Linking to Native Routines in This Package

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October 19, 2025

1 Aster Models

Aster models implemented in this package (aster, Geyer, 2017a) are described by Geyer, Wagenius and Shaw (2007a) but are better described by the first draft of that paper (Geyer, Wagenius and Shaw, 2007b, Chapter 1). or by the course slides for a course on aster models http://www.stat.umn.edu/geyer/8931aster/slides/s2.pdf.

The issue is that Geyer et al. (2007a) describe too many aster models, those implemented in the package aster2 (Geyer, 2015), and while discussing this package we don't want to know about aster models it does not implement.

The aster models in this package are described by

- (a) A directed acyclic graph in which each node has at most one predecessor.
- (b) A one-parameter exponential family of distributions associated with each arrow of this graph.
- (c) A data vector giving data for each non-initial node of the graph for each individual.
- (d) A data vector giving data for each initial node of the graph for each individual.

A node is *initial* if it has no predecessor, otherwise *non-initial*. This agrees with the terminology used in the aster2 package and recent papers and technical reports about aster models by this author. It disagrees with the terminology used in the aster package which says *root* instead of *initial*.

In this package, every individual has the same graph. Call the number of non-initial nodes in that graph nnode. Give these non-initial nodes indices

(integers from 1 to nnode) so that each predecessor has a lower index than any of its successors. Then the graph for one individual is specified by an integer vector of length nnode, which gives for each non-initial node the index of its predecessor node if its predecessor is non-initial and zero otherwise (meaning its predecessor is an initial node). Call this vector pred. It specifies (a) in the list above.

Item (b) in the list above is also specified by an integer vector of length nnode. Call it fam. The specification also needs a mapping from integers to families. The families for the model are specified by a list of R objects of class "astfam", which are described by the help page

```
library("aster")
help("families")
Call this list famlist. Then these must satisfy
all(fam %in% seq(along = famlist))
```

Then famlist[[fam[j]]] specifies the family associated with the arrow to node j from its predecessor.

Data at non-initial nodes is considered random and is specified by a double vector of length nind * nnode, where nind is the number of individuals on which we have data. The order in this vector is first node of the graph for all individuals, second node of the graph for all individuals (in the same order as before), and so forth. Call this vector resp.

Data at initial nodes is considered non-random and is specified by a double vector of length nind * nnode. The order in this vector is the same as for resp. Call this vector root. The meaning of this vector is that if we turn resp and root into matrices

```
resp <- matrix(resp, nind, nnode)
root <- matrix(root, nind, nnode)</pre>
```

so resp[i, j] is the data for individual i and node j, then the arrow in the graph going to node j (there is exactly one by assumption) has successor data resp[i, j] for individual i and predecessor data

- (e) resp[i, pred[j]] in case pred[j] is not zero, and
- (f) root[i, j] in case pred[j] is zero.

That specifies the aster model and its data.

Now we have parameters. The *conditional canonical parameterization* of the saturated aster model is a vector theta laid out like resp and root.

If we also consider it a matrix (like we did for resp and root above), then theta[i, j] is the parameter for the conditional distribution of resp[i, j] given its predecessor data (specified by (e) or (f) in the list above as the case may be).

We also have a parameter vector phi which is laid out like theta, root, and resp called the *unconditional canonical parameter vector* of the saturated aster model. This is too complicated to describe here. See Section 2.3 of Geyer et al. (2007a) or (better) Section 1.1.3 of Geyer et al. (2007b) or (better still) the aforementioned course slides (slides 1-37 of http://www.stat.umn.edu/geyer/8931aster/slides/s2.pdf).

Everything in this section agrees with this package and its documentation. The other descriptions are just better descriptions of the same thing.

Summary A saturated aster model is specified by vectors pred, fam, and famlist described above. Its data is specified by vectors resp and root described above. One particular distribution in the model is specified by a parameter vector, one or the other of theta and phi described above.

2 Evaluating the Aster Log Likelihood in C in Another Package

This package registers two C functions via the R_RegisterCCallable mechanism described in Section 5.4.2 of *Writing R Extensions* (R Development Core Team, 2017). Their prototypes (found in mlogl.h in the src directory) are

and a correct typedef for these functions is found in the mlogl-export.h file in the inst/include directory, which, of course, is in the include directory when this package is installed

typedef double (*aster_mlogl_sat_either_funptr)(int nind, int nnode,
 int *pred, int *fam, double *phi, double *root, double *response,
 _Bool check);

To call one of these functions (for specificity, say the former) from C code in another package, one does the following. For a toy working example of this see the demonstration packages in the linkingTo git repository Geyer (2017b). This discussion is copied from that.

- 1. The calling package (the one you write) must have aster (>= 0.9) in either the Depends or the Imports field of its DESCRIPTION file.
- 2. The calling package (the one you write) must have \import{aster} in its NAMESPACE file. Or perhaps only import some functions from aster in the NAMESPACE file with an \importFrom directive, as described in Section 1.5.1 of Writing R Extensions (R Development Core Team, 2017). The purpose of this item and the preceding one is to have R package aster loaded before your package (so its code is available to yours).
- 3. The calling package (the one you write) must have aster (>= 0.9) in the LinkingTo field of its DESCRIPTION file. The purpose of this item is to have the include file mlogl-export.h in R package aster available to your package, that is,

```
#include "mlogl-export.h"
```

will work in C code in your package.

Now in your package, you can write a function, call it mlog1, that has prototype the same as the function you are calling, that is,

Say you put that in a header file called mlogl.h.

Then the following code should work

```
{
    static aster_mlogl_sat_either_funptr fun = NULL;
    if (fun == NULL)
        fun = (aster_mlogl_sat_either_funptr)
             R_GetCCallable("aster", "aster_mlogl_sat_unco");
    return fun(nind, nnode, pred, fam, phi, root, response, check);
}
```

Now there is one last thing to say. What happened to famlist?

4. Before any calls to mlogl one must call from R (before going to C)

```
aster:::setfam(famlist)
```

This sets the identification of integers with families.

- 5. Then one can call mlogl (from C) as many times as one likes.
- 6. Finally (after returning to R from C) one should call (from R)

```
aster:::clearfam()
```

This clears the identification of integers with families.

References

- Geyer, C. J. (2015). R package aster2 (Aster Models), version 0.2-1. http://www.stat.umn.edu/geyer/aster/ and https://cran.r-project.org/package=aster2.
- Geyer, C. J. (2017a). R package aster (Aster Modeels), version 0.9. http://www.stat.umn.edu/geyer/aster/ and https://cran.r-project.org/package=aster.
- Geyer, C. J. (2017b). Github repo linkingTo, which contains two R packages foompter (version 0.2) and goompter (version 0.2) illustrating calling C functions from one from C functions called from R in the other. https://github.com/cjgeyer/linkingTo.
- Geyer, C. J., Wagenius, S. and Shaw, R. G. (2007a). Aster models for life history analysis. *Biometrika*, **94**, 415–426.

- Geyer, C. J., Wagenius, S. and Shaw, R. G. (2007b). Aster models for life history analysis. Technical Report No. 644, School of Statistics, University of Minnesota. http://www.stat.umn.edu/geyer/aster/tr644.pdf.
- R Development Core Team (2017). Writing R Extensions. https://cran.r-project.org/doc/manuals/r-release/R-exts.html. Also available in PDF or EPUB format.