RcppOctave: Octave along with R

by Dirk Eddelbuettel and Renaud Gaujoux

Abstract The RcppOctave package connects Octave to R. TODO: Expand.

Introduction

Octave **?** is a high-level interactive language which is primarily intended for numeri- cal computations. As it is mostly compatible with Matlab **?**, it has found widespread adoption across different disciplines. While Matlab has historically been pre-eminent in domains such as electrical engineering and signal processing, it is also widely used in other fields such as bioinformatics or finance. Consequently, a large corpus of application programs are available as .m-files (named after the commonly-chose file extension). R **?**, a language and environment for statistical computing and graphics, has become the dominant language for statistical research, and a widely-used environment for empirical work in a variety of fields. While both languages share commonalities, their respective focus is different making a combination of both environments an even more compelling choice. This short paper illustrates the RcppOctave package by **?** which implements an interface between both these environments.

Dirk Eddeluettel
River Forest, IL
USA
edd@debian.org

Renaud Gaujoux
Computational Biology
University of Cape Town
South Africa
renaud@cbio.uct.ac.za