

Profile Report

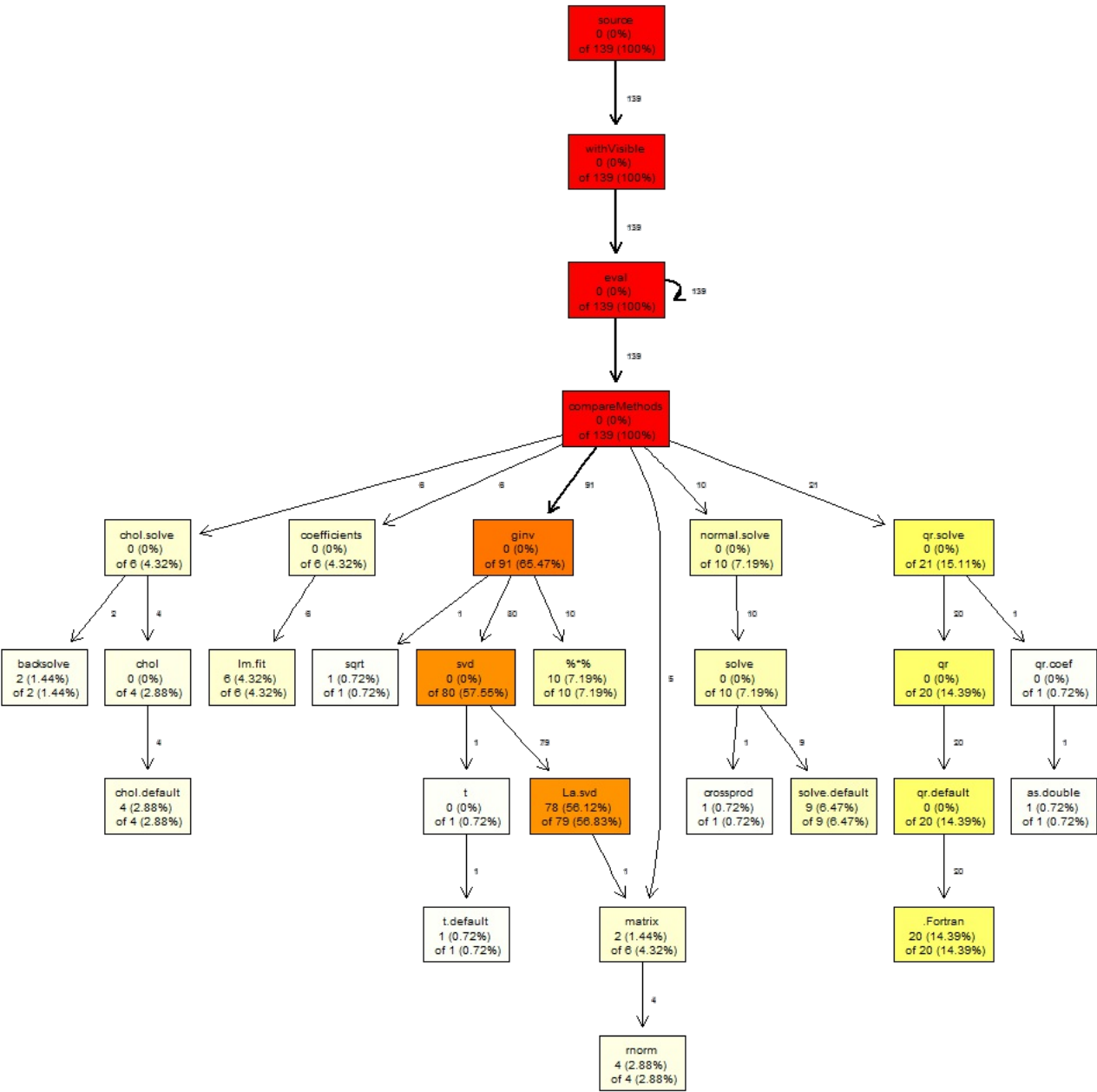
Summary

Table 1.

File	Total time	Selftime	Total time (%)	Selftime (%)
compareMethods	2.8	2.5	100	88
2016-09-08	2.8	0	100	0
normal.solve	0.2	0.2	7.2	7.2
chol.solve	0.12	0.12	4.3	4.3

Call graph

Figure 1.



compareMethods

time line

```
1 compareMethods <-
```

```

2   function() {
3   library(MASS)
4   # Call the functions
5   source(paste(temp,"/normal.solve.R",sep=""))
6   source(paste(temp,"/chol.solve.R",sep=""))
7   # Solving a big system of equations
8   nrows <- 1000
9   ncols <- 500
0.1 10  A <- matrix(rnorm(nrows*ncols),nrows,ncols)
11   b <- rnorm(nrows)
12   # Testing different possibilities
0.42 13  Sol1 <- qr.solve(A,b) # Using QR factorization
0.12 14  Sol2 <- coefficients(lm.fit(A,b)) # lm.fit, based on QR but with some overhead
1.82 15  Sol3 <- ginv(A) %*% b # Using the pseudoinverse based on SVD
0.2  16  Sol4 <- normal.solve(A,b) # Using a function based on the normal equations.
0.12 17  Sol5 <- chol.solve(A,b) # Using a function based on the Choleski factorization.
18   }

```

2016-09-08

```

time line
1   library('GUIProfiler')
2
3   temp<-tempdir()
4   # Definition of two functions
5   normal.solve <- function(A,b) {
6   Output <- solve(crossprod(A), t(A)%*%b)
7   }
8
9   chol.solve <- function(A,b) {
10  L <- chol(crossprod(A))
11  Output1 <- backsolve(L, t(A)%*%b, transpose=TRUE)
12  Output2 <- backsolve(L, Output1)
13  }
14
15  compareMethods <- function() {
16  library(MASS)
17  # Call the functions
18  source(paste(temp,"/normal.solve.R",sep=""))
19  source(paste(temp,"/chol.solve.R",sep=""))
20  # Solving a big system of equations
21  nrows <- 1000
22  ncols <- 500
23  A <- matrix(rnorm(nrows*ncols),nrows,ncols)
24  b <- rnorm(nrows)
25  # Testing different possibilities
26  Sol1 <- qr.solve(A,b) # Using QR factorization
27  Sol2 <- coefficients(lm.fit(A,b)) # lm.fit, based on QR but with some overhead
28  Sol3 <- ginv(A) %*% b # Using the pseudoinverse based on SVD
29  Sol4 <- normal.solve(A,b) # Using a function based on the normal equations.
30  Sol5 <- chol.solve(A,b) # Using a function based on the Choleski factorization.
31  }
32
33  # Dump these functions to three different files
34
35  dump("normal.solve",file=paste(temp,"/normal.solve.R",sep=""))
36  dump("chol.solve",file=paste(temp,"/chol.solve.R",sep=""))
37  dump("compareMethods",file=paste(temp,"/compareMethods.R",sep=""))
38  source(paste(temp,"/compareMethods.R",sep=""))
39
40  # Profile the code
41
42  RRprofStart()
2.78 43  compareMethods()
44  RRprofStop()
45
46  # Uncomment to open the report

```

```
46 #RRprofReport()
47
48 RRprofReport(file.name = "RRprof.out", notepad.path =
49 "d:/Program Files (x86)/Notepad++/notepad++.exe",reportname = "my_report")
```

normal.solve

time	line
	1 normal.solve <-
	2 function(A,b) {
0.2	3 Output <- solve(crossprod(A), t(A)%*%b)
	4 }

chol.solve

time	line
	1 chol.solve <-
	2 function(A,b) {
0.08	3 L <- chol(crossprod(A))
0.04	4 Output1 <- backsolve(L, t(A)%*%b, transpose=TRUE)
	5 Output2 <- backsolve(L, Output1)
	6 }