

Big Data Analytics

Lecture 4:

Advanced R Programming

Prof. Dr. Ulrich Matter 18/03/2021

Updates

Schedule update

- 1. Introduction: Big Data, Data Economy. Walkowiak (2016): Chapter 1.
- 2. Computation and Memory in Applied Econometrics.
- 3. Computation and Memory in Applied Econometrics II.
- 4. Advanced R Programming. Wickham (2019): Chapters 2, 3, 17,23, 24.
- 5. Import, Cleaning and Transformation of Big Data. Walkowiak (2016): Chapter 3: p. 74-118.
- 6. Aggregation and Visualization. Walkowiak (2016): Chapter 3: p. 118-127; Wickham et al.(2015); Schwabish (2014).
- 7. Data Storage, Databases Interaction with R. Walkowiak (2016): Chapter 5.
- 8. Cloud Computing: Introduction/Overview, Distributed Systems, Walkowiak (2016): Chapter 4.
- 9. Applied Econometrics with Spark; Machine Learning and GPUs.
- 10. Project Presentations (7 May, 2020; 08:15-10:00; Room 23-103).
- 11. Project Presentations; Q&A.

Canvas

- · Use canvas discussion for issues with installation etc.
- · Discussion forum is under 'Modules'.
 - Also: Stackoverflow & co.
- Also, get ready for online lectures via Canvas/Zoom!

Project/Exercises teams

- GitHub classroom Registration assignment:
- Group Formation for Examination assignment:
 - If you you are in a team, please make sure to complete the group assignment on GitHub Classroom.
 - Students without team: please approach me in the break.

Projects: More data

- https://datasetsearch.research.google.com/
- Google Cloud Datasets

Goals for today

- 1. Understand the basics of R's memory management (with a practical big data focus).
- 2. Understand how data types and data structures of R objects are related to efficient memory allocation.
- 3. Know the basic tools and approaches to measuring and improving the performance of your R code.
- 4. (Review of/ideas about workflow with RStudio and GitHub for data projects.)

Advanced R Programming

'Data projects' with RStudio and GitHub



Image by jonobacon (CC BY 2.0)

Suggestion for set up

- Organize data analytics project as RStudio-project
- Rstudio project folder = GitHub repository
- (essentially what you will do in your group examination tasks)

Version control with Git

- Keep track of your code.
- · Develop in different branches.
- · Safely go back to previous versions.

Code repository on GitHub

- · Work from different machines.
- Manage and document the project.
- · Publish and collaborate.

Names and Values

Names and Values

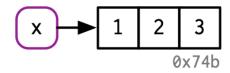
(Code examples and illustrations by (???), chapter 2, licensed under CC BY-NC-SA 4.0)

- Prerequesites: install.packages("lobstr")
- Background: memory allocation and memory addresses
- 'Where' is an R object located in memory?
- How is a variable name associated with the object?
- What happens when we 'copy'/modify an object in R?

Bindings basics

- Objects/values do not have names but names have values!
- · Objects have a 'memory address'/identifiers.

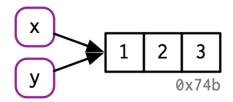
$$\times < - c(1, 2, 3)$$



Bindings basics

· We can 'bind' several different names to values.

y <- x



Binding basics

· Understand the concept of names and values: check identifiers

```
obj_addr(x)

## [1] "0x7f05d01e6828"

obj_addr(y)

## [1] "0x7f05d01e6828"
```

· 'Copying' simply binds a new name to the same (existing) value.

```
x <- c(1, 2, 3)
y <- x
obj_addr(x)

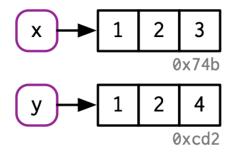
## [1] "0x7f05d01a6ad8"

obj_addr(y)

## [1] "0x7f05d01a6ad8"</pre>
```

• But if we modify values in a vector, actual 'copying' is necessary (depending on the data structure of the object...).

[1] 1 2 3



• Understand the concept better with tracemem(): observe changes in identifiers.

```
x <- c(1, 2, 3)
cat(tracemem(x), "\n")
## <0x5608bffe6ee8>
```

· Only the first modification actually triggers the copying.

tracemem[0x5608bffe6ee8 -> 0x5608c25234b8]: eval eval withVisible withCallingHandlers handle timi

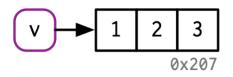
$$y[[3]] < -5L$$

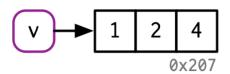
· Why?

Modify-in-place

- · Objects with a single binding get modified in place (no copying needed).
- Enhances performance.

$$\vee$$
 <- $c(1, 2, 3)$



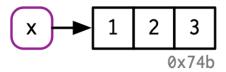


Modify-in-place

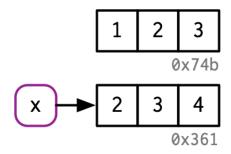
- In practice (more complex code) it is often hard to predict whether or not a copy will occur.
 - E.g., usual R functions vs. 'primitive' C functions.
- Use tracemem() to check your code for potential improvements (avoid unnecessary copying).

· What happens when we 'delete' (remove) an object?

x <- 1:3

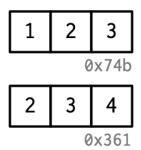


· What happens when we 'delete' (remove) an object?



· What happens when we 'delete' (remove) an object?

rm(x)



- R collects the garbage automatically (but only cares about R, not other programs).
- Force garbage collection with gc() (OS has more memory available!).

```
## used (Mb) gc trigger (Mb) max used (Mb)
## Ncells 1163080 62.2 2149366 114.8 1757805 93.9
## Vcells 115026334 877.6 213343868 1627.7 211038278 1610.1
```

Data Structures and Data Types

R-tools to investigate structures and types

package	function	purpose
utils	str()	Compactly display the structure of an arbitrary R object.
base	class()	Prints the class(es) of an R object.
base	typeof()	Determines the (R-internal) type or storage mode of an object.

Structures to work with (in R)

We distinguish two basic characteristics:

1. Data types: integers; real numbers (floating point numbers); text ('string', 'character values').

Structures to work with (in R)

We distinguish two basic characteristics:

- 1. Data types: integers; real numbers (floating point numbers); text ('string', 'character values').
- 2. Basic data structures in RAM:
 - (Atomic) vectors
 - Factors
 - Arrays/Matrices
 - Lists
 - Data frames et al. (very R-specific)

Data types: numeric

```
a <- 1.5
b <- 3
a + b
```

[1] 4.5

Data types: numeric

R interprets this data as type double (class 'numeric'):

```
typeof(a)

## [1] "double"

class(a)

## [1] "numeric"

object.size(a)

## 56 bytes
```

Data types: character

```
a <- "1.5"
b <- "3"
a + b
```

Data types: character

```
typeof(a)

## [1] "character"

class(a)

## [1] "character"

object.size(a)

## 112 bytes
```

Data structures: vectors

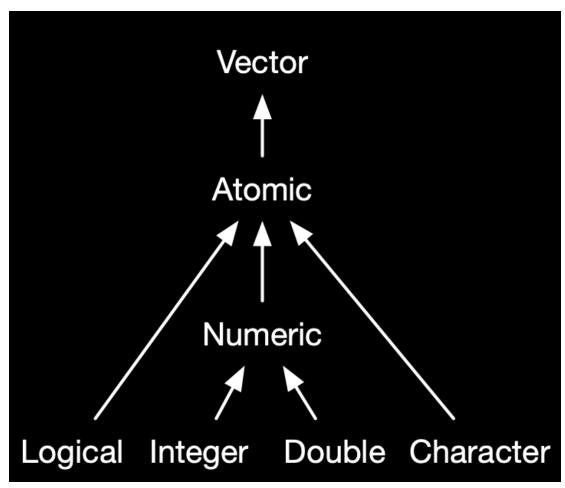


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Data structures: vectors

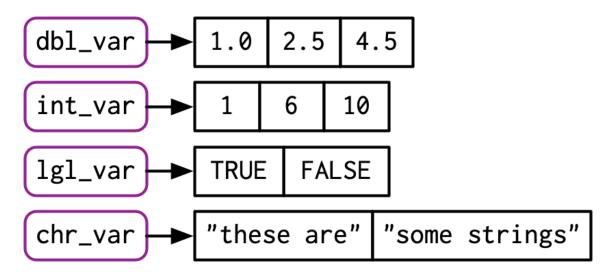


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Data structures: vectors

Example:

```
hometown <- c("St.Gallen", "Basel", "St.Gallen")
hometown

## [1] "St.Gallen" "Basel" "St.Gallen"

object.size(hometown)

## 200 bytes</pre>
```

```
x <- c("a", "a", "abc", "d")
```

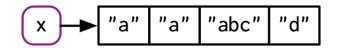


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• R uses a global string pool where each element of a character vector is a pointer to a unique string in the pool.

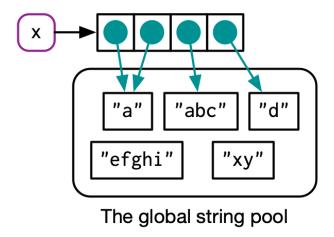


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• The global string pool saves memory if a string vector is large!

```
obj_size(x)

## 248 B

obj_size(rep(x, 100))

## 3,416 B
```

Data structures: factors

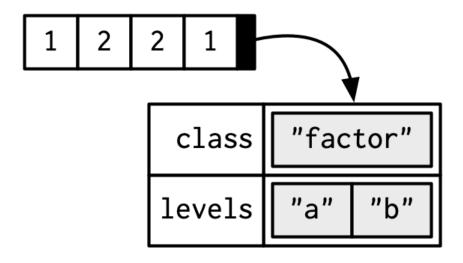


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Data structures: factors

Example:

Data structures: Factors

- Certain 'overhead' costs: the structure stored in a factor object is also information (takes up memory)
- · Similar as in previous examples: 'overhead' diminishes (relatively) with larger datasets

```
# create a large character vector
hometown_large <- rep(hometown, times = 1000)
# and the same content as factor
hometown_large_f <- factor(hometown_large)
# compare size
object.size(hometown_large)

## 24168 bytes

object.size(hometown_large_f)

## 12568 bytes</pre>
```

Data structures: matrices/arrays

· Like (atomic) vectors, but in 2 or more dimensions.

Data structures: lists



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Data structures: lists

```
l1 <- list(
 1:3,
 "a",
 c(TRUE, FALSE, TRUE),
 c(2.3, 5.9)
typeof(l1)
## [1] "list"
str(l1)
## List of 4
## $ : int [1:3] 1 2 3
## $ : chr "a"
## $ : logi [1:3] TRUE FALSE TRUE
## $ : num [1:2] 2.3 5.9
```

l1 <- list(1, 2, 3)

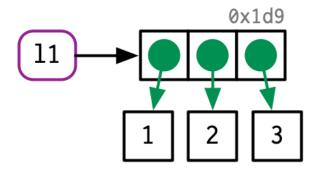


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12 <- 11

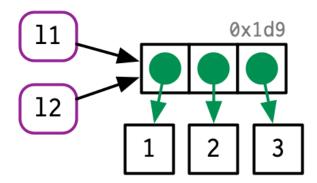


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12[[3]] <- 4

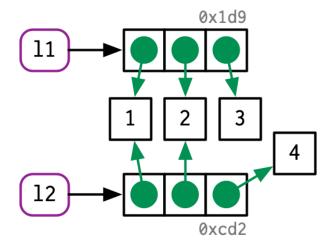


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- Shallow copy: list object and its bindings are copied, values pointed to by the bindings not.
- Opposite of a shallow copy is a **deep copy**: contents of every reference are copied.
- Prior to R 3.1.0, copies were always deep copies!
 - -

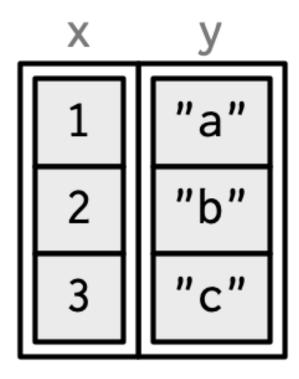


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· Classic data.frame

· data.table

tibble

Data frames and memory

 $d1 \leftarrow data.frame(x = c(1, 5, 6), y = c(2, 4, 3))$

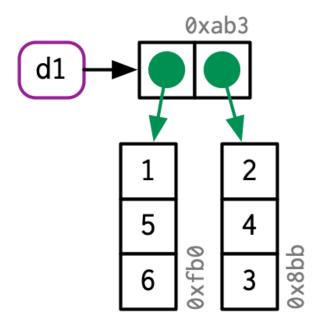


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Data frames and memory

· Modify one column: only one column needs to be copied.

$$d2 <- d1$$

 $d2[, 2] <- d2[, 2] * 2$

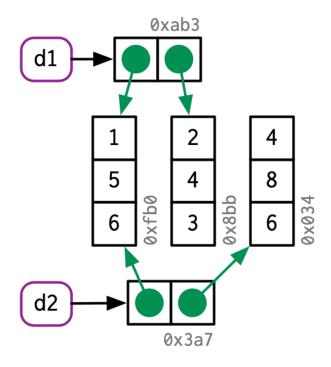


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Data frames and memory

· Modify one row: all columns need to be copied.

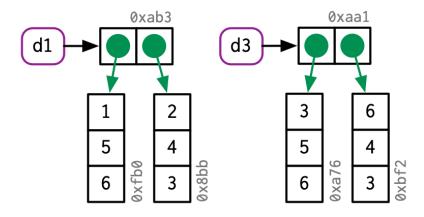


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Programming with (Big) Data in R

Typical Programming Tasks

- Procedures to import/export data.
- · Procedures to clean and filter data.
- · Implement functions for statistical analysis.

R-tools to investigate performance/resource allocation

package	function	purpose
utils	object.size()	Provides an estimate of the memory that is being used to store an R object.
pryr	object_size()	Works similarly to object.size(), but counts more accurately and includes the size of environments.
pryr	<pre>compare_size()</pre>	Makes it easy to compare the output of object_size and object.size.
pryr	mem_used()	Returns the total amount of memory (in megabytes) currently used by R.
pryr	mem_change()	Shows the change in memory (in megabytes) before and after running code.
base	system.time()	Returns CPU (and other) times that an R

Building blocks for programming with big data

- Several basic functions and packages: Which one to use?
- · Example: Data import.

```
- utils::read.csv()
```

- data.table::fread()

Building blocks for programming with big data

```
# read a CSV-file the 'traditional way'
flights <- read.csv("../data/flights.csv")
class(flights)

## [1] "data.frame"

# alternative (needs the data.table package)
library(data.table)
flights <- fread("../data/flights.csv")
class(flights)

## [1] "data.table" "data.frame"</pre>
```

Building blocks for programming with big data

```
system.time(flights <- read.csv("../data/flights.csv"))
## user system elapsed
## 1.214 0.000 1.215

system.time(flights <- fread("../data/flights.csv"))
## user system elapsed
## 0.252 0.006 0.049</pre>
```

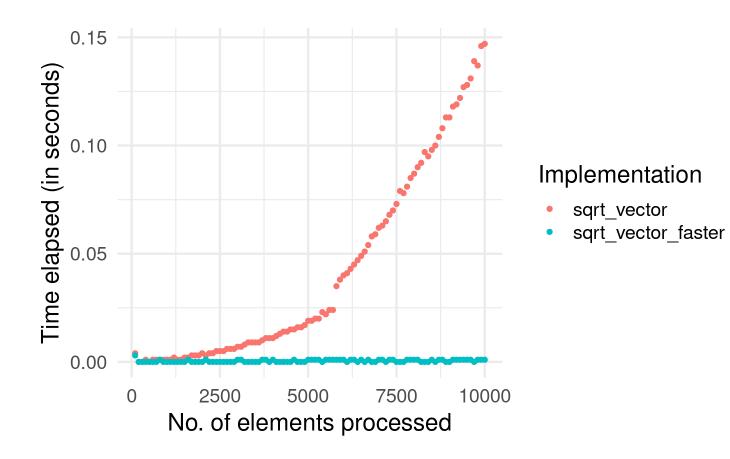
Writing efficient code

- Memory allocation (before looping)
- Vectorization (different approaches)
- · Beyond R

```
# naïve implementation
sqrt_vector <-
    function(x) {
        output <- c()
        for (i in 1:length(x)) {
            output <- c(output, x[i]^(1/2))
        }
        return(output)
    }</pre>
```

```
# implementation with pre-allocation of memory
sqrt_vector_faster <-
    function(x) {
        output <- rep(NA, length(x))
        for (i in 1:length(x)) {
            output[i] <- x[i]^(1/2)
        }
        return(output)
    }</pre>
```

Test it!



Loops: Avoid unnecessary copying

- · Substract a number from each column of a large data.frame.
- Very slow...

```
x <- data.frame(matrix(runif(5 * 1e4), ncol = 5))
numbers <- rnorm(5)

for (i in 1:5) {
    x[[i]] <- x[[i]] - numbers[i]
}</pre>
```

Loops: Avoid unnecessary copying

- Problem: each iteration of the loop copies the data.frame.
- Copying means additional memory allocation.

```
cat(tracemem(x), "\n")
## <0x5608c1307d18>
for (i in 1:5) {
 x[[i]] \leftarrow x[[i]] - numbers[i]
## tracemem[0x5608c1307d18 -> 0x5608c08988e8]: eval eval withVisible withCallingHandlers handle timi
## tracemem[0x5608c08988e8 -> 0x5608c086cdb8]: [[<-.data.frame [[<- eval eval withVisible withCallir]]]
## tracemem[0x5608c086cdb8 -> 0x5608c086d288]: eval eval withVisible withCallingHandlers handle timi
## tracemem[0x5608c086d288 -> 0x5608c086d6e8]: [[<-.data.frame [[<- eval eval withVisible withCallir
## tracemem[0x5608c086d6e8 -> 0x5608c086dc98]: eval eval withVisible withCallingHandlers handle timi
## tracemem[0x5608c086dc98 -> 0x5608c086e0f8]: [[<-.data.frame [[<- eval eval withVisible withCallir]]]
## tracemem[0x5608c086e0f8 -> 0x5608c0829d78]: eval eval withVisible withCallingHandlers handle timi
## tracemem[0x5608c0829d78 -> 0x5608c0829fa8]: [[<-.data.frame [[<- eval eval withVisible withCallir]]]
## tracemem[0x5608c0829fa8 -> 0x5608c082a478]: eval eval withVisible withCallingHandlers handle timi
## tracemem[0x5608c082a478 -> 0x5608c082a5c8]: [[<-.data.frame [[<- eval eval withVisible withCallir]]]
```

Loops: Avoid unnecessary copying

- Solution: store data (columns) in list.
- Uses internal C code and avoids additional copies.

```
y <- as.list(x)

## tracemem[0x5608c082a5c8 -> 0x5608c0ae7038]: as.list.data.frame as.list eval eval withVisible with

cat(tracemem(y), "\n")

## <0x5608c0ae7038>

for (i in 1:5) {
    y[[i]] <- y[[i]] - numbers[i]
}

## tracemem[0x5608c0ae7038 -> 0x5608c0a19668]: eval eval withVisible withCallingHandlers handle timi
```

Vectorization

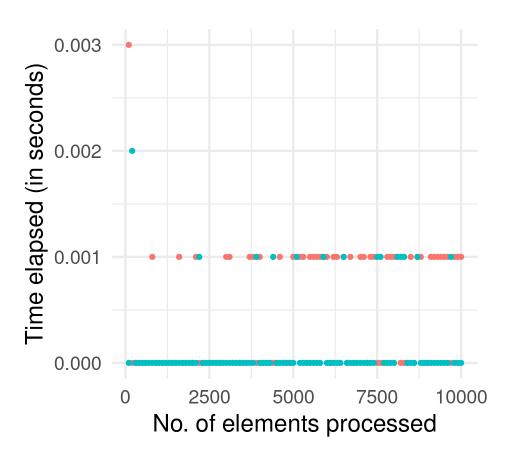
- "In R, everything is a vector..."
- · Directly operate on vectors, not elements.
- · Avoid unnecessary repetition of 'preparatory steps'.

Vectorization: Example

```
# implementation with vectorization
sqrt_vector_fastest <-
    function(x) {
        output <- x^(1/2)
        return(output)
    }

# speed test
output_fastest <-
    sapply(inputs,
        function(x){ system.time(sqrt_vector_fastest(x))["elapsed"]
        }
    )
</pre>
```

Vectorization: Example



Implementation

- sqrt_vector_faster
- sqrt_vector_fastest

Vectorization: apply-type functions vs loops

- · Apply a function to each element of a vector/list.
- For example, lapply().

Example

- · Read several data files into R.
- Example data source: <u>Health News in Twitter Data Set</u> by Karami et al. (2017).
- Loop vs lapply(), vs Vectorization()

Example: Preparations

```
# load packages
library(data.table)

# get a list of all file-paths
textfiles <- list.files("../data/twitter_texts", full.names = TRUE)</pre>
```

Example: for-loop approach

```
# prepare loop
all_texts <- list()
n_files <- length(textfiles)
length(all_texts) <- n_files
# read all files listed in textfiles
for (i in 1:n_files) {
    all_texts[[i]] <- fread(textfiles[i])
}</pre>
```

Example: for-loop approach

Check the results

```
# combine all in one data.table
twitter_text <- rbindlist(all_texts)
# check result
str(twitter_text)

## Classes 'data.table' and 'data.frame': 42422 obs. of 3 variables:
## $ V1:integer64 585978391360221184 585947808772960257 585947807816650752 585866060991078401 58579
## $ V2: chr "Thu Apr 09 01:31:50 +0000 2015" "Wed Apr 08 23:30:18 +0000 2015" "Wed Apr 08 23:30:1
## $ V3: chr "Breast cancer risk test devised http://bbc.in/1CimpJF" "GP workload harming care - E
## - attr(*, ".internal.selfref")=<externalptr>
```

Example: lapply approach

```
# prepare loop
all_texts <- lapply(textfiles, fread)
# combine all in one data.table
twitter_text <- rbindlist(all_texts)
# check result
str(twitter_text)

## Classes 'data.table' and 'data.frame': 42422 obs. of 3 variables:
## $ V1:integer64 585978391360221184 585947808772960257 585947807816650752 585866060991078401 58579
## $ V2: chr "Thu Apr 09 01:31:50 +0000 2015" "Wed Apr 08 23:30:18 +0000 2015" "Wed Apr 08 23:30:1
## $ V3: chr "Breast cancer risk test devised http://bbc.in/1CimpJF" "GP workload harming care - E
## - attr(*, ".internal.selfref")=<externalptr>
```

Example: Vectorization approach

```
# initiate the import function
import_file <-
    function(x) {
        parsed_x <- fread(x)
        return(parsed_x)
    }

# 'vectorize' it
import_files <- Vectorize(import_file, SIMPLIFY = FALSE)</pre>
```

Example: Vectorization approach

```
# Apply the vectorized function
all_texts <- import_files(textfiles)
twitter_text <- rbindlist(all_texts)
# check the result
str(twitter_text)

## Classes 'data.table' and 'data.frame': 42422 obs. of 3 variables:
## $ V1:integer64 585978391360221184 585947808772960257 585947807816650752 585866060991078401 58579
## $ V2: chr "Thu Apr 09 01:31:50 +0000 2015" "Wed Apr 08 23:30:18 +0000 2015" "Wed Apr 08 23:30:1
## $ V3: chr "Breast cancer risk test devised http://bbc.in/1CimpJF" "GP workload harming care - E
## - attr(*, ".internal.selfref")=<externalptr>
```

Profiling and Benchmarking

Profiling

- · Use a 'profiler' to understand code performance.
- Get an overview over which parts of a program need how much memory and how much execution time.

Profiling with profvis

A simple nested function (with clearly defined execution time):

```
# implement function
f <- function() {
   pause(0.1)
   g()
   h()
}
g <- function() {
   pause(0.1)
   h()
}
h <- function() {
   pause(0.1)
}</pre>
```

Profiling with profvis

```
# load package with profiler
library(profvis)
# get performance profile of function
profvis(f())
```

Benchmarking with bench::mark()

- Alternative tool to measure execution time (see microbenchmark in previous lectures)
- · Recall: execution time is not deterministic (it comes with statistical error).
- Benchmarking means runnign the code several times to get a distribution of execution times.

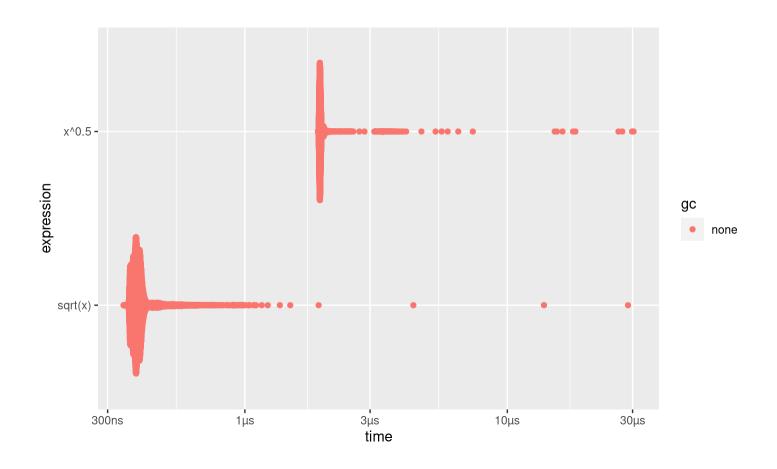
Benchmarking with bench::mark()

```
# load package
library(bench)
# run squareroot example
# primitive (C) sqrt vs. 'own implementation'
x \leftarrow runif(100)
(lb <- bench::mark(</pre>
 sqrt(x),
 \times ^ 0.5,
 memory = FALSE
))
## # A tibble: 2 x 6
                    min median `itr/sec` mem_alloc `gc/sec`
    expression
     <br/><bch:expr> <bch:tm> <bch:tm>
                                      <dbl> <bch:byt>
                                                         <dbl>
## 1 sqrt(x)
                344.9ns 387.9ns 2473938.
                                                   NA
                                                             0
                 1.9µs 1.94µs 503260.
## 2 x^0.5
                                                   NA
                                                             0
```

Benchmarking with bench::mark()

plot(lb)

Loading required namespace: tidyr



Improving Performance

Improving performance

- Bottleneck(s) identified, what now?
- See previous examples for typical problems in a data analytics context.
- · Vast variety of potential bottlenecks. Hard to give general advice.

Programming with Big Data

- 1. Which basic (already implemented) R functions are more or less suitable as building blocks for the program?
- 2. How can we exploit/avoid some of R's lower-level characteristics in order to implement efficient functions?
- 3. Is there a need to interface with a lower-level programming language in order to speed up the code? (advanced topic)
- Independent of how we write a statistical procedure in R (or in any other language, for that matter), is there an alternative statistical procedure/algorithm that is faster but delivers approximately the same result.

Issues to keep in mind

- Vectorization.
- Memory: avoid copying, pre-allocate memory.
- Use built in primitive (C) functions (caution: not always faster, if aim is precision).
- Existing solutions: load additional packages (read.csv() vs. data.table::fread()).
 - Focus of what follows in this course (approach taken in Walkowiak (2016)).

Procedural view and further reading

- · Consider Hadley's advice: (???): Chapter 24
- Experienced coder? Have a look at R Inferno
- Further reading after this course: The Art of R Programming

R, beyond R

- For advanced programmers, R offers various options to directly make use of compiled programs (for example, written in C, C++, or FORTRAN).
- · Several of the core R functions are implemented in one of these lower-level programming languages.

R, beyond R

Have a look at a function's source code!

```
## function(x) {
## parsed_x <- fread(x)
## return(parsed_x)
## }
## <bytecode: 0x5608c098ea68>
```

R, beyond R

Have a look at a function's source code!

sum

```
## function (..., na.rm = FALSE) .Primitive("sum")
```

References

Karami, Amir, Aryya Gangopadhyay, Bin Zhou, and Hadi Kharrazi. 2017. "Fuzzy Approach Topic Discovery in Health and Medical Corpora." **International Journal of Fuzzy Systems** 20 (4): 1334–45.

Walkowiak, Simkon. 2016. Big Data Analytics with R. Birmingham, UK: PACKT Publishing.