

Package ‘RcppGSL’

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Type Package

Title Rcpp integration for GNU GSL vectors and matrices

Version 0.2.2

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Description Rcpp integration for GNU GSL vectors and matrices

The GNU Scientific Library (GSL) is a collection of numerical routines for scientific computing. It is particularly useful for C and C++ programs as it provides a standard C interface to a wide range of mathematical routines such as special functions, permutations, combinations, fast fourier transforms, eigensystems, random numbers, quadrature, random distributions,quasi-random sequences, Monte Carlo integration, N-tuples, differential equations, simulated annealing, numerical differentiation, interpolation,series acceleration, Chebyshev approximations, root-finding, discrete Hankel transforms physical constants, basis splines and wavelets. There are over 1000 functions in total with an extensive test suite.

The RcppGSL package provides an easy-to-use interface between GSL data structures and R using concepts from Rcpp which is itself a package that eases the interfaces between R and C++.

This package also serves as a prime example of how to build a package that uses Rcpp to connect to another third-party library. The autoconf script, inline plugin and example package can all be used as a stanza to write a similar package against another library.

License GPL (>= 2)

LazyLoad yes

LinkingTo Rcpp

Imports Rcpp (>= 0.11.0)

Suggests RUnit, inline, highlight

SystemRequirements GNU GSL

VignetteBuilder highlight

NeedsCompilation yes

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RcppGSL-package	<i>Glue between Rcpp and the GNU GSL</i>
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Description

Glue between Rcpp and the GNU GSL

Details

Package:	RcppGSL
Type:	Package
Version:	0.0
Date:	2010-04-04
License:	GPL (>= 2)
LazyLoad:	yes

Author(s)

Romain Francois and Dirk Eddelbuettel

Maintainer: Dirk Eddelbuettel and Romain Francois <RomainAndDirk@r-enthusiasts.com>

References

GSL: GNU Scientific Library: <http://www.gnu.org/software/gsl/>

fastLm	<i>Bare-bones linear model fitting function</i>
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Description

fastLm estimates the linear model using the `gsl_multifit_linear` function of the GNU GSL library.

Usage

```
fastLmPure(X, y)

fastLm(X, ...)
## Default S3 method:
fastLm(X, y, ...)
## S3 method for class 'formula'
fastLm(formula, data = list(), ...)
```

Arguments

y	a vector containing the explained variable.
X	a model matrix.
formula	a symbolic description of the model to be fit.
data	an optional data frame containing the variables in the model.
...	not used

Details

Linear models should be estimated using the `lm` function. In some cases, `lm.fit` may be appropriate.

The `fastLmPure` function provides a reference use case of the GSL library via the wrapper functions in the **RcppGSL** package.

The `fastLm` function provides a more standard implementation of a linear model fit, offering both a default and a formula interface as well as `print`, `summary` and `predict` methods.

Lastly, one must be careful in timing comparisons of `lm` and friends versus this approach based on GSL or Armadillo. The reason that GSL or Armadillo can do something like `lm.fit` faster than the functions in the stats package is because they use the Lapack version of the QR decomposition while the stats package uses a *modified* Linpack version. Hence GSL and Armadillo uses level-3 BLAS code whereas the stats package uses level-1 BLAS. However, GSL or Armadillo will choke on rank-deficient model matrices whereas the functions from the stats package will handle them properly due to the modified Linpack code. Statisticians want a pivoting scheme of “pivot only on (apparent) rank deficiency” and numerical analysts have no idea why statisticians want this so it is not part of conventional linear algebra software.

Value

fastLmPure returns a list with three components:

coefficients a vector of coefficients
stderr a vector of the (estimated) standard errors of the coefficient estimates
df a scalar denoting the degrees of freedom in the model

fastLm returns a richer object which also includes the residuals and call similar to the `lm` or `r1m` functions..

Author(s)

The GNU GSL library is being written by team of authors with the overall development, design and implementation lead by Brian Gough and Gerard Jungman. RcppGSL is written by Romain Francois and Dirk Eddelbuettel.

References

GNU GSL project: <http://www.gnu.org/software/gsl>

See Also

[lm](#), [lm.fit](#)

Examples

```
data(trees, package="datasets")

## bare-bones direct interface
flm <- fastLmPure( cbind(1, log(trees$Girth)), log(trees$Volume) )
print(flm)

## standard R interface for formula or data returning object of class fastLm
flmmod <- fastLm( log(Volume) ~ log(Girth), data=trees)
summary(flmmod)
```

LdFlags

Provide RcppGSL Compiler and Linker Flags

Description

LdFlags and CFlags return the required flags and options for the compiler and system linker in order to build against GNU GSL. This allows portable use of **RcppGSL** (which needs the GNU GSL) as package location as well as operating-system specific details are abstracted away behind the interface of this function.

LdFlags and CFlags are commonly called from the files Makevars (or Makevars.win) rather than in an interactive session.

Usage

```
LdFlags(print=TRUE)
CFlags(print=TRUE)
```

Arguments

print	A boolean determining whether the requested value is returned on the standard output, or silently as a value.
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Details

These functions are not meant to be used interactively, and are intended solely for use by the build tools. The values that are returned are acquired by the package at load time. On Linux and OS X, the `pkg-config` program is queried. On Windows, environment variables used for GNU GSL builds with R are used.

Value

A character vector suitable for use by the system compiler linker in order to compile and/or link against the GNU GSK.

Author(s)

Dirk Eddelbuettel and Romain Francois

References

Dirk Eddelbuettel and Romain Francois (2011). **Rcpp**: Seamless R and C++ Integration. *Journal of Statistical Software*, **40(8)**, 1-18. URL <http://www.jstatsoft.org/v40/i08/> and available as `vignette("Rcpp-introduction")`.

See Also

The document of the `pkg-config` system tool.

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