

ETC4500/ETC5450

Advanced R programming

Week 11: Rewriting R code in C++



About me

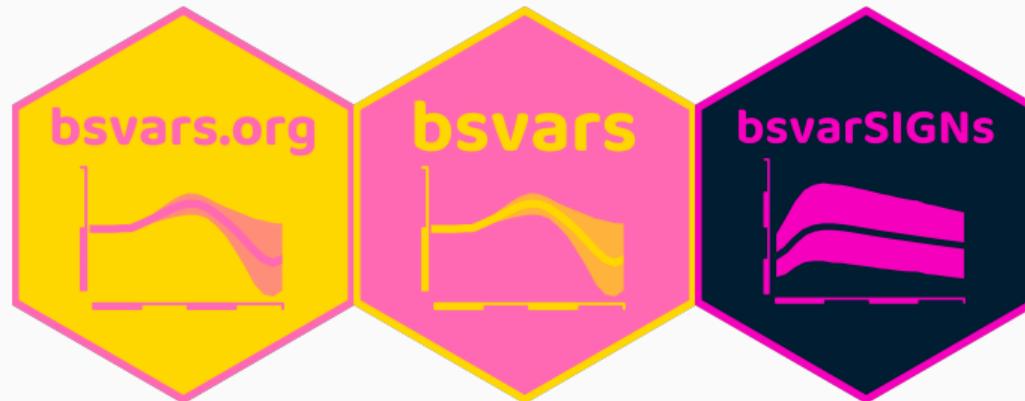
Tomasz Woźniak

- senior lecturer in econometrics at the unimelb
- econometrician: Bayesian time series analyst
- develops methods for applied macro research
- loves cycling, yoga, books, volunteering, contemporary theatre, music, and arts
- I am nice!

About me

Tomasz Woźniak

- R enthusiast and specialised user for 17 years
- associate editor of the R Journal
- author of R packages **bsvars** and **bsvarSIGNs**



Motivations

- Compiled code written in **C++** runs much faster than interpreted code in **R**
- Coding in **C++** for **R** applications has always been possible
- It requires:
 - ▶ writing **C++** code
 - ▶ compiling it, and
 - ▶ linking it to **R**
- Difficulties:
 - ▶ tedious object-oriented programming
 - ▶ necessity of assuring object compatibility
- Benefits are great, but the cost was too high

Motivations

- **Rcpp** is a family of packages by Dirk Eddelbuettel et al. facilitating the application of **C++** in **R**
- An interface for communication between **R** and **C++**
- Greatly simplifies the workflow
- Easier to benefit from the best of the two worlds:
 - ▶ **C++** programs are pre-compiled assuring fast computations
perfect for writing functions
 - ▶ **R** code is interpreted and dynamic:
perfect for data analysis

Objectives for this session

- to facilitate working with **C++** in **R** applications
- to perform a sequence of exercises
- to focus on:
 - ▶ basic programming structures
 - ▶ functional programming
 - ▶ object types: scalars, vectors, matrices, lists, etc.
 - ▶ linear algebra
 - ▶ statistical distributions

Materials for this session

- Lecture slides
- C++ scripts:
 - ▶ nicetry.cpp
 - ▶ nicelr.cpp
 - ▶ niceclist.cpp
 - ▶ nicerig2.cpp

Learning resources

- This session!
- vignettes: for packages **Rcpp** and **RcppArmadillo**
- online resources:
 - ▶ **Armadillo** library documentation
 - ▶ RcppGallery
 - ▶ stackoverflow.com tag:rcpp
- François, R., *Optimizing R Code with Rcpp* on datacamp
- Tsuda, M., *Rcpp for everyone*
- Eddelbuettel, D., *Seamless R and C++ Integration with Rcpp*

The first steps with Rcpp

Consider the following **C++** applications in **R**:

- Define a **C++** function in an **R** script
 - ▶ promptly available for fast computations
- Develop a **C++** function in a **.cpp** file
 - ▶ perfect for developing, testing, and benchmarking
- Use a function from a ***.cpp** file in **R** computations
 - ▶ perfect for elaborate projects
- Develop an **R** package using **C++** code
 - ▶ perfect for sharing your work with the community

Define a C++ function in an R script

```
Rcpp::cppFunction('  
  DataFrame nicetry (int n) {  
    NumericVector v = rnorm(n);  
    IntegerVector x = seq_len(n);  
    LogicalVector y = v > 0;  
    CharacterVector z(n, "nice");  
    return DataFrame::create(_["v"] = v, _["x"] = x, _["y"] = y, _["z"] = z);  
  }  
'  
nicetry(2)
```

	v	x	y	z
1	0.104	1	TRUE	nice
2	-0.981	2	FALSE	nice

Develop a C++ function in a `nicetry.cpp` file

A `*.cpp` file sample contents:

```
#include <Rcpp.h>
using namespace Rcpp;

// [[Rcpp::export]]
List nicetry (int n) {
    NumericVector v = rnorm(n);
    IntegerVector x = seq_len(n);
    LogicalVector y = v > 0;
    CharacterVector z(n, "nice");
    return List::create(_["v"] = v, _["x"] = x, _["y"] = y, _["z"] = z);
}
/** R
nicetry(2)
*/
```

Develop a C++ function in a `nicetry.cpp` file

The script includes:

- **Rcpp** library and namespace declarations (skip: `Rcpp:::`)

```
#include <Rcpp.h>
using namespace Rcpp;
```

- **Rcpp** marker to export the `nicetry` function to R

```
// [[Rcpp::export]]
```

- sample **R** script

```
/** R
nicetry(2)
*/
```

Develop a C++ function in a `nicetry.cpp` file

The script includes:

- the function definition

```
List nicetry (           // output type and function name
    int n               // input type and name
) {
    NumericVector v = rnorm(n);      // define a numeric vector and fill it
    IntegerVector x = seq_len(n);    // define an integer vector as a sequence
    LogicalVector y = v > 0;         // define a logical vector
    CharacterVector z(n, "nice");   // define a character vector
    // return a list with the created vectors
    return List::create(_["v"] = v, _["x"] = x, _["y"] = y, _["z"] = z);
}
```

Develop a C++ function in a .cpp file

🔥 Your turn!

Develop a **C++** function that creates a $T \times 3$ matrix with:

- an integer T as the only argument
- a constant term column: `NumericVector i(n, 1.0);`
- a linear trend $t - \bar{t}$ column
- a quadratic trend $(t - \bar{t})^2$ column

where t goes from 1 to T , and \bar{t} is the mean of sequence t .

- create `NumericVectors` and assemble as `NumericMatrix`
- use functions `cumsum`, `mean`, `pow`, and `cbind`.

Get some help [HERE](#).

Use a function from a nicelist.cpp file in R

■ nicelist.cpp file contents:

```
#include <Rcpp.h>
using namespace Rcpp;

// [[Rcpp::export]]
List nicelist (int n) {
    NumericVector p = rnorm(n);
    NumericVector s(n);
    for (int i=0; i<n; i++) {
        s[i] = pow(p[i], 2);
    }
    return List::create(_["p"] = p, _["s"] = s);
}
```

Use a function from a nicelist.cpp file in R

■ R script using the function from nicelist.cpp:

```
Rcpp::sourceCpp("nicelist.cpp")
nicelist(3)
```

```
$p
[1] -1.042 2.525 0.225
```

```
$s
[1] 1.0861 6.3736 0.0508
```

Develop a C++ function in a .cpp file



Consider a Gaussian random walk:

$$y_t = y_{t-1} + \varepsilon_t, \quad \varepsilon_t \sim N(0, 1), \quad y_0 = 0$$

Develop a **C++** function that:

- has an integer T as the only argument
- returns a T-vector with Gaussian random walk

Hint: use functions `rnorm` and `cumsum`.

Some stats with RcppArmadillo

- Data objects from **Rcpp** have limited functionality
- **Armadillo** is a **C++** library for linear algebra that
 - ▶ provides a rich set of functions
 - ▶ has a simple and intuitive syntax
 - ▶ includes fast linear algebra routines, and
 - ▶ fast random number generators
 - ▶ has fantastic documentation
- **RcppArmadillo** is a simplified interface with **Armadillo**
 - ▶ allows seamless integration with **Rcpp**
 - ▶ easily passes data between **R** and **C++**

Some stats with RcppArmadillo: IG2 distribution

Sampling random draws from an inverted gamma 2 distribution.

A positive random variable σ^2 following an inverted gamma 2 distribution with positive scale s and shape ν parameters is denoted by:

$$\sigma^2 \sim IG2(s, \nu)$$

- 1 Generate random draw x from $\chi^2(\nu)$
- 2 Return $\frac{s}{x}$

Some stats with RcppArmadillo: IG2 distribution

Contents of a `nicerig2.cpp` file:

```
#include <RcppArmadillo.h>
// [[Rcpp::depends(RcppArmadillo)]]
using namespace arma;

// [[Rcpp::export]]
vec nicerig2 (
  const int n,
  const double s,
  const double nu
) {
  vec rig2 = s / chi2rnd( nu, n );
  return rig2;
}

/** R
nicerig2(2, 1, 1)
*/
```

Develop a C++ function in a .cpp file

🔥 Your turn!

Consider a Gaussian random walk:

$$y_t = y_{t-1} + \varepsilon_t, \quad \varepsilon_t \sim N(0, 1), \quad y_0 = 0$$

Develop a **C++** function using **RcppArmadillo** that:

- has an integer T as the only argument
- returns a T-vector of type vec with Gaussian random walk

Get some help [HERE](#).

Some stats with RcppArmadillo: linear regression

Contents of a `nicelr.cpp` file:

```
#include <RcppArmadillo.h>
// [[Rcpp::depends(RcppArmadillo)]]
using namespace arma;

// [[Rcpp::export]]
vec nicelr (vec y, mat x) {
  vec beta_hat = solve(x.t() * x, x.t() * y);
  return beta_hat;
}

/*** R
x = cbind(rep(1,5),1:5); y = x %*% c(1,2) + rnorm(5)
nicelr(y, x)
*/
```

Some stats with RcppArmadillo: linear regression



Extend the `niceLR` function to return the covariance:

$$\widehat{\text{Cov}} \left[\hat{\beta} \right] = \hat{\sigma}^2 (X'X)^{-1}, \text{ where } \hat{\sigma}^2 = \frac{1}{T} (Y - \hat{\beta}X)'(Y - \hat{\beta}X)$$

- don't adjust the arguments
- return `beta_hat` and `cov_beta_hat` in a list

Get some help [HERE](#).

Hint: use functions `inv_sympd` and `.n_elem`.

Some stats with RcppArmadillo: Simulation smoother

🔥 Additional resources!

Have a look at my article on *Simulation Smoother using RcppArmadillo* at *Rcpp Gallery*.

An R package with compiled code

Run the following code in R:

```
RcppArmadillo::RcppArmadillo.package.skeleton("nicepackage")
```

Note: this function has a different effect if package **pkgKitten** is installed.

An R package with compiled code

- DESCRIPTION includes necessary dependencies

```
Imports: Rcpp (>= 1.0.14)  
LinkingTo: Rcpp, RcppArmadillo
```

- NAMESPACE includes dynamic library definition and imports

```
useDynLib(nicepackage, .registration=TRUE)  
importFrom(Rcpp, evalCpp)
```

An R package with compiled code

■ C++ code lives in src/

- ▶ src/Makevars files specify compilation flags
- ▶ src/Makevars.win files specify compilation flags for Windows
- ▶ analyse sample src/*.cpp file
- ▶ files src/RcppExports.cpp and R/RcppExports.R are generated automatically by running Rcpp::compileAttributes()
- ▶ analyse **R** wrappers to **C++** functions in R/RcppExports.R

An R package with compiled code

🔥 Your turn!

Create an **R** package with compiled code following the steps from repository [donotdespair/15steps2nicepackage](https://github.com/donotdespair/15steps2nicepackage)

- Read the README file
- download file nicepackage.R
- follow the instructions in **R**

What's next?

- Keep programming in **C++** for **R** applications
- Reach out for help
- Read the documentation of the **C++** libraries you're about to use
- Study the **Rcpp** family of packages
- Study **openMP** to facilitate parallel computing

Rewrite all your code in Rcpp!

Nice!