

Advanced R Programming - Lecture 6

Rcpp

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

Linköping University
krzysztof.bartoszek@liu.se

7,8 October 2019 (KEY1,Vallfarten)

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(30))  
user      system elapsed  
2.246      0.171      2.451
```

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(30))
user          system          elapsed
0.007000000 0.000000000 0.006999999
```

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

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 0.1867441
```

Memoise in R

```
> c <- memoise(function(x) {Sys.sleep(1); runif(1)})
> 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
```

The End... for today.
Questions?
See you next time!