Package ‘parallelDist’

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Type Package

Title Parallel Distance Matrix Computation using Multiple Threads

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Description A fast parallelized alternative to R's native 'dist' function to calculate distance matrices for continuous, binary, and multi-dimensional input matrices, which supports a broad variety of 41 predefined distance functions from the 'stats', 'proxy' and 'dtw' R packages, as well as user-defined functions written in C++. For ease of use, the 'parDist' function extends the signature of the 'dist' function and uses the same parameter naming conventions as distance methods of existing R packages. The package is mainly implemented in C++ and leverages the 'RcppParallel' package to parallelize the distance computations with the help of the 'TinyThread' library. Furthermore, the 'Armadillo' linear algebra library is used for optimized matrix operations during distance calculations. The curiously recurring template pattern (CRTP) technique is applied to avoid virtual functions, which improves the Dynamic Time Warping calculations while the implementation stays flexible enough to support different DTW step patterns and normalization methods.

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URL https://github.com/alexeckert/parallelDist,
https://www.alexandereckert.com/projects/#r-packages

BugReports https://github.com/alexeckert/parallelDist/issues

NeedsCompilation yes

Depends R (>= 3.0.2)

Imports Rcpp (>= 0.12.6), RcppParallel (>= 4.3.20)

LinkingTo Rcpp, RcppParallel, RcppArmadillo

SystemRequirements C++11
parDist

Description
Calculates distance matrices in parallel using multiple threads. Supports 41 predefined distance measures and user-defined distance functions.

Usage
parDist(x, method = "euclidean", diag = FALSE, upper = FALSE, threads = NULL, ...)
parallelDist(x, method = "euclidean", diag = FALSE, upper = FALSE, threads = NULL, ...)

Arguments
x a numeric matrix (each row is one series) or list of numeric matrices for multidimensional series (each matrix is one series, a row is a dimension of a series)
method the distance measure to be used. A list of all available distance methods can be found in the details section below.
diag logical value indicating whether the diagonal of the distance matrix should be printed by print.dist.
upper logical value indicating whether the upper triangle of the distance matrix should be printed by print.dist
threads number of cpu threads for calculating a distance matrix. Default is the maximum amount of cpu threads available on the system.
... additional parameters which will be passed to the distance methods. See details section below.

Details
User-defined distance functions:
custom Defining and compiling a user-defined C++ distance function, as well as creating an external pointer to the function can easily be achieved with the cppXPtr function of the RcppXPtrUtils package. The resulting Xptr external pointer object needs to be passed to parDist using the func parameter.
Parameters:
parDist

• func (Xptr) External pointer to a user-defined distance function with the following signature:
  ```
  double customDist(const arma::mat &A, const arma::mat &B)
  ```
  Note that the return value must be a double and the two parameters must be of type const arma::mat &param.

More information about the Armadillo library can be found at [http://arma.sourceforge.net/docs.html](http://arma.sourceforge.net/docs.html) or as part of the documentation of the [RcppArmadillo](http://arma.sourceforge.net/) package.

An exemplary definition and usage of an user-defined euclidean distance function can be found in the examples section below.

**Available predefined distance measures (written for two vectors x and y):**

**Distance methods for continuous input variables**

**bhattacharyya** The Bhattacharyya distance.
  Type: continuous
  Formula: \( \sqrt{\sum_i \left( \sqrt{x_i} - \sqrt{y_i} \right)^2} \).
  Details: See `pr_DB$get_entry("bhattacharyya")` in `proxy`.

**bray** The Bray/Curtis dissimilarity.
  Type: continuous
  Formula: \( \frac{\sum_i |x_i - y_i|}{\sum_i (x_i + y_i)} \).
  Details: See `pr_DB$get_entry("bray")` in `proxy`.

**canberra** The Canberra distance (with compensation for excluded components). Terms with zero numerator and denominator are omitted from the sum and treated as if the values were missing.
  Type: continuous
  Formula: \( \frac{\sum_i |x_i - y_i|}{|x_i + y_i|} \).
  Details: See `pr_DB$get_entry("canberra")` in `proxy`.

**chord** The Chord distance.
  Type: continuous
  Formula: \( \sqrt{2 \times (1 - xy/sqrt(xx * yy))} \).
  Details: See `pr_DB$get_entry("chord")` in `proxy`.

**divergence** The Divergence distance.
  Type: continuous
  Formula: \( \sum_i (x_i - y_i)^2 / (x_i + y_i)^2 \).
  Details: See `pr_DB$get_entry("divergence")` in `proxy`.

**dtw** Implementation of a multi-dimensional Dynamic Time Warping algorithm.
  Type: continuous
  Formula: Euclidean distance \( \sqrt{\sum_i (x_i - y_i)^2} \).
  Parameters:
  - **window.size (integer, optional)** Size of the window of the Sakoe-Chiba band. If the absolute length difference of two series x and y is larger than the window.size, the window.size is set to the length difference.
  - **norm.method (character, optional)** Normalization method for DTW distances.
    - `path.length` Normalization with the length of the warping path.
    - `n` Normalization with n. n is the length of series x.
    - `n+m` Normalization with n + m. n is the length of series x, m is the length of series y.
• step_pattern (character or stepPattern of dtw package, default: symmetric1) The following step patterns of the dtw package are supported:
  – asymmetric (Normalization hint: n)
  – asymmetricP0 (Normalization hint: n)
  – asymmetricP05 (Normalization hint: n)
  – asymmetricP1 (Normalization hint: n)
  – asymmetricP2 (Normalization hint: n)
  – symmetric1 (Normalization hint: path.length)
  – symmetric2 or symmetricP0 (Normalization hint: n+m)
  – symmetricP05 (Normalization hint: n+m)
  – symmetricP1 (Normalization hint: n+m)
  – symmetricP2 (Normalization hint: n+m)
For a detailed description see stepPattern of the dtw package.

euclidean The Euclidean distance/L_2-norm (with compensation for excluded components).
Type: continuous
Formula: \( \sqrt{\sum_i (x_i - y_i)^2} \).
Details: See pr_DB$get_entry("euclidean") in proxy.
fJaccard The fuzzy Jaccard distance.
Type: binary
Formula: \( \sum_i (\min(x_i, y_i)/\max(x_i, y_i)) \).
Details: See pr_DB$get_entry("fJaccard") in proxy.
geodesic The geodesic distance, i.e. the angle between x and y.
Type: continuous
Formula: \( \arccos(xy/\sqrt{xx * yy}) \).
Details: See pr_DB$get_entry("geodesic") in proxy.
hellinger The Hellinger distance.
Type: continuous
Formula: \( \sqrt{\sum_i (\sqrt{x_i/\sum x} - \sqrt{y_i/\sum y})^2} \).
Details: See pr_DB$get_entry("hellinger") in proxy.
kullback The Kullback-Leibler distance.
Type: continuous
Formula: \( \sum_i [x_i * \log((x_i/\sum x_j)/(y_i/\sum y_j))/\sum x_j] \).
Details: See pr_DB$get_entry("kullback") in proxy.
mahalanobis The Mahalanobis distance. The Variance-Covariance-Matrix is estimated from the input data if unspecified.
Type: continuous
Formula: \( \sqrt{(x - y) \Sigma^{-1} (x - y)} \).
Parameters:
  • cov (numeric matrix, optional) The covariance matrix (p x p) of the distribution.
  • inverted (logical, optional) If TRUE, cov is supposed to contain the inverse of the covariance matrix.
Details: See pr_DB$get_entry("mahalanobis") in proxy or mahalanobis in stats.
manhattan The Manhattan/City-Block/Taxi/L_1-norm distance (with compensation for excluded components).
Type: continuous
Formula: $\sum_{i} |x_i - y_i|$.
Details: See `pr_DB$get_entry("manhattan")` in `proxy`.

**maximum** The Maximum/Supremum/Chebyshev distance.
Type: continuous
Formula: $\max_{i} |x_i - y_i|$.
Details: See `pr_DB$get_entry("maximum")` in `proxy`.

**minkowski** The Minkowski distance/p-norm (with compensation for excluded components).
Type: continuous
Formula: $(\sum_{i} (x_i - y_i)^p)^{1/p}$.
Parameters:
- $p$ (double, optional) The $p$th root of the sum of the $p$th powers of the differences of the components.
Details: See `pr_DB$get_entry("minkowski")` in `proxy`.

**podani** The Podany measure of discordance is defined on ranks with ties. In the formula, for two given objects $x$ and $y$, $n$ is the number of variables, $a$ is the number of pairs of variables ordered identically, $b$ the number of pairs reversely ordered, $c$ the number of pairs tied in both $x$ and $y$ (corresponding to either joint presence or absence), and $d$ the number of all pairs of variables tied at least for one of the objects compared such that one, two, or three scores are zero.
Type: continuous
Formula: $1 - 2 \times (a - b + c - d)/(n * (n - 1))$.
Details: See `pr_DB$get_entry("podani")` in `proxy`.

**soergel** The Soergel distance.
Type: continuous
Formula: $\sum_{i} |x_i - y_i|/\sum_{i} \max(x_i, y_i)$.
Details: See `pr_DB$get_entry("soergel")` in `proxy`.

**wave** The Wave/Hedges distance.
Type: continuous
Formula: $\sum_{i} (1 - \min(x_i, y_i)/\max(x_i, y_i))$.
Details: See `pr_DB$get_entry("wave")` in `proxy`.

**whittaker** The Whittaker distance.
Type: continuous
Formula: $\sum_{i} |x_i/[\sum_i x - y_i]/\sum_i y)/2$.
Details: See `pr_DB$get_entry("whittaker")` in `proxy`.

**Distance methods for binary input variables**

**Notation:**
- $a$: number of (TRUE, TRUE) pairs
- $b$: number of (FALSE, TRUE) pairs
- $c$: number of (TRUE, FALSE) pairs
- $d$: number of (FALSE, FALSE) pairs

**Note:** Similarities are converted to distances.

**binary** The Jaccard Similarity for binary data. It is the proportion of (TRUE, TRUE) pairs, but not considering (FALSE, FALSE) pairs.
Type: binary
Formula: $a/(a + b + c)$.
Details: See `pr_DB$get_entry("binary")` in `proxy`.
b*raun-blanquet  The Braun-Blanquet similarity.
  Type: binary
  Formula: $a / \text{max}(a + b), (a + c)$.
  Details: See pr_DB$get_entry("braun-blanquet") in proxy.

cosine  The cosine similarity.
  Type: continuous
  Formula: $(a * b) / (|a| * |b|)$.
  Details: See pr_DB$get_entry("cosine") in proxy.

dice  The Dice similarity.
  Type: binary
  Formula: $2a / (2a + b + c)$.
  Details: See pr_DB$get_entry("dice") in proxy.

fager  The Fager / McGowan distance.
  Type: binary
  Formula: $a / \sqrt{(a + b)(a + c)} - \sqrt{a + c}/2$.
  Details: See pr_DB$get_entry("fager") in proxy.

faith  The Faith similarity.
  Type: binary
  Formula: $(a + d)/n$.
  Details: See pr_DB$get_entry("faith") in proxy.

hamman  The Hamman Matching similarity for binary data. It is the proportion difference of the concordant and discordant pairs.
  Type: binary
  Formula: $(a + d) - |b + c|)/n$.
  Details: See pr_DB$get_entry("hamman") in proxy.

hamming  The hamming distance between two vectors A and B is the fraction of positions where there is a mismatch.
  Formula: # of $(A! = B)/\# in A \text{ or } B$

kulczynski1  Kulczynski similarity for binary data. Relates the (TRUE, TRUE) pairs to discordant pairs.
  Type: binary
  Formula: $a / (b + c)$.
  Details: See pr_DB$get_entry("kulczynski1") in proxy.

kulczynski2  Kulczynski similarity for binary data. Relates the (TRUE, TRUE) pairs to the discordant pairs.
  Type: binary
  Formula: $[a/(a + b) + a/(a + c)]/2$.
  Details: See pr_DB$get_entry("kulczynski2") in proxy.

michael  The Michael similarity.
  Type: binary
  Formula: $4(ad - bc)/[(a + d)^2 + (b + c)^2]$.
  Details: See pr_DB$get_entry("michael") in proxy.

mountford  The Mountford similarity for binary data.
  Type: binary
  Formula: $2a/(ab + ac + 2bc)$.
  Details: See pr_DB$get_entry("mountford") in proxy.

mozley  The Mozley/Margalef similarity.
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Type: binary
Formula: \( an/(a + b)(a + c) \).
Details: See \( \text{pr_DB}\$\text{get_entry}("mozley") \) in \texttt{proxy}.

ochiai The Ochiai similarity.
Type: binary
Formula: \( a/sqrt[(a + b)(a + c)] \).
Details: See \( \text{pr_DB}\$\text{get_entry}("ochiai") \) in \texttt{proxy}.

phi The Phi similarity (= Product-Moment-Correlation for binary variables).
Type: binary
Formula: \( (ad - bc)/sqrt[(a + b)(c + d)(a + c)(b + d)] \).
Details: See \( \text{pr_DB}\$\text{get_entry}("phi") \) in \texttt{proxy}.

russel The Russel/Rao similarity for binary data. It is just the proportion of (TRUE, TRUE) pairs.
Type: binary
Formula: \( a/n \).
Details: See \( \text{pr_DB}\$\text{get_entry}("russel") \) in \texttt{proxy}.

simple matching The Simple Matching similarity for binary data. It is the proportion of concordant pairs.
Type: binary
Formula: \( (a + d)/n \).
Details: See \( \text{pr_DB}\$\text{get_entry}("simple matching") \) in \texttt{proxy}.

simpson The Simpson similarity.
Type: binary
Formula: \( a/min(a + b), (a + c) \).
Details: See \( \text{pr_DB}\$\text{get_entry}("simpson") \) in \texttt{proxy}.

stiles The Stiles similarity. Identical to the logarithm of Krylov’s distance.
Type: binary
Formula: \( \log(n(|ad - bc| - 0.5n)^2/[(a + b)(c + d)(a + c)(b + d)]) \).
Details: See \( \text{pr_DB}\$\text{get_entry}("stiles") \) in \texttt{proxy}.

tanimoto The Rogers/Tanimoto similarity for binary data. Similar to the simple matching coefficient, but putting double weight on the discordant pairs.
Type: binary
Formula: \( (a + d)/(a + 2b + 2c + d) \).
Details: See \( \text{pr_DB}\$\text{get_entry}("tanimoto") \) in \texttt{proxy}.

yule The Yule similarity.
Type: binary
Formula: \( (ad - bc)/(ad + bc) \).
Details: See \( \text{pr_DB}\$\text{get_entry}("yule") \) in \texttt{proxy}.

yule2 The Yule similarity.
Type: binary
Formula: \( (sqrt(ad) - sqrt(bc))/(sqrt(ad) + sqrt(bc)) \).
Details: See \( \text{pr_DB}\$\text{get_entry}("yule2") \) in \texttt{proxy}.

Value

parDist returns an object of class "dist".

The lower triangle of the distance matrix stored by columns in a vector, say \( do \). If \( n \) is the number of observations, i.e., \( n <- \text{attr}(do, "Size") \), then for \( i < j \leq n \), the dissimilarity between (row) i
and \( j \) is \( \text{do}[n*(i-1) - i*(i-1)/2 + j-i] \). The length of the vector is \( n * (n - 1)/2 \), i.e., of order \( n^2 \).

The object has the following attributes (besides "class" equal to "dist"):

- **Size**: integer, the number of observations in the dataset.
- **Labels**: optionally, contains the labels, if any, of the observations of the dataset.
- **Diag, Upper**: logics corresponding to the arguments diag and upper above, specifying how the object should be printed.
- **call**: optionally, the call used to create the object.
- **method**: optionally, the distance method used; resulting from \texttt{parDist()}, the \texttt{(match.arg())ed} method argument.

### Examples

```r
## Not run:
## predefined distance functions
# defining a matrix, where each row corresponds to one series
sample.matrix <- matrix(c(1:100), ncol = 10)

# euclidean distance
parDist(x = sample.matrix, method = "euclidean")
# minkowski distance with parameter p=2
parDist(x = sample.matrix, method = "minkowski", p=2)
# dynamic time warping distance
parDist(x = sample.matrix, method = "dtw")
# dynamic time warping distance normalized with warping path length
parDist(x = sample.matrix, method = "dtw", norm.method="path.length")
# dynamic time warping with different step pattern
parDist(x = sample.matrix, method = "dtw", step.pattern="symmetric2")
# dynamic time warping with window size constraint
parDist(x = sample.matrix, method = "dtw", step.pattern="symmetric2", window.size=1)

## multi-dimensional distance functions using list of matrices
# defining a list of matrices, where each list entry row corresponds to a two dimensional series
tmp.mat <- matrix(c(1:40), ncol = 10)
sample.matrix.list <- list(tmp.mat[1:2,], tmp.mat[3:4,])

# multi-dimensional euclidean distance
parDist(x = sample.matrix.list, method = "euclidean")
# multi-dimensional dynamic time warping
parDist(x = sample.matrix.list, method = "dtw")

## user-defined distance function
library(RcppArmadillo)
# Use RcppXPtrUtils for simple usage of C++ external pointers
library(RcppXPtrUtils)

# compile user-defined function and return pointer (RcppArmadillo is used as dependency)
euclideanFuncPtr <- cppXPtr("double customDist(const arma::mat &A, const arma::mat &B) {
    return sqrt(arma::accu(arma::square(A - B)));";
```

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}`, depends = c("RcppArmadillo"))

# distance matrix for user-defined euclidean distance function (note that method is set to "custom")
parDist(matrix(1:16, ncol=2), method="custom", func = euclideanFuncPtr)
## End(Not run)
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