

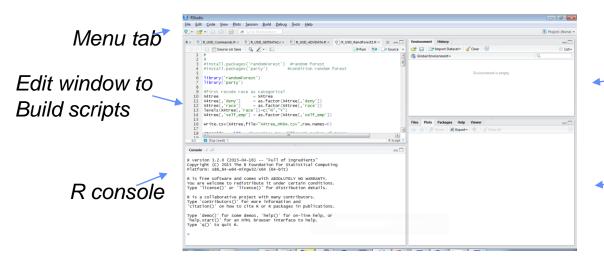


#### **Outline**

- R and Scaling
- Parallel R
- Embarassingly Parallel R
- A big data exploration of R

### A typical R development workflow

R studio: An Integrated development environment for R



Environment Information on variables and command history

> Plots, help docs, package lists

#### Typical R code workflow

```
#READ DATA
               =read.csv('hmda_aer.csv',header=T,stringsAsFactors=T)
#SUBSET DATA
indices_2keep =which(X[,'s13'] %in% c(3,4,5)))
               =X[unique(indices_2keep),]
#CREATE/TRANSFORM VARIABLES
              = as.numeric(X[,'s46']/100)
                                                #debt2income ratio
pi_rat
#RUN MODEL and SHOW RESULTS
                                     #lm is 'linearmodel'
lm_result
              =lm(deny~pi_rat)
summary(Im_result)
```



## R strengths for HPC (IMHO)

- Data Wrangling –
- Particular statistical procedure implementations -
  - Imputation methods (for missing data)
  - Sampling methods
  - Instrument Variable (2 stage) Regression
  - Matching subjects for pairwise analysis
  - MCMC routines (but Stan is likely better package)
  - Generalized Linear Model
  - Some ML model (e.g. randomForest)



### R Scaling In a nutshell

- R uses BLAS/LAPACK math libraries for operations on vectors [Same for Matlab and Python]
- R packages provide multicore, out-of-core, multinode, or distributed data (SparkR) options

[Same for Matlab and Python]

 Some ML model implementations may be built to use parallel backends (review the available options)

#### R Scaling In a nutshell

R sessionInfo() command shows math libraries



## **Consider Regression Computations**

- Linear Model: Y = X \* B
   where Y=outcomes , X=data matrix
- Algebraically, we could:

take "inverse" of X \* Y = B (time consuming) use derivatives to search for solutions (very general)

• Or, better:

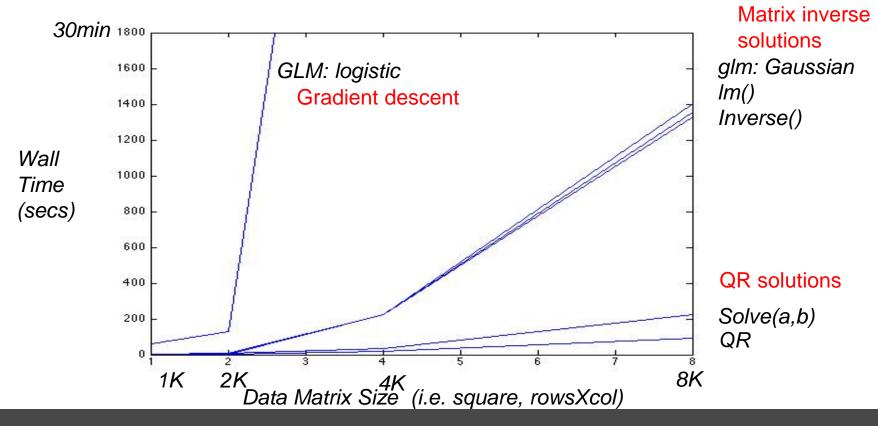
QR decomposition of X into triangular matrices (easier to

solve but more memory)



# Solving Linear Systems Performance with R, 1 compute node

R: glm(Y~X,family=gaussian) #gaussn regrssn (like lm) glm(Y~X,family=binomial) # logistic regrssn (Y=0 or 1)



#### **Outline**

- R and Scaling
- Parallel R
- Embarassingly Parallel R
- A big data exploration of R

### R multicore processing

- 'doParallel' package provides the back end to the 'for each' parallel processing command
- uses threads across cpu cores to pass data & commands
- It also works for multinode (runs on top of RMPI)

See https://cran.r-project.org/web/packages/doParallel/vignettes/gettingstartedParallel.pdf

```
install.packages(doParallel)
                              1. allocate workers
library(doParallel)
registerDoParallel(cores=24)
```

```
install.packages(doParallel)
                             1. allocate workers
library(doParallel)
registerDoParallel(cores=24)
   my_data_frame = ..... 2. Make 'foreach' loop
   my_results = foreach(
```

```
install.packages(doParallel)
                             1. allocate workers
library(doParallel)
registerDoParallel(cores=24)
    my_data_frame = ..... 2. Make 'foreach' loop
    my_results = foreach(i=1:24,.combine=rbind)
                                                     3. specify how to
                                                     combine results
```

```
install.packages(doParallel)
                             1. allocate workers
                                                       4. %dopar%
library(doParallel)
                                                       runs it across
registerDoParallel(cores=24)
                                                       cores,
                                                       (%do% runs it
   my_data_frame = ..... 2. Make 'foreach' loop
                                                       serially)
   my_results = foreach(i=1:24,.combine=rbind) %dopar%
                                                    3. specify how to
                                                    combine results
```

```
install.packages(doParallel)
                             1. allocate workers
                                                       4. %dopar%
library(doParallel)
                                                       runs it across
registerDoParallel(cores=24)
                                                       cores,
                                                       (%do% runs it
   my_data_frame = ..... 2. Make 'foreach' loop
                                                       serially)
   my_results = foreach(i=1:24,.combine=rbind) %dopar%
           your code here
                                                    3. specify how to
                                                    combine results
        return( a variable or object)
   })
```

```
install.packages(doParallel)
                             1. allocate workers
                                                       4. %dopar%
library(doParallel)
                                                       runs it across
registerDoParallel(cores=24)
                                                       cores,
                                                       (%do% runs it
   my_data_frame = ..... 2. Make 'foreach' loop
                                                       serially)
   my_results = foreach(i=1:24,.combine=rbind) %dopar%
           your code here
                                                    3. specify how to
                                                    combine results
        return( a variable or object)
```

BEWARE: foreach will copy data to every core if its seems necessary



### R multinode: parallel backend

library(doParallel)

1. allocate cluster as
cl <- makeCluster(48)
registerDoParallel(cl)

1. allocate cluster as
parallel backend

#### R multinode: parallel backend

```
library(doParallel)
                            1. allocate cluster as
                            parallel backend
cl <- makeCluster(48)
registerDoParallel(cl)
                                                     2.
                                                     %dopar% puts
my_data_frame = .....
                                                    loops across
                                                     cores and
results = foreach(i=1:48,.combine=rbind) %dopar%
                                                     nodes
 { ... your code here
    return( a variable or object)
stopCluster(cl)
```

#### R multinode: parallel backend

```
library(doParallel)
                            1. allocate cluster as
                            parallel backend
cl <- makeCluster(48)
registerDoParallel(cl)
                                                     2.
                                                     %dopar% puts
my_data_frame = .....
                                                     loops across
                                                     cores and
results = foreach(i=1:48,.combine=rbind) %dopar%
                                                     nodes
    ... your code here
    return( a variable or object)
stopCluster(cl)
```

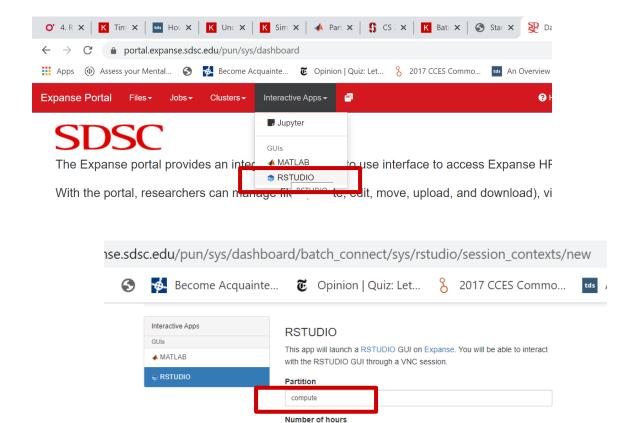
BEWARE: foreach will copy data to every core in every node if its seems necessary



### Testing/Evaluating R parallel

- Exercise: 'TestdoParallel' R script
- 1. Log into expanse portal and start R studio
- 2. Also log into expanse command line and ssh to compute node
- 3. run 'top –u username' to see performance
  - Enter 'H' to see threads; Enter f, toggle 'P' to see cpu ids
  - look for tradeoffs in memory vs execution as matrix size varies (see next slides)





Last login: Fri Jun 1 15:01:29 2021 from 71.128.8.73

[p4rodrig@login02 ~ ]\$ squeue -u p4rodrig

JOBID PARTITION NAME USER ST TIME NODES NODELIST(REASON)

3246260 compute sys/dash p1rodrig R 0:27 1 exp-2-15

[p4rodrig@login02 ~ ]\$ ssh exp-2-15

Last login: Sat Jun 2 13:09:04 2021

[p4rodrig@exp-2-15 ~ ]\$ top -u \$USER

Open portal ->
Interactive Apps ->
Rstudio

Enter

Node: "compute"

Cores: "64"

Memory: 124 Gb

(other fields defaults ok)

2
Also login:
login.expanse

\$ squeue -u \$USER \$ ssh exp-##-##

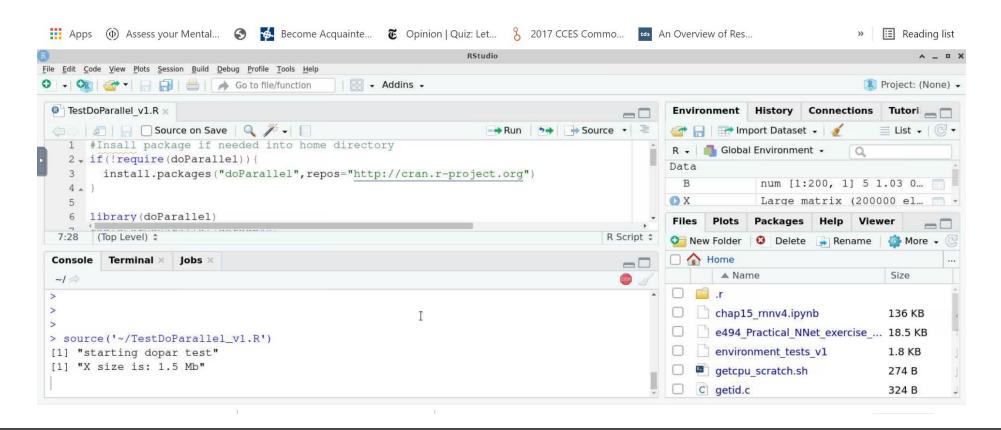
\$ top -u \$USER

'H' will toggle threads

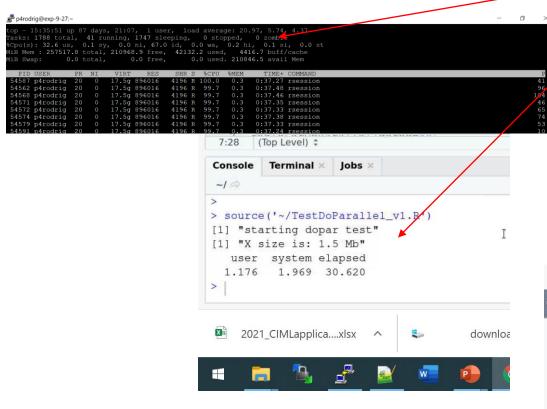
'f', highlight P, space, esc will toggle last cpuid

#### Open the 'Test\_doParallel ' Rscript

#### Select 'source' to run the whole script





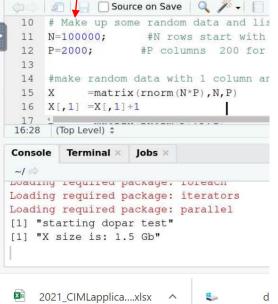


#### Review the top output

Notice the elapsed time and memory size

Change the NxP matrix size and rerun

(start with N=10K, P=2K)







#### Try this at home:

Let N=100K, P=2000 Notice the memory used is close to 124Gb we asked for

₽ p4rodrig@exp-9-27:~	_	ā	×
top - 15:38:40 up 87 days, 21:10, 1 user, load average: 10.77, 6-29, 4.76			^
Tasks: 1749 total, 19 running, 1730 sleeping. 0 stopped, 0 zombie			
%Cpu(s): 14.0 us, 0.0 sy, 0.0 ni, 85.9 id, 0.0 way 0.0 hi, 0.0 si, 0.0 st			
MiB Mem : 257517.8 total, 130239.0 free, 123199.7 usel, 4079.0 buff/cache			
MiB Swap: 0.0 total, 0.0 free, 0.0 used. 129947.3 avail Mem			
PID USER PR NI VIRT RES SHR S %CPU %MEM TIME+ COMMAND			D
55219 p4rodrig 20 0 24.2q 7.6q 2696 R 100.0 3.0 0:24.52 rsession			68
55227 p4rodrig 20 0 24.2g 7.6g 3064 R 100.0 3.0 0:24.55 rsession			88
55235 p4rodrig 20 0 24.2g 7.6g 2696 R 100.0 3.0 0:24.56 rsession			80
55236 p4rodrig 20 0 24.2g 7.6g 2696 R 100.0 3.0 0:24.70 rsession			00
55237 p4rodrig 20 0 24.2g 7.6g 2696 R 100.0 3.0 0:24.50 rsession			47
55242 p4rodrig 20 0 24.2g 7.6g 2696 R 100.0 3.0 0:24.36 rsession			32
55253 p4rodrig 20 0 24.2g 7.6g 2696 R 100.0 3.0 0:24.69 rsession			26
55259 p4rodrig 20 0 24.2g 7.6g 2696 R 100.0 3.0 0:24.00 rsession			16
55261 p4rodrig 20 0 24.2q 7.6q 2696 R 100.0 3.0 0:24.25 rsession			24
55265 p4rodrig 20 0 24.2g 7.6g 2696 R 100.0 3.0 0:23.96 rsession			6
55239 p4rodrig 20 0 24.2g 7.6g 2696 R 99.7 3.0 0:24.61 rsession			20
55241 p4rodrig 20 0 24.2g 7.6g 2696 R 99.7 3.0 0:24.43 rsession			8
55243 parodria 20 0 24 2a 7 6a 2836 R 99 7 3 0 0·24 53 reession		1	0.4

If you ask for 248Gb will it run? What if you use only 24 cores?



#### Parallezing for loops

(pseudo code)

R with doParallel

Matlab with parallel toolbox

Python with dask.distributed

makecluster registercluster

parcluster('local')
parpool()

Import delayed, Client Client(numwkrs)

foreach with dopar,

parfor

or

for i in range(numwkrs):
 A=delayed(my\_func)(i)

combine results

'spmd' with distributed arrays

Acombine.append(A)

gather array

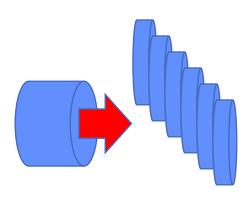
Acombined.compute()

#### **Outline**

- R and Scaling
- Parallel R
- Embarassingly Parallel R
- A big data exploration of R

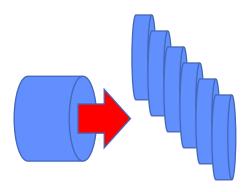
## An option for (embarrassingly) Parallel R

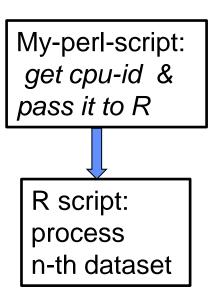
1. Split up data into N parts



## An option for (embarrassingly) Parallel R

- 1. Split up data into N parts
- 2. In slurm batch script: mpirun ... my-perl-script

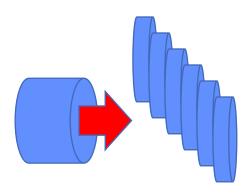


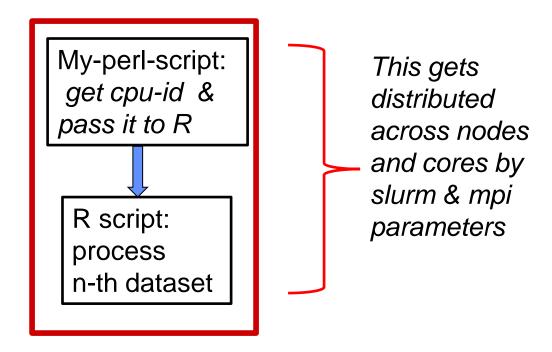


## An option for (embarrassingly) Parallel R

- 1. Split up data into N parts
- 2. In slurm batch script:

  mpirun ... my-perl-script





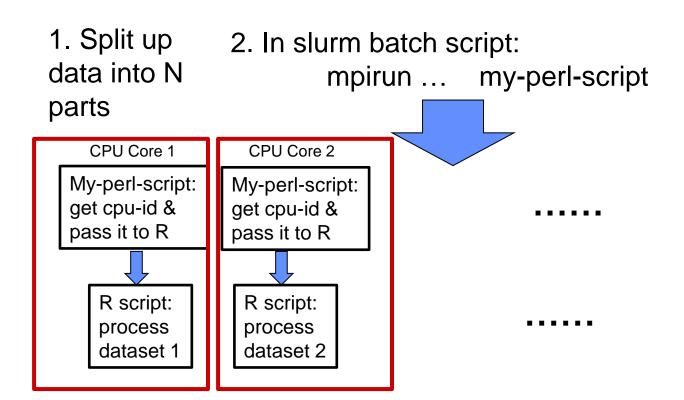
# Slurm parameters: one R instance per core across all nodes

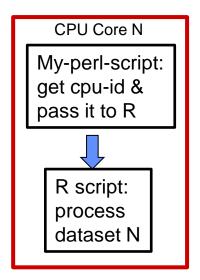
```
Normal
batch
          #SBATCH --partition=compute
job info
                                                -2 \times 128 = 256 \text{ mpi ranks}
          #SBATCH --nodes=2
          #SBATCH --ntasks-per-node=128
          #SBATCH --cpus-per-task=1
          module load slurm
          module load cpu
          module load gcc
          module load intel-mpi
                                                  256 perl script/R instances
                                                  1 core each
          mpirun -genv I_MPI_PIN_DOMAIN=omp:compact ./get_mpirank_runcmd.pl
```

(based on /cm/shared/examples/sdsc/mpi-openmp-hybrid/hybrid-slurm.sb)

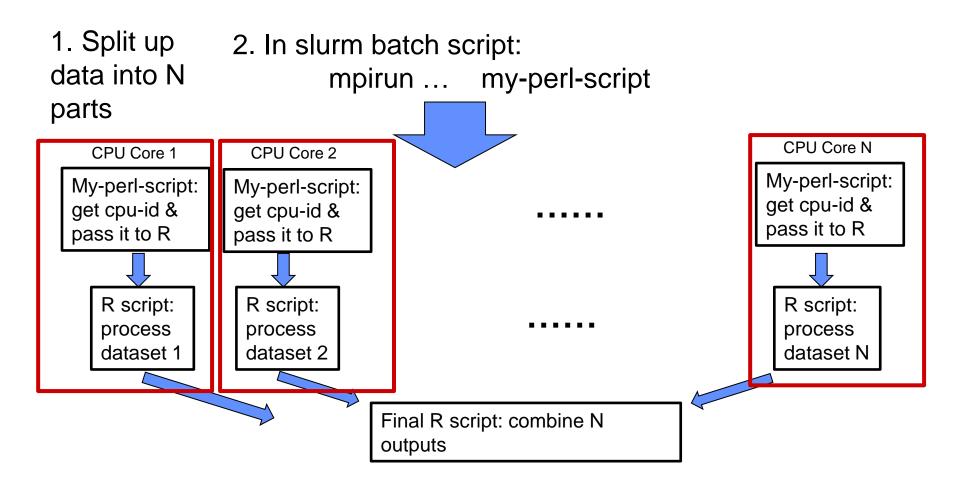


#### one R instance per core across all nodes





#### one R instance per core across all nodes



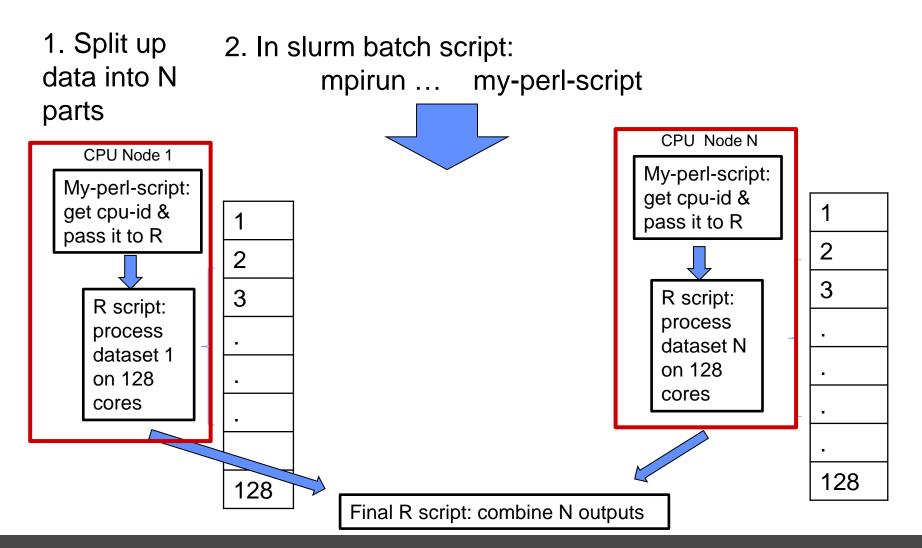
More programming but perhaps more useful



# Slurm parameters: one R instance per node with 128 cores per R instance

```
Normal
batch
          #SBATCH --partition=compute
job info
                                                2 x1 = 2 mpi ranks
          #SBATCH --nodes=2
          #SBATCH --ntasks-per-node=1
          #SBATCH --cpus-per-task=128
          module load slurm
          module load cpu
          module load gcc
                                                2 perl script/R instances
          module load intel-mpi
                                                128 cores each
                                                (doParallel can use them)
          module load r
          mpirun -genv I_MPI_PIN_DOMAIN=omp:compact ./get_mpirank_runcmd.pl
```

# Example: One R instance per node, doParallel across all cores in each node



#### **Outline**

- R and Scaling
- Parallel R
- Embarassingly Parallel R
- A big data exploration of R

## **Big Data exploration**

- Run R 'biglasso' with a dataset too big for RAM
- Create large CSV file (117Gb) of X data matrix and Y outcomes:
   Y=X\*B + noise (where X is 100K x50K)
- Explore other packages with out-of-core dataset functions:
   Matlab, Dask-ML, Spark, Keras
- Beware: lasso implementations can differ; also, Y,X,B should be 'nice'



# **Lasso Regression**

• Penalized Loss function  $L = MSE + \lambda \sum |b_i|$ 

Recall: using penalty term is the same as using a constraint (constrained optimization)

find min *MSE* such that  $\sum |bi| < S$ 

- Different implementations may:
  - use different fit methods (ie forward stepwise, coordinate descent, gradient descent,...)
  - might parallelize by splitting up data, computations, or vectorizing
  - read/load data more or less efficiently



#### **Considerations**

- All packages have special functions to handle out of core dataset
- Sometimes better to have Y,X together; sometimes two files are better
- All were run as Expanse batch jobs, not through notebook/portal
- All were set up run on 1 compute node (248Gb RAM) and use scratch (ssd) space. (Large memory nodes are available on Expanse, but not tested)
- Mostly default parameters used; Little optimization performed; Not a benchmark study!



#### R

 R – biglasso (bigmatrix) package to set up file backed dataframe https://cran.rstudio.com/web/packages/biglasso/

Issue: the file backend for the big data object path option was hard to get right – ended up just running out of scratch SSD as working directory;

copies everything into binary file and descriptor file and got results in about 2hours



# R code highlights

Use biglasso package

Y data fits in memory so just read it in

X data will be setup with filebacked memory

biglasso() arguments look like the glmnet implementation

```
library(biglasso)
Y.bm=read.big.matrix(inputYfile,sep = ",")
X.bm=setupX(inputXfile,sep=",",
                 type="double",
                  backingfile = "x.bin",
                  descriptorfile = "x.desc")
bl_results=biglasso( X.bm, Y.bm,
                     row.idx = 1:nrow(X.bm),
                     penalty = c("lasso"),
                     family = c("gaussian"),
                     ncores = numcores, ...
```

## Batch script for R biglasso, highlights

. . . .

```
#SBATCH --partition=compute
#SBATCH --nodes=1
#SBATCH --ntasks-per-node=1
#SBATCH --cpus-per-task=64
#SBATCH -A account
... etc
```

module load slurm module load cpu module load gcc/9.2.0 module load r

```
cp Xmatrix_100000_50000.csv /scratch/$USER/job_$SLURM_JOB_ID/Xinput.csv cp Ymatrix_100000_1.csv /scratch/$USER/job_$SLURM_JOB_ID/Yinput.csv
```

Rscript --vanilla path-2-your-script/rLassov2.R
/scratch/\$USER/job\_\$SLURM\_JOB\_ID/Xinput.csv
/scratch/\$USER/job\_\$SLURM\_JOB\_ID/Yinput.csv 64 TRUE > save\_std\_output.txt



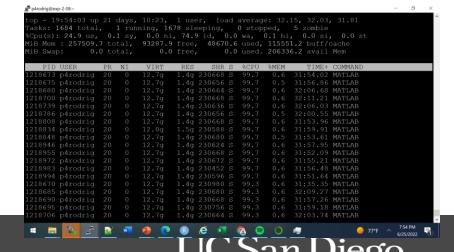
#### **Matlab**

 Matlab – has tall table functions to read in large CSV file; but lasso needs tall array

I recalled a 'table2array' function that helped

But matlab kept failing with worker getting disconnected after 1 or 2 hours of

processing; might be a memory issue





#### Dask-ml

Dask-ML – worked easily with distributed dataframe, built on top of sklearn,

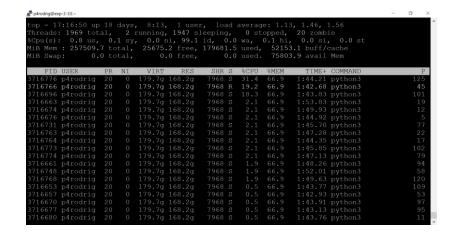
read\_csv uses a 'blocksize' parameter

repeatedly calls sklearn 'partial-fit' functions that iterate 1 time for 'batch'

processing

worked better with Y&X in one dataframe

I stopped it after 4hrs, but it was running





## **Spark**

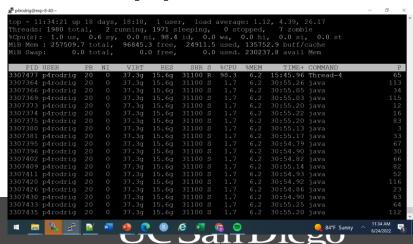
Spark – uses distributed dataframe with pyspark.ml.regression package

Use the vector assembler options to get Y and 'features' all in one dataframe

Got some help on spark session options: device & executor memory, eg: local[64], 8Gb, 2Gb

I stopped it after 4 hrs; it was running

Local[64], 50 min in, 1 iteration





#### **Keras**

 Keras - set up a tensorflow dataset with data generator (to reading batches at a time from csv file); a little tricky to get shapes right;

I set up a 1 layer linear neural network with a L1 regularizer on weights

runs, 1000 epochs in 1 hour+ (on cpu)

I did not set up convergence options like other Lasso implementations

#### Some notes

- Start with small data with interactive session or notebook maybe even just use a smaller sample?
- All packages generally work as documented, but
- All packages require working through some implementation issues or environment options for the session/job/execution



# How to use R directly on Expanse

1. Get an interactive compute node: 2. Try \$ module spider r (this tells you what modules you need) p4rodrig@login02 ~]\$ module spider r 3. Enter r: r/4.0.2-openblas \$ module load cpu/0.15.4 Other possible modules matches: \$ module load gcc/9.2.0 AMDuProf, amber, aria2, arm-forge, berkeley-db, bism \$ module load r/4.0.2-openblas You will need to load all module(s) on any one of the 1 "r/4.0.2-openblas" module is available to load. \$R cpu/0.15.4 qcc/9.2.0R version 4.0.2 (2020-06-22) -- "Taking Off Again" Copyright (C) 2020 The R Foundation for Statistical Computing Platform: x86\_64-pc-linux-gnu (64-bit) Type 'q()' to quit R.

# A note on installing R Packages (into your own directories)

• In R (might help to be on interactive node):

install.packages('package-name')

(see <a href="https://cran.r-project.org/">https://cran.r-project.org/</a> for package lists and reviews)

Sometimes you have to be explicit:

install.packages('ggmap',
 repos='http://cran.us.r-project.org',dependencies=TRUE)

If compiling is required and you get an error, call support Packages are put into your /home/user/R directory



## Other R package possibilities:

- Rspark R interface to Spark
- R Keras R interface to Keras
- pdbR distributed matrix support (better for dense matrices vs Spark)
- Rgputools GPU support

THE END

