# Introduction to Rcpp:

# From Simple Examples to Machine Learning

## R/Finance Pre-Conference Tutorial

Dirk Eddelbuettel

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Debian / R Project / U of Illinois

# Very Broad Outline

## Overview

- Why ?
- How ?

# Introduction: Why?

# Three Key Reasons

- Speed, Performance, ...
- Do things you could not do before
- Easy to extend R this way

# Simple Example

R Version of 'is this number odd or even'

```
isOdd_r <- function(num = 10L) {
   result = (num %% 2L == 1L)
   return(result)
}
isOdd_r(42L)
```

```
## [1] FALSE
```

# Simple Example (cont.)

C++ Version of 'is this number odd or even'

```cpp
bool isOdd_cpp(int num = 10) {
    bool result = (num % 2 == 1);
    return result;
}
```

Free-standing code, not yet executable...

# Simple Example (cont.)

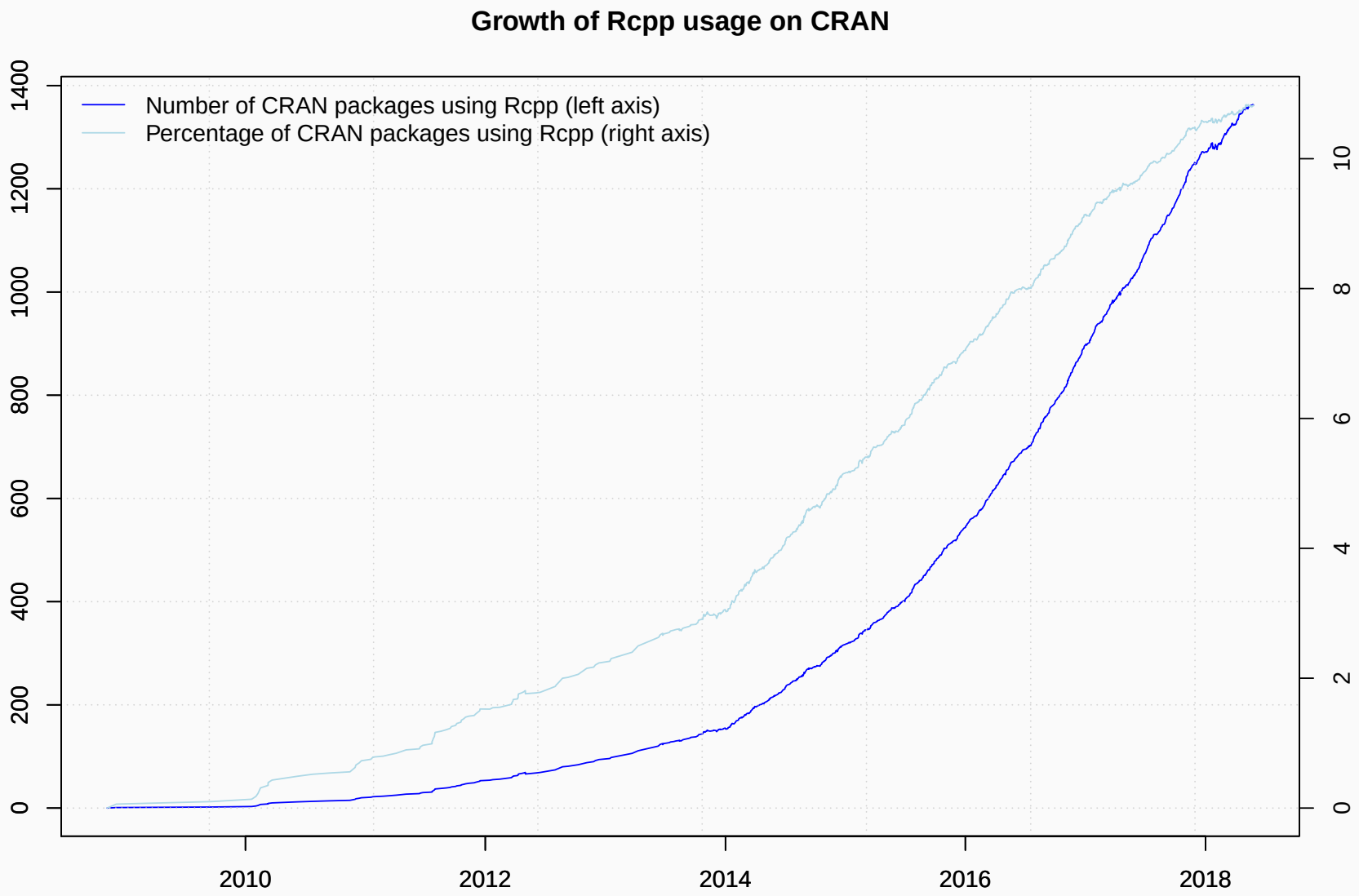
Rcpp Version of 'is this number odd or even'

```
Rcpp::cppFunction("
bool isOdd_cpp(int num = 10) {
   bool result = (num % 2 == 1);
   return result;
}")
isOdd_cpp(42L)
```

```
## [1] FALSE
```

# An Aside

# Growth


Growth of Rcpp usage on CRAN
Number of CRAN packages using Rcpp (left axis)
Percentage of CRAN packages using Rcpp (right axis)
0
200
400
600
800
1000
1200
1400
0
2
4
6
8
10
2010
2012
2014
2016
2018

# Users on Core Repositories

Rcpp is currently used by

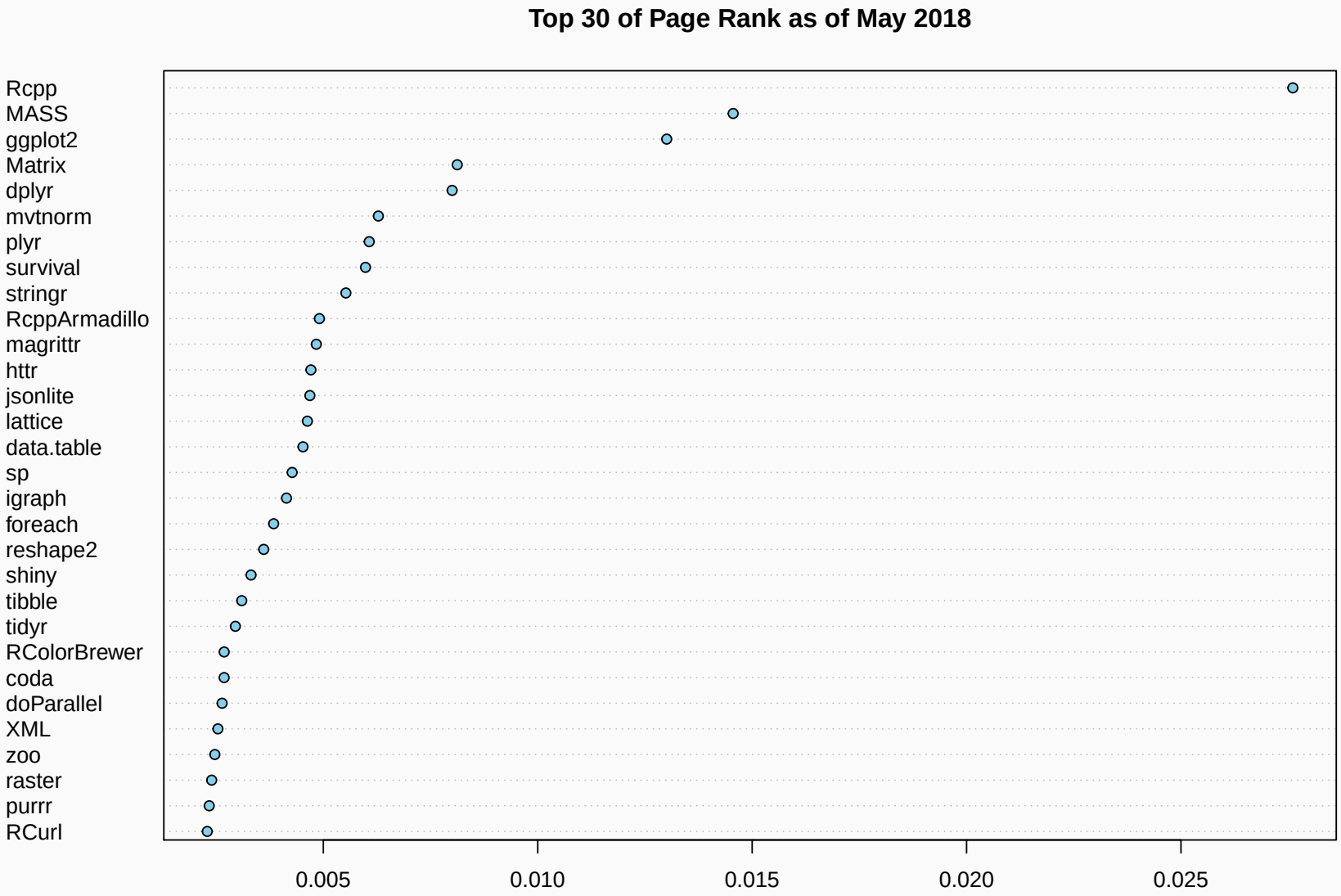
- 1364 CRAN packages (with ~ 340 added since last year)
- 138 BioConductor packages
- an unknown (but “large”) number of GitHub projects

# Pagerank

```
suppressMessages(library(utils))
library(pagerank)   # cf github.com/andrie/pagerank

cran <- "http://cloud.r-project.org"
pr <- compute_pagerank(cran)
round(100*pr[1:5], 3)
```

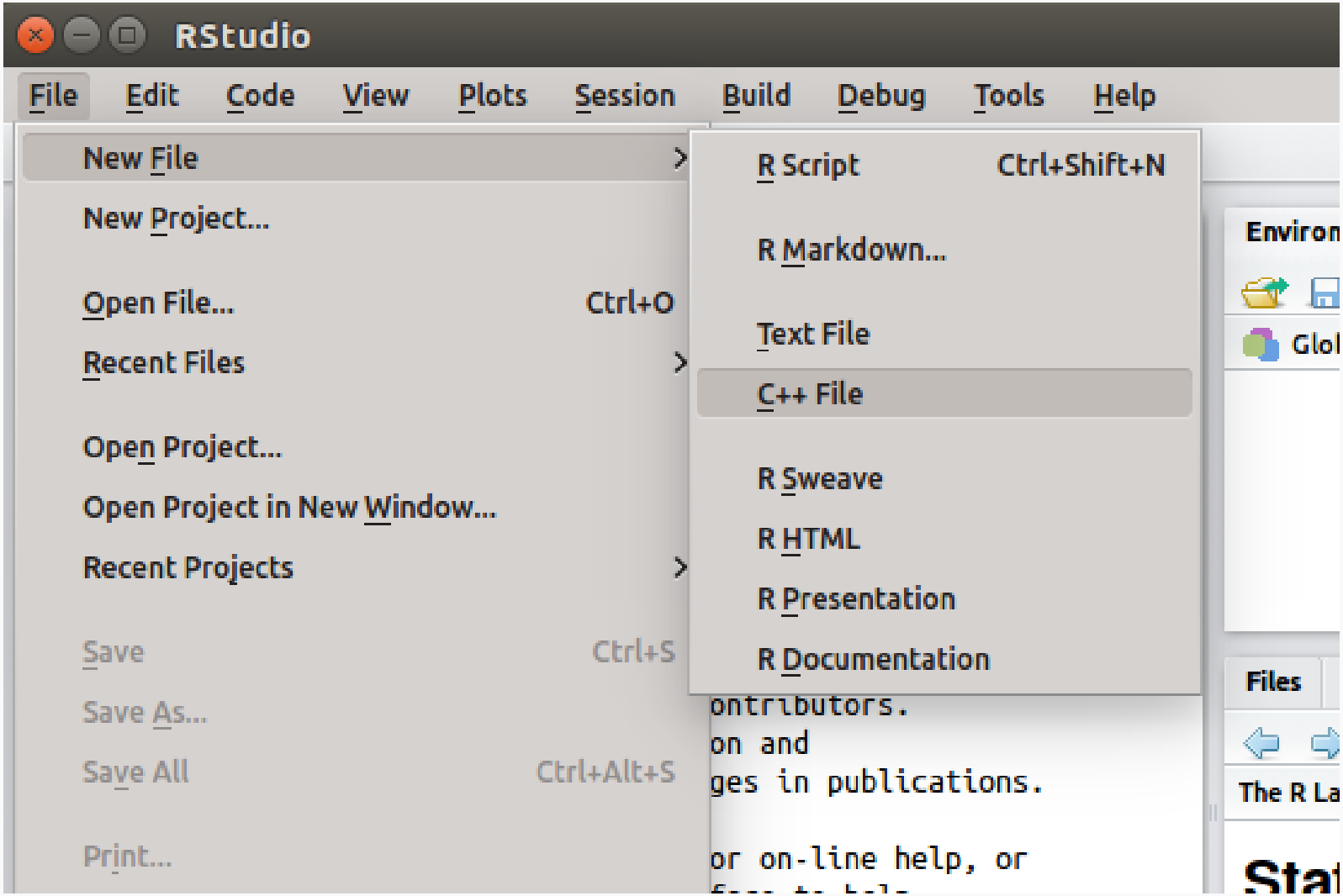
```
##    Rcpp    MASS ggplot2  Matrix   dplyr
##   2.761   1.456   1.301   0.812   0.800
```

# Pagerank


Top 30 of Page Rank as of May 2018
Rcpp
MASS
ggplot2
Matrix
dplyr
mvtnorm
plyr
survival
stringr
RcppArmadillo
magrittr
httr
jsonlite
lattice
data.table
sp
igraph
foreach
reshape2
shiny
tibble
tidyr
RColorBrewer
coda
doParallel
XML
zoo
raster
purrr
RCurl
0.005
0.010
0.015
0.020
0.025

# Introduction: How?

# Jumping Right In: Via RStudio



# A First Example: Cont'ed

The following file gets created:

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

// This is a simple example of exporting a C++ function to R. You can
// source this function into an R session using the Rcpp::sourceCpp
// function (or via the Source button on the editor toolbar). ...

// [[Rcpp::export]]
NumericVector timesTwo(NumericVector x) {
  return x * 2;
}

// You can include R code blocks in C++ files processed with sourceCpp
// (useful for testing and development). The R code will be automatically
// run after the compilation.

/*** R
timesTwo(42)
*/
```

# A First Example: Cont'ed

So what just happened?

- We defined a simple C++ function
- It operates on a numeric vector argument
- We asked Rcpp to 'source it' for us
- Behind the scenes Rcpp creates a wrapper
- Rcpp then compiles, links, and loads the wrapper
- The function is available in R under its C++ name

# Another Example: Focus on Speed

Consider a function defined as

$$f(n) \quad \text{such that} \quad \begin{cases} n & \text{when } n < 2 \\ f(n-1) + f(n-2) & \text{when } n \geq 2 \end{cases}$$

# An Introductory Example: Simple R Implementation

R implementation and use:

```
f <- function(n) {
    if (n < 2) return(n)
    return(f(n-1) + f(n-2))
}

## Using it on first 11 arguments
sapply(0:10, f)
```

```
##  [1]  0  1  1  2  3  5  8 13 21 34 55
```

# An Introductory Example: Timing R Implementation

Timing:

```
library(rbenchmark)
benchmark(f(10), f(15), f(20))[,1:4]
```

```
##    test replications elapsed relative
## 1 f(10)          100   0.019    1.000
## 2 f(15)          100   0.158    8.316
## 3 f(20)          100   1.726   90.842
```

# An Introductory Example: C++ Implementation

```
int g(int n) {
    if (n < 2) return(n);
    return(g(n-1) + g(n-2));
}
```

deployed as

```
Rcpp::cppFunction('int g(int n) {
   if (n < 2) return(n);
   return(g(n-1) + g(n-2)); }')
## Using it on first 11 arguments
sapply(0:10, g)
```

```
##  [1]  0  1  1  2  3  5  8 13 21 34 55
```

# An Introductory Example: Comparing timing

Timing:

```
library(rbenchmark)
benchmark(f(20), g(20))[,1:4]
```

```
##    test replications elapsed relative
## 1 f(20)          100   1.258    251.6
## 2 g(20)          100   0.005      1.0
```

A nice gain of a few orders of magnitude.

# Some Background

## R Type mapping

Standard R types (integer, numeric, list, function, ... and compound objects) are mapped to corresponding C++ types using extensive template meta-programming – it just works:

```
library(Rcpp)
cppFunction("NumericVector la(NumericVector x){
  return log(abs(x));
}")
la(seq(-5, 5, by=2))
```

Also note: vectorized C++!

# STL Type mapping

Use of `std::vector<double>` and STL algorithms:

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

inline double f(double x) { return ::log(::fabs(x)); }

// [[Rcpp::export]]
std::vector<double> logabs2(std::vector<double> x) {
  std::transform(x.begin(), x.end(), x.begin(),  f);
  return x;
}
```

# STL Type mapping

Used via

```
library(Rcpp)
sourceCpp("code/logabs2.cpp")
logabs2(seq(-5, 5, by=2))
```

# Type mapping is seamless

Simple outer product of a col. vector (using RcppArmadillo):

```
library(Rcpp)
cppFunction("arma::mat v(arma::colvec a) {
              return a*a.t();}",
            depends="RcppArmadillo")
v(1:3)
```

```
##      [,1] [,2] [,3]
## [1,]    1    2    3
## [2,]    2    4    6
## [3,]    3    6    9
```

Uses implicit conversion via `as<>` and `wrap` – cf vignette Rcpp-extending.

# C++11: LAMBDAS, AUTO, AND MUCH MORE

We can simplify the `log(abs(...))` example further:

```
#include <Rcpp.h>
// [[Rcpp::plugins(cpp11)]]

using namespace Rcpp;

// [[Rcpp::export]]
std::vector<double> logabs3(std::vector<double> x) {
   std::transform(x.begin(), x.end(), x.begin(),
                  [](double x) {
                    return ::log(::fabs(x));
                  } );
   return x;
}
```

# Usage

# Basic Usage: evalCpp()

`evalCpp()` evaluates a single C++ expression. Includes and dependencies can be declared.

This allows us to quickly check C++ constructs.

```
library(Rcpp)
evalCpp("2 + 2")      # simple test
```

```
## [1] 4
```

```
evalCpp("std::numeric_limits<double>::max()")
```

```
## [1] 1.797693e+308
```

# Basic Usage: cppFunction()

`cppFunction()` creates, compiles and links a C++ file, and creates an R function to access it.

```
cppFunction('
    int exampleCpp11() {
        auto x = 10;
        return x;
}', plugins=c("cpp11"))
exampleCpp11()  # same identifier as C++ function
```

# Basic Usage: sourceCpp()

`sourceCpp()` is the actual workhorse behind `evalCpp()` and `cppFunction()`. It is described in more detail in the package vignette Rcpp-attributes.

`sourceCpp()` builds on and extends `cxxfunction()` from package inline, but provides even more ease-of-use, control and helpers – freeing us from boilerplate scaffolding.

A key feature are the plugins and dependency options: other packages can provide a plugin to supply require compile-time parameters (cf RcppArmadillo, RcppEigen, RcppGSL).

# Basic Usage: Packages

Package are *the* standard unit of R code organization.

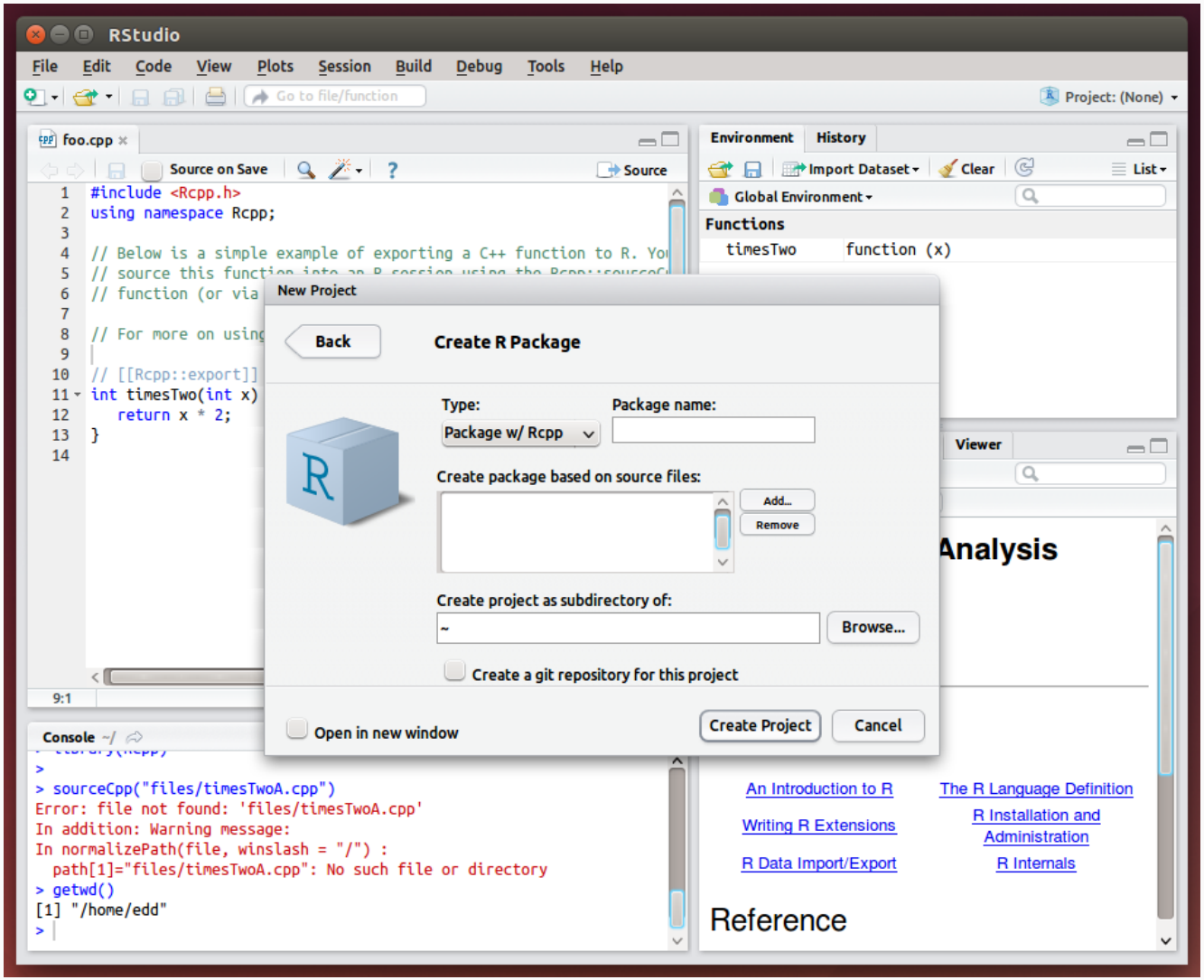
Creating packages with Rcpp is easy; an empty one to work from can be created by `Rcpp.package.skeleton()`

The vignette Rcpp-packages has fuller details.

As of late May 2018, there are 1364 packages on CRAN which use Rcpp, and a further 138 on BioConductor — with working, tested, and reviewed examples.

# Packages and Rcpp

Best way to organize R code with Rcpp is via a package:



# Packages and Rcpp

`Rcpp.package.skeleton()` and its derivatives. e.g.

`RcppArmadillo.package.skeleton()` create working packages.

```
// another simple example: outer product of a vector,
// returning a matrix
//
// [[Rcpp::export]]
arma::mat rcpparma_outerproduct(const arma::colvec & x) {
    arma::mat m = x * x.t();
    return m;
}

// and the inner product returns a scalar
//
// [[Rcpp::export]]
double rcpparma_innerproduct(const arma::colvec & x) {
    double v = arma::as_scalar(x.t() * x);
    return v;
}
```

Two (or three) ways to link to external libraries

- *Full copies:* Do what RcppMLPACK (v1) does and embed a full copy; larger build time, harder to update, self-contained
- *With linking of libraries:* Do what RcppGSL or RcppMLPACK (v2) do and use hooks in the package startup to store compiler and linker flags which are passed to environment variables
- *With C++ template headers only:* Do what RcppArmadillo and other do and just point to the headers

More details in extra vignettes.

# Machine Learning

# Overview

Among the 1000+ CRAN packages using Rcpp, several wrap Machine Learning libraries.

Here are three:

- RcppShark based on Shark (but archived in March 2018)
- RcppMLPACK based on MLPACK
- dlib based on DLib

# MLPACK

High-level:

- Written by Ryan Curtin et al, Georgia Tech
- Uses Armadillo, and like Armadillo, “feels right”
- Qiang Kou created ‘RcppMLPACK v1’, it is on CRAN

# MLPACK ‘v2’

High-level:

- A few of us are trying to update RcppMLPACK to ‘v2’
- Instead of embedding, an external library is used
- This makes deployment a little tricker on Windows and macOS

## List of Algorithms:

- Collaborative filtering (with many decomposition techniques)
- Decision stumps (one-level decision trees)
- Density estimation trees
- Euclidean minimum spanning tree calculation
- Gaussian mixture models
- Hidden Markov models
- Kernel Principal Components Analysis (optionally with sampling)
- k-Means clustering (with several accelerated algorithms)
- Least-angle regression (LARS/LASSO)
- Linear regression (simple least-squares)
- Local coordinate coding
- Locality-sensitive hashing for approximate nearest neighbor search
- Logistic regression
- Max-kernel search
- Naive Bayes classifier
- Nearest neighbor search with dual-tree algorithms
- Neighborhood components analysis
- Non-negative matrix factorization
- Perceptrons
- Principal components analysis (PCA)
- RADICAL (independent components analysis)
- Range search with dual-tree algorithms
- Rank-approximate nearest neighbor search
- Sparse coding with dictionary learning

# RcppMLPACK: K-Means Example

```
#include "RcppMLPACK.h"

using namespace mlpack::kmeans;
using namespace Rcpp;

// [[Rcpp::depends(RcppMLPACK)]]

// [[Rcpp::export]]
List cppKmeans(const arma::mat& data, const int& clusters) {

    arma::Col<size_t> assignments;
    KMeans<> k;     // Initialize with the default arguments.
    k.Cluster(data, clusters, assignments);

    return List::create(Named("clusters") = clusters,
                        Named("result")   = assignments);
}
```

## Timing

**Table 1:** Benchmarking result

| test | replications | elapsed | relative | user.self | sys.self |
|---|---|---|---|---|---|
| mlKmeans(t(wine), 3) | 100 | 0.028 | 1.000 | 0.028 | 0.000 |
| kmeans(wine, 3) | 100 | 0.947 | 33.821 | 0.484 | 0.424 |

Table taken 'as is' from RcppMLPACK vignette.

# RcppMLPACK: Linear Regression Example

```
// [[Rcpp::depends(RcppMLPACK)]]
// [[Rcpp::plugins(openmp)]]
#include <RcppMLPACK.h>                  // MLPACK, Rcpp and RcppArmadillo

// particular algorithm used here
#include <mlpack/methods/linear_regression/linear_regression.hpp>

// [[Rcpp::export]]
arma::vec linearRegression(arma::mat& matX,
                           arma::vec& vecY,
                           const double lambda = 0.0,
                           const bool intercept = true) {

    matX = matX.t();
    mlpack::regression::LinearRegression lr(matX, vecY.t(), lambda, intercept);
    arma::rowvec fittedValues(vecY.n_elem);
    lr.Predict(matX,  fittedValues);
    return fittedValues.t();
}
```

# RcppMLPACK: Linear Regression Example

```
suppressMessages(library(utils))
library(RcppMLPACK)
data("trees", package="datasets")
X <- with(trees, cbind(log(Girth), log(Height)))
y <- with(trees, log(Volume))
lmfit <- lm(y ~ X)
# summary(fitted(lmfit))

mlfit <- linearRegression(X, y)
# summary(mlfit)

all.equal(unname(fitted(lmfit)),  as.vector(mlfit))
```

```
## [1] TRUE
```

# RcppMLPACK: Logistic Regression Example

```
#include <RcppMLPACK.h>             // MLPACK, Rcpp and RcppArmadillo
#include <mlpack/methods/logistic_regression/logistic_regression.hpp>   // algo use here

// [[Rcpp::export]]
Rcpp::List logisticRegression(const arma::mat& train, const arma::irowvec& labels,
                              const Rcpp::Nullable<Rcpp::NumericMatrix>& test = R_NilValue) {

    // MLPACK wants Row<size_t> which is an unsigned representation that R does not have
    arma::Row<size_t> labelsur, resultsur;

    // TODO: check that all values are non-negative
    labelsur = arma::conv_to<arma::Row<size_t>>::from(labels);

    // Initialize with the default arguments. TODO: support more arguments>
    mlpack::regression::LogisticRegression<> lrc(train, labelsur);
    arma::rowvec parameters = lrc.Parameters();

    Rcpp::List return_val;
    if (test.isNotNull()) {
        arma::mat test2 = Rcpp::as<arma::mat>(test);
        lrc.Classify(test2, resultsur);
        arma::vec results = arma::conv_to<arma::vec>::from(resultsur);
        return_val = Rcpp::List::create(Rcpp::Named("parameters") = parameters,
                                        Rcpp::Named("results") = results);
    } else {
        return_val = Rcpp::List::create(Rcpp::Named("parameters") = parameters);
    }
    return return_val;
}
```

# RcppMLPACK: Linear Regression Example

```
suppressMessages(library(utils))
library(RcppMLPACK)
example(logisticRegression)
```

```
##
## lgstcR> data(trainSet)
##
## lgstcR> mat <- t(trainSet[, -5])     ## train data, transpose and removing class labels
##
## lgstcR> lab <- trainSet[, 5]         ## class labels for train set
##
## lgstcR> logisticRegression(mat, lab)
## train
##    3.0000   3.0000   3.0000   3.0000   3.0000   2.0000   2.0000   3.0000   3.0000   3.0000   3.0000   3.0000
##    3.0000   4.0000   4.0000   3.0000   6.0000   4.0000   4.0000   3.0000   4.0000   4.0000   3.0000   6.0000
##    3.0000   4.0000   4.0000   4.0000   4.0000   4.0000   4.0000   3.0000   4.0000   4.0000   4.0000   4.0000
##    3.0000   3.0000   3.0000   3.0000   3.0000   3.0000   1.0000   2.0000   2.0000   2.0000   2.0000   2.0000
## labels
##         0        0        0        0        0        0        0        0        0        0        0        0
## $parameters
## [1] -11.0819909  13.9022481   0.8034972  -9.3485217 -13.0869968
##
##
## lgstcR> testMat <- t(testSet[, -5])  ## test data
##
## lgstcR> logisticRegression(mat, lab, testMat)
## train
##    3.0000   3.0000   3.0000   3.0000   3.0000   2.0000   2.0000   3.0000   3.0000   3.0000   3.0000   3.0000
##    3.0000   4.0000   4.0000   3.0000   6.0000   4.0000   4.0000   3.0000   4.0000   4.0000   3.0000   6.0000
```

# RcppMLPACK: Nearest Neighbors Example

```
#include "RcppMLPACK.h"

using namespace Rcpp;
using namespace mlpack;           using namespace mlpack::neighbor;
using namespace mlpack::metric;   using namespace mlpack::tree;

// [[Rcpp::depends(RcppMLPACK)]]
// [[Rcpp::export]]
List nn(const arma::mat& data, const int k) {
    // using a test from MLPACK 1.0.10 file src/mlpack/tests/allknn_test.cpp
    CoverTree<LMetric<2>, FirstPointIsRoot,
              NeighborSearchStat<NearestNeighborSort> > tree =
        CoverTree<LMetric<2>, FirstPointIsRoot,
                  NeighborSearchStat<NearestNeighborSort> >(data);

    NeighborSearch<NearestNeighborSort, LMetric<2>,
                   CoverTree<LMetric<2>, FirstPointIsRoot,
                             NeighborSearchStat<NearestNeighborSort> > >
        coverTreeSearch(&tree, data, true);

    arma::Mat<size_t> coverTreeNeighbors;
    arma::mat coverTreeDistances;
    coverTreeSearch.Search(k, coverTreeNeighbors, coverTreeDistances);

    return List::create(Named("clusters") = coverTreeNeighbors,
                        Named("result")   = coverTreeDistances);
}
```

# Extra: Rcpp Examples

# Cumulative Sum: vector-cumulative-sum

A basic looped version:

```
#include <Rcpp.h>
#include <numeric>      // for std::partial_sum
using namespace Rcpp;

// [[Rcpp::export]]
NumericVector cumsum1(NumericVector x){
    double acc = 0;     // init an accumulator variable

    NumericVector res(x.size());  // init result vector

    for(int i = 0; i < x.size(); i++){
         acc += x[i];
         res[i] = acc;
    }
    return res;
}
```

# Cumulative Sum: vector-cumulative-sum

An STL variant:

```
// [[Rcpp::export]]
NumericVector cumsum2(NumericVector x){
    // initialize the result vector
    NumericVector res(x.size());
    std::partial_sum(x.begin(), x.end(), res.begin());
    return res;
}
```

# Cumulative Sum: vector-cumulative-sum

Or just Rcpp sugar:

```
// [[Rcpp::export]]
NumericVector cumsum_sug(NumericVector x){
    return cumsum(x);  // compute + return result vector
}
```

Of course, all results are the same.

# R Function Call from C++: r-function-from-c++

```
#include <Rcpp.h>

using namespace Rcpp;

// [[Rcpp::export]]
NumericVector callFunction(NumericVector x,
                           Function f) {
    NumericVector res = f(x);
    return res;
}

/*** R
callFunction(x, fivenum)
*/
```

# Using Boost via BH: using-boost-with-bh

```
// [[Rcpp::depends(BH)]]
#include <Rcpp.h>

// One include file from Boost
#include <boost/date_time/gregorian/gregorian_types.hpp>

using namespace boost::gregorian;

// [[Rcpp::export]]
Rcpp::Date getIMMDate(int mon, int year) {
    // compute third Wednesday of given month / year
    date d = nth_day_of_the_week_in_month(
                        nth_day_of_the_week_in_month::third,
                        Wednesday, mon).get_date(year);
    date::ymd_type ymd = d.year_month_day();
    return Rcpp::wrap(Rcpp::Date(ymd.year, ymd.month, ymd.day));
}
```

# Using Boost via BH: using-boost-with-bh

```
#include <Rcpp.h>
#include <boost/foreach.hpp>
using namespace Rcpp;
// [[Rcpp::depends(BH)]]

// the C-style upper-case macro name is a bit ugly
#define foreach BOOST_FOREACH

// [[Rcpp::export]]
NumericVector square( NumericVector x ) {

  // elem is a reference to each element in x
  // we can re-assign to these elements as well
  foreach( double& elem, x ) {
    elem = elem*elem;
  }
  return x;
}
```

C++11 now has something similar in a smarter `for` loop.

# Vector Subsetting: subsetting

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

// [[Rcpp::export]]
NumericVector positives(NumericVector x) {
    return x[x > 0];
}

// [[Rcpp::export]]
List first_three(List x) {
    IntegerVector idx = IntegerVector::create(0, 1, 2);
    return x[idx];
}

// [[Rcpp::export]]
List with_names(List x, CharacterVector y) {
    return x[y];
}
```

# Armadillo Eigenvalues: armadillo-eigenvalues

```
#include <RcppArmadillo.h>

// [[Rcpp::depends(RcppArmadillo)]]

// [[Rcpp::export]]
arma::vec getEigenValues(arma::mat M) {
    return arma::eig_sym(M);
}
```

# Armadillo Eigenvalues: armadillo-eigenvalues

```
sourceCpp("code/armaeigen.cpp")

set.seed(42)
X <- matrix(rnorm(4*4), 4, 4)
Z <- X %*% t(X)
getEigenValues(Z)
```

```
##            [,1]
## [1,]  0.3318872
## [2,]  1.6855884
## [3,]  2.4099205
## [4,] 14.2100108
```

```
# R gets the same results (in reverse)
# and also returns the eigenvectors.
```

# Create xts from in C++: creating-xts-from-c++

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

NumericVector createXts(int sv, int ev) {
    IntegerVector ind = seq(sv, ev);     // values

    NumericVector dv(ind);               // date(time)s == reals
    dv = dv * 86400;                     // scaled to days
    dv.attr("tzone")    = "UTC";         // index has attributes
    dv.attr("tclass")   = "Date";

    NumericVector xv(ind);               // data has same index
    xv.attr("dim")         = IntegerVector::create(ev-sv+1,1);
    xv.attr("index")       = dv;
    CharacterVector cls = CharacterVector::create("xts","zoo");
    xv.attr("class")       = cls;
    xv.attr(".indexCLASS") = "Date";
    // ... some more attributes ...

    return xv;
}
```

# RcppParallel 1/3: parallel-matrix-transform

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

#include <cmath>
#include <algorithm>

// [[Rcpp::export]]
NumericMatrix matrixSqrt(NumericMatrix orig) {

  // allocate the matrix we will return
  NumericMatrix mat(orig.nrow(), orig.ncol());

  // transform it
  std::transform(orig.begin(), orig.end(), mat.begin(), ::sqrt);

  // return the new matrix
  return mat;
}
```

# RcppParallel 2/3: parallel-matrix-transform

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

struct SquareRoot : public Worker {

   const RMatrix<double> input;   // source matrix
   RMatrix<double> output;        // destination matrix

   // initialize with source and destination
   SquareRoot(const NumericMatrix input, NumericMatrix output)
      : input(input), output(output) {}

   // take the square root of the range of elements requested
   void operator()(std::size_t begin, std::size_t end) {
      std::transform(input.begin() + begin,
                     input.begin() + end,
                     output.begin() + begin,
                     ::sqrt);
   }
};
```

# RcppParallel 3/3: parallel-matrix-transform

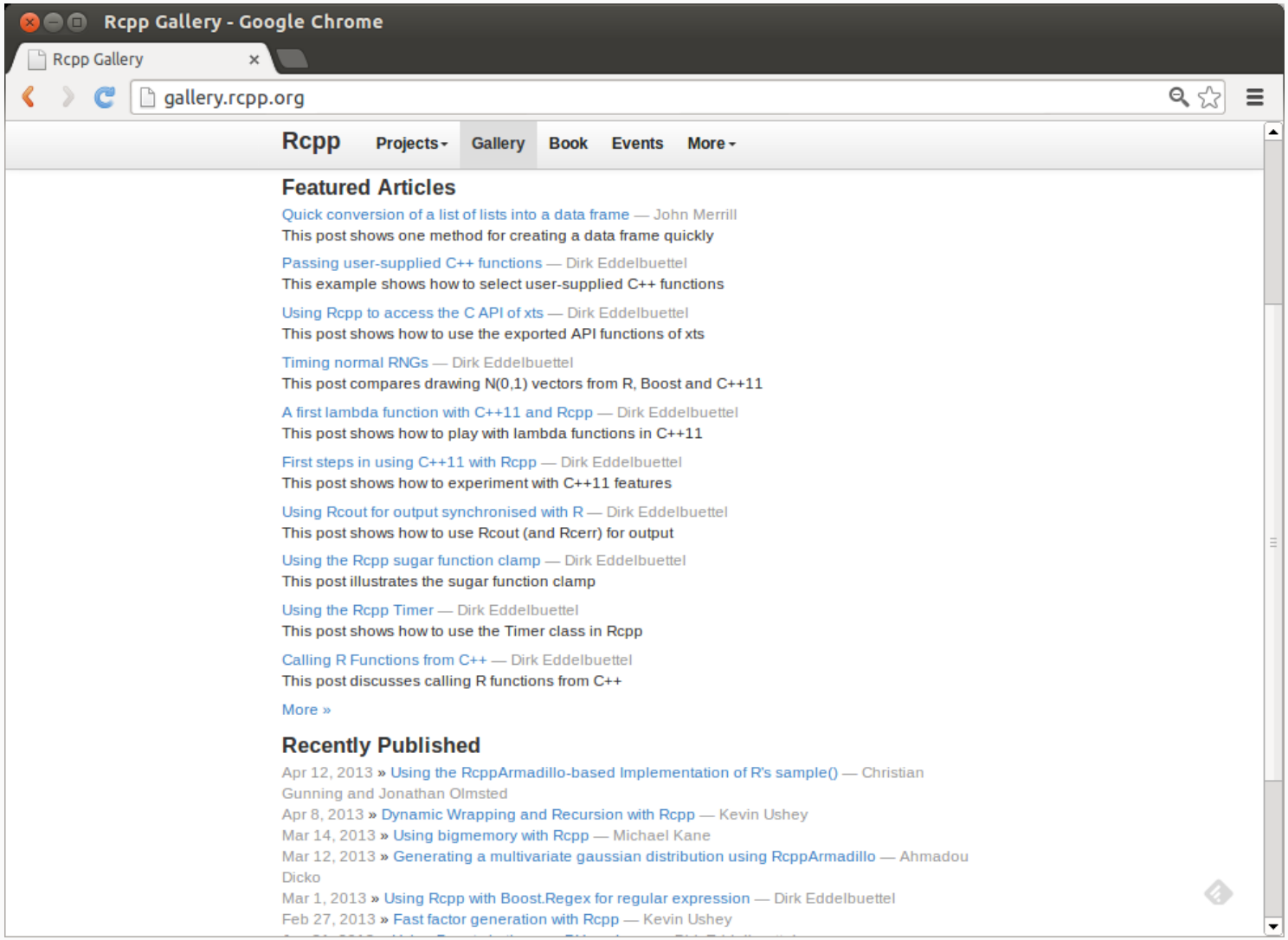
```
// [[Rcpp::export]]
NumericMatrix parallelMatrixSqrt(NumericMatrix x) {

  // allocate the output matrix
  NumericMatrix output(x.nrow(), x.ncol());

  // SquareRoot functor (pass input and output matrixes)
  SquareRoot squareRoot(x, output);

  // call parallelFor to do the work
  parallelFor(0, x.length(), squareRoot);

  // return the output matrix
  return output;
}
```

# More

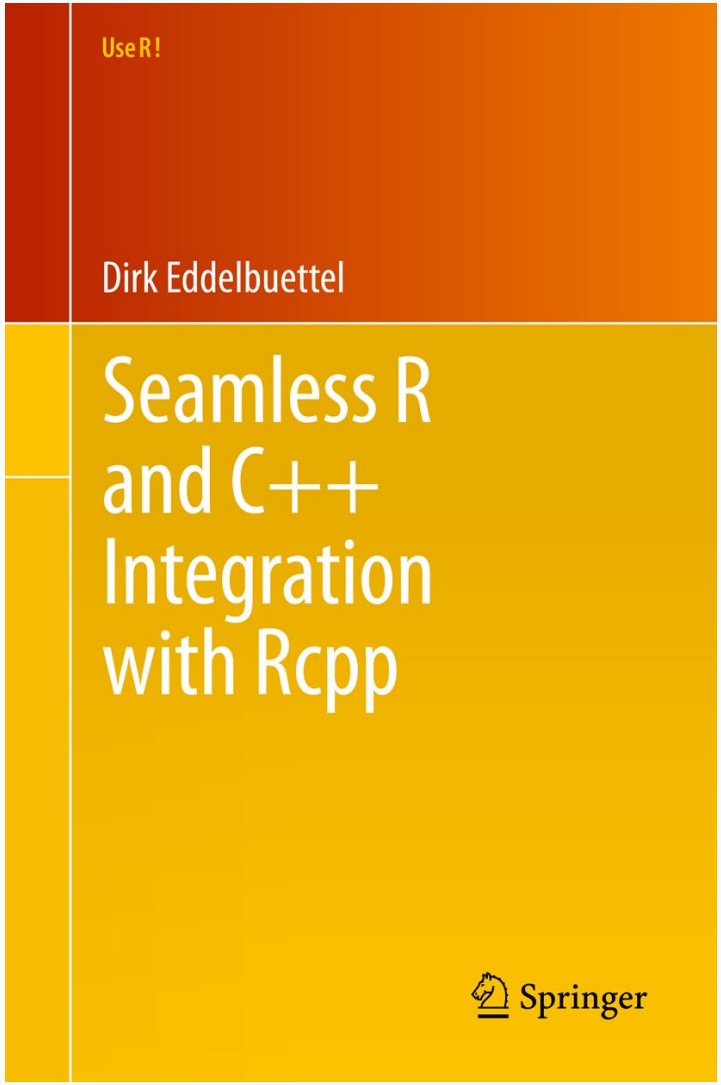
# Documentation

- The package comes with nine pdf vignettes, and help pages.
- The introductory vignettes are now published (Rcpp and RcppEigen in *J Stat Software*, RcppArmadillo in *Comp Stat & Data Anlys*, Rcpp again in *TAS*)
- The rcpp-devel list is *the* recommended resource, generally very helpful, and fairly low volume.
- StackOverflow has a fair number of posts too.
- And a number of blog posts introduce/discuss features.

# Rcpp Gallery



# The Rcpp book




On sale since June 2013.

# Thank you!

| | |
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| github | @eddelbuettel |
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