

Software Design, Development, and Distribution in R

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Dr. Dietz's Disclaimer

The views expressed in this presentation are strictly my own. They do not necessarily represent the position of the Federal Reserve Bank of Minneapolis or the Federal Reserve System.

About Us

- ▶ Friends since meeting in our Statistics PhD program in 2011
- ▶ Co-organizers of R Ladies-Twin Cities and the noRth conference
- ▶ Both cyclists & coffee lovers



Objectives of this talk

```
library(MyFirstPackage)

# Design your R package
design_package()

# Build your R package
build_package()

# Distribute of your R package
distribute_package()

#Profit!
```

Our Assumptions

- ▶ You have some experience programming in R
- ▶ You have some experience on Git (i.e. we won't show you how to set it up)
- ▶ You have some custom R functions on your computer that get used repeatedly
- ▶ You have an audience (including yourself) for your code

Best practices for R package design



You nailed it.

What is a design document?

- ▶ A blueprint or recipe for your project with plenty of details
- ▶ Doc written with the understanding that future-you will forget these details otherwise

Why use a design document? (1 of 5)

- ▶ Watch this video first!

Why use a design document? (2 of 5)

- ▶ Separates thinking and coding



Imagine creating enchiladas without a recipe!

Why use a design document? (3 of 5)

- ▶ Forces you to explain everything in detail
- ▶ Helps you predict problems and tricky points



Why use a design document? (4 of 5)

- ▶ Helps you divide the work into reasonable modules so you can split it between days or people and make sure it will come together seamlessly



No need to ladle and stir at the same time

Why use a design document? (5 of 5)

- ▶ Helps future you/developers understand what you had done so that you can create improvements or additions
- ▶ Helps you remember everything you'll inevitably forget



What to include in your design document

- ▶ Goal of each function
- ▶ Inputs and outputs of each
- ▶ Flow chart between functions
- ▶ Calculations/equations
- ▶ Any tricky points
- ▶ Numerical stability considerations
- ▶ How you will approach each function (and some pseudo code)
- ▶ Tests you will implement (again goals, details)
- ▶ Helpful sketches
- ▶ Major updates
- ▶ Things you want to add/change in the future

Examples of Design Docs

- ▶ glmm
- ▶ stableGR

Building an R package

How it started



How it's going



Create the Package

- ▶ Building a package used to take a lot of expert knowledge. Not anymore!
- ▶ Several R packages exist that make the process extremely accessible
- ▶ Option #1 - Use the Rstudio interface: File -> New Project -> New Directory -> R Package
- ▶ Option #2 - Use the aptly named usethis package

```
#install.packages('usethis')
library(usethis)

usethis::create_package("~/MyFirstPackage")
```

Add your functions

- ▶ Option #1 - Create .R files with your function and move them into the package's R folder
- ▶ Option #2 - usethis package

```
usethis::use_r('target_psrf')
usethis::use_r('minESS')
```

Create (or copy/paste) functions

```
target_psrf <- function(m, p, alpha = 0.05, epsilon = 0.05) {  
  
  # Calculate the minimum effective sample size for the given input parameters  
  Tee <- as.numeric(minESS(p = p, alpha = alpha, epsilon = epsilon))  
  
  # Calculate PSRF  
  psrf <- sqrt(1 + m / Tee)  
  
  return(list(psrf = psrf, epsilon = epsilon))  
}
```

Add help documentation for functions

- ▶ In an R package, help documentation is mandatory; good documentation is optional (but not really!)
- ▶ While you can create documents manually (in the man folder), the roxygen2 package makes it easy to create the documentation with your code

```
##' @title Target potential scale reduction factor (PSRF)
##' @description This function calculates the target PSRF for a set of MCMC chains.
##' This is adapted from the more complex version in stableGR
##' @param m Number of MCMC chains, e.g. 3 chains implies m = 3
##' @param p Number of parameters being sampled, e.g. (beta1, beta2, beta3) implies p = 3
##' @param alpha Significance level used to compute ESS; defaults to alpha = 0.05 i.e. 5%
##' @param epsilon Relative precision term; fixing all other elements,
##'                 as precision is set smaller, sample size increases; defaults to 0.05
##' @examples
##' target_psrf(m = 2, p = 2, alpha = 0.05, epsilon = 0.05)
##' target_psrf(m = 5, p = 2, alpha = 0.10, epsilon = 0.05)
##' @export target_psrf
##' @references D. Vats and C. Knudson. Revisiting the Gelman-Rubin Diagnostic.
##'             https://arxiv.org/abs/1812.09384
target_psrf <- function(m, p, alpha = 0.05, epsilon = 0.05) {
  # Calculate the minimum effective sample size for the given input parameters
  Tee <- as.numeric(minESS(p = p, alpha = alpha, epsilon = epsilon))
  # Calculate PSRF
```

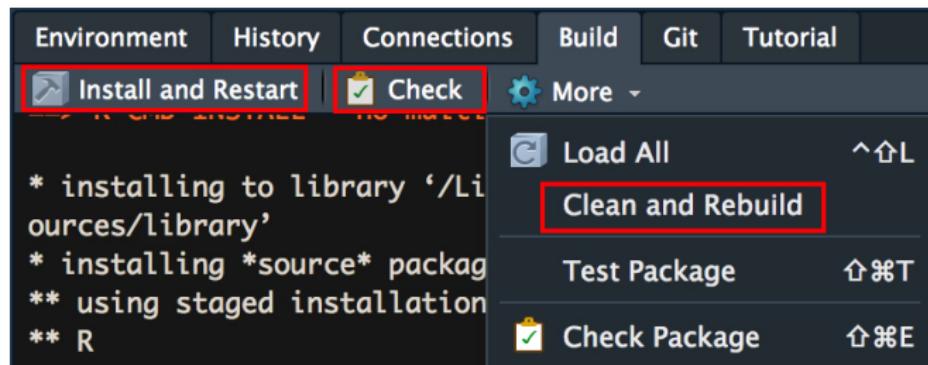
Help documentation generated by roxygen2

The screenshot shows the RStudio interface with the following details:

- Top Bar:** Files, Plots, Packages, Help, Viewer.
- Toolbar:** Back, Forward, Home, Find, Search bar containing "target_psrf".
- Search Results:** R: Target potential scale reduction factor (PSRF) - Find in Topic.
- Page Content:**
 - Section Headers:** target_psrf {MyFirstPackage}, R Documentation, Target potential scale reduction factor (PSRF), Description, Usage.
 - Description:** This function calculates the target PSRF for a set of MCMC chains. This is adapted from the more complex version in stableGR.
 - Usage:** `target_psrf(m, p, alpha = 0.05, epsilon = 0.05)`
 - Arguments:**
 - m**: Number of MCMC chains, e.g. 3 chains implies m = 3
 - p**: Number of parameters being sampled, e.g. (beta1, beta2, beta3) implies p = 3
 - alpha**: Significance level used to compute ESS; defaults to alpha = 0.05 i.e. 5%
 - epsilon**: Relative precision term; fixing all other elements, as precision is set smaller, sample size increases; defaults to 0.05
 - References:** D. Vats and C. Knudson. Revisiting the Gelman-Rubin Diagnostic. <https://arxiv.org/abs/1812.09384>

Check, build, and install your package

Option #1 Use the tools in Rstudio



Option #2 Use the devtools package (can be useful when things get more complicated)

```
devtools::check()  
devtools::build()  
devtools::install()
```

Customize!

- ▶ Add tests
- ▶ Add other package dependencies
- ▶ Add vignettes



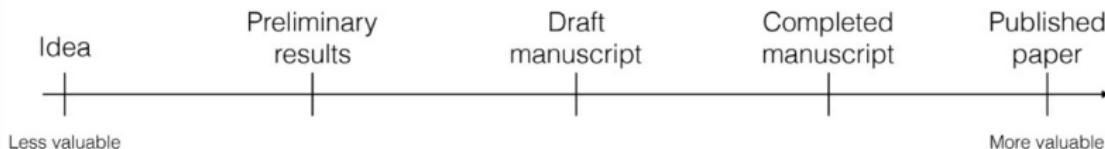
Distribution of Your R Package



Why Distribute Your R Package?

From David Robinson's excellent talk at rstudio::conf(2019)

How I used to think of my goals:



How I should have been thinking of them:



Why Distribute Your R Package?

- ▶ Gains in usership/citations for those in the public domain (academics, nonprofits)
- ▶ Gains in productivity for those in private industries
- ▶ Saving future you time

Using Version Control



Ann, you're beautiful and you're organized!

Using Version Control

- ▶ This is not a Git talk, but Git has become a dominant version control technique so we are demo-ing our work on Github
- ▶ An amazing and free resource for R users is Jenny Brian's book:
<https://happygitwithr.com/>

How this is useful to audit Production version control - put R in prod Focus more on why to use - maybe RStudio easy integration with github

How this is useful to audit/third parties Easy to track changes over time Issue driven development (working with teams)
<https://github.com/tidyverse/dplyr/issues> Production version control - put R in prod reference to talk

Where to Find Us

Find this presentation at: https://github.com/knudson1/WiADS2020/blob/master/doc/WiADS_Slides.pdf

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