-party functions

although cumbersome..

```
1 namespace cppcon {
2     struct IsStockFilter : InstrumentFilterConcept
3     {
4         bool operator()(InstrumentDef const& def) const override
5         {
6             return def.isEquity();
7         }
8     };
9 }
10 namespace myapp {
11     struct IsMillionDollarStockFilter : cppcon::InstrumentFilterConcept
12     {
13         bool operator()(InstrumentDef const& def) const override {
14             return thirdparty::isMillionDollarStock(def);
15         }
16     };
17 }
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1 namespace cppcon {
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10 namespace myapp {
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12     {
13         bool operator()(InstrumentDef const& def) const override {
14             return thirdparty::isMillionDollarStock(def);
15         }
16     };
17 }
```

Goal: A generic class derived from InstrumentFilterConcept, constructible from any callable

Template + Interface

```
1 namespace cppcon {
2
3     template <typename FuncType>
4     struct InstrumentFilterModel : InstrumentFilterConcept
5     {
6         InstrumentFilterModel(FuncType f)
7             : mFunc{std::move(f)}
8     {}
9
10        bool operator()(InstrumentDef const& def) const override { return mFunc(i); }
11
12        FuncType mFunc;
13    };
14
15 }
16
17 namespace myapp {
18     using thirdparty::isMillionDollarStock;
19     using FuncType = std::decay_t<decltype(isMillionDollarStock)>;
20 }
```

Template + Interface

```
1 namespace cppcon {
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3     template <typename FuncType>
4     struct InstrumentFilterModel : InstrumentFilterConcept
5     {
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9
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12        FuncType mFunc;
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14
15 }
16
17 namespace myapp {
18     using thirdparty::isMillionDollarStock;
19     using FuncType = std::decay_t<decltype(isMillionDollarStock)>;
20 }
```

Template + Interface

```
7     . move(i));
8 }
9
10 bool operator()(InstrumentDef const& def) const override { return mFunc(i); }
11
12 FuncType mFunc;
13 };
14
15 }
16
17 namespace myapp {
18 using thirdparty::isMillionDollarStock;
19 using FuncType = std::decay_t<decltype(isMillionDollarStock)>;
20
21 cppcon::filterInstruments(input,
22     new cppcon::InstrumentFilterModel<FuncType>(isMillionDollarStock));
23
24 cppcon::filterInstruments(input,
25     new cppcon::InstrumentFilterModel(cppcon::IsStockFilter{}));
26 }
```

Template + Interface

```
7     . move(i));
8 }
9
10    bool operator()(InstrumentDef const& def) const override { return mFunc(i); }
11
12    FuncType mFunc;
13 };
14
15 }
16
17 namespace myapp {
18     using thirdparty::isMillionDollarStock;
19     using FuncType = std::decay_t<decltype(isMillionDollarStock)>;
20
21     cppcon::filterInstruments(input,
22         new cppcon::InstrumentFilterModel<FuncType>(isMillionDollarStock));
23
24     cppcon::filterInstruments(input,
25         new cppcon::InstrumentFilterModel(cppcon::IsStockFilter{}));
26 }
```

Template + Interface

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1 namespace cppcon {
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3     template <typename FuncType>
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10        bool operator()(InstrumentDef const& def) const override { return mFunc(i); }
11
12        FuncType mFunc;
13    };
14
15 }
16
17 namespace myapp {
18     using thirdparty::isMillionDollarStock;
19     using FuncType = std::decay_t<decltype(isMillionDollarStock)>;
20 }
```

No longer need to create functor inheriting from the concept

RECAP

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- `filterInstruments()` can be called using any callable wrapped in `InstrumentFilterModel`

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RECAP

- `filterInstruments()` can be called using any callable wrapped in `InstrumentFilterModel`
- The client has to wrap function in a pointer - it's clunky
- Lifetime management

```

1 struct Function
2 {
3     private:
4         struct InstrumentFilterConcept
5         {
6             virtual bool operator()(InstrumentDef const&) = 0;
7             virtual ~InstrumentFilterConcept() {}
8         };
9
10    template <typename FuncType>
11    struct InstrumentFilterModel : InstrumentFilterConcept
12    {
13        explicit InstrumentFilterModel(FuncType f)
14        : mFunc{std::move(f)}
15    {}
16
17        bool operator()(InstrumentDef const& def) override { return mFunc(def); }
18
19        FuncType mFunc;
20    };
21    public:
22        template <typename FuncType>
23        explicit Function(FuncType&& func)
24        : mFunc{std::make_unique<FunctionModel<std::decay_t<FuncType>>>(std::forward<FuncType>(func))} {}
25
26
27        bool operator()(InstrumentFilter const& def)
28    {
29        if (not mFunc)
30            throw std::bad_function_call();

```

```

9
10 template <typename FuncType>
11 struct InstrumentFilterModel : InstrumentFilterConcept
12 {
13     explicit InstrumentFilterModel(FuncType f)
14     : mFunc{std::move(f)}
15     {}
16
17     bool operator()(InstrumentDef const& def) override { return mFunc(def); }
18
19     FuncType mFunc;
20 };
21 public:
22     template <typename FuncType>
23     explicit Function(FuncType&& func)
24     : mFunc{std::make_unique<FunctionModel<std::decay_t<FuncType>>>(std::forward<FuncType>(func))} { }
25
26     bool operator()(InstrumentFilter const& def)
27     {
28         if (not mFunc)
29             throw std::bad_function_call();
30         mFunc->operator()(def);
31     }
32
33     std::unique_ptr<InstrumentFilterConcept> mFunc;
34 };
35
36 filterInstruments(input, Function(thirdparty::isMillionDollarStock));
37 filterInstruments(input, Function(cppcon::IsStockFilter{}));

```

```

9
10 template <typename FuncType>
11 struct InstrumentFilterModel : InstrumentFilterConcept
12 {
13     explicit InstrumentFilterModel(FuncType f)
14     : mFunc{std::move(f)}
15     {}
16
17     bool operator()(InstrumentDef const& def) override { return mFunc(def); }
18
19     FuncType mFunc;
20 };
21 public:
22     template <typename FuncType>
23     explicit Function(FuncType&& func)
24     : mFunc{std::make_unique<FunctionModel<std::decay_t<FuncType>>>(std::forward<FuncType>(func))} { }
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26     bool operator()(InstrumentFilter const& def)
27     {
28         if (not mFunc)
29             throw std::bad_function_call();
30         mFunc->operator()(def);
31     }
32
33     std::unique_ptr<InstrumentFilterConcept> mFunc;
34 };
35
36 filterInstruments(input, Function(thirdparty::isMillionDollarStock));
37 filterInstruments(input, Function(cppcon::IsStockFilter{}));

```

```

9
10 template <typename FuncType>
11 struct InstrumentFilterModel : InstrumentFilterConcept
12 {
13     explicit InstrumentFilterModel(FuncType f)
14     : mFunc{std::move(f)}
15     {}
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17     bool operator()(InstrumentDef const& def) override { return mFunc(def); }
18
19     FuncType mFunc;
20 };
21 public:
22     template <typename FuncType>
23     explicit Function(FuncType&& func)
24     : mFunc{std::make_unique<FunctionModel<std::decay_t<FuncType>>>(std::forward<FuncType>(func))} { }
25
26     bool operator()(InstrumentFilter const& def)
27     {
28         if (not mFunc)
29             throw std::bad_function_call();
30         mFunc->operator()(def);
31     }
32
33     std::unique_ptr<InstrumentFilterConcept> mFunc;
34 };
35
36 filterInstruments(input, Function(thirdparty::isMillionDollarStock));
37 filterInstruments(input, Function(cppcon::IsStockFilter{}));

```

```
1 struct Function
2 {
3     private:
4         struct InstrumentFilterConcept
5         {
6             virtual bool operator()(InstrumentDef const&) = 0;
7             virtual ~InstrumentFilterConcept() {}
8         };
9
10    template <typename FuncType>
11    struct InstrumentFilterModel : InstrumentFilterConcept
12    {
13        explicit InstrumentFilterModel(FuncType f)
14        : mFunc{std::move(f)}
15    {}
16
17        bool operator()(InstrumentDef const& def) override { return mFunc(def); }
18
19        FuncType mFunc;
20    };
21    public:
22        template <typename FuncType>
23        explicit Function(FuncType&& func)
24        : mFunc{std::make_unique<FunctionModel<std::decay_t<FuncType>>>(std::forward<FuncType>(func))} { }
25
26        bool operator()(InstrumentFilter const& def)
27        {
28            if (not mFunc)
29                throw std::bad_function_call();
```

std::move_only_function

```

1 struct Function
2 {
3     private:
4         struct InstrumentFilterConcept
5         {
6             virtual bool operator()(InstrumentDef const&) = 0;
7             virtual ~InstrumentFilterConcept() {}
8         };
9
10    template <typename FuncType>
11    struct InstrumentFilterModel : InstrumentFilterConcept
12    {
13        explicit InstrumentFilterModel(FuncType f)
14        : mFunc{std::move(f)}
15    {}
16
17        bool operator()(InstrumentDef const& def) override { return mFunc(def); }
18
19        FuncType mFunc;
20    };
21    public:
22        template <typename FuncType>
23        explicit Function(FuncType&& func)
24        : mFunc{std::make_unique<FunctionModel<std::decay_t<FuncType>>>(std::forward<FuncType>(func))} {}
25
26
27        bool operator()(InstrumentFilter const& def)
28    {
29        if (not mFunc)
30            throw std::bad_function_call();

```

std::move_only_function

"when in doubt, do as the ints do"
- Scott Meyers (More Effective C++)

```

1 struct Function
2 {
3     private:
4         struct InstrumentFilterConcept
5         {
6             virtual bool operator()(InstrumentDef const&) = 0;
7             virtual std::unique_ptr<InstrumentFilterConcept> clone() const = 0;
8             virtual ~InstrumentFilterConcept() {}
9         };
10
11    template <typename FuncType>
12    struct InstrumentFilterModel : InstrumentFilterConcept
13    {
14        explicit InstrumentFilterModel(FuncType f)
15        : mFunc{std::move(f)}
16        {}
17
18        std::unique_ptr<InstrumentFilterConcept> clone() const override
19        {
20            return std::make_unique<InstrumentFilterModel>(*this);
21        }
22
23        bool operator()(InstrumentDef const& def) override { return mFunc(def); }
24
25        FuncType mFunc;
26    };
27    public:
28    template <typename FuncType>
29    explicit Function(FuncType&& func)
30    : mFunc{std::make_unique<InstrumentFilterModel<std::decay_t<FuncType>>>(std::forward<FuncType>(func))}
```

Prototype design pattern

```

19     {
20         return std::make_unique<InstrumentFilterModel>(*this);
21     }
22
23     bool operator()(InstrumentDef const& def) override { return mFunc(def); }
24
25     FuncType mFunc;
26 };
27 public:
28     template <typename FuncType>
29     explicit Function(FuncType&& func)
30         : mFunc{std::make_unique<InstrumentFilterModel<std::decay_t<FuncType>>>(std::forward<FuncType>(func))}
31     {}
32
33     Function(Function const& other)
34         : mFunc(other.mFunc ? other.mFunc->clone() : nullptr)
35     {}
36
37     bool operator()(InstrumentDef const& def)
38     {
39         if (not mFunc)
40             throw std::bad_function_call();
41         mFunc->operator()(def);
42     }
43
44     std::unique_ptr<InstrumentFilterConcept> mFunc;
45 };
46
47 struct IsEquityFilter
48 {
49     IsEquityFilter() = default;

```

Prototype design pattern

```

43
44     std::unique_ptr<InstrumentFilterConcept> mFunc;
45 }
46
47 struct IsEquityFilter
48 {
49     IsEquityFilter() = default;
50     IsEquityFilter(IsEquityFilter&&) = default;
51     IsEquityFilter(IsEquityFilter const&)
52     {
53         std::cout << "IsEquityFilter ctor\n";
54     }
55
56     bool operator()(InstrumentDef const&)
57     {
58         std::cout << std::format("Invoked IsEquityFilter {} times\n", ++counter);
59         return true;
60     }
61
62     static inline unsigned counter = 0;
63 };
64
65 int main()
66 {
67     Function f1(IsEquityFilter{});
68     f1(123); // Invoked IsEquityFilter 1 times
69
70     Function f2 = f1; // IsEquityFilter ctor
71     f2(123); // Invoked IsEquityFilter 2 times
72 }
```

Prototype design pattern

RECAP

RECAP

- `filterInstruments()` can be called using any callable

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- `filterInstruments()` can be called using any callable
- Pointers and lifetime management abstracted from the client

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- Implicit assumptions about the callable type

RECAP

- `filterInstruments()` can be called using any callable
- Pointers and lifetime management abstracted from the client
- Value semantics
- Implicit assumptions about the callable type
- Only works for `bool(InstrumentDef const&)`

FINALLY...MORE TEMPLATES

```
1 template <typename T>
2 struct Function;
3
4 template <typename R, typename... Args>
5 struct Function<R(Args...)>
6 {
7     private:
8     ...
9     public:
10    template <typename FuncType>
11        requires (std::is_invocable_r_v<R, FuncType, Args...>)
12    explicit Function(FuncType&& func)
13        : mFunc{std::make_unique<FunctionModel<std::decay_t<FuncType>>>(std::forward(func)){}}
14    {}
15
16    R operator()(Args... args)
17    {
18        if (not mFunc)
19            throw std::bad_function_call();
20        return mFunc->operator()(std::forward<Args>(args)...);
21    }
22
23    std::unique_ptr<FunctionConcept> mFunc;
24};
```

FINALLY...MORE TEMPLATES

```
1 template <typename T>
2 struct Function;
3
4 template <typename R, typename... Args>
5 struct Function<R(Args...)>
6 {
7     private:
8     ...
9     public:
10    template <typename FuncType>
11        requires (std::is_invocable_r_v<R, FuncType, Args...>)
12        explicit Function(FuncType&& func)
13        : mFunc{std::make_unique<FunctionModel<std::decay_t<FuncType>>>(std::forward(func)){}}
14    {}
15
16    R operator()(Args... args)
17    {
18        if (not mFunc)
19            throw std::bad_function_call();
20        return mFunc->operator()(std::forward<Args>(args)...);
21    }
22
23    std::unique_ptr<FunctionConcept> mFunc;
24};
```

FINALLY...MORE TEMPLATES

```
1 template <typename T>
2 struct Function;
3
4 template <typename R, typename... Args>
5 struct Function<R(Args...)>
6 {
7     private:
8     ...
9     public:
10    template <typename FuncType>
11        requires (std::is_invocable_r_v<R, FuncType, Args...>)
12    explicit Function(FuncType&& func)
13        : mFunc{std::make_unique<FunctionModel<std::decay_t<FuncType>>>(std::forward(func)){}}
14    {}
15
16    R operator()(Args... args)
17    {
18        if (not mFunc)
19            throw std::bad_function_call();
20        return mFunc->operator()(std::forward<Args>(args)...);
21    }
22
23    std::unique_ptr<FunctionConcept> mFunc;
24};
```

Cost of Type Erased Class

Cost of Type Erased Class

1. Heap allocation on construction

Cost of Type Erased Class

1. Heap allocation on construction^{* small buffer optimisation (SBO)}

Cost of Type Erased Class

1. Heap allocation on construction * small buffer optimisation (SBO)
2. Virtual function calls

Cost of Type Erased Class

1. Heap allocation on construction * small buffer optimisation (SBO)
2. Virtual function calls * manual virtual dispatch (MVD)

Small Buffer Optimisation

```
1 struct Function
2 {
3     using StorageModelType = FunctionModel<bool(*)(int)>;
4     inline static constexpr size_t StorageSize = sizeof(StorageModelType);
5
6     ...
7
8     FunctionConcept* mFunc;
9     alignas(StorageModelType) std::byte mStorage[StorageSize];
10};
```

SBO - Constructor

```
1 struct Function
2 {
3     using StorageModelType = FunctionModel<bool(*)(int)>;
4     inline static constexpr size_t StorageSize = sizeof(StorageModelType);
5
6     template <typename FuncType>
7     explicit Function(FuncType&& func)
8     {
9         using T = FunctionModel<std::decay_t<FuncType>>;
10        if constexpr (sizeof(T) <= StorageSize)
11        {
12            mFunc = std::construct_at(std::addressof(mStorage), T(std::forward<FuncType>(func)));
13        }
14        else
15        {
16            mFunc = new T(std::forward<FuncType>(func));
17        }
18    }
19
20    FunctionConcept* mFunc;
21    alignas(StorageModelType) std::byte mStorage[StorageSize];
22};
```

SBO - Clone

```
1 struct Function
2 {
3     private:
4         template <typename T>
5         struct FunctionModel : FunctionConcept
6         {
7             FunctionConcept* clone(StorageType& storage) const override
8             {
9                 if constexpr (sizeof(*this) <= sizeof(storage))
10                 {
11                     return std::construct_at(std::addressof(storage), FunctionModel(*this));
12                 }
13                 else
14                 {
15                     return new FunctionModel(*this);
16                 }
17             }
18         };
19     public:
20     ...
21     Function(Function const& other)
22     : mFunc{other.mFunc ? other.mFunc->clone(mStorage) : nullptr}
23     {
24     }
25     }
26     FunctionConcept* mFunc;
27     alignas(StorageModelType) std::byte mStorage[StorageSize];
28 };
29 
```

std::any

The class `any` describes a *type-safe* container for single values of any *copy constructible* type

```
1 std::any a = 1;
2 std::cout << std::format("{}: {}\n", a.type().name(), std::any_cast<int>(a)); // int: 1
3
4 a = 3.14;
5 std::cout << std::format("{}: {}\n", a.type().name(), std::any_cast<double>(a)); // double: 3.14
6
7 a = true;
8 try
9 {
10     std::any_cast<double>(a);
11 }
12 catch (const std::bad_any_cast&)
13 {
14     // BAD CAST!
15 }
```

```
1 std::any a = 1;
2 std::cout << std::format("{}: {}\n", a.type().name(), std::any_cast<int>(a)); // int: 1
3
4 a = 3.14;
5 std::cout << std::format("{}: {}\n", a.type().name(), std::any_cast<double>(a)); // double: 3.14
6
7 a = true;
8 try
9 {
10     std::any_cast<double>(a);
11 }
12 catch (const std::bad_any_cast&)
13 {
14     // BAD CAST!
15 }
```

```
1 std::any a = 1;
2 std::cout << std::format("{}: {}\n", a.type().name(), std::any_cast<int>(a)); // int: 1
3
4 a = 3.14;
5 std::cout << std::format("{}: {}\n", a.type().name(), std::any_cast<double>(a)); // double: 3.14
6
7 a = true;
8 try
9 {
10     std::any_cast<double>(a);
11 }
12 catch (const std::bad_any_cast&)
13 {
14     // BAD CAST!
15 }
```

```
1 class any
2 {
3     public:
4         template <typename T>
5             any(T&& obj)
6                 : mObj{new AnyModel{std::forward(obj)}}
7             {}
8
9         AnyConcept* mObj = nullptr;
10    };
```

```
1 class any
2 {
3 private:
4     struct AnyConcept
5     {
6         virtual std::type_index type() const = 0;
7         virtual ~AnyConcept() {}
8     };
9
10    template <typename T>
11    struct AnyModel : AnyConcept
12    {
13        AnyModel(T obj)
14        : typeInfo{typeid(T)}
15        {}
16
17        std::type_index type() const override
18        {
19            return typeInfo;
20        }
21
22        ~AnyModel() override {}
23
24        std::type_index typeInfo;
25    };
26 public:
27    template <typename T>
28    any(T&& obj)
29    : mObj{new AnyModel{std::forward<T>(obj)}}
30    {}
```

```
3 private:
4     struct AnyConcept
5     {
6         virtual std::type_index type() const = 0;
7         virtual ~AnyConcept() {}
8     };
9
10    template <typename T>
11    struct AnyModel : AnyConcept
12    {
13        AnyModel(T obj)
14        : typeInfo{typeid(T)}
15    {}
16
17        std::type_index type() const override
18    {
19            return typeInfo;
20        }
21
22        ~AnyModel() override {}
23
24        std::type_index typeInfo;
25    };
26 public:
27     template <typename T>
28     any(T& obj)
29     : mObj{new AnyModel{std::forward<T>(obj)}}
30    {}
31
32     std::type_index type() const { return mObj ? mObj->type() : typeid(void); }
33
```

```
11  struct AnyModel : AnyConcept
12  {
13      AnyModel(T obj)
14      : typeInfo{typeid(T)}
15      {}
16
17      std::type_index type() const override
18      {
19          return typeInfo;
20      }
21
22      ~AnyModel() override {}
23
24      std::type_index typeInfo;
25  };
26 public:
27     template <typename T>
28     any(T&& obj)
29     : mObj{new AnyModel{std::forward<T>(obj)}}
30     {}
31
32     std::type_index type() const { return mObj ? mObj->type() : typeid(void); }
33
34     ~any()
35     {
36         delete mObj;
37     }
38
39     AnyConcept* mObj = nullptr;
40 }
```

Type erasure without virtual

```
1 class any
2 {
3 public:
4     template <typename T>
5     any(T&& value)
6     : mValue{new T{std::forward<T>(value)}}
7     , mType{typeid(T)}
8     {}
9
10    ~any() { ... }
11
12    std::type_index type() const { return mValue ? mType : typeid(void); }
13
14 private:
15     void* mValue;
16     std::type_index mType;
17 };
```

Type erasure without virtual

```
1 class any
2 {
3 public:
4     template <typename T>
5     any(T&& value)
6     : mValue{new T{std::forward<T>(value)}}
7     , mType{typeid(T)}
8     {}
9
10    ~any() { ... }
11
12    std::type_index type() const { return mValue ? mType : typeid(void); }
13
14 private:
15     void* mValue;
16     std::type_index mType;
17 };
```

```
1 class any
2 {
3 public:
4     template <typename T>
5     any(T&& value)
6     : mValue{ new T{std::forward<T>(value)} }
7     , mType{typeid(T)}
8     , mDeleter{ [](void* ptr) { delete static_cast<T*>(ptr); } }
9     {}
10
11    ~any() { if (mValue) mDeleter(mValue); }
12
13    std::type_index type() const { return mValue ? mType : typeid(void); }
14
15 private:
16    void* mValue;
17    std::type_index mType;
18    std::function<void(void*)> mDeleter;
19};
```

RECAP

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- Type Erasure enables the use of unrelated types with a uniform interface

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- Does not require inheritance and reduces dependencies

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- Prevalent in the standard library

RECAP

- Type Erasure enables the use of unrelated types with a uniform interface
- Does not require inheritance and reduces dependencies
- Prevalent in the standard library
- Achieves duck typing, common pattern in other languages

Bonus: shared_ptr and type safety

```
1 struct NoisyFoo
2 {
3     NoisyFoo() { std::cout << "Constructed NoisyFoo\n"; }
4     ~NoisyFoo() { std::cout << "Destructed NoisyFoo\n"; }
5 };
6
7 void* ptr = new NoisyFoo();
8 ...
9 delete ptr;
```

```
1 struct NoisyFoo
2 {
3     NoisyFoo() { std::cout << "Constructed NoisyFoo\n"; }
4     ~NoisyFoo() { std::cout << "Destructed NoisyFoo\n"; }
5 };
6
7 void* ptr = new NoisyFoo();
8 ...
9 delete ptr;
```

[gcc14] warning: deleting 'void*' is undefined
[clang19] warning: cannot delete expression with pointer-to-'void' type 'void *'

```
1 struct NoisyFoo
2 {
3     NoisyFoo() { std::cout << "Constructed NoisyFoo\n"; }
4     ~NoisyFoo() { std::cout << "Destructed NoisyFoo\n"; }
5 };
6
7 void* ptr = new NoisyFoo();
8 ...
9 delete ptr;
```

[gcc14] warning: deleting 'void*' is undefined
[clang19] warning: cannot delete expression with pointer-to-'void' type 'void *'

An object cannot be deleted using a pointer of type void* because void is not an object type

```
1 struct NoisyFoo
2 {
3     NoisyFoo() { std::cout << "Constructed NoisyFoo\n"; }
4     ~NoisyFoo() { std::cout << "Destructed NoisyFoo\n"; }
5 };
6
7 void* ptr = new NoisyFoo();
8 ...
9 delete ptr;
```

[gcc14] warning: deleting 'void*' is undefined
[clang19] warning: cannot delete expression with pointer-to-'void' type 'void *'

An object cannot be deleted using a pointer of type void* because void is not an object type

```
1 auto fooDeleter = [](void* p) {
2     delete static_cast<NoisyFoo*>(p);
3 };
4 void* ptr = new NoisyFoo();
5 ...
6 fooDeleter(ptr);
```

```
1 std::unique_ptr<void> ptr(new NoisyFoo{});
```

```
1 std::unique_ptr<void> ptr(new NoisyFoo{});
```

[gcc14] error: static assertion failed: can't delete pointer to incomplete type
[clang19] error: invalid application of 'sizeof' to an incomplete type 'void'

```
1 std::unique_ptr<void> ptr(new NoisyFoo{});
```

[gcc14] error: static assertion failed: can't delete pointer to incomplete type
[clang19] error: invalid application of 'sizeof' to an incomplete type 'void'

```
1 template<
2     class T,
3     class Deleter = std::default_delete<T>
4 > class unique_ptr;
5
6 auto fooDeleter = [](void* p) {
7     delete static_cast<NoisyFoo*>(p);
8 };
9 std::unique_ptr<void, decltype(fooDeleter)> ptr(new NoisyFoo{});
10
11 ptr = std::unique_ptr<void, decltype(barDeleter)>(new NoisyBar()); // not allowed!
```

```
1 std::unique_ptr<void> ptr(new NoisyFoo{});
```

[gcc14] error: static assertion failed: can't delete pointer to incomplete type
[clang19] error: invalid application of 'sizeof' to an incomplete type 'void'

```
1 template<
2     class T,
3     class Deleter = std::default_delete<T>
4 > class unique_ptr;
5
6 auto fooDeleter = [](void* p) {
7     delete static_cast<NoisyFoo*>(p);
8 };
9 std::unique_ptr<void, decltype(fooDeleter)> ptr(new NoisyFoo{});
10
11 ptr = std::unique_ptr<void, decltype(barDeleter)>(new NoisyBar()); // not allowed!
```

```
1 std::unique_ptr<void> ptr(new NoisyFoo{});
```

[gcc14] error: static assertion failed: can't delete pointer to incomplete type
[clang19] error: invalid application of 'sizeof' to an incomplete type 'void'

```
1 template<
2     class T,
3     class Deleter = std::default_delete<T>
4 > class unique_ptr;
5
6 auto fooDeleter = [](void* p) {
7     delete static_cast<NoisyFoo*>(p);
8 };
9 std::unique_ptr<void, decltype(fooDeleter)> ptr(new NoisyFoo{});
10
11 ptr = std::unique_ptr<void, decltype(barDeleter)>(new NoisyBar()); // not allowed!
```

```
1 std::shared_ptr<void> ptr = std::make_shared<NoisyFoo>();
```

```
1 std::shared_ptr<void> ptr = std::make_shared<NoisyFoo>();
```

```
1 ptr = std::make_shared<NoisyBar>(); // works!
2 // Constructed Foo
3 // Constructed Bar
4 // Destructed Foo
5 // Destructed Bar
```

```
1 std::shared_ptr<void> ptr = std::make_shared<NoisyFoo>();
```

```
1 ptr = std::make_shared<NoisyBar>(); // works!
2 // Constructed Foo
3 // Constructed Bar
4 // Destructed Foo
5 // Destructed Bar
```

```
1 template<
2     class T,
3     class Deleter = std::default_delete<T>
4 > class unique_ptr;
5
6 template<class T> class shared_ptr;
```

Type Erasure in `shared_ptr`

Type Erasure in `shared_ptr`

- `unique_ptr<T>` only stores the template type information

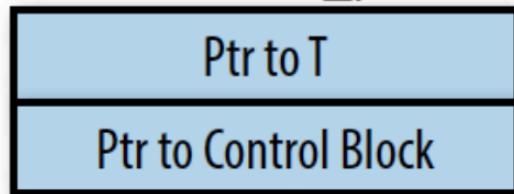
Type Erasure in `shared_ptr`

- `unique_ptr<T>` only stores the template type information
- `shared_ptr<T>` stores both template type information and the object type information

Type Erasure in `shared_ptr`

- `unique_ptr<T>` only stores the template type information
- `shared_ptr<T>` stores both template type information and the object type information
- `shared_ptr<T>` uses type erasure to call the correct destructor

`std::shared_ptr<T>`



T Object

Control Block

Reference Count

Weak Count

Other Data
(e.g. custom deleter,
allocator, etc.)

```
1 template<typename T>
2 class shared_ptr
3 {
4 public:
5     template<typename Y> requires std::is_convertible_v<Y*, T*>
6     explicit shared_ptr(Y* ptr)
7     : shared_ptr{ptr, std::default_delete<Y>()}
8     {}
9
10    template<typename Y, typename Deleter> requires std::is_convertible_v<Y*, T*>
11    shared_ptr(Y* ptr, Deleter deleter)
12    : ptr{ptr}
13    // type erase Y* ptr and deleter
14    {}
15
16 private:
17     T* ptr;
18 };
```

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```

```
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class ControlBlockBase ← concept
{
    std::size_t refCount = 1;
    virtual ~ControlBlockBase() = default;
};

template <typename ObjType, typename Deleter>
class ControlBlock : ControlBlockBase ← model
{
    ObjType* ptr;
    Deleter deleter;

    ControlBlock(ObjType* ptr, Deleter deleter)
        : ptr(ptr)
        , deleter(std::move(deleter))
    {}

    virtual ~ControlBlock() override
    {
        deleter(ptr);
    }
};
```

THANK YOU!