Advanced R Programming - Lecture 6 Rcpp

Krzysztof Bartoszek, Shashi Nagarajan (slides based on Leif Jonsson's and Måns Magnusson's)

Linköping University krzysztof.bartoszek@liu.se

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Today

Rcpp

Memoization

Questions since last time?

Rcpp

Using C++ code in R

Need C++ compiler (look
http://adv-r.had.co.nz/Rcpp.html)

Often called interfacing

Similar can be done with Java and Fortran

Extremely fast!

But just handle bottlenecks!



Fibonacci

$$F(n) = \begin{cases} n, & \text{if } n < 2 \\ F(n-1) + F(n-2), & \text{otherwise} \end{cases}$$

Fibonacci R

```
fr <- function(n) {
   if (n < 2) return(n)
   fr(n-1) + fr(n-2)
}

system.time(fr(33))
user system elapsed
3.312   0.008   3.32</pre>
```



Fibonacci C++

```
library(Rcpp)
cppFunction(code = '
  int fcpp(int n) {
    if (n < 2) return(n);
    return(fcpp(n-1) + fcpp(n-2));
,)
system.time(fcpp(33))
user system elapsed
0.019 0.000 0.019
```



Mapping R Datatypes to C++

R and C++ support different data types. The package Rcpp implements the RObject class for the following mappings

R Datatype	Corresponding RObject Class
integer scalar	int (no surprise)
logical scalar	bool (no surprise)
integer vector	IntegerVector
numeric vector	NumericVector
logical vector	LogicalVector
character vector	CharacterVector
numeric matrix	NumericMatrix

Chapters 3-4 of 'Seamless R and C++ Integration with Rcpp', Eddelbuettel (2013) mention all such mappings



Binary Search

- This example uses the NumericVector class to pass an R numeric vector as input to a C++ programme
- ▶ Idea: Search for an element in the vector using Binary Search
- ► The R and C++ implementations of the Binary Search algorithm available in binary_search_rcpp.R.

Figure: Performance Benchmarking Results

The example here was not designed to show excellent performance gains through Rcpp, but rather to show how to

pass a vector to an Rcpp programme. A wealth of performant examples available at https://gallery.rcpp.org/



Memoization

A simple optimization technique

Example of a general technique in optimization of trading memory

for computation

Memoization stores (caches) results of function calls

If called again, returns old value

Depends on functional programming

Useful in recursive programming (instead of manual look-up structure)



Memoise in R

```
> library(memoise)
> a <- function(x) runif(1)
> replicate(3, a())
[1] 0.6709919 0.3490709 0.4772027
> b <- memoise(a)
> replicate(3, b())
[1] 0.1867441 0.1867441
```

Memoise in R

```
> c <- memoise(function(x) {Sys.sleep(1); runif(1)})</pre>
> system.time(print(c()))
[1] 0.7816399
user system elapsed
0.003 0.004 1.001
> system.time(print(c()))
[1] 0.7816399
user system elapsed
0.001 0.000 0.000
> forget(c)
[1] TRUE
> system.time(print(c()))
[1] 0.9234995
user system elapsed
0.003 0.004 1.001
```

Memoise Fibonacci

```
library(memoise)

frm <- memoise(function(n) {
   if (n < 2) return(n)
   frm(n-1) + frm(n-2)
})

system.time(frm(33))
user system elapsed
0.029 0.000 0.029</pre>
```

Memoisation of C++ code did not improve timing. Memoisation can be sometimes an alternative to C++.



The End... for today.

Questions?

See you next time!