Portfollio 9 - RcppParallel

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2023-05-29

In this portofolio we will discuss how the `R`-to-`C++` gains obtained in regular `Rcpp` can be improved upon further by parallelisation with `RcppParallel`. In particular, we'll look into `parallelFor` and `parallelReduce`, using examples based on [2] and [1] respectively.

parallelFor

With `RcppParallel`, the `parallelFor` loop works by **********

Jensen-Shannon Distance

parallelReduce

As discussed in Portfolio 7 on Intel TBB, another very useful function that can easily be parallelised is `reduce`, which is implemented in `RcppParallel` as `parallelReduce`. This works by **********

Inner Product

References

[1] JJ Allaire. Computing an Inner Product with RcppParallel, July 2014.

[2] JJ Allaire and Jim Bullard. Parallel Distance Matrix Calculation with RcppParallel, July 2014.