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RserveCLI

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Unhandled WebException

Wiki Link: [discussion:258224]

lawsonmcw May 19, 2011 at 1:47

Hi Oliver,

I had to cut out early of RFinance to catch a flight and was sorry to have missed your presentation on RserveCLI, but happy to have found it here. I downloaded and installed yesterday and after one or two hiccups was able to get things working. Now I am attempting to use it to do some "real" work, but I have been getting an unhandled webexception "expected x bytes, but received y bytes" in RserveCLI.Qap1. It's kinda weird since it works fine but arbitrary craps out not always at the same point in the data. Here's how I'm calling it:

```
var df = Sexp.MakeDataFrame();
df["y"] = Sexp.Make(m_fdom);
df["change.1d"] = Sexp.Make(m_1Day);
df["change.7d"] = Sexp.Make(m_7Day);
 df["change.6m"] = Sexp.Make(m_6Month);
m_r["d"] = df;
var lm = m_r["summary(lm(y ~ change.1d + change.7d +
var coefs = lm["coefficients"];
```

I am building a dataframe of lists of doubles. The linear regression is called after new data is added. It works fine a few dozen times and then dies on the call to Im(). I copied the exception details below. Any ideas on what the problem might be?

Many thanks,

Lawson

```
System.Net.WebException was unhandled
   Message=Expected 2972 bytes of data, but received 2916.
   Source=RserveCli
   StackTrace:
             at RserveCli.Qap1.Command(Int32 cmd, IList`1 data) in C:\Users\Lawson\Documents\Visual Studio
2010\Projects\RserveCLI\RserveCLI\Qap1.cs:line 540
             at RserveCli.RConnection.Eval(String s) in C:\Users\Lawson\Documents\Visual Studio
2010\Projects\RserveCLI\RserveCLI\RConnection.cs:line 267
             at RserveCli.RConnection.get_Item(String s) in C:\Users\Lawson\Documents\Visual Studio
2010\Projects\RserveCLI\RserveCLI\RConnection.cs:line 229
             at Metolius.SnP.FDOMVariable.OnFill(Order order) in C:\Users\Lawson\Documents\Visual Studio
2010\Projects\Backtester\Metolius\SnP\FDOMVariable.cs:line 111
             at Balsam.Common.Strategy.SubmitOrder(Order order) in C:\Users\Lawson\Documents\Visual Studio
2010\Projects\Backtester\Backtester\Common\Strategy.cs:line 1168
             at Balsam.Common.Strategy.BuyClose(BarSeries series, Double quantity, String signalName) in
C:\Users\Lawson\Documents\Visual Studio 2010\Projects\Backtester\Backtester\Common\Strategy.cs:line
1768
             at Balsam.Common.Strategy.BuyClose() in C:\Users\Lawson\Documents\Visual Studio
2010\Projects\Backtester\Backtester\Common\Strategy.cs:line 1712
              at Metolius.SnP.FDOMVariable.OnBar() in C:\Users\Lawson\Documents\Visual Studio
2010\Projects\Backtester\Metolius\SnP\FDOMVariable.cs:line 80
             at Balsam.Common.Strategy.Simulate() in C:\Users\Lawson\Documents\Visual Studio
2010\Projects\Backtester\Backtester\Common\Strategy.cs:line 896
             \verb|at Balsam.Common.Strategy.RunSimulation()| in C:\Users\Lawson\Documents\Visual Studio | C:\Users\Lawson\Documents\Visual Studio | C:\Users\Lawson\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Documents\Visual\Visual\Documents\Visual\Documents\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visual\Visu
2010\Projects\Backtester\Backtester\Common\Strategy.cs:line 949
             at Metolius.Program.Main(String[] args) in C:\Users\Lawson\Documents\Visual Studio
2010\Projects\Backtester\Metolius\Program.cs:line 47
             at System.AppDomain._nExecuteAssembly(RuntimeAssembly assembly, String[] args)
             at System.AppDomain.ExecuteAssembly(String assemblyFile, Evidence assemblySecurity, String[]
args)
             at Microsoft.VisualStudio.HostingProcess.HostProc.RunUsersAssembly()
```

at System.Threading.ThreadHelper.ThreadStart_Context(Object state)

```
at System.Threading.ExecutionContext.Run(ExecutionContext executionContext, ContextCallback callback, Object state, Boolean ignoreSyncCtx)
at System.Threading.ExecutionContext.Run(ExecutionContext executionContext, ContextCallback callback, Object state)
at System.Threading.ThreadHelper.ThreadStart()
InnerException:
```

lawsonmcw Jun 4, 2011 at 8:2

Jun 4, 2011 at 8:21

Found a solution here: http://rdotnet.codeplex.com/

yinz

Nov 10, 2011 at 6:34

Hi,

I have encountered the same error when I need to get a 1000000 by 2 matrix from R serve. The error I get is very similar to yours:

System.Net.WebException: Expected 16000028 bytes of data, but received 1943256.

at RserveCli.Qap1.Command(Int32 cmd, IList'1 data) in C:\Users\yin\Desktop\rservecli-

2614\RserveCLI\trunk\RserveCLI\Qap1.cs:line 540

at RserveCli.RConnection.Eval(String s) in C:\Users\yin\Desktop\rservecli-

 $2614\ Rserve CLI\ trunk\ Rserve CLI\ RConnection.cs: line\ 259$

at RserveCli.RConnection.get_ltem(String s) in C:\Users\yin\Desktop\rservecli-

 $2614\ Rserve CLI\ trunk\ Rserve CLI\ RConnection.cs: line\ 221$

at <StartupCode\$FSI_0014>.\$FSI_0014.main@() in C:\Users\yin\Desktop\rservecli-

2614\RserveCLI\trunk\FSharpExample\Script1.fsx:line 47

But the R Serve project claims that there is no such a limit on the object size:

http://www.rforge.net/Rserve/faq.html

[On default, 16MB for data sent to R Serve, and unlimited for data sent out]

R Serve has a Java client too. I will try that to see if the same problem exists there. If not, then probably I can try to solve the bug in the RServeCLI.

Best,

Yin

yinz

Nov 11, 2011 at 2:26

The Java client works correct. I also solved the bug in the code, actually there are two bugs, both in Qap1.cs:

- 1. When the data object is large, the this.socket.Recieve(buf) cannot get all the data at once, we need to keep receiving data.
- 2. The first 4 bytes are headers, which indicate the data type and length. The length formula is only correct for small objects, and wrong for large objects, say > 40MB.

I corrected both bugs, please see the following modified code:

```
public List<object> Command(int cmd, IList<object> data)
{
    int toConsume = this.SubmitCommand(cmd, data);
    var res = new List<object>();
    while (toConsume > 0)
    {
        var dhbuf = new byte[4];
        if (this.socket.Receive(dhbuf) != 4)
        {
            throw new WebException("Didn't receive a header.");
        }
}
```

```
byte typ = dhbuf[0];
                // ReSharper disable RedundantCast
                // this formulae is wrong! only correct for small objects
                int dlength = dhbuf[1] + (((int)dhbuf[2]) << 8) + (((int)dhbuf[3]) << 16);</pre>
                dlength = toConsume - 4;
                // ReSharper restore RedundantCast
                var dvbuf = new byte[dlength];
                var tempbuf = new byte[dlength];
                var curr = 0;
                //System.Threading.Thread.Sleep(500);
                var received = this.socket.Receive(dvbuf);
                while (curr + received < dlength )</pre>
                    Console.WriteLine(curr.ToString() + " + " + received.ToString() + " = " + (curr +
received).ToString() + " to " + dlength.ToString());
                    curr += received;
                    received = this.socket.Receive(tempbuf);
                    Array.Copy(tempbuf, 0, dvbuf, curr, received);
                if (received != dvbuf.Length)
                    var tempR = this.socket.Receive(dvbuf);
                    throw new WebException("Expected " + dvbuf.Length + " bytes of data, but received "
+ received + ".");
                switch (typ & 15) // only the lower 4 bits
```

yinz Nov 11, 2011 at 2:31 To see what's been changed, here is the original code:

```
public List<object> Command(int cmd, IList<object> data)
            int toConsume = this.SubmitCommand(cmd, data);
            var res = new List<object>();
            while (toConsume > 0)
                var dhbuf = new byte[4];
                if (this.socket.Receive(dhbuf) != 4)
                    throw new WebException("Didn't receive a header.");
                byte typ = dhbuf[0];
                // ReSharper disable RedundantCast
                int dlength = dhbuf[1] + (((int)dhbuf[2]) << 8) + (((int)dhbuf[3]) << 16);</pre>
                // ReSharper restore RedundantCast
                var dvbuf = new byte[dlength];
                var received = this.socket.Receive(dvbuf);
                if (received != dvbuf.Length)
                    throw new WebException("Expected " + dvbuf.Length + " bytes of data, but received "
+ received +
                switch (typ)
```

FrankyHollywoo d thank you, works as it should!

Mar 21, 2012 at 11:22 AM

ohaynold Coordinator I submitted that fix to the Subversion repository. I'll wait a week or so for other feedback and if all is well I'll release a new version then.

Jun 17, 2012 at 6:21

AM

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