Supplementary material for:

dotCall64: An R package providing an efficient interface to compiled C, C++, and Fortran code supporting long vectors

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S1 Technical note on the underlying C implementations of long vectors in R

We refer to the source code of R version 3.3.1 in several places and show relevant parts thereof below. Information on the current and future directions of long vectors and 64-bit types in R can be found in "R Internals" (R Core Team, 2018a, Section 12).

In R, vectors are made out of a header of type VECSEXP that is followed by the actual data (Listing 1, line 272). The header contains a field length of type R_len_t , which is defined as signed $int32_t$ (a 32-bit integer). Thus, that length field cannot capture the length of a long vector. Instead, it is set to -1 whenever the length of the vector is larger than $2^{31} - 1$, and an additional header of type $R_long_vec_hdr_t$ is prefixed. The prefixed header has a field length of type R_xlen_t , which is defined as $ptrdiff_t$ type (Listing 1, line 75) being "the signed integer type of the result of subtracting two pointers. This will probably be one of the standard signed integer types (short int, int or long int), but might be a nonstandard type that exists only for this purpose" (GNU C Library, 2016, Appendix A.4).

This implementation has the advantage that the existing code does not need to be changed and still works with vectors having less than 2^{31} elements. Hence, the C code of R can be changed successively to support long vectors throughout several R versions, as opposed to changing the entire C code in one step. To make C code compatible with long vectors, adaptations are needed. For example, the widely used C function $R_len_lt \ length(SEXP \ s)$ (Listing 2, line 124) returns the length of a SEXP (S expression) as a R_len_lt . Thus, all instances of that function have to be replaced with calls to the 64-bit counterpart (i. e., the function $R_len_lt \ length(SEXP \ s)$ given in line 159 of Listing 2).

Listing 1: R-3.3.1/src/include/Rinternals.h

```
#ifndef R_INTERNALS_H_
#define R_INTERNALS_H_

// Support for NO_C_HEADERS added in R 3.3.0

#ifdef __cplusplus

# ifndef NO_C_HEADERS

# include <cstdio>
```

```
# ifdef __SUNPRO_CC
33
34
    using std::FILE;
35
    # endif
    # include <climits>
37
    # include <cstddef>
    # endif
38
    extern "C" {
39
40
    #else
    # ifndef NO_C_HEADERS
41
42
    # include <stdio.h>
43
       \mathbf{include} \ < \mathtt{limits.h>} \ / * \ \mathit{for} \ \mathit{INT\_MAX} \ * /
44
    |# include <stddef.h> /* for ptrdiff_t */
    # endif
45
    #endif
47
    #include <R_ext/Arith.h>
48
49
    #include <R_ext/Boolean.h>
    #include <R_ext/Complex.h>
50
51
    |#include <R_ext/Error.h> // includes NORET macro
    #include <R_ext/Memory.h>
52
    #include <R_ext/Utils.h>
53
    #include <R_ext/Print.h>
54
55
56
    #include <R_ext/libextern.h>
57
58
    typedef unsigned char Rbyte;
59
60
    /* type for length of (standard, not long) vectors etc */
61
    typedef int R_len_t;
    #define R_LEN_T_MAX INT_MAX
62
63
     /*\ both\ config.h\ and\ Rconfig.h\ set\ SIZEOF\_SIZE\_T,\ but\ Rconfig.h\ is
64
65
        skipped\ if\ config.h\ has\ already\ been\ included.\ */
    #ifndef R_CONFIG_H
66
67
    # include < Rconfig.h>
68
    #endif
69
    \#if (SIZEOF_SIZE_T > 4)
70
    # define LONG_VECTOR_SUPPORT
71
72
    #endif
73
    #ifdef LONG_VECTOR_SUPPORT
74
         typedef ptrdiff_t R_xlen_t;
75
76
         typedef struct { R_xlen_t lv_length, lv_truelength; } R_long_vec_hdr_t;
    # define R_XLEN_T_MAX 4503599627370496
77
78
    # define R_SHORT_LEN_MAX 2147483647
    # define RLONG_VEC_TOKEN -1
79
80
         typedef int R_xlen_t;
81
82
    # define R_XLEN_T_MAX R_LEN_T_MAX
83
    #endif
84
    #ifndef TESTING_WRITE_BARRIER
85
86
    # define INLINE_PROTECT
87
    #endif
88
     /* Fundamental Data Types: These are largely Lisp
89
     st influenced structures, with the exception of LGLSXP,
90
91
     * INTSXP, REALSXP, CPLXSXP and STRSXP which are the
92
       element types for S-like data objects.
93
94
         --> TypeTable[] in ../main/util.c for typeof()
95
96
97
         These exact numeric values are seldom used, but they are, e.g., in
         ../main/subassign.c, and they are serialized.
98
99
100
    #ifndef enum_SEXPTYPE
    /* NOT YET using enum:
101
     st 1) The SEXPREC struct below has 'SEXPTYPE type : 5'
102
103
     * (making FUNSXP and CLOSXP equivalent in there),
```

```
104
      * \ giving \ (-\textit{Wall only ?}) \ \textit{warnings all over the place}
105
      * 2) Many switch (type) { case ... } statements need a final 'default:'
      * added in order to avoid warnings like [e.g. l.170 of ../main/util.c]
106
           "enumeration value 'FUNSXP' not handled in switch"
107
108
109
     typedef unsigned int SEXPTYPE;
110
    #define NILSXP
                               /* nil = NULL */
111
112 #define SYMSXP
                           1
                              /* symbols */
    #define LISTSXP
                            2
                               /* lists of dotted pairs */
113
                                /* closures */
114
    #define CLOSXP
                           3
                                /* environments */
115
    #define ENVSXP
                            4
                                /* promises: [un] evaluated closure arguments */
116
    #define PROMSXP
    #define LANGSXP
                                /* language constructs (special lists) */
    #define SPECIALSXP
                                /* special forms */
                            7
118
                                /* builtin non-special forms */
/* "scalar" string type (internal only)*/
    #define BUILTINSXP
119
    #define CHARSXP
120
                            9
    #define LGLSXP
                          10 /* logical vectors */
121
122
    #define INTSXP
                          13 /* integer vectors */
123
                           14 /* real variables */
15 /* complex variables */
    #define REALSXP
124
                           14
    #define CPLXSXP
125
                                /* string vectors */
126
    #define STRSXP
                          16
                               /* dot-dot-dot object */
    #define DOTSXP
127
                          17
                                /* make "any" args work.
    #define ANYSXP
128
                          18
129
              Used in specifying types for symbol
130
              registration to mean anything is okay */
131
    #define VECSXP
                         19 /* generic vectors */
                                /* expressions vectors */
132 #define EXPRSXP
                           20
                                 /* byte code */
    #define BCODESXP
                           21
133
                                 /* external pointer */
    #define EXTPTRSXP
                            ^{22}
134
    #define WEAKREFSXP
                                  /* weak reference */
                           ^{23}
135
136
    #define RAWSXP
                            ^{24}
                                  /* raw bytes */
                           25
137
    #define S4SXP
                                  /* S4, non-vector */
138
139
     /* used for detecting PROTECT issues in memory.c */
     #define NEWSXP
                                  /* fresh node created in new page */
140
                           30
     #define FREESXP
                                  /* node released by GC */
141
142
143
     #define FUNSXP
                                   /* Closure or Builtin or Special */
144
145
    #else /* NOT YET */
146
     /*----- enum_SEXPTYPE ----- */
147
     typedef enum {
148
149
         NILSXP = 0, /* nil = NULL */
150
         {\rm SYMSXP} \, = \, 1 \, , \quad / * \quad symbols \quad * /
         {\rm LISTSXP} \, = \, 2 \, , \ / * \ \textit{lists of dotted pairs */}
151
         CLOSXP = 3, /* closures */
152
153
         {\rm ENVSXP} \, = \, 4 \, , \ \ /* \ \ environments \ \ */
         \label{eq:promsxp} PROMSXP = \ 5 \,, \ \ /* \ \ promises: \ [un] \ evaluated \ \ closure \ \ arguments \ */
154
         {\rm LANGSXP} = \ 6 \,, \ \ /* \ \ language \ \ constructs \ \ (special \ lists) \ */
155
156
         SPECIALSXP = 7, /* special forms */
         BUILTINSXP = 8, /* builtin non-special forms */
CHARSXP = 9, /* "scalar" string type (internal only)*/
157
158
         LGLSXP = 10, /* logical vectors */
159
         INTSXP = 13, /* integer vectors */
160
         REALSXP = 14, /* real variables */
161
162
         {\rm CPLXSXP} \, = \, 15 \, , \ \ /* \ \ complex \ \ variables \ \ */
         \begin{array}{lll} \text{STRSXP} = & 16 \,, & /* & string & vectors & */ \end{array}
163
         DOTSXP = 17, /* dot-dot-dot object */
164
165
         ANYSXP = 18, /* make "any" args work */
166
         VECSXP = 19, /* generic vectors */
167
         	ext{EXPRSXP} = 20, /* expressions vectors */
         168
169
         WEAKREFSXP = 23, /* weak reference */
170
171
         \text{RAWSXP} = \ 24 \,, \quad /* \quad raw \quad b \, y \, t \, e \, s \quad */
         S4SXP = 25, /* S4 non-vector */
172
173
174
         NEWSXP
                       = 30, /* fresh node creaed in new page */
```

```
175
         FREESXP
                      = 31, /* node released by GC */
176
         FUNSXP = 99 /* Closure or Builtin */
177
     } SEXPTYPE;
178
    #endif
179
180
181
     /* These are also used with the write barrier on, in attrib.c and util.c */
182
    #define TYPE_BITS 5
    #define MAX_NUM_SEXPTYPE (1<<TYPE_BITS)
183
184
                               == USE_RINTERNALS section
185
    #ifdef USE_RINTERNALS
186
     /{*}\ This\ is\ intended\ for\ use\ only\ within\ R\ itself\ .
187
188
     * It defines internal structures that are otherwise only accessible
189
     * via SEXP, and macros to replace many (but not all) of accessor functions
190
     * (which are always defined).
191
192
193
     /* Flags */
194
195
196
     struct sxpinfo_struct {
         SEXPTYPE type
                              : TYPE_BITS: /* \implies (FUNSXP == 99) \%\% 2^5 == 3 == CLOSXP
197
             * -> warning: 'type' is narrower than values
198
199
                             of\ its\ type
200
             * when SEXPTYPE was an enum */
201
         unsigned int obj : 1;
202
         unsigned int named: 2;
203
         unsigned int gp
                            : 16;
         unsigned int mark : 1;
204
205
         unsigned int debug :
                                 1;
         unsigned int trace: 1; /* functions and memory tracing */
unsigned int spare: 1; /* currently unused */
206
207
         unsigned int gcgen: 1; /* old generation number */
unsigned int gccls: 3; /* node class */
208
209
                Tot: 32 */
210
211
212
     struct vecsxp_struct {
213
         R_len_t length;
214
         R_len_t truelength;
215
     };
216
217
     struct primsxp_struct {
218
        int offset;
219
220
221
     struct symsxp_struct {
222
         struct SEXPREC *pname;
223
         struct SEXPREC *value;
224
         struct SEXPREC *internal;
     };
225
226
227
     struct listsxp_struct {
228
         struct SEXPREC *carval;
229
         struct SEXPREC *cdrval;
         struct SEXPREC *tagval;
230
231
     };
232
233
     struct envsxp_struct {
234
         struct SEXPREC *frame;
         struct SEXPREC *enclos;
235
236
         struct SEXPREC *hashtab;
237
     };
238
239
     struct closxp_struct {
240
         struct SEXPREC *formals:
241
         struct SEXPREC *body;
         struct SEXPREC *env;
242
243
     };
244
245 | struct promsxp_struct {
```

```
246
         struct SEXPREC *value;
247
         struct SEXPREC *expr;
         struct SEXPREC *env;
248
249
    };
250
251
     /* Every node must start with a set of sxpinfo flags and an attribute
252
        field. Under the generational collector these are followed by the
253
        fields used to maintain the collector's linked list structures. */
254
255
     /{*}\ \ \textit{Define SWITH\_TO\_REFCNT to use reference counting instead of the}
256
        'NAMED' mechanism. This uses the R-devel binary layout. The two
        'named' field bits are used for the REFCNT, so REFCNTMAX is 3. */
257
     //#define SWITCH_TO_REFCNT
258
259
    #if defined (SWITCH_TO_REFCNT) &&! defined (COMPUTE_REFCNT_VALUES)
260
261
    # define COMPUTE_REFCNT_VALUES
262
    #endif
    #define REFCNTMAX (4 - 1)
263
264
265
    #define SEXPREC_HEADER \
         struct sxpinfo_struct sxpinfo; \
266
267
         struct SEXPREC *attrib; \
268
         struct SEXPREC *gengc_next_node , *gengc_prev_node
269
270
     /* The standard node structure consists of a header followed by the
271
        node data. */
     typedef struct SEXPREC {
272
        SEXPREC_HEADER;
273
274
         union {
275
     struct primsxp_struct primsxp;
276
     struct symsxp_struct symsxp;
277
     struct listsxp_struct listsxp;
278
     struct envsxp_struct envsxp;
279
     struct closxp_struct closxp;
280
     struct promsxp_struct promsxp;
281
    } SEXPREC, *SEXP;
282
283
       The generational collector uses a reduced version of SEXPREC as a
284
        285
286
        most hardware; this reduced version should take up only 6 words.
287
288
        In addition to slightly reducing memory use, this can lead to more
289
        favorable\ data\ alignment\ on\ 32-bit\ architectures\ like\ the\ Intel
        Pentium III where odd word alignment of doubles is allowed but much
290
291
        less efficient than even word alignment. */
     typedef struct VECTOR_SEXPREC {
292
293
        SEXPREC_HEADER;
294
         \mathbf{struct} \ \mathtt{vecsxp\_struct} \ \mathtt{vecsxp};
295
    } VECTOR_SEXPREC, *VECSEXP;
296
297
    typedef union { VECTOR.SEXPREC s; double align; } SEXPREC_ALIGN;
298
299
     /* General Cons Cell Attributes */
300
    #define ATTRIB(x) ((x)->attrib)
    #define OBJECT(x) ((x)->sxpinfo.obj)
301
    \#define MARK(x) ((x)->sxpinfo.mark)
    #define TYPEOF(x) ((x)->sxpinfo.type)
303
    \#define NAMED(x) ((x)->sxpinfo.named)
304
    #define RTRACE(x) ((x)->sxpinfo.trace)
305
    #define LEVELS(x) ((x)->sxpinfo.gp)
306
    #define SET_OBJECT(x,v) (((x)->sxpinfo.obj)=(v))
308
    \#define SET-TYPEOF(x,v) (((x)->sxpinfo.type)=(v))
309
    \#define SET\_NAMED(x,v) (((x)->sxpinfo.named)=(v))
310
    #define SET_RTRACE(x,v) (((x)->sxpinfo.trace)=(v))
    \#define SETLEVELS(x,v) (((x)->sxpinfo.gp)=((unsigned short)v))
311
312
313 |#if defined (COMPUTE_REFCNT_VALUES)
314
   # define REFCNT(x) ((x)->sxpinfo.named)
    \# define TRACKREFS(x) (TYPEOF(x) = CLOSXP ? TRUE : ! (x)->sxpinfo.spare)
315
316 #else
```

```
317
   # define REFCNT(x) 0
318
    # define TRACKREFS(x) FALSE
    #endif
319
320
    #ifdef SWITCH_TO_REFCNT
321
    # undef NAMED
322
323
    # undef SET_NAMED
   \# define NAMED(x) REFCNT(x)
324
   # define SET_NAMED(x, v) do {} while (0)
326
    #endif
327
     /* S4 object bit, set by R\_do\_new\_object for all new() calls */
328
    #define S4_OBJECT_MASK ((unsigned short)(1<<4))
329
    #define IS_S4_OBJECT(x) ((x)->sxpinfo.gp & S4_OBJECT_MASK)
    \#define SET_S4_OBJECT(x) (((x)->sxpinfo.gp) |= S4_OBJECT_MASK)
331
    #define UNSET_S4_OBJECT(x) (((x)->sxpinfo.gp) &= ~S4_OBJECT_MASK)
332
333
334
     /* Vector Access Macros */
    #ifdef LONG_VECTOR_SUPPORT
335
         R_len_t NORET R_BadLongVector(SEXP, const char *, int);
336
    \# define IS_LONG_VEC(x) (SHORT_VECLENGTH(x) \Longrightarrow R_LONG_VEC_TOKEN)
337
    # define SHORT_VECLENGTH(x) (((VECSEXP) (x))->vecsxp.length)
338
   # define SHORT-VEC_TRUELENGTH(x) (((VECSEXP) (x))->vecsxp.truelength)
339
340
   # define LONG_VECLENGTH(x) ((R_long_vec_hdr_t *) (x))[-1].lv_length
    \# define LONG_VEC_TRUELENGTH(x) ((R_long_vec_hdr_t *) (x))[-1].lv_truelength
341
342
    # define XLENGTH(x) (IS_LONG_VEC(x) ? LONG_VECLENGTH(x) : SHORT_VECLENGTH(x))
    # define XTRUELENGTH(x) (IS_LONG_VEC(x) ? LONG_VEC_TRUELENGTH(x) : SHORT_VEC_TRUELENGTH(x))
343
    # define LENGTH(x) (ISLONG_VEC(x) ? R_BadLongVector(x, __FILE__, __LINE__) : SHORT_VECLENGTH(x))
344
    # define TRUELENGTH(x) (IS_LONG_VEC(x) ? R_BadLongVector(x, __FILE__, __LINE__) :
        SHORT_VEC_TRUELENGTH(x))
346
    # define SET_SHORT_VECLENGTH(x,v) (SHORT_VECLENGTH(x) = (v))
    \# define SET_SHORT_VEC_TRUELENGTH(x,v) (SHORT_VEC_TRUELENGTH(x) = (v))
347
   \# define SET_LONG_VEC_LENGTH(x,v) (LONG_VEC_LENGTH(x) = (v))
    \# define SET_LONG_VEC_TRUELENGTH(x,v) (LONG_VEC_TRUELENGTH(x) = (v))
349
    \# define SETLENGTH(x,v) do { \
350
          SEXP sl_{-}x_{-} = (x); \ R_x len_t sl_{-}v_{-} = (v); \ \
351
352
           if (IS_LONG_VEC(sl__x__)) \
353
354
       SETLONG-VECLENGTH(sl_x_, sl_v_); \ \ \ 
           else SET_SHORT_VEC_LENGTH(sl_x_, (R_len_t) sl_v_); \
355
356
       } while (0)
    # define SET_TRUELENGTH(x, v) do { \
357
          SEXP sl_x = (x);
358
           R_{xlen_{t}} sl_{y} = (v); \ \
359
           if (IS_LONG_VEC(sl__x__)) \
360
361
       SET_LONG_VEC_TRUELENGTH(sl_x_, sl_v_); \
362
           else SET_SHORT_VEC_TRUELENGTH(sl_-x_-, (R_-len_-t) sl_-v_-); \
363
        while (0)
    # define IS_SCALAR(x, type) (TYPEOF(x) = (type) && SHORT_VECLENGTH(x) = 1)
364
365
    #else
    # define SHORT-VECLENGTH(x) (((VECSEXP) (x))->vecsxp.length)
366
367
   # define LENGTH(x) (((VECSEXP) (x))->vecsxp.length)
368
   \# define TRUELENGTH(x) (((VECSEXP) (x))->vecsxp.truelength)
369
    # define XLENGTH(x) LENGTH(x)
370
    # define XTRUELENGTH(x) TRUELENGTH(x)
    # define SETLENGTH(x,v) ((((VECSEXP)(x))->vecsxp.length)=(v))
371
   # define SET_TRUELENGTH(x,v) ((((VECSEXP) (x))->vecsxp.truelength)=(v))
   # define SET_SHORT_VEC_LENGTH SETLENGTH
373
374
    # define SET_SHORT_VEC_TRUELENGTH SET_TRUELENGTH
375
    # define IS_LONG_VEC(x) 0
   \# define IS_SCALAR(x, type) (TYPEOF(x) == (type) && LENGTH(x) == 1)
376
    #endif
```

Listing 2: R-3.3.1/src/include/Rinlinedfuns.h

```
case INTSXP:
130
131
         case REALSXP:
         case CPLXSXP:
132
133
         case STRSXP:
         case CHARSXP:
134
         case VECSXP:
135
         case EXPRSXP:
136
137
         case RAWSXP:
138
      return LENGTH(s);
139
         case LISTSXP:
140
         case LANGSXP:
         case DOTSXP:
141
142
143
      int i = 0;
      while (s != NULL && s != R_NilValue) {
144
145
          i++;
          s = CDR(s);
146
147
148
      return i;
149
         }
150
         case ENVSXP:
      return Rf_envlength(s);
151
152
         default:
153
      return 1;
154
         }
155
156
157
     R_xlen_t Rf_envxlength(SEXP rho);
158
159
     INLINE_FUN R_xlen_t xlength (SEXP s)
160
     {
         {f switch} (TYPEOF(s)) {
161
162
         case NILSXP:
163
      return 0;
164
         case LGLSXP:
         case INTSXP:
165
         case REALSXP:
166
167
         case CPLXSXP:
         case STRSXP:
168
         case CHARSXP:
169
         case VECSXP:
170
         case EXPRSXP:
171
172
         case RAWSXP:
173
      return XLENGTH(s);
174
         case LISTSXP:
         case LANGSXP:
175
         case DOTSXP:
176
177
178
      // it is implausible this would be >= 2^31 elements, but allow it
179
      R_x = 0;
180
      while (s != NULL && s != R_NilValue) {
181
          i++;
          s = CDR(s);
182
183
184
      return i;
185
         case ENVSXP:
186
187
      return Rf_envxlength(s);
         default:
188
189
      return 1;
190
         }
191
```

S2 Performance

S2.1 Performance relevant arguments of .C64()

.C64() provides arguments to optimize calls to compiled code, one of which is the argument INTENT, which is set to "read and write" by default. Since many compiled functions/subroutines only read or write to certain arguments, it is safe to avoid copying in some cases. For example, the C function $get64_c()$, as defined in the manuscript, only reads the arguments input and index and only writes to the argument output. Thus, we can set the INTENT argument of .C64() to c("r", "r", "w") and pass the argument with intent "write" as objects of class " $vector_dc$ " to reduce the copying of R vectors to a minimum. Another significant performance gain is obtained by setting the argument NAOK to TRUE. This avoids checking the R vectors passed through "..." for NA, NaN, and Inf values. Small-scale performance gains can be achieved by setting the PACKAGE argument, which reduces the time to find the compiled code, and by setting VERBOSE = 0, which avoids the execution of getOptions("dotCall64.verbose"). Additional speed improvements as described in "Writing R Extensions" (R Core Team, 2018b, Section 5.4.1) are partially applicable to .C64(). An optimized version of the call to the C function $get64_c()$, taking the discussed performance considerations into account, is given next.

```
R> .C64("get64_c", SIGNATURE = c("double", "int64", "double"),
    input = x_long, index = 2^31, output = numeric_dc(1),
    INTENT = c("r", "r", "w"), NAOK = TRUE, PACKAGE = "dotCall64", VERBOSE = 0)
```

S2.2 Timing measurements

In the following, we present detailed timing measurements and benchmark .C64() against .C(), where possible. We consider the following C function contained in the R package dotCall64.

```
void BENCHMARK(void *a) { }
```

This function takes one pointer a to a variable of an unspecified data type and does no operations with it. Thus, the elapsed time to call BENCHMARK() from R is dominated by the performance of the used interface. We measure the time to call this function with different NAOK and INTENT settings of .C64() and benchmark it against .C() using microbenchmark (Mersmann et al., 2018). To get an estimate of the measurement uncertainty, we repeated the measurements between 100 and 10'000 times and report the median elapsed time as well as the interquartile range (IQR) of the replicates. Naturally, timing measurements are platform dependent. We produced the presented results on Intel Xeon CPU E7-2850 2.00 GHz processors using a 64-bit Linux environment where R was installed with default installation flags. When not indicated differently, the measurements were produced using a single thread.

First, we consider the situation in which a pointer to an R vector of length one is passed to the compiled C function *BENCHMARK()*. The following truncated R code illustrates how the measurements were performed. The complete R scripts implementing all presented performance measurements are available in the *benchmark* directory in the source code of dotCall64.

Since the R vector int is very short, a large part of the elapsed time in this experiment is caused by the overhead of the interfaces. Table S1 presents the resulting timing measurements in microseconds. They indicate that .C() is more than two times faster compared to .C64(). However, this is not surprising, since .C64() is more flexible and therefore has a larger overhead. The arguments NAOK and INTENT have little influence on the elapsed times. The IQRs of around one microsecond indicate a relatively large variability of the elapsed time, which is typical for short timing measurements.

Table S1: Elapsed times in microseconds to pass double, integer, and 64-bit integer pointers to vectors of length one from R to C using .C() and .C64(). The used INTENT arguments of .C64() are indicated in brackets. Reported are median elapsed times of 10'000 replicates. The corresponding IQRs are indicated in parentheses.

	NAOK = FALSE			NAOK = TRUE		
	.С	.C64 [rw]	.C64 [r]	.С	.C64 [rw]	.C64 [r]
double	2.43 (0.46)	7.11 (0.37)	6.97 (0.40)	2.40 (0.45)	7.04 (0.35)	6.92 (0.37)
integer	2.39(0.33)	7.54 (0.85)	$7.43 \ (0.85)$	2.39(0.34)	7.52 (0.84)	7.39(0.83)
64-bit integer		8.98 (1.14)	8.63 (1.19)		8.91 (1.17)	8.58 (1.17)

We repeat the same experiment with vectors of length 2^{28} (Table S2). Now, the elapsed times are dominated by services of the interfaces (i.e., checking for missing/infinite values, copying, and casting). They indicate that checking for missing/infinite values (NAOK = FALSE) increases the elapsed times across all considered cases. Moreover, .C64() with argument INTENT = "rw" and .C() show similar elapsed times. When the intent is set to "read" (INTENT = "r"), the elapsed times are reduced and dropped to microseconds seconds for some configurations. The castings of SIGNATURE = "int64" arguments seems to be the most time-consuming task. Note that the IQRs are now smaller relative to the measured timings, because the measured times are larger.

Table S2: Elapsed times in seconds to pass double, integer, and 64-bit integer pointers to vectors of length 2^{28} from R to C using .C() and .C64(). The used INTENT arguments of .C64() are indicated in brackets. Reported are median elapsed times of 100 replicates. The corresponding IQRs are indicated in parentheses.

	NAOK = FALSE			NAOK = TRUE		
	.С	.C64 [rw]	.C64 [r]	.С	.C64 [rw]	.C64 [r]
double	2.65 (0.05)	3.16 (0.06)	1.82 (0.02)	1.33 (0.06)	1.33 (0.05)	0.00 (0.00)
integer	1.09(0.03)	1.09(0.04)	$0.43 \ (0.01)$	$0.66 \ (0.03)$	$0.66 \ (0.04)$	0.00(0.00)
64-bit integer		5.21 (0.20)	3.80 (0.06)		3.36 (0.06)	1.97 (0.06)

In another series of timing measurements, we consider the situation in which a pointer to a vector is passed to the compiled code to write into the vector. We measure the elapsed times of this task as shown in the following truncated R code.

```
R> microbenchmark(
```

The results of this experiment are shown in Table S3. Note the usage of $integer_dc()$, which creates a list containing the length and class of the vector. This information is then used by .C64() to create the corresponding vector in C. Table S3 shows the timing measurements for the described setting. As expected using .C64() with INTENT = "w" reduces the elapsed times compared to INTENT = "rw" substantially. Furthermore, .C() and .C64() with INTENT = "w" have similar elapsed times. While .C() relies on the reference counting mechanism of R objects to avoid copying ("Writing R Extensions," R Core Team, 2018b), .C64() uses the "vector_dc" class. The latter has the advantage that one double to 64-bit integer casting can be avoided in the SIGNATURE = "int64" case.

Table S3: Elapsed times in seconds to pass double, integer, and 64-bit integer pointers to vectors of length 2^{28} initialized with zeros from R to C using .C() and .C64(). The used INTENT arguments of .C64() are indicated in brackets. Reported are median elapsed times of 100 replicates. The corresponding IQRs are indicated in parentheses.

	NAOK = TRUE				
	.C	.C64 [rw]	.C64 [w]		
double	0.87 (0.01)	2.28 (0.13)	0.87 (0.01)		
integer	0.44 (0.01)	1.16 (0.06)	0.44 (0.01)		
64-bit integer		4.27 (0.03)	2.27 (0.02)		

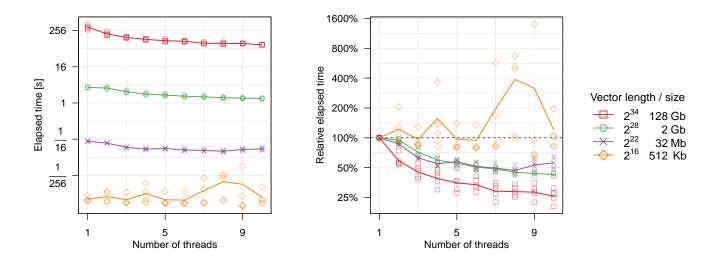


Figure S1: Timings measurements to illustrate the effect of using .C64() with enabled multithreading (openMP). Colors and symbols indicate the length/size of the evaluated vectors. Five replicates of each measured configuration are shown with symbols, and the mean values thereof are connected with a line. Left panel: The elapsed time in seconds (y-axis) is plotted against the number of used threads (x-axis). Right panel: The decrease/increase in elapsed time relative to using one thread (y-axis) is plotted against the number of threads (x-axis).

The function .C64() features an openMP implementation of the double to 64-bit integer and 64-bit integer to double castings of SIGNATURE = "int64" arguments. Hence, the computational workload of the castings can be distributed to several threads running in parallel. To quantify the performance gain related to using openMP, we control the number of used threads to be between 1 and 10 with the R package OpenMPController and measure the elapsed times of the following call.

We let a be *double* vectors of length 2^{16} , 2^{22} , 2^{28} , and 2^{34} and performed five replicated timing measurements for each configuration. The results are summarized in Figure S1. The reduction in computation time due to using multiple threads is greatest for the vectors of length 2^{34} , where using 10 threads reduced the elapsed times by about 70%. Conversely, for the vector of length 2^{16} no reduction was observed.

S3 Fortran example

The function .C64() can also be used to interface compiled Fortran code. To highlight some Fortran specific features, we translate the C function $get_{-}c()$ into the Fortran subroutine $get_{-}f()$.

Note that we only use lower case letters in the Fortran subroutine and variable names to avoid unnecessary symbol-name translations. We compile the subroutine with the command line command R CMD SHLIB $get_f.f$ to obtain the dynamic shared object $(get_f.so$ on our platform). In contrast to .Fortran(), .C64() allows passing pointers to long vectors.

Again, elements with positions beyond $2^{31} - 1$ cannot be accessed, since the argument *index* is of type *integer* and compiled as a 32-bit integer by default. To make $get_{-}f()$ compatible with 64-bit integers, we can either change the declaration of *index* to *integer* (kind = 8) index in $get_{-}f.f$ or leave the Fortran code unchanged and set the following compiler flag to compile integers as 64-bit integers.

```
MAKEFLAGS="PKG_FFLAGS=-fdefault-integer-8" R CMD SHLIB get_f.f
```

Note that both the kind = 8 declaration and the *-fdefault-integer-8* flag are valid for the GFortran compiler (GNU Fortran compiler, 2014) and may not have the intended effect using other compilers. The resulting dynamic shared object from the command above ($get_f.so$ on our platform) can be called from R as follows.

[1] -1

S4 Extend R packages to support long vectors

Extending R packages to support long vectors allows developers to distribute compiled code featuring 64-bit integers with an R user interface. Given the popularity of R, this is a promising approach to make such software available to many users. With the function .C64(), the workload of extending an R package to support long vectors is reduced to the following tasks:

- replace the R function to call compiled code with .C64(),
- replace the 32-bit integer type declarations in the compiled code with a 64-bit integer declaration.

The latter task implies replacing all int type declarations in C, C++ code with int64-t type declarations and replacing all integer type declarations in Fortran code with integer (kind = 8). In both cases, the replacements can be automatized (e.g., with the stream editor GNU sed, 2010). If the considered Fortran code does not explicitly declare the bits of the integers, an alternative approach is to set the compiler flag -fdefault-integer-8 to compile integers as 64-bit integers using GFortran compilers. This is convenient because in that case the Fortran code does not need to be changed at all.

A more elaborate extension could feature two versions of the compiled code: one with 32-bit integers and the other one with 64-bit integers. Then, the R function can dispatch to either version according to the sizes of the involved vectors. This avoids double to 64-bit integer castings when only vectors with less than $2^{31} - 1$ elements are involved. It is convenient to manage two versions of compiled code by putting them into two separate R packages. The first package includes the compiled code with 32-bit integers together with the R code and the documentation. This package can be used independently as long as no long vectors are involved. The second package can be seen as an add-on package and includes only the compiled code with integers declared as 64-bit integers. Thus, loading both packages enables long vector support. This separation into two packages has the advantage that the compiled functions featuring 32-bit integers and their 64-bit counterparts can have the same name. The desired function is then specified by setting the appropriate PACKAGE argument of .C64(). In a proof-of-concept, we extended the sparse matrix algebra R package spam to handle sparse matrices with more the $2^{31} - 1$ non-zero elements (Gerber et al., 2017).

S5 R code from manuscript

```
## interface C code
cat("
void get_c(double *input, int *index, double *output) {
           output[0] = input[index[0] - 1];
}",
   file = "get_c.c")
system("R CMD SHLIB get_c.c")
dyn.load(paste0("get_c", .Platform$dynlib.ext))
x <- 1:10
.C("get_c", input = as.double(x), index = as.integer(9), output = double(1))$output
x_{long} \leftarrow double(2^31); x_{long}[9] \leftarrow 9; x_{long}[2^31] \leftarrow -1
.C("get_c",
   input = as.double(x_long), index = as.integer(9), output = double(1))$output
library("dotCall64")
.C64("get_c", SIGNATURE = c("double", "integer", "double"),
     input = x_long, index = 9, output = double(1))$output
cat("
#include <stdint.h>
void get64_c(double *input, int64_t *index, double *output) {
output[0] = input[index[0] - 1];
}
    file = "get64_c.c")
system("R CMD SHLIB get64_c.c")
dyn.load(paste0("get64_c", .Platform$dynlib.ext))
.C64("get64_c", SIGNATURE = c("double", "int64", "double"),
     input = x_long, index = 2^31, output = double(1))$output
.C64("get64_c", SIGNATURE = c("double", "int64", "double"),
     INTENT = c("r", "r", "w"), input = x_{long}, index = 2^31,
     output = vector_dc("numeric", 1))$output
```

```
## interface Fortran code
cat("
      subroutine get_f(input, index, output)
      double precision :: input(*), output(*)
      integer :: index
      output(1) = input(index)
      end
    file = "get_f.f")
system("R CMD SHLIB get_f.f")
dyn.load(paste0("get_f", .Platform$dynlib.ext))
.C64("get_f", SIGNATURE = c("double", "integer", "double"),
     input = x_long, index = 9, output = double(1))$output
file.remove("get_f.so", "get_f.o")
system("MAKEFLAGS=\"PKG_FFLAGS=-fdefault-integer-8\" R CMD SHLIB get_f.f")
dyn.load(paste0("get_f", .Platform$dynlib.ext))
.C64("get_f", SIGNATURE = c("double", "int64", "double"),
     input = x_long, index = 2^31, output = double(1))$output
.C64("get_f", SIGNATURE = c("double", "int64", "double"),
     INTENT = c("r", "r", "w"), input = x_{long}, index = 2^31,
     output = vector_dc("numeric", 1))$output
## clean
file.remove("get_c.c", "get_c.o",
            paste0("get_c", .Platform$dynlib.ext),
            "get64_c.c", "get64_c.o",
            pasteO("get64_c", .Platform$dynlib.ext),
            "get_f.f", "get_f.o",
            paste0("get_f", .Platform$dynlib.ext))
```

References

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