RcppOctave: Seamless Interface to Octave – and Matlab

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Abstract

The RcppOctave package provides a direct interface to Octave from R. It allows octave functions to be called from an R session, in a similar way C/C++ or Fortran functions are called using the base function .Call. Since Octave uses a language that is mostly compatible with Matlab[®], RcppOctave may also be used to run Matlab m-files. This package was originally developed to facilitate the port and comparison of R and Matlab code. In particular, it provides Octave modules that redefine Octave default random number generator functions, so that they call R own dedicated functions. This enables to also reproduce and compare stochastic computations.

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1 Introduction

In many research fields, source code of algorithms and statistical methods are published as Matlab files (the so called m-files). While such code is generally released under public Open Source licenses like the GNU Public Licenses (GPLs) [3], effectively running or using it require either to have Matlab[®], which is a nice but expensive proprietary software¹, or to be/get – at least – a bit familiar with Octave [1], which is free and open source, and is able to read and execute m-files, as long as they do not require Matlab-specific functions. However, R users may

^{*}This vignette was built using Octave 3.6.2

¹http://www.mathworks.com

have neither Matlab license, nor the time/will to become *Octave*-skilled, and yet want to use algorithms written in Matlab/*Octave* for their analyses and research.

Being able to run m-files or selectively use Octave functionalities directly from R can greatly alleviate a process that otherwise typically implies exporting/importing data between the two environments via files on disk, as well as dealing with a variety of issues including rounding errors, format compatibility or subtle implementation differences, that all may lead to intricate hard-to-debug situations. Even if one eventually wants to rewrite or optimise a given algorithm in plain R or in C/C++, and therefore remove any dependency to Octave, it is important to test the correctness of the port by comparing its results with the original implementation. Also, a direct interface allows users to stick to their preferred computing environment, in which they are more comfortable and productive.

An R package called $ROctave^2$ do exist, and intends to provide an interface between R and Octave, but appears to be outdated (2002), and does not work out of the box with recent version of Octave. A more recent forum post³ brought back some interest on binding these two environments, but apparently without any following.

The RcppOctave package⁴ [4] described in this vignette aims at filling the gap and facilitating the usage of Octave/Matlab code from R, by providing a lean interface that enables direct and easy interaction with an embedded Octave session. The package's name was chosen both to differentiate it from the existing ROctave package, and to reflect its use and integration of the C++ framework defined by the Rcpp package⁵ [2].

2 Objectives & Features

The ultimate objective of RcppOctave is to provide a two-way interface between R and Octave, i.e. that allows calling Octave from R and vice-versa. The interface intends to be lean and as transparent as possible, as well as providing convenient utilities to perform commonly needed tasks (e.g. source files, browse documentation).

Currently, the package focuses on accessing Octave functionalities from R with:

- An out-of-the-box-working embedded *Octave* session;
- Ability to run/source m-files from R;
- Ability to evaluate Octave statements and function calls from R;
- Ability to call R functions in $Octave code^6$;
- Transparent passage of variables between R and Octave;
- Reproducibility of computations, including stochastic computations, in both environment;

Future development should provide similar reverse capabilities, i.e. an out of the box embedded R session, typically via the RInside package⁷.

3 Accessing Octave from R

The RcppOctave package defines the function .CallOctave, which acts as a single entry point for calling Octave functions from R. In order to make common function calls easier (e.g. eval), other utility functions are defined, which essentially wraps a call to .CallOctave, but enhance argument handling and result formating.

```
2http://www.omegahat.org/ROctave

3http://octave.1599824.n4.nabble.com/ROctave-bindings-for-2-1-73-2-9-x-td1602060.html

4http://cran.r-project.org/package=RcppOctave

5http://cran.r-project.org/package=Rcpp

6Currently only when run from R through RcppOctave.

7http://cran.r-project.org/package=RInside
```

3.1 Core interface: .CallOctave

The function .CallOctave calls an Octave function from R, mimicking the way native C/C++ functions are called with .Call.

3.1.1 Overview

The function .CallOctave takes the name of an *Octave* function (in its first argument .NAME) and pass the remaining arguments directly to the *Octave* function – except for the two special arguments argout (see next section) and unlist. Note that *Octave* function arguments are not named and positional, meaning that they must be passed in the correct order. Input names are simply ignored by .CallOctave. Calling any *Octave* function is then as simple as:

```
.CallOctave("version")
## [1] "3.6.2"
.CallOctave("sqrt", 10)
## [1] 3.162
.CallOctave("eye", 3)
        [,1] [,2] [,3]
## [1,]
           1
                 0
## [2,]
                      0
           0
                 1
## [3,]
                 0
           0
                      1
.CallOctave("eye", 3, 2)
        [,1] [,2]
##
## [1,]
                 0
           1
## [2,]
            0
                 1
## [3,]
```

3.1.2 Controlling output values

Octave functions have the interesting feature of being able to compute and return a variable number of output values, depending on the number of output variables specified in the statement. Hence, a call to an Octave function requires passing both its parameters and the number of desired output values.

The following sample code illustrates this concept using the function svd⁸:

```
% single output variable: eigen values only
S = svd(A);
% 3 output variables: complete SVD decomposition
[U, S, V] = svd(A);
```

The default behaviour of .CallOctave .CallOctave is to try to detect the maximum number of output variables, as well as their names, and return them all. This should be suitable for most common cases, especially for functions defined by the user in plain m-files, but does not work for functions defined in compiled modules (see examples with in the next section). Hence the default is to return the maximum number of output values if it can be detected, or only the first one.

⁸The sample code is extracted from the manpage for svd. See o_help(svd) for more details.

For some functions, however, this behaviour may not be ideal, and complete control on the return values is possible via the special argument argout. The next section illustrates different situations and use case scenarios.

3.1.3 Examples

A sample m-file (i.e. a function definition file) is shipped with any RcppOctave installation in the "scripts/" sub-directory and provides some examples of different types of Octave functions:

```
% Example file for the R package RcppOctave
function [a] = fun1()
       a = rand(1,4);
end
function [a,b,c] = fun2()
       a = rand(1,4);
       b = rand(2,3);
       c = "some text";
end
function fun_noargout(x)
       % no effect outside the function
       y = 1;
       printf("%% Printed from Octave: x="), disp(x);
end
function [s] = fun_varargin(varargin)
 if (nargin==0)
       s = 0;
 else
       s = varargin{1} + varargin{2} + varargin{3};
 \verb"endif"
end
function [u, s, v] = fun_varargout()
       if (nargout == 1) u = 1;
       elseif (nargout == 3)
              u = 10; s = 20; v = 30;
       else usage("Expecting 1 or 3 output variables.");
       endif;
end
```

These definitions can be loaded in the Octave session via the function sourceExamples.

```
# source example function definitions from RcppOctave installation
sourceExamples("ex_functions.m")
# several functions are now defined
```

The functions fun1, fun2, fun_noargout, and fun_varargin perform the same computations independently of the number of output. For these a default call to .CallOctave is enough to get their full functionalities:

```
# single output value
.CallOctave("fun1")
## [1] 0.18941 0.05886 0.17885 0.73838
# 3 output values
.CallOctave("fun2")
## $a
## [1] 0.4596 0.1363 0.3499 0.6120
##
## $b
##
          [,1]
                 [,2]
                        [,3]
## [1,] 0.4809 0.1796 0.6098
## [2,] 0.3079 0.5571 0.4431
## $c
## [1] "some text"
# no output value
.CallOctave("fun_noargout", 1)
.CallOctave("fun_noargout", "abc")
# variable number of arguments
.CallOctave("fun_varargin")
## [1] 0
.CallOctave("fun_varargin", 1, 2, 3)
## [1] 6
```

The function fun_varargout however, behaves differently when called with 1, 2 or 3 output variables, performing different computations. Since it is defined in a m-file, the maximum set of output variables is detectable and the default behaviour is then to call it asking for 3 output variables. The other types of computations can be obtained using argument argout:

```
.CallOctave("fun_varargout")

## $u

## [1] 10

##

## $s

## [1] 20

##
```

```
## $v
## [1] 30

.CallOctave("fun_varargout", argout = 1)
## [1] 1
# this should throw an error
.CallOctave("fun_varargout", argout = 2)
## Error: RcppOctave - error in Octave function 'fun_varargout'.
```

Argument argout may also be used to specify names for the output values. This is useful for functions defined in compiled modules (e.g. svd) for which expected outputs are not detectable (output names in particular), or when limiting the number of output variables in functions defined in m-files. Indeed, in this latter case, it is not safe to infer the names based on those defined for the complete output, as these may not be relevant anymore:

```
# single output variable: result is S
.CallOctave("svd", matrix(1:4, 2))
         [,1]
## [1,] 5.465
## [2,] 0.366
# 3 output variables: results is [U,S,V]
.CallOctave("svd", matrix(1:4, 2), argout = 3)
## [[1]]
           [,1]
##
                    [,2]
## [1,] -0.5760 -0.8174
## [2,] -0.8174 0.5760
##
## [[2]]
         [,1] [,2]
##
## [1,] 5.465 0.000
## [2,] 0.000 0.366
##
## [[3]]
           [,1]
                    [,2]
## [1,] -0.4046 0.9145
## [2,] -0.9145 -0.4046
# specify output names (and therefore number of output variables)
.CallOctave("svd", matrix(1:4, 2), argout = c("U", "S", "V"))
## $U
##
           [,1]
                    [,2]
## [1,] -0.5760 -0.8174
## [2,] -0.8174 0.5760
##
## $S
         [,1] [,2]
## [1,] 5.465 0.000
## [2,] 0.000 0.366
```

Note that it is quite possible for a compiled function to only accept calls with at least 2 output variables. In such cases, .CallOctave calls must always specify argument argout.

3.2 Direct interface: the .0 object

An alternative and convenient shortcut interface is defined by the S4-class Octave. At load time, an instance of this class, an object named .0, is initialised and exported from *RcppOctave*'s namespace. Using the .0 object, calls to *Octave* functions are more compact:

```
.0
##
   <0ctave Interface>
   - Use `$x` to call Octave function or get variable x.
## - Use `x <- val` to assign a value val to the Octave variable x.
.O$version()
## [1] "3.6.2"
.0$eye(3)
        [,1] [,2] [,3]
## [1,]
              0
           1
## [2,]
           0
                1
                     0
## [3,]
.0$svd(matrix(1:4, 2))
         [,1]
## [1,] 5.465
## [2,] 0.366
# argout can still be specified
.0$svd(matrix(1:4, 2), argout = 3)
## [[1]]
##
           [,1]
                   [,2]
## [1,] -0.5760 -0.8174
## [2,] -0.8174 0.5760
##
## [[2]]
         [,1] [,2]
##
## [1,] 5.465 0.000
## [2,] 0.000 0.366
##
## [[3]]
           [,1]
                   [,2]
## [1,] -0.4046 0.9145
## [2,] -0.9145 -0.4046
```

3.2.1 Manipulating variables

The .0 object facilitates manipulating single Octave variables, as it emulates an R environment-like object whose elements would be the objects available in the current Octave embedded session:

```
# define a variable
.0$myvar <- 1:5
# retrieve value
.0$myvar

## [1] 1 2 3 4 5
# assign and retrieve new value
.0$myvar <- 10
.0$myvar

## [1] 10
# remove
.0$myvar <- NULL
# this should now throw an error since 'myvar' does not exist anymore
.0$myvar

## Error: RcppOctave::o_get - Could not find an Octave object named 'myvar'.</pre>
```

3.2.2 Calling functions

As illustrated above, *Octave* functions can be called through the .0 object, by passing specifying its arguments as a function call:

```
# density of x=5 for Poisson(2)
.0$poisspdf(5, 2)

## [1] 0.03609

# E.g. compare with R own function
dpois(5, 2)

## [1] 0.03609
```

They may also be retrieved as R functions in a similar way as variables, and called in subsequent statements:

```
# retrieve Octave function
f <- .0$poisspdf
show(f)

## <OctaveFunction::`poisspdf`>

# call (in Octave)
f(5, 2)

## [1] 0.03609
```

3.2.3 Auto-completion

An advantage of using the .0 object is that it has auto-completion capabilities similar to the R console. This greatly helps and speeds up the interaction with the current embedded Octave session. For example, typing .0\$std + TAB + TAB will show all functions or variables available in the current session, that start with "std".

3.3 Utility functions

The RcppOctave package defines some utilities to enhance the interaction with Octave, and alleviate calls to a set of commonly used Octave functions. All these functions start with the prefix "o_" (e.g. o_source), so that they can be listed by typing o_ + TAB + TAB in the R console. Their names have been chosen to reflect the corresponding Octave function, and, in some cases, aliases matching standard R names are also provided, so that users not familiar with Octave can find their way quickly (e.g. o_rm is an alias to o_clear).

3.3.1 Assign/get variables

The functions o_assign and o_get facilitates assigning variables and retrieving objects (variables or functions). Variables may be assigned or retrieved individually in separate calls to o_assign or o_get⁹, or simultaneously in a variety of ways (see ?o_get for more details and examples):

```
## ASSIGN
o_assign(a = 1)
o_assign(a = 10, b = 20)
o_assign(list(a = 5, b = 6, aaa = 7, aab = list(1, 2, 3)))
## GET get all variables
str(o_get())
## List of 4
## $ a : num 5
   $ aaa: num 7
   $ aab:List of 3
##
    ..$ : num 1
##
    ..$ : num 2
    ..$ : num 3
   $ b : num 6
# selected variables
o_get("a")
## [1] 5
o_get("a", "b")
## $a
## [1] 5
##
## $b
## [1] 6
# rename on the fly
o_{get}(c = "a", d = "b")
```

 $^{^9\}mathrm{This}$ would be similar to using the .0 object as described above

```
## $c
## [1] 5
##
## $d
## [1] 6
# o_get throw an error for objects that do not exist
o_get("xxxxx")
## Error: RcppOctave::o_get - Could not find an Octave object named 'xxxxx'.
# but suggests potential matches
o_get("aa")
## Error: RcppOctave::o_get - Could not find an Octave object named 'aa'.
         Match(es): aaa aab
# get a function
f <- o_get("svd")</pre>
show(f)
## <OctaveFunction::`svd`>
```

3.3.2 Evaluate single statements

To evaluate a single statement, one can use the o_eval function, that can also evaluate a list of statements sequentially:

```
# assign variable 'a'
o_eval("a=1")
## [1] 1
o_eval("a") # or .0$a
## [1] 1
o_eval("a=svd(rand(3))")
          [,1]
## [1,] 1.6362
## [2,] 0.5114
## [3,] 0.2377
.0$a
##
          [,1]
## [1,] 1.6362
## [2,] 0.5114
## [3,] 0.2377
# eval a list of statements
1 <- o_eval("a=rand(1, 2)", "b=randn(1, 2)", "rand(1, 3)")</pre>
```

```
## [[1]]
## [1] 0.3375 0.7049
## [[2]]
## [1] 0.4963 -0.8670
## [[3]]
## [1] 0.9764 0.3347 0.5776
# variables 'a' and 'b' were assigned the new values
identical(list(.0$a, .0$b), 1[1:2])
## [1] TRUE
# multiple statements are not supported by o_eval
o_eval("a=1; b=2")
## Error: RcppOctave - error in Octave function 'eval'.
.0$a
## [1] 0.3375 0.7049
# argument CATCH allows for recovering from errors in statement
o_eval("a=usage('ERROR: stop here')", CATCH = "c=3")
## [1] 3
.0$a
## [1] 0.3375 0.7049
.0$c
## [1] 3
```

More details and examples are provided in the manual page <code>?o_eval</code>. If more than one statement is to be evaluated, then one should use the function <code>o_source</code>, with argument <code>text</code> as described in Section 3.3.3 below.

3.3.3 Source m-files

Octave/Matlab code generally are generally provided as so called m-files, which are plain text files that contain function definitions and/or sequences of multiple commands that perform a given task. This is the form most public third party algorithms are published.

The function o_source allows to load these files in the current *Octave* session, so that the object they define are available, or the commands they contain are executed. *RcppOctave* ships an example m-file in the "scripts/" sub-directory of its installation:

```
# clear all session
o_clear(all = TRUE)
o_ls()
## character(0)
```

```
# source example file from RcppOctave installation
mfile <- system.file("scripts/ex_source.m", package = "RcppOctave")</pre>
cat(readLines(mfile), sep = "\n")
## % Example m-file to illustrate the usage of the function o_source
## \% This file defines 3 dummy variables ('a','b' and 'c')
\#\# % and a dummy function 'abc', that adds up its three arguments.
##
## a = 1;
## b = 2;
## c = 3;
##
## function [res] = abc(x, y, z)
## res = x + y + z;
## end
o_source(mfile)
# Now objects 'a', 'b', and 'c' as well as the function 'abc' should be
# defined:
o_ls(long = TRUE)
## <Octave session: 4 object(s)>
## name size bytes class global sparse complex nesting persistent
    a 1x1 8 double FALSE FALSE FALSE 1
      b 1x1
               8 double FALSE FALSE FALSE
                                                    1
                                                          FALSE
     c 1x1
               8 double FALSE FALSE FALSE
##
                                                    1
                                                          FALSE
    abc NA NA function TRUE
                                  NA NA
                                                    1
                                                              NA
##
o_eval("abc(2, 4, 6)")
## [1] 12
o_eval("abc(a, b, c)")
## [1] 6
```

This function can also conveniently be used to evaluate multiple statements directly passed from the R console as character strings via its argument text:

```
o_source(text = "clear a b c; a=100; a*sin(123)")
# last statement is stored in automatic variable 'ans'
o_get("a", "ans")

## $a
## [1] 100
##
## $ans
## [1] -45.99
```

3.3.4 List objects

The function o_ls (as used above) lists the objects (variables and functions) that are defined in the current *Octave* embedded session. It is an enhanced version over *Octave* standard listing functions such as who (see ?o_who), which only lists variables, and not user-defined functions. With argument long it returns details about each variable and function, in a similar way whos does (see ?o_who).

```
o_ls()
## [1] "a"
              "abc"
o_ls(long = TRUE)
    <Octave session: 2 object(s)>
    name size bytes
                        class global sparse complex nesting persistent
##
          1 \times 1
                   8
                       double FALSE FALSE
                                                FALSE
                                                             1
                                                                     FALSE
       а
##
           NΑ
                  NA function
                                 TRUE
                                                   NΑ
                                                             1
                                                                        NΑ
     abc
                                           NΑ
# clear all (variables + functions)
o_clear(all = TRUE)
o_ls()
## character(0)
```

See <code>?o_ls</code> for more details as well as Section 6 for a known issue in *Octave* versions older than 3.6.1.

3.3.5 Browse documentation

Octave has offers two ways of browsing documentation, via the functions help and doc, which display a manual page for a given function and lookup the whole documentation for a given topic respectively.

The RcppOctave package provides wrapper for these two functions to enable browsing Octave help pages in the way R users are used to. Hence, to access the manpage for a given function one types for example the following, which displays using the R function file.show:

```
o_help(std)
```

To display all documentation about a topic one types for example the following, opens the documentation using the GNU Info browser¹⁰:

```
o_doc(poisson)
```

Once the GNU Info browser is running, help for using it is available using the command 'Ctrl + h' - as stated in the *Octave* documentation for doc (see o_help(doc)).

3.4 Low-level C/C++ interface

 $Rcpp\ Octave$ builds upon the Rcpp package, and defines specialisation for the Rcpp template functions Rcpp::as and Rcpp::wrap, for converting R types to Octave types and $vice\ versa$. Currently these templates are not exported, but will probably be in the future.

¹⁰At least on Linux machines.

4 Calling R functions from Octave

This is currently not implemented but is on the TODO list for future developments.

5 Examples

5.1 Comparing implementations

Comparing equivalent R and Octave functions is as easy as comparing two R functions. For example, one can compare the respective functions svd with the following code, which defines a wrapper functions to format the output of Octave svd function as R (see ?svd and o_help(svd)):

```
o_svd <- function(x) {</pre>
    # ask for the complete decomposition
    res <- .0$svd(x, argout = c("u", "d", "v"))
    # reformat/reorder result
    res$d <- diag(res$d)
    res[c(2, 1, 3)]
# define random data
X <- matrix(runif(25), 5)</pre>
# run SVD in R
svd.R <- svd(X)</pre>
# run SVD in Octave
svd.0 \leftarrow o_svd(X)
str(svd.0)
## List of 3
## $ d: num [1:5] 2.659 0.795 0.473 0.361 0.237
## $ u: num [1:5, 1:5] -0.37 -0.471 -0.51 -0.357 -0.503 ...
## $ v: num [1:5, 1:5] -0.373 -0.433 -0.479 -0.608 -0.272 ...
# check results
all.equal(svd.R, svd.0)
## [1] TRUE
# but not exactly identical
all.equal(svd.R, svd.O, tol = 10^-16)
## [1] "Component 2: Mean relative difference: 3.184e-16"
## [2] "Component 3: Mean relative difference: 3.002e-16"
```

5.2 Random computations

In order to ensure reproducibility of results and facilitate the comparability of implementations between R and Octave, RcppOctave ships a custom Octave module that redefine Octave standard random number generator functions rand, randn, rande and randg, so that they call R corresponding functions runif, rnorm, rexp and rgamma. This module is loaded when the RcppOctave package is itself loaded. As a result, random computation – that use these functions – can be seeded in both Octave and R, using R standard function set.seed. This facilitates, in particular, the validation of ports of stochastic algorithms (e.g. simulations, MCMC-based estimations):

```
Rf <- function(){</pre>
x <- matrix(runif(100), 10)</pre>
y <- matrix(rnorm(100), 10)</pre>
(x * y) %*% (x / y)
Of <- {
# define Octave function
o_source(text="
function [res] = test()
x = rand(10);
y = randn(10);
res = (x .* y) * (x ./ y);
# return the function
.O$test
# run both computations with a common seed
set.seed(1234); res.R <- Rf()
set.seed(1234); res.0 <- Of()
# compare results
identical(res.R, res.0)
## [1] TRUE
# not seeding the second computation would give different results
set.seed(1234);
identical(Rf(), Of())
## [1] FALSE
```

6 Known issues

- In *Octave* versions older than 3.6.1, the function o_ls may not list user-defined functions. This is due to the built-in *Octave* function completion_matches that does not return them. The issue seems to have been fixed by *Octave* team at least in 3.6.1.
- The detection of output names by .CallOctave in *Octave* versions older than 3.4.1 does not work, meaning that *Octave* functions are always called with a single output variable. For obtaining more outputs, the user must specify argument argout accordingly.
- Errors and warnings thrown by *Octave* do not show up in Sweave documents processed using the *knitr* package¹¹ [5] like this vignette. The issue needs further investigation.

Session information

¹¹http://cran.r-project.org/package=knitr

```
R version 2.15.2 (2012-10-26)
Platform: i686-pc-linux-gnu (32-bit)
locale:
 [1] LC_CTYPE=en_US.UTF-8
                               LC_NUMERIC=C
 [3] LC_TIME=en_US.UTF-8
                               LC_COLLATE=en_US.UTF-8
 [5] LC_MONETARY=en_US.UTF-8
                               LC_MESSAGES=en_US.UTF-8
 [7] LC_PAPER=C
                               LC_NAME=C
 [9] LC_ADDRESS=C
                               LC_TELEPHONE=C
[11] LC_MEASUREMENT=en_US.UTF-8 LC_IDENTIFICATION=C
attached base packages:
[1] methods stats
                      graphics grDevices utils
                                                     datasets base
other attached packages:
[1] RcppOctave_0.8.14 pkgmaker_0.11
                                       Rcpp_0.10.2
                                                         knitr_1.0.5
loaded via a namespace (and not attached):
[1] codetools_0.2-8 digest_0.6.2 evaluate_0.4.3 formatR_0.7
[5] stringr_0.6.2 tools_2.15.2 xtable_1.7-0
```

References

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