

Advanced R

Exercises for Session 8: Interfacing to C.

1. The files `nnfind.c`, `bin_heap.c`, `bin_heap.h`, `item.h` implement an algorithm based on k-d trees for finding nearest neighbours. Write an R interface to the functions in `nnfind.c`:

```
void within_neighbours(const double *X, int *pNx, const int *pp,  
                      int *neighbours, double *dists)
```

and

```
void between_neighbours(const double *X, int *pNx, const double *Y,  
                       const int *pNy, const int *pp, int *neighbours, double *dists)
```

Notes: In these functions X and Y are matrices of points in p -dimensional space, $*pNx$ is the number of rows in X , $*pNy$ is the number of rows in Y , $*pp$ is the dimension of the space (number of columns in X and Y), `neighbours` is used to return the row number of the nearest neighbour and `dists` returns the distance to the nearest neighbour.

The difference between the two functions is that `within_neighbours` finds the nearest neighbour in X of each point in X and `between_neighbours` finds the nearest neighbour in X of each point in Y . This means that `neighbours` and `dists` have length $*pNx$ in `within_neighbours` and $*pNy$ in `between_neighbours`.

2. A 'box-car' filter is a simple smoother; on a scatterplot of $(X_1, Y_1), (X_2, Y_2), \dots (Y_n, X_n)$, it provides a smooth line illustrating how Y changes with X . Formally, for given radius r , at point x it is evaluated as;

$$Y_{smooth}(x) = \frac{\sum_{i:|X_i-x|<r} Y_i}{\sum_{i:|X_i-x|<r} 1},$$

in other words, it is the average of the Y 's that have X 's within r of x . Typically, we evaluate the box-car filter at $x=X_1, X_2, \dots X_n$.

(continues...)

In R, one simple way to implement the box-car filter is the following;

```
boxcar <- function(Y, X, radius, n=length(Y)){
  y.smooth <- rep(0,n)
  x <- 0
  for (i in 1:n){
    count <- 0
    x <- X[i]
    for (j in 1:n){
      if(abs(X[j]-x)<radius){
        count <- count+1
        y.smooth[i] <- y.smooth[i] + Y[j]
      }
    }
    y.smooth[i] <- y.smooth[i]/count
  }
  y.smooth
}
```

Try this code, for $n=1000$ data points, and then $n=10,000$. What takes the time? Code this approach in C, and see how much faster it becomes.

For keen people; a preliminary sort of the data enables you to implement this filter without the double loop; think of 'sliding' a window of radius r along the sorted X values. Implement the filter using this observation, and see what speed improvement you can achieve.