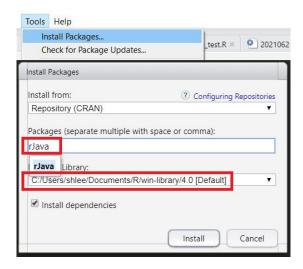
### ...Installing rJava

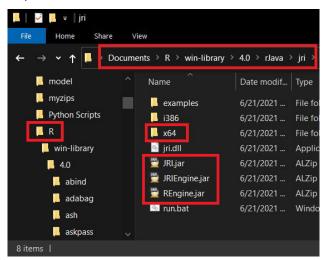
we need to install rJava package in R studio.



We need to know the directory where rJava package is installed. In our case, this directory is as follow. (this is dependent on your Windows system)

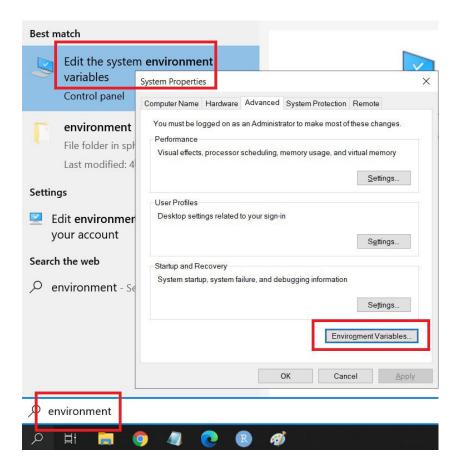
### C:\Users\shlee\Documents\R\win-library\4.0

The following figure displays files of rJava/jri directory.



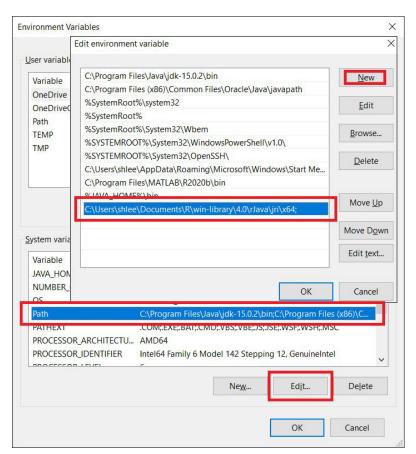
# **Environment Variables**

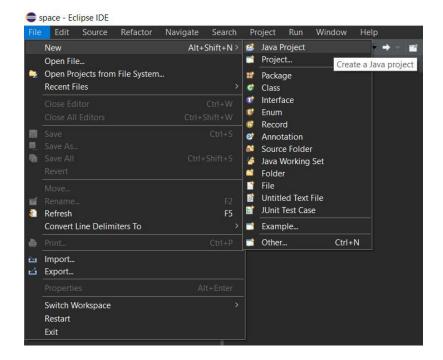
 $\textbf{Find "Edit the system environment variables"} \text{ and open System Properties box, and click } \textbf{Environment Variables} \dots \text{ button}.$ 



Add Path as a new variable in System Variables as follows.

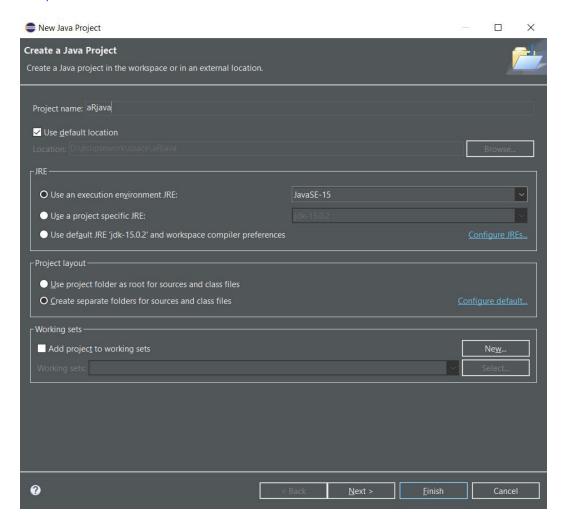
• Path : C:\Users\shlee\Documents\R\win-library\4.0\rJava\jri\x64;

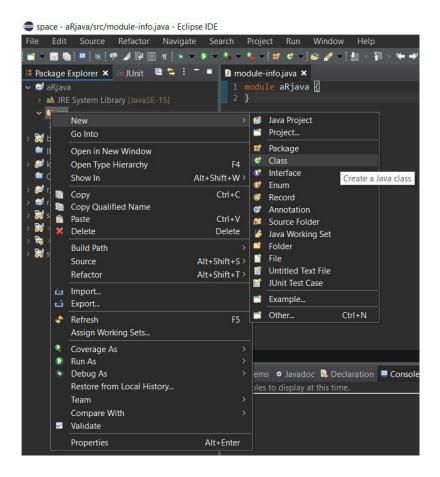




Insert aRjava or your favorite name as Project name.

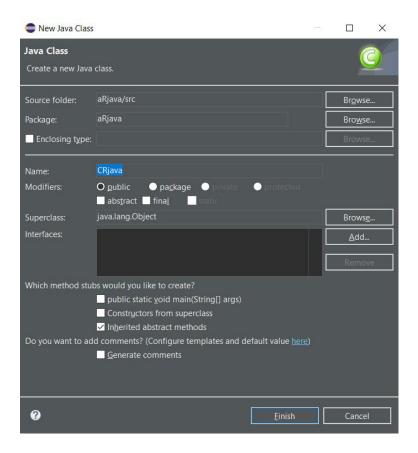
• Project name : aRjava





Insert CRjava or your favorite name as Name.

Name : CRjava



The above Java code is to call R command for the eigen decomposition and return eigenvector. Matrix multiplication with its transpose ensures the positive definite. The full Java code is as follows.

```
// Financial Econometrics & Derivatives, ML/DL using R, Python, Tensorflow
2
     // by Sang-Heon Lee
3
4
5
     // https://kiandlee.blogspot.com
6
7
     // rJava example with built-in R commands
8
9
     package aRjava;
10
     import org.rosuda.JRI.Rengine;
11
     import org.rosuda.JRI.REXP;
12
13
     public class CRjava {
14
15
       public static void main(String[] args) {
16
17
          // Launch and Start rJava
          Rengine re=new Rengine(new String[] { "-vanilla" }, false, null);
18
19
          // Input parameters
20
21
22
23
          // R commands through rJava
          \label{eq:condition} $$ re.eval("ma < matrix(morm("+nvar+","+nvar+"),"+nvar+","+nvar+")"); $$ re.eval("mb < ma%"((ma)"); $$ $$
24
25
26
27
          re.eval("eg <- eigen(mb)");
          REXP x = re.eval("eg$vectors");
28
29
          // Result : raw output
           System.out.println(
                                  sult as a raw output"):
30
           System.out.println(x+"\n");
32
          // R matrix -> Java 2D array
33
          double[][] mout = x.asDoubleMatrix();
34
35
          System.out.println("Result as a 2D array");
36
37
           for(int i = 0; i<nvar; i++) {
            for(int j = 0; j<nvar; j++) {
    System.out.print(String.format("%2.5f", mout[i][j]) + " ");
38
39
40
             System.out.println("");
41
42
          }
43
44
          // end rJava
           re.end();
45
46
47
48
                                                                                         Colored by Color Scripter cs
```

When we run the above Java code, we encounter the following errors which are obstacles in the way. Hence, we need to some settings for Eclipse.

But this first running this project is important because after this trial, Run Configuration (which will be explained later) can identify this project.

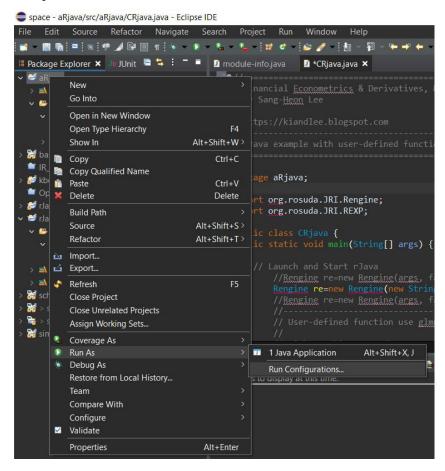
This is the highlight section of this post. This setting seems so complicated but let's do it.

The bottom line for the Eclipse setting is that we have only to add two settings on our project not class files.

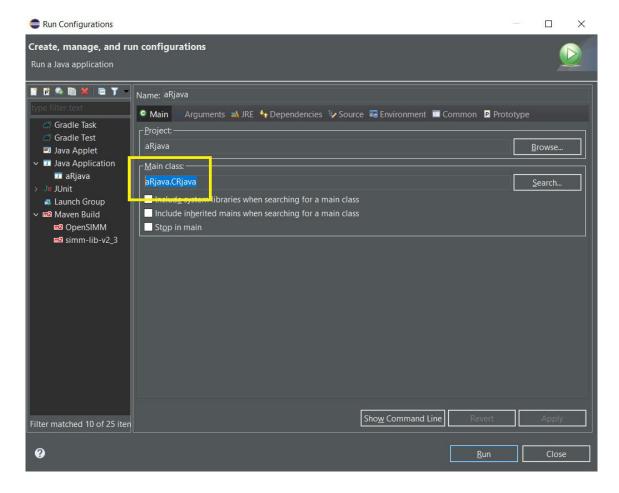
- Project -> Run As -> Run Configurations
- Project -> Build Path -> Configure Build Path...

## Eclipse Project Settings - Run Configurations

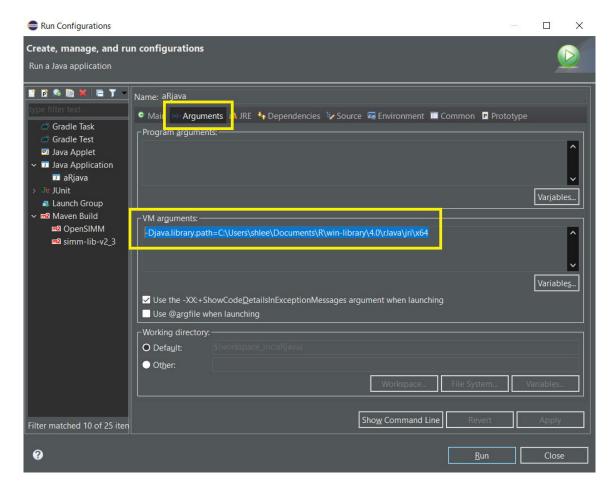
Open Project -> Run As -> Run Configurations.



At first, we need to check whether **Project** and **Main class** are set to **aRjava** and **aRjava.CRjava** respectively.

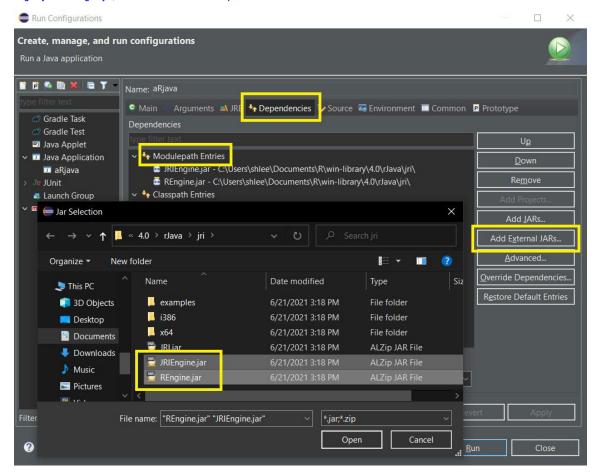


In Arguments tab, VM arguments is filled as follows.

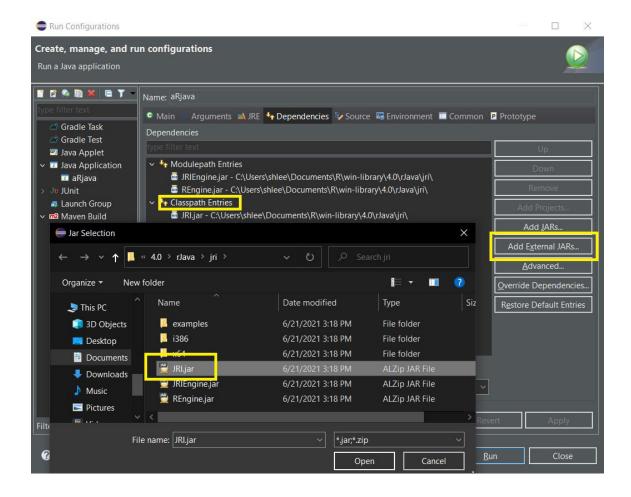


It is most important to distinguish between Modulepath Entries and Classpath Entries with respect to kind of jar file and project.

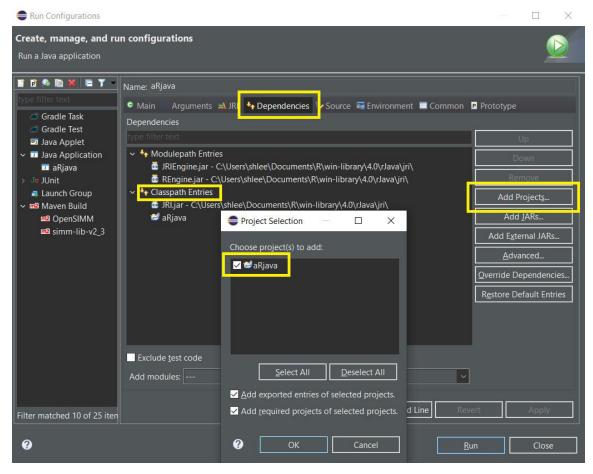
1) For JRIEngine.jar and REngine.jar, Add External JARs... to Modulepath Entries.



2) For JRI.jar, Add External JARs... to Classpath Entries

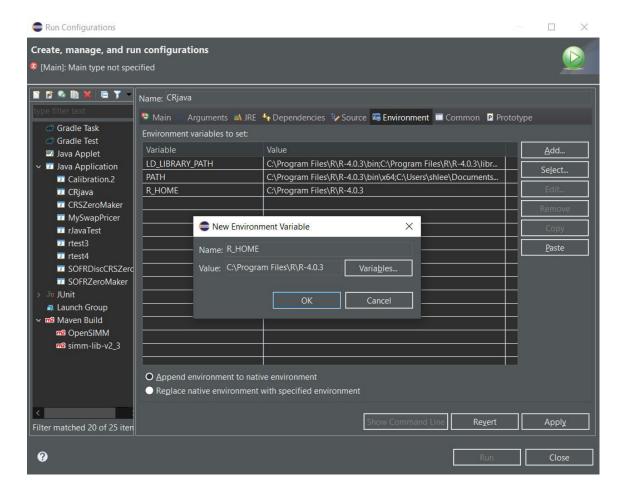


3) For aRjava, Add Projects... to Classpath Entries only if aRjava is absent in Classpath Entries.



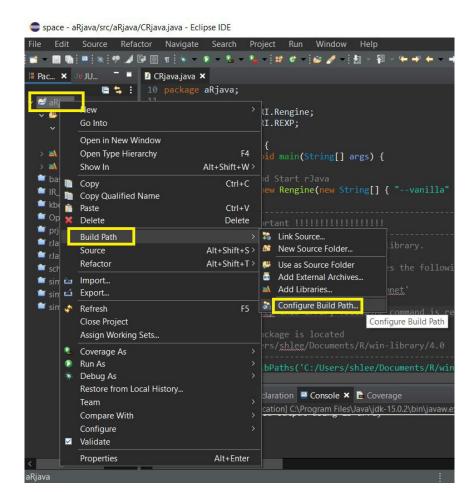
- $\bullet \ LD\_LIBRARY\_PATH: C:\Program Files\R\A-4.0.3\bin;C:\Program Files\R\A-4.0.3\bin;C:\Program Files\R\A-4.0.3\bin;C:\Program Files\R\A-4.0.3\bin\A-$
- R\_HOME : C:\Program Files\R\R-4.0.3

Here, in case of R\_HOME, there is no ";".



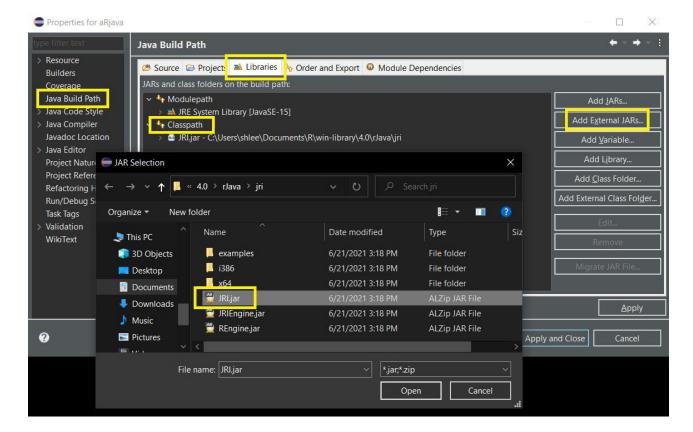
Eclipse Project Settings - Configure Build Path...

As the setting for Run Configurations is completed, it's time to add settings on Configure Build Path....



In Libraries tab,

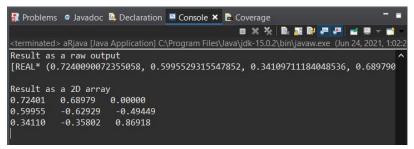
For JRI.jar, Add External JARs... to Classpath.



Now the setting for Eclipse Project is done completely.

### **Running and Results**

When we rerun CRjava.class file, We can obtain correct results.



Although setting for rJava in Eclipse is so complicated, we try to summarize this setting process with many detailed screen captures for clear understanding.

We expect that rJava is quite useful when R is more suitable for some complicated calculations or estimations when Java is a main program.