Package 'StanHeaders'

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Title C++ Header Files for Stan

Version 2.39.1.1

URL https://mc-stan.org/, https://github.com/stan-dev/rstan

BugReports https://github.com/stan-dev/rstan/issues

Description The C++ header files of the Stan project are provided by this package, but it contains little R code or documentation. The main reference is the vignette. There is a shared object containing part of the 'CVODES' library, but its functionality is not accessible from R. 'StanHeaders' is primarily useful for developers who want to utilize the 'LinkingTo' directive of their package's DESCRIPTION file to build on the Stan library without incurring unnecessary dependencies. The Stan project develops a probabilistic programming language that implements full or approximate Bayesian statistical inference via Markov Chain Monte Carlo or 'variational' methods and implements (optionally penalized) maximum likelihood estimation via optimization. The Stan library includes an advanced automatic differentiation scheme, 'templated' statistical and linear algebra functions that can handle the automatically 'differentiable' scalar types (and doubles, 'ints', etc.), and a parser for the Stan language. The 'rstan' package provides user-facing R functions to parse, compile, test, estimate, and analyze Stan models.

Imports RcppParallel (>= 5.1.4)

Suggests Rcpp, BH (>= 1.75.0-0), knitr (>= 1.36), rmarkdown, Matrix, methods, rstan, withr

LinkingTo RcppEigen (>= 0.3.3.9.3), RcppParallel (>= 5.1.4)

VignetteBuilder knitr

SystemRequirements GNU make, pandoc

Depends R (>= 3.4.0)

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Author Ben Goodrich [cre, aut], Joshua Pritikin [ctb],

Andrew Gelman [aut],
Bob Carpenter [aut],
Matt Hoffman [aut],
Daniel Lee [aut],
Michael Betancourt [aut],
Marcus Brubaker [aut],
Jiqiang Guo [aut],
Peter Li [aut],
Allen Riddell [aut],
Marco Inacio [aut],
Mitzi Morris [aut],
Jeffrey Arnold [aut],
Rob Goedman [aut],
Brian Lau [aut],
Rob Trangucci [aut],
Jonah Gabry [aut],
Alp Kucukelbir [aut],
Robert Grant [aut],
Dustin Tran [aut],
Michael Malecki [aut],
Yuanjun Gao [aut],
Hamada S. Badr [aut] (ORCID: <https://orcid.org/0000-0002-9808-2344>),
Trustees of Columbia University [cph],
Lawrence Livermore National Security [cph] (CVODES),
The Regents of the University of California [cph] (CVODES),
Southern Methodist University [cph] (CVODES)

Maintainer Ben Goodrich <benjamin.goodrich@columbia.edu>

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`CxxFlags` *Compilation flags for StanHeaders*

Description

Output the compiler or linker flags required to build with the **StanHeaders** package

Usage

```
CxxFlags(as_character = FALSE)
LdFlags(as_character = FALSE)
```

Arguments

as_character	A logical scalar that defaults to FALSE that indicates whether to return the compiler or linker flags as a character vector of length one. Otherwise, the compiler or linker flags are merely output to the screen, which is appropriate when called from a Makevars or Makevars.win file

Details

These functions are currently not exported and are typically called from a Makevars or a Makevars.win file of another package as follows:

```
PKG_CXXFLAGS += $(shell "${R_HOME}/bin/Rscript" -e "StanHeaders:::CxxFlags()") PKG_LDLIBS
+= $(shell "${R_HOME}/bin/Rscript" -e "StanHeaders:::LdFlags()")
```

Value

If as_character is TRUE, then these functions return a character vector of length one. Otherwise, (which is the default) these functions return NULL invisibly after outputing the compiler or linker flags to the screen.

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stanFunction *Compile and Call a Stan Math Function*

Description

Call a function defined in the Stan Math Library from R using this wrapper around cppFunction.

Usage

```
stanFunction(function_name, ..., env = parent.frame(), rebuild = FALSE,
             cacheDir = getOption("rcpp.cache.dir", tempdir()),
             showOutput = verbose, verbose = getOption("verbose"))
```

Arguments

function_name	A character vector of length one that is the unscoped basename of a C++ function under the prim/ directory of the Stan Math Library that you would like to evaluate. Functions (such as integrate_1d) of other functions are not permitted and neither are functions (such as reject) of characters.
...	Further arguments that are passed to function_name in tag = value form, which are passed to function_name by *position*. See the Details and Examples sections.
env, rebuild, cacheDir, showOutput, verbose	The same as in cppFunction

Details

The `stanFunction` function essentially compiles and evaluates a C++ function of the form

```
auto function_name(...) { return stan::math::function_name(...); }
```

It is essential to pass all arguments to `function_name` through the ... in order for the C++ wrapper to know what the argument types are. The mapping between R types and Stan types is

R type	Stan type
`double`	`real`
`integer`	`int`
`complex`	`complex`
`vector`	`vector` or `complex_vector`
`matrix(*, nrow = 1)`	`row_vector` or `complex_row_vector`
`matrix`	`matrix` or `complex_matrix`

and, in addition, lists of the aforementioned R types map to arrays of Stan types and thus must not be ragged if they are nested. The Stan version of the function is called with arguments specified by position, i.e. in the order that they appear in the .... However, the R wrapper function has arguments whose names are the same as the names passed through the ....

Value

The result of `function_name` evaluated at the arguments that are passed through the ..., which could be of various R types. It also has the side effect of defining a function named `function_name` in the environment given by the `env` argument that can subsequently be called with inputs of the same type (but not necessarily the same value) that were passed through the ....

Examples

```
files <- dir(system.file("include", "stan", "math", "prim",
                         package = "StanHeaders"),
             pattern = "hpp$", recursive = TRUE)
functions <- sub("\\.hpp$", "",
                 sort(unique(basename(files[dirname(files) != "."]))))
length(functions) # you could call most of these Stan functions

## Not run:
  log(sum(exp(exp(1)), exp(pi))) # true value

  stanFunction("log_sum_exp", x = exp(1), y = pi)
  args(log_sum_exp) # now exists in .GlobalEnv
  log_sum_exp(x = pi, y = exp(1))

  # but log_sum_exp() was not defined for a vector or matrix
  x <- c(exp(1), pi)
  try(log_sum_exp(x))
  stanFunction("log_sum_exp", x = x) # now it is

  # log_sum_exp() is now also defined for a matrix
```

```
  log_sum_exp(as.matrix(x))
  log_sum_exp(t(as.matrix(x)))
  log_sum_exp(rbind(x, x))

  # but log_sum_exp() was not defined for a list
  try(log_sum_exp(as.list(x)))
  stanFunction("log_sum_exp", x = as.list(x)) # now it is

  # in rare cases, passing a nested list is needed
  stanFunction("dims", x = list(list(1:3)))

  # functions of complex arguments work
  stanFunction("eigenvalues", # different ordering than base:eigen()
               x = matrix(complex(real = 1:9, imaginary = pi),
                          nrow = 3, ncol = 3))

  # nullary functions work but are not that interesting
  stanFunction("negative_infinity")

  # PRNG functions work by adding a seed argument
  stanFunction("lkj_corr_rng", K = 3L, eta = 1)
  args(lkj_corr_rng) # has a seed argument

## End(Not run)
```

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