cppEDM pyEDM rEDM

Package Testing and Installation

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Building cppEDM

To build cppEDM

cd cppEDM/src make

Testing cppEDM

1) Basic numerical checks are done in cppEDM/tests by the programs: CCMTest.cc DateTimeTest.cc MultiviewTest.cc SimplexTest.cc TestCommon.cc SMapTest.cc

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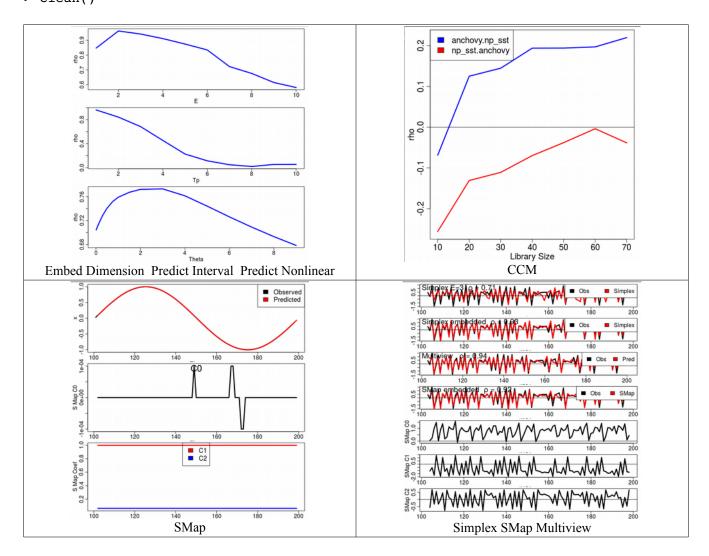
Tests can be built and run with the ./run script. PASS/FAIL is reported on the console:

```
tests> ./run
g++ TestCommon.cc -c -std=c++11 -D
PRINT_DIFFERENCE_IN_RESULTS -lstdc++ -L../lib/
-I../src/ -lEDM -lpthread -llapack
q++ SimplexTest.cc -o SimplexTest -std=c++11 -D
PRINT DIFFERENCE IN RESULTS -lstdc++ -L../lib/
-I../src/ -lEDM -lpthread -llapack TestCommon.o
g++ TestCommonTest.cc -o TestCommonTest -std=c++11 -D
PRINT DIFFERENCE IN RESULTS -lstdc++ -L../lib/
-I../src/ -lEDM -lpthread -llapack TestCommon.o
g++ SMapTest.cc -o SMapTest -std=c++11 -D
PRINT_DIFFERENCE_IN_RESULTS -lstdc++ -L../lib/
-I../src/ -lEDM -lpthread -llapack TestCommon.o
g++ CCMTest.cc -o CCMTest -std=c++11 -D
PRINT_DIFFERENCE_IN_RESULTS -lstdc++ -L../lib/
-I../src/ -lEDM -lpthread -llapack TestCommon.o
g++ MultiviewTest.cc -o MultiviewTest -std=c++11 -D
PRINT_DIFFERENCE_IN_RESULTS -lstdc++ -L../lib/
-I../src/ -lEDM -lpthread -llapack TestCommon.o
g++ DateTimeTest.cc -c -std=c++11 -D
PRINT DIFFERENCE IN RESULTS -lstdc++ -L../lib/
-I../src/ -lEDM -lpthread -llapack
g++ DateTimeTest.cc -o DateTimeTest -std=c++11 -D
PRINT DIFFERENCE IN RESULTS -lstdc++ -L../lib/
-I../src/ -lEDM -lpthread -llapack TestCommon.o
```

```
Test: block_3sp.csv embedded data test
       TEST PASSED. All rows same.
Test: block_3sp.csv dynamic embedding test
       TEST PASSED. All rows same.
Test: S12CD-S333 ISO datetime
        TEST PASSED. All rows same
Multiview() Set view sample size to 9
Test: Multiview combos test
        TEST PASSED. All rows same.
Test: Multiview prediction test
        TEST PASSED. All rows same.
Test: circle.csv test
        TEST PASSED. All rows same.
Test: block_3sp test
        TEST PASSED. All rows same.
Test: CCM sardine_anchovy_sst test
        TEST PASSED. All rows same.
```

2) A series of graphical tests are run by the cppEDM/etc/Test.cc program, and rendered with the R application PlotTest.R. Carefully check that the graphical output matches the images shown below. The CCM test will not match exactly, but the relative behavior should be the same as shown.

```
cd cppEDM/etc
g++ Test.cc -o Test -std=c++11 -I../src -L../lib -lstdc++ -lEDM -lpthread -llapack -O3
./Test
R
> source('PlotTest.R')
> Run()
> Clean()
```



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Building cppEDM on Windows

This has been found to work on Windows 10 with MSVC 2019 build tools and mingw.

```
Build cppEDM/src:
```

nmake /f makefile.windows

Compile cppEDM/etc/Test.cc into Test.obj:

cl /c Test.cc /EHsc /MD /I../src

Download .lib and .dll from Windows for LAPACKE:

https://icl.cs.utk.edu/lapack-for-windows/lapack/#lapacke

Copy .dll and .lib from LAPACKE examples.zip into ../../lapacke

Link Test.obj into Test.exe:

link /OUT:Test.exe /LIBPATH:../lib /LIBPATH:../../lapacke EDM.lib
liblapack.lib Test.obj

Get missing libraries for LAPACK legacy:

Downloaded libgfortran-3.dll into ../../lapacke

https://www.opendll.com/index.php?file-download=libgfortran-3.dll&arch=32bit

4

Downloaded libwinpthread-1.dll into ../../lapacke

https://wikidll.com/mingw-w64/libwinpthread-1-dll

Set PATH to find the lapacke and mingw dll's:

PATH=../../lapacke;C:\MINGW\BIN;%PATH%

Run Test.exe

Building pyEDM

pyEDM can be built locally in two steps:

- 1) Build the cppEDM libEDM.a in pyEDM/cppEDM/src
- 2) Build and install the pyEDM package with python pip
- 1) From pyEDM/

```
cd cppEDM/src
make
```

2) From pyEDM/cppEDM/src

```
cd ../..
python -m pip install . --user
```

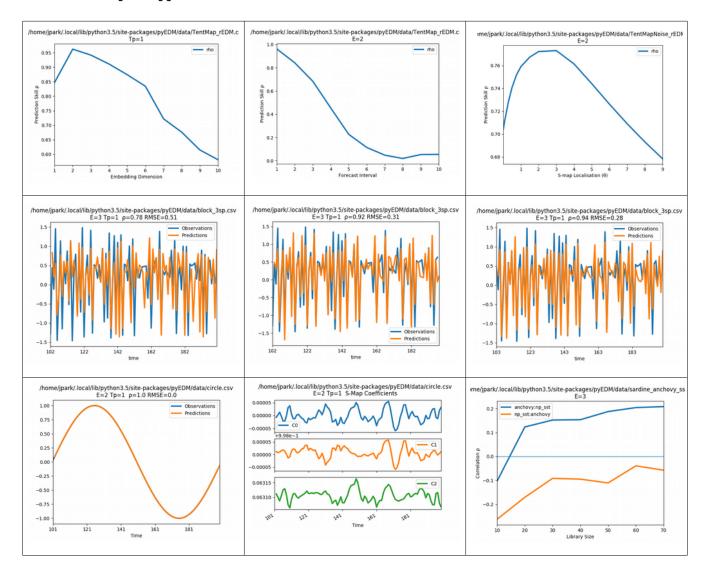
```
Processing pyEDM
Requirement already satisfied: pybind11>=2.3 in /usr/local/lib/python3.5/dist-packages (from pyEDM===-
version-.-.1.2.1.1-) (2.3.0)
Requirement already satisfied: pandas>=0.20.3 in /usr/local/lib/python3.5/dist-packages (from pyEDM===-
version-.-.1.2.1.1-) (0.24.2)
Requirement already satisfied: matplotlib>=2.2 in /usr/local/lib/python3.5/dist-packages (from
pyEDM===-version-.-.1.2.1.1-) (2.2.2)
Requirement already satisfied: numpy>=1.12.0 in /usr/local/lib/python3.5/dist-packages (from
pandas>=0.20.3->pyEDM===-version-.-.1.2.1.1-) (1.14.5)
Requirement already satisfied: python-dateutil>=2.5.0 in /usr/local/lib/python3.5/dist-packages (from
pandas>=0.20.3->pyEDM===-version-.-.1.2.1.1-) (2.7.3)
Requirement already satisfied: pytz>=2011k in /usr/local/lib/python3.5/dist-packages (from
pandas>=0.20.3->pyEDM===-version-.-.1.2.1.1-) (2018.4)
Requirement already satisfied: pyparsing!=2.0.4,!=2.1.2,!=2.1.6,>=2.0.1 in
/usr/local/lib/python3.5/dist-packages (from matplotlib>=2.2->pyEDM===-version-.-.1.2.1.1-) (2.2.0)
Requirement already satisfied: six>=1.10 in /usr/local/lib/python3.5/dist-packages (from
matplotlib>=2.2->pyEDM===-version-.-.1.2.1.1-) (1.11.0)
Requirement already satisfied: kiwisolver>=1.0.1 in /usr/local/lib/python3.5/dist-packages (from
matplotlib>=2.2->pyEDM===-version-.-.-1.2.1.1-) (1.0.1)
Requirement already satisfied: cycler>=0.10 in /usr/local/lib/python3.5/dist-packages (from
matplotlib>=2.2->pyEDM===-version-.-.1.2.1.1-) (0.10.0)
Requirement already satisfied: setuptools in /usr/local/lib/python3.5/dist-packages (from
kiwisolver>=1.0.1->matplotlib>=2.2->pyEDM===-version-.-.1.2.1.1-) (39.2.0)
Building wheels for collected packages: pyEDM
  Building wheel for pyEDM (setup.py) ... done
  Stored in directory: /tmp/pip-ephem-wheel-cache-
Onpnelyv/wheels/93/f6/91/fe8aef2eef3cef101cf85c751f4d8e3251ed009723a855b6af
Successfully built pyEDM
Installing collected packages: pyEDM
  Found existing installation: pyEDM -version-.-.-1.2.1.1-
    Uninstalling pyEDM--version-.-.1.2.1.1-:
      Successfully uninstalled pyEDM--version-.-.1.2.1.1-
Successfully installed pyEDM--version-.-.1.2.1.1-
```

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Testing pyEDM

The pyEDM/pyEDM/tests.examples.py program runs a series of tests for the python wrapper and interface. The CCM test will not be numerically equivalent, but must have the same behavior.

cd pyEDM/tests/
./examples.py



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PyEDM python unittests are run from pyEDM/tests/ with:

python -m unittest discover

```
--- CCM ---
       Parameters::Validate(): Set knn = 4 (E+1) for Simplex.
       cppEDM Version 1.2.1 2020-02-05
       CrossMap(): Simplex cross mapping from anchovy to np_sst E=3 knn=4 Library range: [10 75 5]
       10 15 20 25 30 35 40 45 50 55 60 65 70 75
       cppEDM Version 1.2.1 2020-02-05
       CrossMap(): Simplex cross mapping from np_sst to anchovy E=3 knn=4 Library range: [10 75 5]
       10 15 20 25 30 35 40 45 50 55 60 65 70 75
       cppEDM Version 1.2.1 2020-02-05
       .--- Multiview ---
       Multiview() Set view sample size to 9
       .--- Simplex embedded = False ---
       .--- Simplex embedded = True ---
       .--- S-map circle embedded = True ---
       .--- S-map block 3sp embedded = True ---
       Ran 6 tests in 0.170s
       OK
tests> rm -rf __pycache__/
```

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Building rEDM

rEDM can be locally built with R CMD in rEDM/.

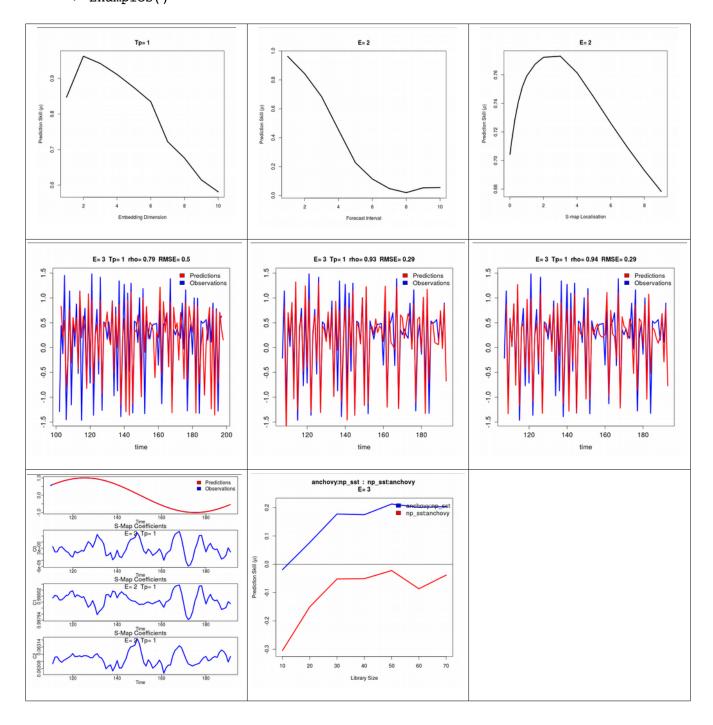
```
First, you may wish to cleanup a previous build:
       rm -rf src/*.o src/rEDM.so src/cppEDM/lib/libEDM.a
       R CMD INSTALL .
       * installing to library '/usr/local/lib/R/site-library'
       * installing *source* package 'rEDM' ...
       ** libs
       g++ -std=gnu++11 -I/usr/share/R/include -DNDEBUG -I ./cppEDM/src/ -I"/usr/local/lib/R/site-
       library/Rcpp/include" -I"/usr/local/lib/R/site-library/RcppThread/include"
                                                                                    -fpic -g -02
       -fstack-protector-strong -Wformat -Werror=format-security -Wdate-time -D_FORTIFY_SOURCE=2 -g -c
       CCM.cpp -o CCM.o
       (cd ./cppEDM/src/; make; make clean)
       make[1]: Entering directory 'rEDM/src/cppEDM/src'
       g++ -c Common.cc -std=c++11 -DCCM THREADED -DMULTIVIEW VALUES OVERLOAD -O3 -fPIC
       g++ -c AuxFunc.cc -std=c++11 -DCCM THREADED -DMULTIVIEW VALUES OVERLOAD -O3 -fPIC
       ar -rcs libEDM.a Common.o AuxFunc.o DateTimeUtil.o Parameter.o Embed.o Interface.o Neighbors.o
       Simplex.o Eval.o CCM.o Multiview.o SMap.o
       cp libEDM.a ../lib/
       make[1]: Leaving directory 'rEDM/src/cppEDM/src'
       make[1]: Entering directory 'rEDM/src/cppEDM/src'
       rm -f Common.o AuxFunc.o DateTimeUtil.o Parameter.o Embed.o Interface.o Neighbors.o Simplex.o
       Eval.o CCM.o Multiview.o SMap.o libEDM.a
       make[1]: Leaving directory 'rEDM/src/cppEDM/src'
       g++ -std=gnu++11 -shared -L/usr/lib/R/lib -W1,-Bsymbolic-functions -W1,-z,relro -o rEDM.so CCM.o
       ComputeError.o DataFrame.o Embed.o EmbedDim.o Multiview.o PredictInterval.o PredictNL.o
       RcppEDMCommon.o RcppExports.o SMap.o Simplex.o -L ./cppEDM/lib/ -lEDM -llapack -L/usr/lib/R/lib
       installing to /usr/local/lib/R/site-library/rEDM/libs
       ** R
       ** data
       *** moving datasets to lazyload DB
       ** inst
       ** preparing package for lazy loading
       ** help
       *** installing help indices
       *** copying figures
       ** building package indices
       ** installing vignettes
          'rEDM-tutorial.Rmd' using 'UTF-8'
       ** testing if installed package can be loaded
       * DONE (rEDM)
```

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Testing rEDM

The rEDM/R/Examples.R program executes Rcpp wrapper graphical tests. The CCM test will not be numerically equivalent, but must have the same behavior.

```
cd R/
R
> source("Examples.R")
> Examples()
```



rEDM unittest can be run from rEDM/tests

```
cd tests
> source('testthat.R')
[1] "Error: ColumnsInDataFrame(): dataFrame is not valid."
[1] "Error: ColumnsInDataFrame(): Target not found."
[1] "Error: ColumnsInDataFrame(): Target None not found."
[1] "Error: ColumnsInDataFrame(): dataFrame is not valid."
[1] "Error: ColumnsInDataFrame(): Target None not found."
[1] "Error: ColumnsInDataFrame(): dataFrame is not valid."
[1] "Error: ColumnsInDataFrame(): Target not found."
Multiview() Set view sample size to 9
[1] "Error: ColumnsInDataFrame(): dataFrame is not valid."
[1] "Error: ColumnsInDataFrame(): Target None not found."
[1] "Error: ColumnsInDataFrame(): dataFrame is not valid."
[1] "Error: ColumnsInDataFrame(): Target None not found."
[1] "Error: ColumnsInDataFrame(): dataFrame is not valid."
[1] "Error: ColumnsInDataFrame(): dataFrame is not valid."
= testthat results =
[ OK: 64 | SKIPPED: 0 | WARNINGS: 0 | FAILED: 0 ]
```

rEDM CRAN

To test and prepare rEDM for CRAN, use the devtools package.

1) CRAN build check on *nix:

```
R
> devtools::check()
- Building ·
                                                                                                                                                           - rEDM -
Setting env vars:
                    : -Wall -pedantic -fdiagnostics-color=always
CFLAGS
• CXXFLAGS : -Wall -pedantic -fdiagnostics-color=always
• CXX11FLAGS: -Wall -pedantic -fdiagnostics-color=always
✓ checking for file 'rEDM.build/DESCRIPTION' ...
- preparing 'rEDM':
✓ checking DESCRIPTION meta-information ...
- cleaning src
- installing the package to build vignettes
✓ creating vignettes (1m 16.9s)
- building 'rEDM_1.2.2.tar.gz'
- Checking
                                                                                                                                                          — rEDM —
Setting env vars:
• R CHECK CRAN INCOMING USE ASPELL: TRUE
     R CHECK_CRAN_INCOMING_REMOTE_ : FALSE

    R CHECK CRAN INCOMING

                                                                            : FALSE

    R CHECK FORCE SUGGESTS

                                                                           : FALSE
- R CMD check -
- using R version 3.4.4 (2018-03-15)
- using platform: x86_64-pc-linux-gnu (64-bit)
- using session charset: UTF-8
- using options '--no-manual --as-cran'

✓ checking for file 'rEDM/DESCRIPTION'

- checking extension type ... Package
- this is package 'rEDM' version '1.2.2'
\begin{cases} 

✓ checking package dependencies (2.3s)

✓ checking dependencies in R code ...

✓ checking compilation flags in Makevars ...
✓ checking compiled code ...

✓ checking sizes of PDF files under 'inst/doc' (849ms)

✓ checking installed files from 'inst/doc' ...

✓ checking files in 'vignettes'

✓ checking examples (1.1s)

✓ checking for unstated dependencies in vignettes ...
✓ checking package vignettes in 'inst/doc' ...

✓ checking re-building of vignette outputs (13.6s)

           '/tmp/RtmpgTq4pn/rEDM.Rcheck/00check.log'
      for details.
                                                                                                                                        — rEDM 1.2.2 —
   - R CMD check results -
Duration: 1m 32.4s
) checking installed package size ... NOTE
         installed size is 8.7Mb
         sub-directories of 1Mb or more:
            libs 7.7Mb
0 errors ✓ | 0 warnings ✓ | 1 note *
```

2) CRAN build check on Windows using cloud servers. This will email the build results to the package maintainer address..

```
> devtools::check win release()
Building windows version of rEDM (1.2.2) for R-release with win-builder.r-project.org.
Email results to JosephPark@IEEE.org?
1: I forget
2: Of course
3: No way
Selection: 2
✓ checking for file 'rEDM.build/DESCRIPTION' ...
- preparing 'rEDM':
✓ checking DESCRIPTION meta-information ...
 cleaning src
- installing the package to build vignettes
 creating vignettes (1m 20.6s)
- building 'rEDM 1.2.2.tar.gz'
[02:55 PM (2020-02-18)] Check JosephPark@IEEE.org for a link to the built package in 15-30 mins.
win-builder.r-project.org - /PYKlZmqsszt1/
18.02.2020 16:10
                          4500 00check.log
           16:10
18.02.2020
                         14129 00install.out
18.02.2020
             16:10
                         <dir> examples_and_tests
           16:10 2067513 rEDM_1.2.2.zip
18.02.2020
* installing *source* package 'rEDM' ...
** using staged installation
** libs
*** arch - i386
d:/Compiler/gcc-4.9.3/mingw 32/bin/g++ -std=gnu++11 -I"D:/RCompile/recent/R-3.6.2/include" -DNDEBUG
-I./cppEDM/src -I../ -I"d:/RCompile/CRANpkg/lib/3.6/Rcpp/include"
-I"d:/RCompile/CRANpkg/lib/3.6/RcppThread/include" -I"d:/Compiler/gcc-4.9.3/local330/include"
                                                                                                   -02
-Wall -mtune=core2 -c CCM.cpp -o CCM.o
installing to d:/RCompile/CRANguest/R-release/lib/00LOCK-rEDM/00new/rEDM/libs/i386
*** arch - x64
d:/Compiler/gcc-4.9.3/mingw_64/bin/g++ -m64 -std=gnu++11 -I"D:/RCompile/recent/R-3.6.2/include"
-DNDEBUG -I./cppEDM/src -I../ -I"d:/RCompile/CRANpkq/lib/3.6/Rcpp/include"
-I"d:/RCompile/CRANpkg/lib/3.6/RcppThread/include" -I"d:/Compiler/gcc-4.9.3/local330/include"
                                                                                                   -02
-Wall -mtune=core2 -c CCM.cpp -o CCM.o
d:/Compiler/gcc-4.9.3/mingw 64/bin/g++ -m64 -shared -s -static-libgcc -o rEDM.dll tmp.def CCM.o
ComputeError.o DataFrame.o Embed.o EmbedDim.o Multiview.o PredictInterval.o PredictNL.o RcppEDMCommon.o
RcppExports.o SMap.o Simplex.o -L./cppEDM/src/ -lEDM -LD:/RCompile/recent/R-3.6.2/bin/x64 -lRlapack
-Ld:/Compiler/gcc-4.9.3/local330/lib/x64 -Ld:/Compiler/gcc-4.9.3/local330/lib -LD:/RCompile/recent/R-
3.6.2/bin/x64 - 1R
installing to d:/RCompile/CRANquest/R-release/lib/00LOCK-rEDM/00new/rEDM/libs/x64
** R
** data
*** moving datasets to lazyload DB
** byte-compile and prepare package for lazy loading
** help
** installing vignettes
** testing if installed package can be loaded from temporary location
*** arch - i386
*** arch - x64
** testing if installed package can be loaded from final location
*** arch - i386
*** arch - x64
** testing if installed package keeps a record of temporary installation path
packaged installation of 'rEDM' as rEDM 1.2.2.zip
* DONE (rEDM)
```

3) Build the CRAN release file to upload to CRAN

```
> devtools::build()
```

rEDM Documentation Utilities

Useful commands and rmarkdown package commands to build and convert documentation.

```
rmarkdown::render("rEDM-tutorial.Rmd","pdf_document")
rmarkdown::render("rEDM-tutorial.Rmd","html_document")

R CMD Rd2pdf rEDM
R CMD Rdconv -t html ./rEDM/man/rEDM.Rd > rEDM.html
```

pyEDM PyPI

```
The pyEDM package is distributed on the PyPI archives: <a href="https://pypi.org/project/pyEDM/">https://pypi.org/project/pyEDM/</a>
```

```
The version string must be different from the previously published one.

Increment the 4th element of __version__ = "1.2.1.1" in pyEDM/pyEDM/__init.py

Build the wheels

python setup.py bdist_wheel

Upload to PyPI using twine:

twine upload [wheel output location]
```