

Package ‘wrswoR’

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Type Package

Title Weighted Random Sampling without Replacement

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Description A collection of implementations of classical and novel algorithms for weighted sampling without replacement. Implementations include the algorithm of Efraimidis and Spirakis (2006) <[doi:10.1016/j.ipl.2005.11.003](https://doi.org/10.1016/j.ipl.2005.11.003)> and Wong and Easton (1980) <[doi:10.1137/0209009](https://doi.org/10.1137/0209009)>.

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URL <http://kr1mlr.github.io/wrswoR/>

BugReports <https://github.com/kr1mlr/wrswoR/issues>

Depends R (>= 3.5.0)

Imports logging (>= 0.4-13), Rcpp

Suggests BatchExperiments, BiocManager, dplyr, ggplot2, import, kimisc (>= 0.2-4), knitcitations, knitr, metap, microbenchmark, rmarkdown, roxygen2, rticles (>= 0.1), sampling, testthat (>= 3.0.0), tidyr, tikzDevice (>= 0.9-1)

LinkingTo Rcpp (>= 0.11.5)

Encoding UTF-8

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URLNote <https://github.com/kr1mlr/wrswoR>

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Author Kirill Müller [aut, cre] (ORCID: <<https://orcid.org/0000-0002-1416-3412>>)

Maintainer Kirill Müller <kirill@cynkra.com>

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|----------------|---|
| wrswoR-package | <i>Faster weighted sampling without replacement</i> |
|----------------|---|

Description

R's default sampling without replacement using `base::sample.int()` seems to require quadratic run time, e.g., when using weights drawn from a uniform distribution. For large sample sizes, this is too slow. This package contains several alternative implementations.

Details

Implementations are adapted from <https://stackoverflow.com/q/15113650/946850>.

Author(s)

Kirill Müller

References

Efraimidis, Pavlos S., and Paul G. Spirakis. "Weighted random sampling with a reservoir." *Information Processing Letters* 97, no. 5 (2006): 181-185.

Wong, Chak-Kuen, and Malcolm C. Easton. "An efficient method for weighted sampling without replacement." *SIAM Journal on Computing* 9, no. 1 (1980): 111-113.

See Also

Useful links:

- <http://kr1mlr.github.io/wrswoR/>
- Report bugs at <https://github.com/kr1mlr/wrswoR/issues>

Examples

```
sample_int_rej(100, 50, 1:100)
```

| | |
|------------------|--|
| sample_int_crank | <i>Weighted sampling without replacement</i> |
|------------------|--|

Description

These functions implement weighted sampling without replacement using various algorithms, i.e., they take a sample of the specified size from the elements of $1:n$ without replacement, using the weights defined by `prob`. The call `sample_int_*(n, size, prob)` is equivalent to `sample.int(n, size, replace = F, prob)`. (The results will most probably be different for the same random seed, but the returned samples are distributed identically for both calls.) Except for `sample_int_R()` (which has quadratic complexity as of this writing), all functions have complexity $O(n \log n)$ or better and often run faster than R's implementation, especially when n and `size` are large.

Usage

```
sample_int_crank(n, size, prob)
sample_int_ccrank(n, size, prob)
sample_int_cccrank(n, size, prob)
sample_int_expj(n, size, prob)
sample_int_expjs(n, size, prob)
sample_int_R(n, size, prob)
sample_int_rank(n, size, prob)
sample_int_rej(n, size, prob)
```

Arguments

| | |
|-------------------|---|
| <code>n</code> | a positive number, the number of items to choose from. See 'Details.' |
| <code>size</code> | a non-negative integer giving the number of items to choose. |
| <code>prob</code> | a vector of probability weights for obtaining the elements of the vector being sampled. |

Details

`sample_int_R()` is a simple wrapper for `base::sample.int()`.

`sample_int_expj()` and `sample_int_expjs()` implement one-pass random sampling with a reservoir with exponential jumps (Efraimidis and Spirakis, 2006, Algorithm A-ExpJ). Both functions are implemented in Rcpp; `*_expj()` uses log-transformed keys, `*_expjs()` implements the algorithm in the paper verbatim (at the cost of numerical stability).

`sample_int_rank()`, `sample_int_crank()`, `sample_int_ccrank()` and `sample_int_cccrank()` implement one-pass random sampling (Efraimidis and Spirakis, 2006, Algorithm A; see also Yellott, 1977, and Vieira, 2014, for an equivalent formulation). The first function is implemented purely in R, the other three are optimized Rcpp implementations (`*_crank()` uses R vectors internally, while `*_ccrank()` uses `std::vector`; `*_cccrank()` is a memory-optimized implementation that only requires $O(\text{size})$ extra space; surprisingly, `*_crank()` seems to be faster on most inputs). It can be shown that the order statistic of $U^{(1/w_i)}$ has the same distribution as random sampling without replacement ($U = \text{uniform}(0, 1)$ distribution). To increase numerical stability, $\log(U)/w_i$ is computed instead; the log transform does not change the order statistic.

`sample_int_rej()` uses repeated weighted sampling with replacement and a variant of rejection sampling. It is implemented purely in R. This function simulates weighted sampling without replacement using somewhat more draws *with* replacement, and then discarding duplicate values (rejection sampling). If too few items are sampled, the routine calls itself recursively on a (hopefully) much smaller problem. See also <https://stats.stackexchange.com/q/20590/6432>.

Value

An integer vector of length `size` with elements from `1:n`.

Author(s)

Dinre (for `*_rank()`), Kirill Müller (for all other functions)

References

<https://stackoverflow.com/q/15113650/946850>

Efraimidis, Pavlos S., and Paul G. Spirakis. "Weighted random sampling with a reservoir." *Information Processing Letters* 97, no. 5 (2006): 181-185.

John I. Yellott. "The relationship between Luce's choice axiom, Thurstone's theory of comparative judgment, and the double exponential distribution." *Journal of Mathematical Psychology*, 15(2):109 – 144, 1977.

Vieira, T. Gumbel-max trick and weighted reservoir sampling, 2014. URL <https://timvieira.github.io/blog/post/2014/08/01/gumbel-max-trick-and-weighted-reservoir-sampling/>.

See Also

[base::sample.int\(\)](#)

Examples

```
# Base R implementation
s <- sample_int_R(2000, 1000, runif(2000))
stopifnot(unique(s) == s)
p <- c(995, rep(1, 5))
n <- 1000
set.seed(42)
tbl <- table(replicate(sample_int_R(6, 3, p),
                       n = n)) / n
stopifnot(abs(tbl - c(1, rep(0.4, 5))) < 0.04)
```

```
## Algorithm A, Rcpp version using std::vector
s <- sample_int_ccrank(20000, 10000, runif(20000))
stopifnot(unique(s) == s)
p <- c(995, rep(1, 5))
n <- 1000
set.seed(42)
tbl <- table(replicate(sample_int_ccrank(6, 3, p),
                       n = n)) / n
stopifnot(abs(tbl - c(1, rep(0.4, 5))) < 0.04)

## Algorithm A, Rcpp version using R vectors
s <- sample_int_crank(20000, 10000, runif(20000))
stopifnot(unique(s) == s)
p <- c(995, rep(1, 5))
n <- 1000
set.seed(42)
tbl <- table(replicate(sample_int_crank(6, 3, p),
                       n = n)) / n
stopifnot(abs(tbl - c(1, rep(0.4, 5))) < 0.04)

## Algorithm A-ExpJ (with log-transformed keys)
s <- sample_int_expj(20000, 10000, runif(20000))
stopifnot(unique(s) == s)
p <- c(995, rep(1, 5))
n <- 1000
set.seed(42)
tbl <- table(replicate(sample_int_expj(6, 3, p),
                       n = n)) / n
stopifnot(abs(tbl - c(1, rep(0.4, 5))) < 0.04)

## Algorithm A-ExpJ (paper version)
s <- sample_int_expjs(20000, 10000, runif(20000))
stopifnot(unique(s) == s)
p <- c(995, rep(1, 5))
n <- 1000
set.seed(42)
tbl <- table(replicate(sample_int_expjs(6, 3, p),
                       n = n)) / n
stopifnot(abs(tbl - c(1, rep(0.4, 5))) < 0.04)

## Algorithm A
s <- sample_int_rank(20000, 10000, runif(20000))
stopifnot(unique(s) == s)
p <- c(995, rep(1, 5))
n <- 1000
set.seed(42)
tbl <- table(replicate(sample_int_rank(6, 3, p),
                       n = n)) / n
stopifnot(abs(tbl - c(1, rep(0.4, 5))) < 0.04)

## Rejection sampling
s <- sample_int_rej(20000, 10000, runif(20000))
```

```
stopifnot(unique(s) == s)
p <- c(995, rep(1, 5))
n <- 1000
set.seed(42)
tbl <- table(replicate(sample_int_rej(6, 3, p),
                        n = n)) / n
stopifnot(abs(tbl - c(1, rep(0.4, 5))) < 0.04)
```

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