Package 'bigsparser'

September 6, 2024

Title Sparse Matrix Format with Data on Disk

Version 0.7.3

Description Provide a sparse matrix format with data stored on disk, to be used in both R and C++. This is intended for more efficient use of sparse data in C++ and also when parallelizing, since data on disk does not need copying. Only a limited number of features will be implemented. For now, conversion can be performed from a 'dgCMatrix' or a 'dsCMatrix' from R package 'Matrix'. A new compact format is also now available.

License GPL-3

Encoding UTF-8

RoxygenNote 7.2.3

URL https://github.com/privefl/bigsparser

BugReports https://github.com/privefl/bigsparser/issues

Depends R (>= 3.1)

LinkingTo Rcpp, RcppEigen, rmio

Imports Rcpp, bigassertr, methods, Matrix, rmio (>= 0.4)

Suggests testthat (>= 2.1.0)

NeedsCompilation yes

Author Florian Privé [aut, cre]

Maintainer Florian Privé <florian.prive.21@gmail.com>

Repository CRAN

Date/Publication 2024-09-06 15:40:06 UTC

Contents

lim,SFBM-method	2
SFBM-class	2
SFBM_compact-class	4
SFBM_corr_compact-class	4
p_prodVec	5
p_solve_sym	6
,SFBM,ANY,ANY,ANY-method	7

Index

dim, SFBM-method *Dimension and type methods for class* SFBM.

Description

Dimension and type methods for class SFBM.

Usage

```
## S4 method for signature 'SFBM'
dim(x)
## S4 method for signature 'SFBM'
length(x)
## S4 method for signature 'SFBM'
diag(x)
## S4 method for signature 'SFBM_compact'
diag(x)
## S4 method for signature 'SFBM_corr_compact'
diag(x)
```

Arguments

x An object of class SFBM.

SFBM-class Class SFBM

Description

A reference class for storing and accessing sparse matrix-like data stored in files on disk. Convert a 'dgCMatrix' or 'dsCMatrix' to an SFBM.

Usage

```
as_SFBM(spmat, backingfile = tempfile(), compact = FALSE)
```

8

SFBM-class

Arguments

spmat	A 'dgCMatrix' (non-symmetric sparse matrix of type 'double') or 'dsCMatrix' (symmetric sparse matrix of type 'double').
backingfile	Path to file where to store data. Extension . sbk is automatically added.
compact	Whether to use a compact format? Default is FALSE. This is useful when non-
	zero values in columns are contiguous (or almost).

Details

An object of class SFBM has many fields:

- \$address: address of the external pointer containing the underlying C++ object to be used as a XPtr<SFBM> in C++ code
- \$extptr: (internal) use \$address instead
- \$nrow: number of rows
- \$ncol: number of columns
- \$nval: number of non-zero values
- \$p: vector of column positions
- \$backingfile or \$sbk: File with extension 'sbk' that stores the data of the SFBM
- \$rds: 'rds' file (that may not exist) corresponding to the 'sbk' file
- \$is_saved: whether this object is stored in \$rds?

And some methods:

- \$save(): Save the SFBM object in \$rds. Returns the SFBM.
- \$add_columns(): Add new columns from a 'dgCMatrix' or a 'dsCMatrix'.
- \$dense_acc(): Equivalent to as.matrix(.[ind_row, ind_col]). Use with caution; ind_row and ind_col must be positive indices within range.

Value

The new SFBM.

```
spmat2 <- Matrix::Diagonal(4, 0:3)
spmat2[4, 2] <- 5
spmat2[1, 4] <- 6
spmat2[3, 4] <- 7
spmat2
# Stores all (i, x) for x != 0
(X2 <- as_SFBM(spmat2))
matrix(readBin(X2$sbk, what = double(), n = 100), 2)
# Stores only x, but all (even the zero ones) from first to last being not 0
(X3 <- as_SFBM(spmat2, compact = TRUE))
X3$first_i
readBin(X3$sbk, what = double(), n = 100)</pre>
```

SFBM_compact-class Class SFBM_compact

Description

A reference class for storing and accessing sparse matrix-like data stored in files on disk, in a compact format (when non-zero values in columns are contiguous).

Details

It inherits the fields and methods from class SFBM.

SFBM_corr_compact-class

Class SFBM_corr_compact

Description

A reference class for storing and accessing from disk a sparse correlation matrix where non-zero values in columns are mostly contiguous. It rounds correlation values with precision 1/32767 to store them using 2 bytes only. This class has been specifically designed for package 'bigsnpr'.

Convert a 'dgCMatrix' or 'dsCMatrix' to an SFBM_corr_compact.

Usage

```
as_SFBM_corr_compact(spmat, backingfile = tempfile())
```

Arguments

spmat	A 'dgCMatrix' (non-symmetric sparse matrix of type 'double') or 'dsCMatrix' (symmetric sparse matrix of type 'double').
backingfile	Path to file where to store data. Extension . sbk is automatically added.

Details

It inherits the fields and methods from class SFBM_compact.

Value

The new SFBM_corr_compact.

sp_prodVec

Examples

```
spmat2 <- as(cor(iris[1:4]), "dsCMatrix")
(X2 <- as_SFBM_corr_compact(spmat2))
(bin <- readBin(X2$sbk, what = integer(), size = 2, n = 100))
matrix(bin / 32767, 4)
spmat2</pre>
```

sp_prodVec

Products with a vector

Description

Products between an SFBM and a vector.

Usage

sp_prodVec(X, y)

sp_cprodVec(X, y)

Arguments

Х	An SFBM.
У	A vector of same size of the number of columns of X for sp_prodVec() abd as the number of rows of X for sp_cprodVec().

Value

- sp_prodVec(): the vector which is equivalent to X %*% y if X was a dgCMatrix.
- sp_cprodVec(): the vector which is equivalent to Matrix::crossprod(X, y) if X was a dgCMatrix.

```
spmat <- Matrix::rsparsematrix(1000, 1000, 0.01)
X <- as_SFBM(spmat)
sp_prodVec(X, rep(1, 1000))
sp_cprodVec(X, rep(1, 1000))</pre>
```

sp_solve_sym

Description

Solve Ax=b where A is a symmetric SFBM, and b is a vector.

Usage

```
sp_solve_sym(
    A,
    b,
    add_to_diag = rep(0, ncol(A)),
    tol = 1e-10,
    maxiter = 10 * ncol(A)
)
```

Arguments

А	A symmetric SFBM.
b	A vector.
add_to_diag	Vector (or single value) to <i>virtually</i> add to the diagonal of A. Default is 0s.
tol	Tolerance for convergence. Default is 1e-10.
maxiter	Maximum number of iterations for convergence.

Value

The vector x, solution of Ax=b.

```
N <- 100
spmat <- Matrix::rsparsematrix(N, N, 0.01, symmetric = TRUE)
X <- bigsparser::as_SFBM(as(spmat, "dgCMatrix"))
b <- runif(N)
test <- tryCatch(as.vector(Matrix::solve(spmat, b)), error = function(e) print(e))
test2 <- tryCatch(sp_solve_sym(X, b), error = function(e) print(e))
test3 <- as.vector(Matrix::solve(spmat + Matrix::Diagonal(N, 1:N), b))
test4 <- sp_solve_sym(X, b, add_to_diag = 1:N)
all.equal(test3, test4)
```

[,SFBM,ANY,ANY,ANY-method

Accessor methods for class SFBM.

Description

Accessor methods for class SFBM.

Usage

```
## S4 method for signature 'SFBM,ANY,ANY,ANY'
x[i, j, ..., drop = FALSE]
## S4 method for signature 'SFBM_compact,ANY,ANY,ANY'
x[i, j, ..., drop = FALSE]
## S4 method for signature 'SFBM_corr_compact,ANY,ANY,ANY'
x[i, j, ..., drop = FALSE]
```

Arguments

х	A SFBM object.
i	A vector of indices (or nothing). You can use positive and negative indices, and also logical indices (that are recycled).
j	A vector of indices (or nothing). You can use positive and negative indices, and also logical indices (that are recycled).
	Not used. Just to make nargs work.
drop	Not implemented; always return a sparse matrix (drop = FALSE).

```
spmat <- Matrix::Diagonal(4, 0:3)
spmat[4, 2] <- 5
spmat[1, 4] <- 6
spmat[3, 4] <- 7
spmat
X <- as_SFBM(spmat)
X[1:3, 2:3]
X[, 4] # parameter drop is not implemented
X[-1, 3:4]
X$dense_acc(2:4, 3:4)
X2 <- as_SFBM(spmat, compact = TRUE)
X2[1:3, 2:3]
X2$dense_acc(1:3, 2:3)</pre>
```

Index

```
[,SFBM,ANY,ANY,ANY-method,7
[,SFBM_compact,ANY,ANY,ANY-method
        ([,SFBM,ANY,ANY,ANY-method),7
[,SFBM_corr_compact,ANY,ANY,ANY-method
        ([,SFBM,ANY,ANY,ANY-method),7
as_SFBM (SFBM-class), 2
as_SFBM_corr_compact
        (SFBM_corr_compact-class), 4
diag, SFBM-method (dim, SFBM-method), 2
diag,SFBM_compact-method
        (\dim, SFBM-method), 2
diag,SFBM_corr_compact-method
        (dim,SFBM-method), 2
dim, SFBM-method, 2
length,SFBM-method (dim,SFBM-method), 2
nargs, 7
SFBM, 2-7
SFBM-class, 2
SFBM_compact, 4
SFBM\_compact-class, 4
SFBM_compact_RC (SFBM_compact-class), 4
SFBM_corr_compact, 4
SFBM_corr_compact-class, 4
SFBM_corr_compact_RC
        (SFBM_corr_compact-class), 4
SFBM_RC(SFBM-class), 2
sp_cprodVec (sp_prodVec), 5
sp_prodVec, 5
sp_solve_sym, 6
```