

# R의 이해와 응용

2012-06-25

유충현

넥스알 - Data Science Team (antony.ryu@nexr.com)

# 목차

- 업계에서의 R의 관심
- Data Analytics을 위한 R의 소개
- R을 이용한 데이터 분석의 비교
  - Small Data Analytics using Native R
  - Large Data Analytics using R
  - Big Data Analytics using R
- Visualization



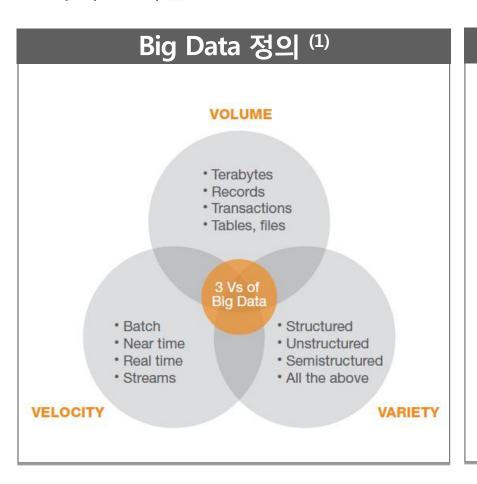
# 업계에서의 R의 관심

- Big Data Analytics
- BioConductor
- Clone of S System



# 업계에서의 R의 관심 - Big Data Analytics

Big Data를 있는 그대로 탐색하여 숨어 있는 Detail한 비즈니스 기회를 찾아내는 기술



### Big Data Analytics<sup>(2)</sup> 정의

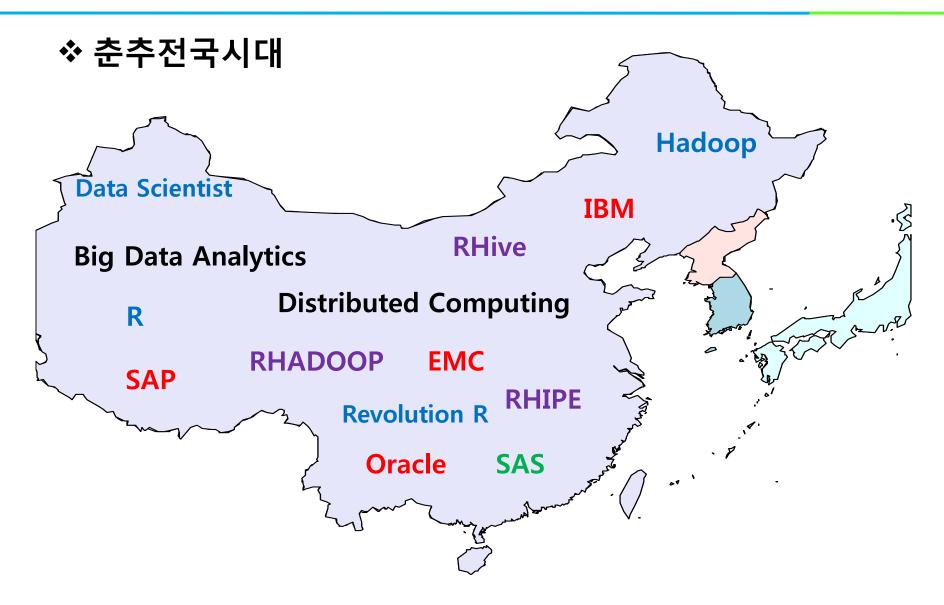
- Advanced Analytics, Discovery Analytics
- Discovery of new business facts with plenty of detail (Big Data)
- Pareto's Law → Long-Tail Law
- 데이터를 가공 (Sampling, Summary)하면 Long-tail(Detail)이 사라지거나 오차발생

Detail한 정보의 손실 없이 Big Data를 분석하는 기술

※ (1),(2) TDWI RESEARCH 2011 4Q: Big Data Analytics. http://tdwi.org



# Big Data Analytics의 기술 및 시장환경





# Big Data Analytics의 기술 및 시장환경 - R의 사용

# Appliance DBMS for Big Data Analytics

벤더	제품	Analytics Engine
Oracle	<ul><li>Big Data Appliance</li><li>Exadata</li></ul>	Oracle R Enterprise (R)
IBM	<ul><li>InfoSphere BigInsights</li><li>Netezza Appliance</li></ul>	Revolution R, SAS, SPSS
Teradata	Aster Discovery Platform	SQL-Map/Reduce, SAS, R
EMC	Greenplum Data Computing Appliance	Java, R
SAP	HANA (In memory Appliance) – Not Big Data	R 연동 사례

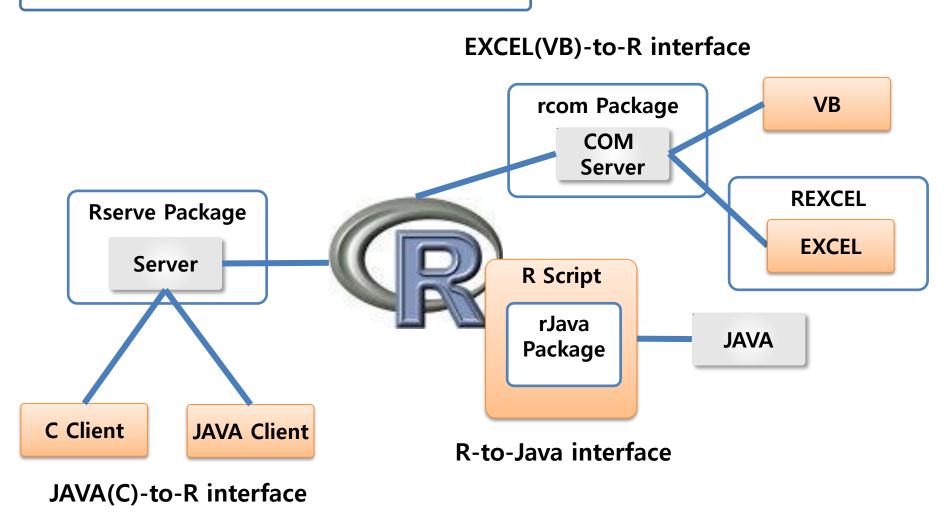
#### [ 특징 ]

- Appliance DBMS & Hadoop
  - ❖ Hadoop보다는 Appliance DBMS에 치중
- Analytics
  - ❖ Analytics Product을 DBMS Product 내부에 포함 시키고 있음
  - ❖ Analytics Engine은 공통적으로 R을 사용



# R의 Connectivity – 시스템 통합을 위한 요인

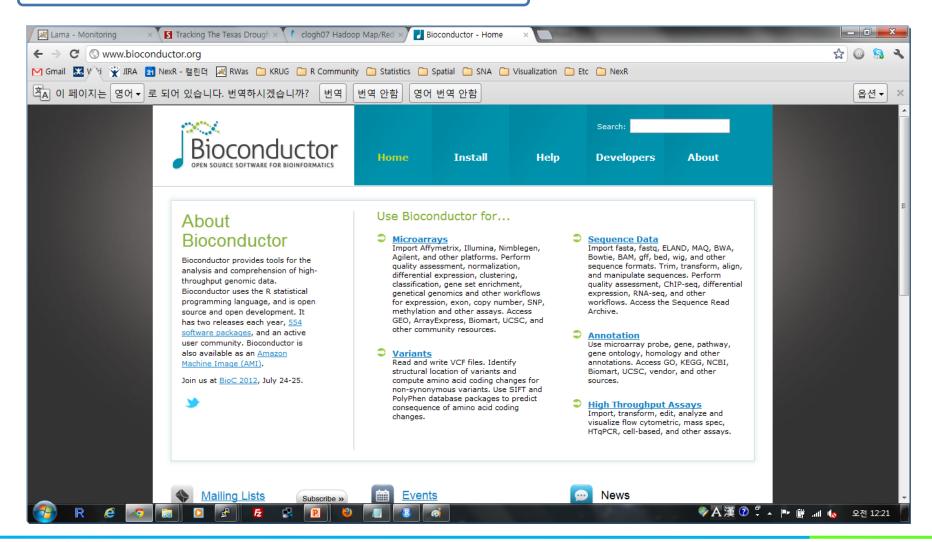
R의 System Integration 예시





# Open Sources - 새로운 분석 방법론의 수용을 위한 요인

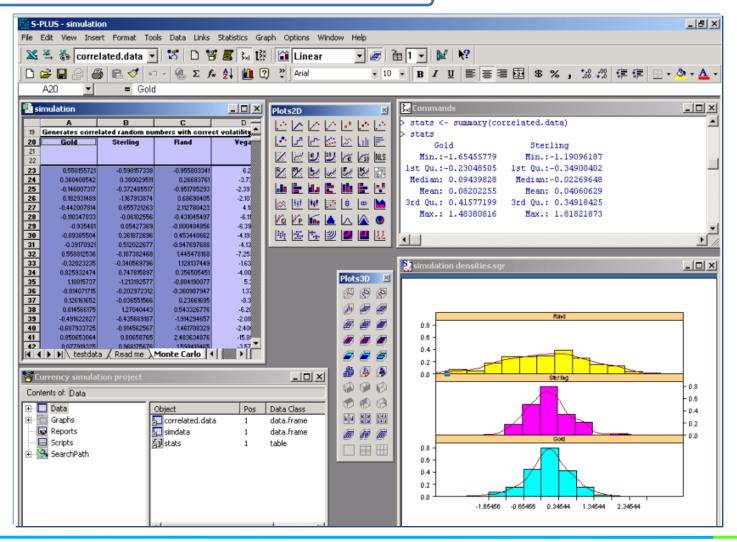
#### Bio Analytics의 표준(Bioconductor)





# Clone of S System - 검증된 시스템

#### S-PLUSº Open Source





# Data Analytics를 위한 R의 소개

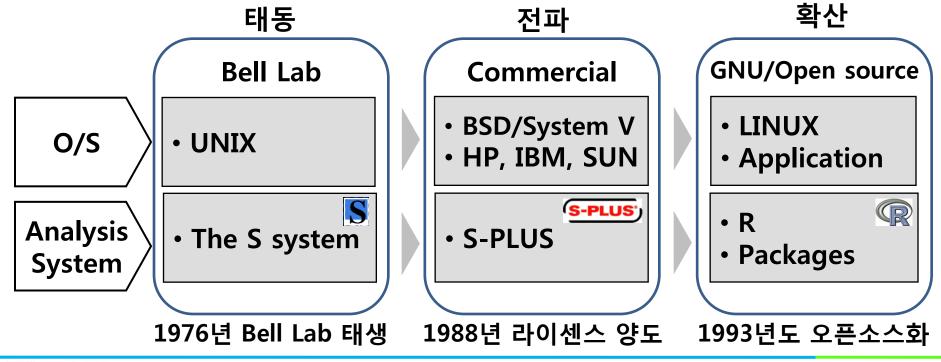
- R의 소개
- R 활용 툴



### R의 소개 - R이란



R is a language and environment for statistical computing and graphics. It is a GNU project which is similar to the S language and environment which was developed at Bell Laboratories (formerly AT&T, now Lucent Technologies) by John Chambers and colleagues. R can be considered as a different implementation of S. There are some important differences, but much code written for S runs unaltered under R.





### R의 소개 - 장단점

R?

• **Free** Analytics Software

Free?

- > 분석의 자유
  - 생각하는 분석 기법은 모두 지원한다. (4,000여 개 이상의 패키지)
  - 최신 분석 기법의 제공 및 자유로운 분석 환경 제공
- > 배포의 자유
  - 자유로운 "실행, 복사, 수정, 배포 " 의 권리를 갖는 사용 허가권
- > 비용의 자유
  - 무료 소프트웨어 (단, 소프트웨어 업체의 R을 이용한 저작물은 비용 발생 가능)

#### [ R의 장점 및 단점]

구분	장점	단점	비고	
In-Memory 구조	연산 수행 속도 빠름	대용량 데이터 분석 불가	상용 R 시스템	
Open Source         • 저렴한 비용           • 시스템 통합 용이		교육, 기술지원 지원 부족	시장 형성기	
Language 구조	・ 알고리즘 구현 용이 ・ Detail 분석 가능	프로그램 능력이 필요함	S3, S4 Spec	



# R의 소개 - statistical computing

	통계량/기초통계	<ul><li>EDA(Exploratory Data Analysis)</li><li>Summary</li></ul>				
т.	통계분석	• 전통적인 통계분석 방법론 • 최신 통계분석 방법론, Spatial, Bayesian 통계 등				
주요 통계계산 기능	마이닝 분석	<ul><li>Decision Tree, SVM, Clustering,</li><li>WEKA interface</li></ul>				
10	시뮬레이션	<ul><li>모형 시뮬레이션</li><li>Operation Research</li></ul>				
	수치해석	<ul><li>미분, 적분, 행렬대수</li><li>근사값 계산, Optimization</li></ul>				
교육	대학/대학원 교육	• 대학 및 대학원에서의 통계 교육의 표준으로 사용				
업계의	분석업무 활용	<ul> <li>Google : Google Analytics(SaaS)에 R을 사용</li> <li>Facebook, Yahoo 등 회사에서 내부 분석용 도구로 활용</li> </ul>				
활용	제품 개발	• Oracle, Teradata, EMC 등 업체의 DBMS 내 분석툴로 제공				
할용 디제	Bioinformatics 프로젝트	<ul> <li>BioConductor Project – 460 이상의 Packages</li> <li>게놈, Bio, 신약연구 등</li> <li>Bioinformatics의 표준 통계분석 언어</li> </ul>				
프로젝트	Finmatrics 프로젝트	• 금융 예측분석에 사용, 여러 가지 금융 예측모형 구현				



### R의 소개 - statistical computing

#### 통계계산 최적화 사례 - 회귀분석

```
[1] 42 37 37 28 18 18
> X <- cbind(1,stack.x)
> head(X)
    Air.Flow Water.Temp Acid.Conc.
         80
                          89
[1,] 1
                 27
[2,] 1
         80
                 27
                          88
        75
                         90
[3,] 1
                 25
        62
[4,] 1
                 24 87
         62
                 22
                         87
[5,] 1
         62
                 23
                         87
[6,] 1
```

> stack.loss[1:6]

"행렬/벡터 데이터 타입 지원" <sub>과</sub> "행렬 연산 지원"으로 "복잡한 구조의 반복문 제거"

"코드를 이해가 쉬움"

> solve(t(X) %\*% X) %\*% t(X) %\*% stack.loss

[,1]-39.9196744

Air.Flow 0.7156402 Water.Temp 1.2952861 Acid.Conc. -0.1521225

> lm(stack.loss ~ stack.x)

 $\hat{\beta} = (X^T X)^{-1} X^T Y$ 

Call:

Im(formula = stack.loss ~ stack.x)

Coefficients:

(Intercept) stack.xAir.Flow stack.xWater.Temp stack.xAcid.Conc.

-39.9197

0.7156

1.2953

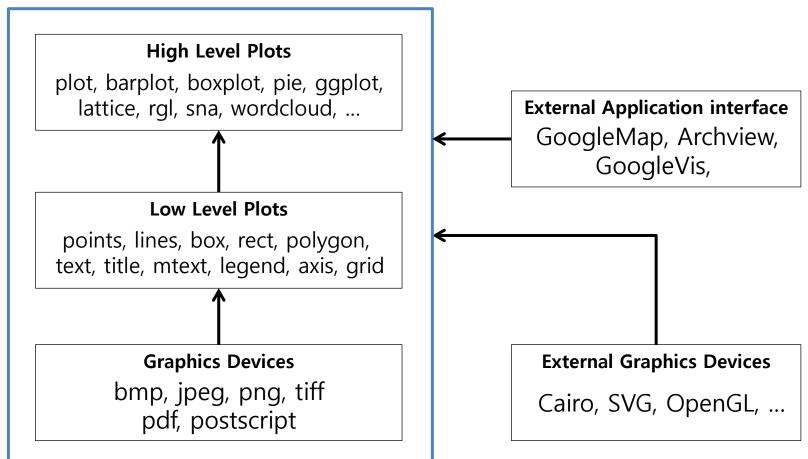
-0.1521



# R의 소개 - graphics

#### Hierarchical architecture

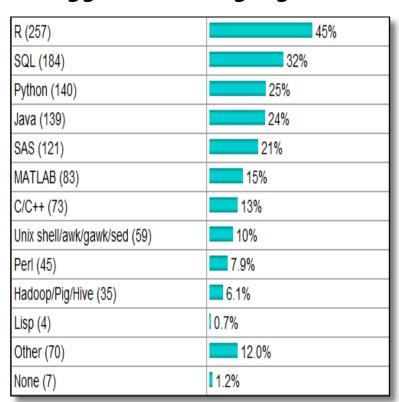
#### R Base





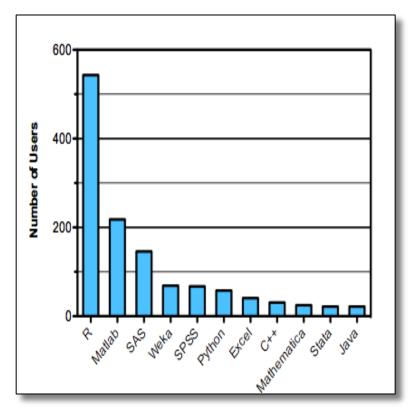
# R의 소개 - Populations

#### Kdnugget Poll: Language for DM



http://www.kdnuggets.com/2011/08/poll-languages-for-data-mining-analytics.html

#### **Kaggle: Tool of competitors**

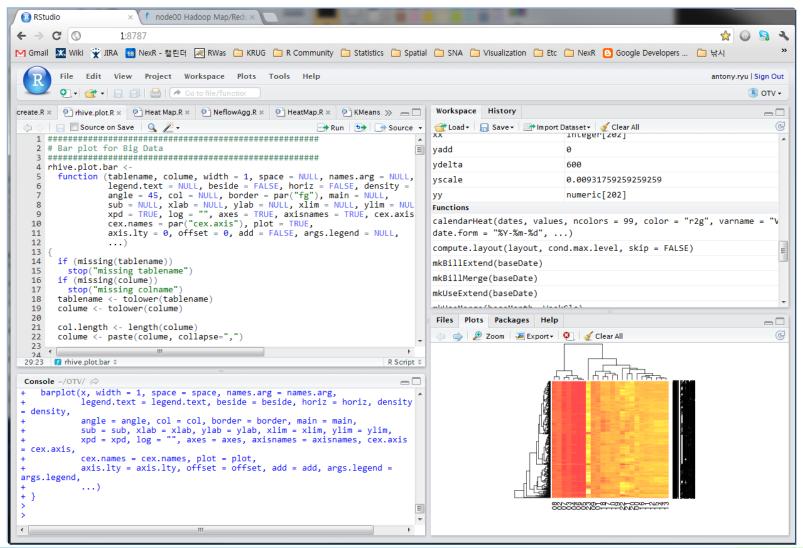


http://blog.revolutionanalytics.com/2011/ 11/r-still-the-preferred-tool-of-predictivemodelers-competing-at-kaggle.html



### R 활용 툴 - IDE

Rstudio (<a href="http://www.rstudio.org/">http://www.rstudio.org/</a>)





### R 활용 툴 - Help

#### Help Documentations

names {base} B Documen The Names of an Object Description Functions to get or set the names of an object. Usage names(x) names(x) <- value Arguments an R object. value a character vector of up to the same length as x, or NULL. Details names is a generic accessor function, and names<- is a generic replacement function. The default methods get and set the "names" attribute of a vector (including a list) or pairlist. If value is shorter than x, it is extended by character NAs to the length of x. It is possible to update just part of the names attribute via the general rules' see the examples. This works because the expression there is evaluated as z <- "names<-"(z, "[<-"(names(z), 3, "c2")). The name "" is special; it is used to indicate that there is no name associated with an element of a (atomic or generic) vector. Subscripting by "" will match nothing (not even elements which have no name). A name can be character NA, but such a name will never be matched and is likely to lead to confusion. Both are primitive functions. Value For names, NULL or a character vector of the same length as x. (NULL is given if the object has no names, including for objects of types which cannot have names.) For names<-, the updated object. (Note that the value of names(x) <- value is that of the assignment, value, not the return value from the left-hand side.) Note For vectors, the names are one of the attributes with restrictions on the possible values. For pairlists, the names are the tags and converted to and from a character vector. For a one-dimensional array the names attribute really is dimnames [[1]]. Formally classed aka "S4" objects typically have stot Names() (and no names()). References Becker, R. A., Chambers, J. M. and Wilks, A. R. (1988) The New & Language. Wadsworth & Brooks/Cole. See Also slotNames, dimnames.



Examples

names(islands)

# print the names attribute of the islands data set



### R 활용 툴 - Manuals

#### R Manuals (<a href="http://cran.nexr.com/manuals.html">http://cran.nexr.com/manuals.html</a>)



CRAN
Mirrors
What's new?
Task Views
Search

About R R Homepage The R Journal

Software R Sources R Binaries Packages Other

Documentation
Manuals
FAQs
Contributed

The R Manuals

edited by the R Development Core Team.

Current Version: 2.15.0 (Easter Beagle, 2012-03-30)

The following manuals for R were created on Debian Linux and may differ from the manuals for Mac or Windows on platform-specific pages, but most parts will be identical for all platforms. The correct version of the manuals for each platform are part of the respective R installations. Here they can be downloaded as PDF files or directly browsed as HTML:

- An Introduction to R is based on the former "Notes on R", gives an introduction to the language and how
  to use R for doing statistical analysis and graphics. [browse HTML | download PDF]
- A draft of The R language definition documents the language per se. That is, the objects that it works
  on, and the details of the expression evaluation process, which are useful to know when programming R
  functions. [browse HTML | download PDF]
- Writing R Extensions covers how to create your own packages, write R help files, and the foreign language (C, C++, Fortran, ...) interfaces. [browse HTML | download PDF]
- R Data Import/Export describes the import and export facilities available either in R itself or via packages which are available from CRAN. [browse HTML | download PDF ]
- R Installation and Administration [browse HTML | download PDF]
- R Internals: a guide to the internal structures of R and coding standards for the core team working on R itself. [browse HTML | download PDF ]
- The R Reference Index: contains all help files of the R standard and recommended packages in printable form. [download PDF, 8MB, approx. 3500 pages]

Translations of manuals into other languages than English are available from the <u>contributed documentation</u> section (only a few translations are available).

The latex or texinfo sources of the latest version of these documents are contained in every R source distribution (in the subdirectory doc/manual of the extracted archive). Older versions of the manual can be found in the respective <u>archives of the R sources</u>. The HTML versions of the manuals are also part of most R installations (accessible using function help.start()).





### R 활용 툴 - Journal

The R Journal (<a href="http://journal.r-project.org/">http://journal.r-project.org/</a>)



#### Home

#### The R Journal is the open access, refereed journal of the R project for statistical computing. It features short to

**Current Issue** 

**Archive** 

**Submissions** 

**Editorial Board** 

medium length articles covering topics that might be of interest to users or developers of R, including

Add-on packages: short introductions to R extension packages.

Programmer's Niche: hints for programming in R.

About The R Journal

Programmer's Niche: hints for programming in R.

Help Desk: hints for newcomers explaining aspects of R that might not be so obvious from

reading the manuals and FAQs.

Applications: demonstrating how a new or existing technique can be applied in an area of current

interest using R, providing a fresh view of such analyses in R that is of benefit beyond

the specific application.

The R Journal intends to reach a wide audience and have a fast-track but thorough review process. Papers are expected to be reasonably short, clearly written, not too technical, and of course focused on R. Authors of refereed articles should take care to

- · put their contribution in context, in particular discuss related R functions or packages;
- · explain the motivation for their contribution;
- · provide code examples that are reproducible.

Continuing from R News, The R Journal will also have a news section, including information on

Changes in R: new features of the latest release.

Changes on CRAN: new add-on packages, manuals, binary distributions, mirrors,...

Upcoming conferences: announcements of conferences related to R.

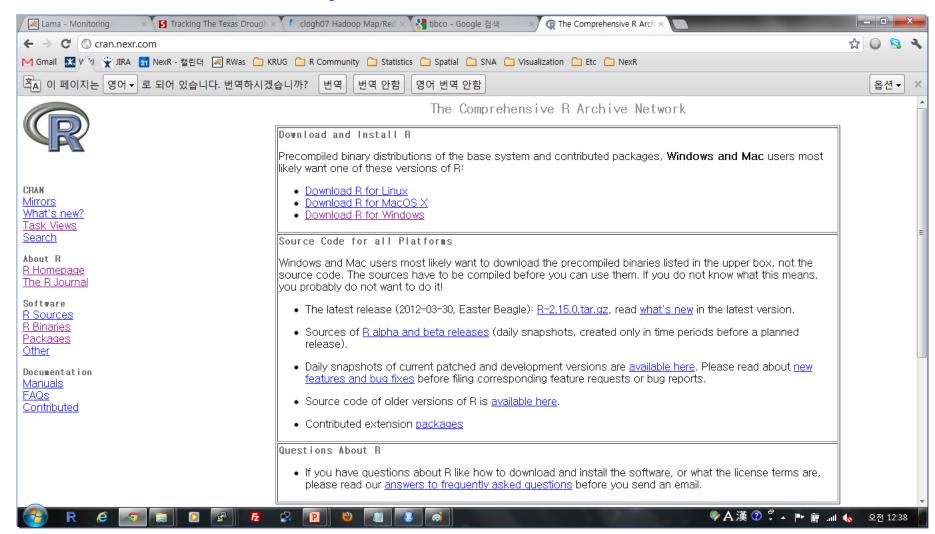
Conference reports





### R 활용 툴 - 검색

CRAN (<u>The Comprehensive R Archive Network</u>)

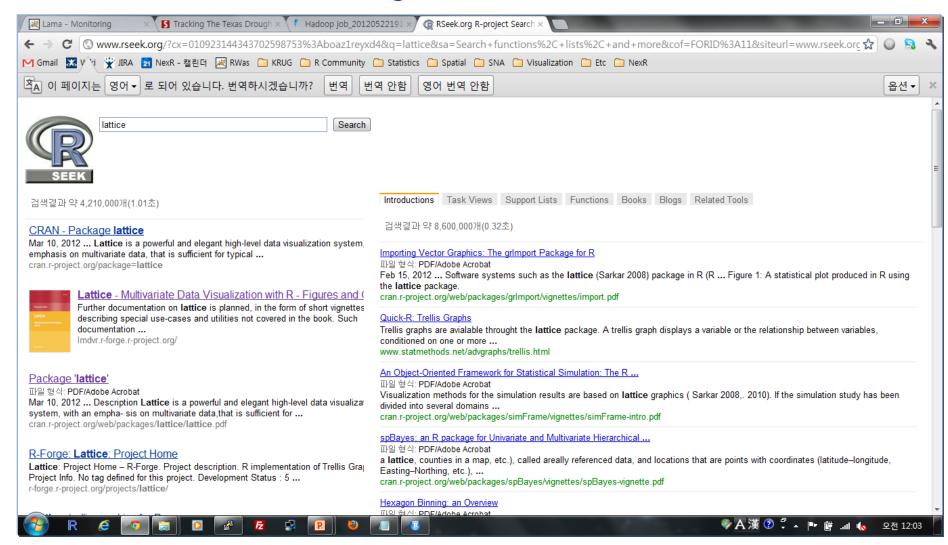






#### R 활용 툴 - 검색

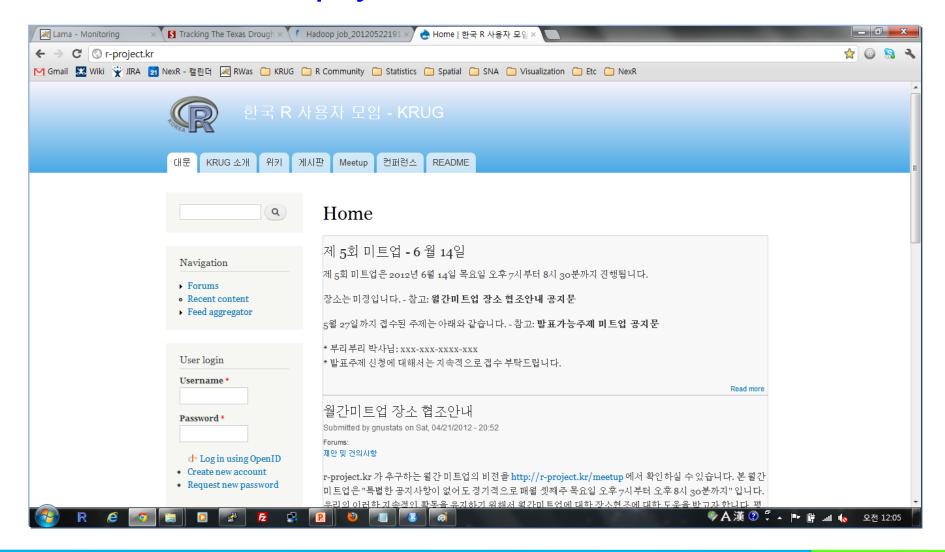
Rseek (<u>www.rseek.org</u>)





### R 활용 툴 - User Group

KRUG (<u>www.r-project.kr</u>)





# R을 이용한 데이터 분석의 비교

- Small Data Analytics using Native R
- Large Data Analytics using R
- Big Data Analytics using R



# Small Data Analytics using Native R

### **In-Memory**

- Classification Tree Model
- iris : 150건, 5개 변수
- R Script
- > library(tree)
- > ir.tr <- tree(Species ~., iris)
- > summary(ir.tr)

Classification tree:

tree(formula = Species ~ ., data = iris)

Variables actually used in tree construction:

[1] "Petal.Length" "Petal.Width" "Sepal.Length"

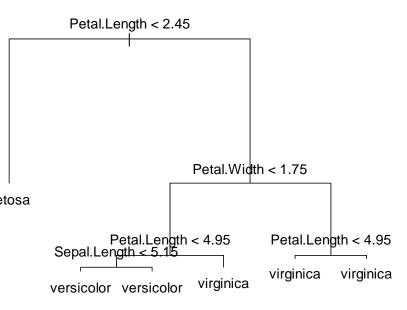
Number of terminal nodes: 6

Residual mean deviance: 0.1253 = 18.05 / 144

Misclassification error rate: 0.02667 = 4 / 150

- > plot(ir.tr)
- > text(ir.tr)

#### Tree Chart



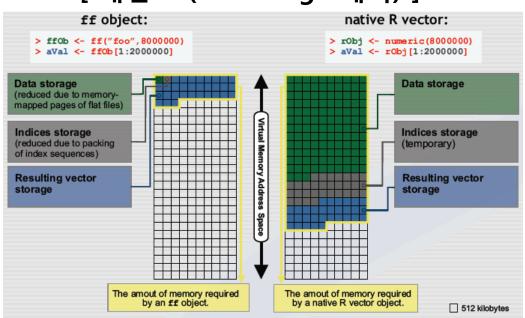


# Large Data Analytics using R

### **In-Disk / Memory Index**

- Data를 Disk에 Load
- 메모리에는 Disk의 Data영역 Index 정보가 올라감
- Data를 Loading하는 작업 필요, 별도의 분석 라이브러리 개발 필요

#### [ 개념도 (ff Package 예시) ]



#### [ 대표적인 Packages ]

Package 명	비고		
bigmemory	분석용 Package (biganalytics)		
ff	분석용 Package (ffbase)		
RevoScaleR	상용 (Revolution Analytics 사)		



# Large Data Analytics using R

### bigmemory Example Script

- airline: 123,534,959건, 29개 변수, 11GB
- 29개 변수의 산술평균 구하기
- Ubuntu linux 64Bit/ i7(dual) / 8G (Notebook)
- > library(bigmemory)
- > airline <- read.big.matrix("/home/antony/anal/airline.csv", header=T,
- + backingfile="airline.bin", descriptorfile="airline.desc", type="integer",
- + backingpath="/home/antony/anal/back/")
- > library(biganalytics)
- > colmean(airline, na.rm=T)

• • •

WeatherDelay	<b>NASDelay</b>	<b>SecurityDelay</b>	LateAircraftDelay
7.883406e-01	4.103548e+00	2.670679e-02	4.756176e+00

작업	수행속도
데이터 로드	33m 17s
산술평균	2m 38s

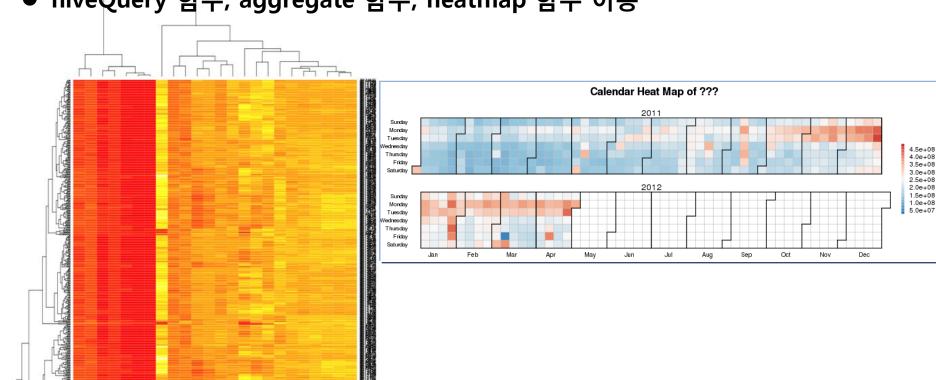


# Big Data Analytics using R

#### **RHive - Visualization**

● Visualization으로 Long-Tail 파악 한다.

- XX 데이터 (2011-01-01~2012-04-30, 16개월 로그데이터)
- hiveQuery 함수, aggregate 함수, heatmap 함수 이용

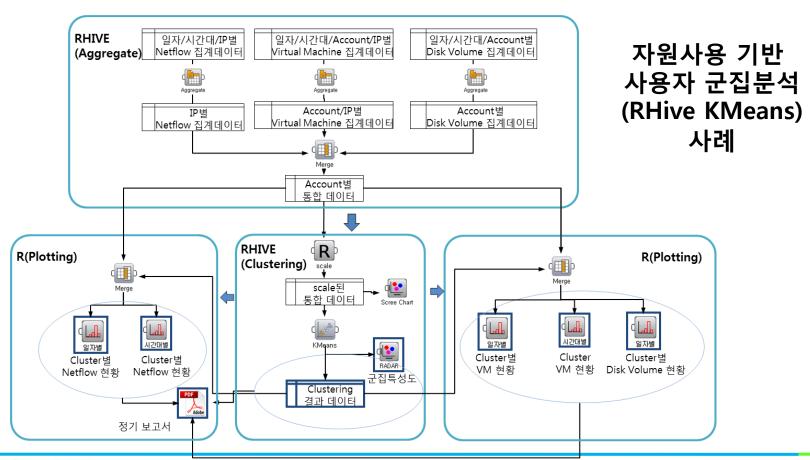




# Big Data Analytics using R

# **RHive – Enterprise Analytics**

- RHive를 이용한 KT Cloud 로그분석의 사례
- Cloud 시스템 운영에 필요한 모니터링 정보 제공





# Visualization

- Visualization의 필요성
- EDA
- Special Chart
- Big Data Analytics



# Visualization의 필요성 Anscombe – regression

#### 원천 데이터

Anscombe, Francis J. - American Statistician - "Graphs in statistical analysis" - 1973

관측수	I		п		ш		IV	
	<b>x1</b>	y1	<b>x2</b>	y2	х3	у3	<b>x</b> 4	y4
1	10	8.04	10	9.14	10	7.46	8	6.58
2	8	6.95	8	8.14	8	6.77	8	5.76
3	13	7.58	13	8.74	13	12.74	8	7.71
4	9	8.81	9	8.77	9	7.11	8	8.84
5	11	8.33	11	9.26	11	7.81	8	8.47
6	14	9.96	14	8.1	14	8.84	8	7.04
7	6	7.24	6	6.13	6	6.08	8	5.25
8	4	4.26	4	3.1	4	5.39	19	12.5
9	12	10.84	12	9.13	12	8.15	8	5.56
10	7	4.82	7	7.26	7	6.42	8	7.91
11	5	5.68	5	4.74	5	5.73	8	6.89



# Visualization의 필요성 Anscombe – regression

#### 통계량 및 단순회귀분석

#### 통계량

TI 77	]	]	I	I	I	П	I	V
지표	<b>x1</b>	y1	<b>x2</b>	y2	х3	у3	x4	y4
평균	9.00	7.50	9.00	7.50	9.00	7.50	9.00	7.50
분산	11	4.1273	11	4.1276	11	4.1226	11	4.1232
상관계수	0.8	164205	0.8	162365	0.8	162867	0.8	165214

#### 단순회귀분석

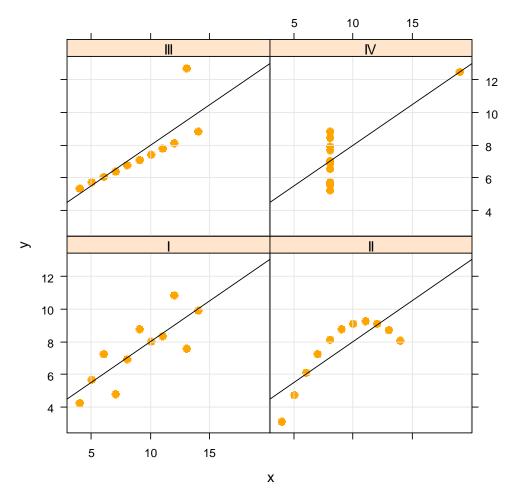
지표	I	П	Ш	IV
Coefficient Intercept	3.0	3.0	3.0	3.0
Coefficient x	0.5	0.5	0.5	0.5
Regression sum of squares	27.51	27.50	27.47	27.49
Residuals sum of squares	13.76	13.78	13.76	13.74
Estimated standard error of b1	0.12	0.12	0.12	0.12
Multiple R-square	0.67	0.67	0.67	0.67



# Visualization의 필요성 Anscombe – regression

#### **Visualization**

y ~ x | quartet



통계량 및 회귀계수 등의 수치는 동일

$$\hat{y} = 3.0 + 0.5x$$

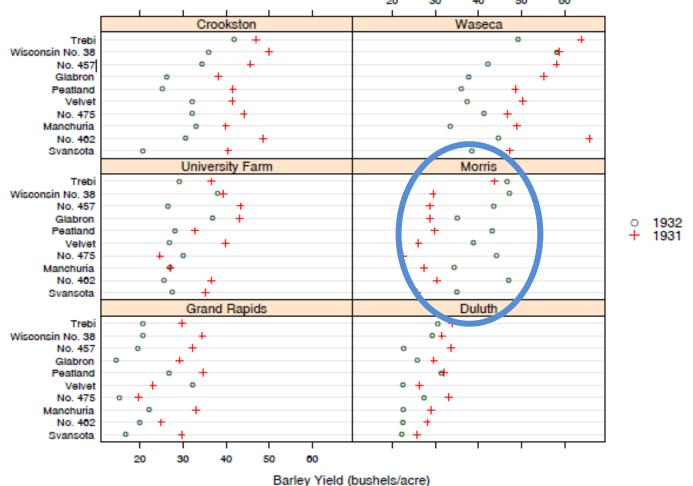
산점도 상의 네 데이터 분포는 상이

百數以不如一畵

# Visualization의 필요성 Barley Yields

#### **Multivariate Visualization**

R. A. Fisher's "The design of experiments" 1930s ~ 1990s 인용된 자료





#### 성별 합격율

#### 1973년도 버클리 대학원의 6개 단과대학별 성별 합격여부 데이터

> apply(UCBAdmissions, c(1, 2), sum)

Gender

Admit Male Female

Admitted 1198 557

Rejected 1493 1278

> prop.table(apply(UCBAdmissions, c

Gender

Admit Male Female

Admitted 0.4451877 0.3035422

Rejected 0.5548123 0.6964578

#### Student admissions at UC Berkeley



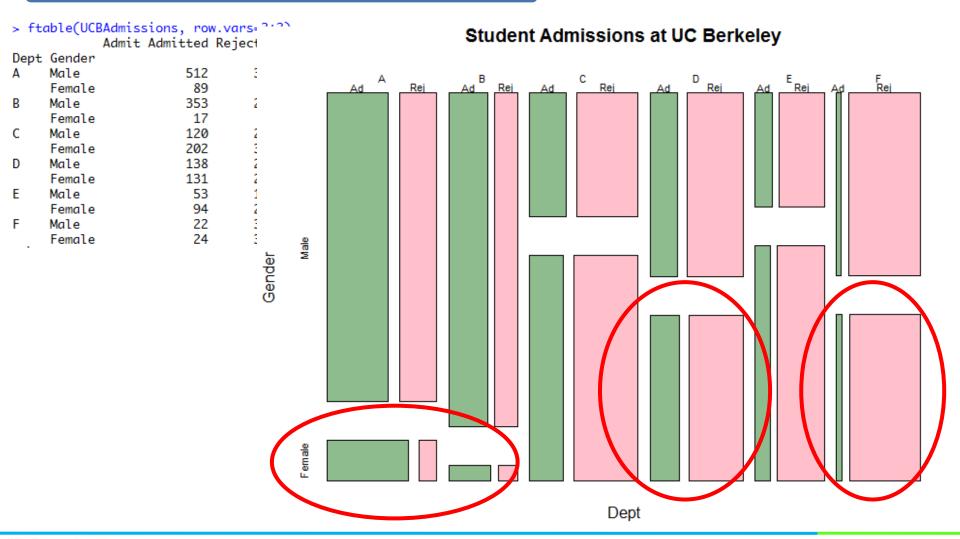
Admit



# Visualization의 필요성 Student Admissions at UC Berkeley

#### 성별 단과대학별 합격율

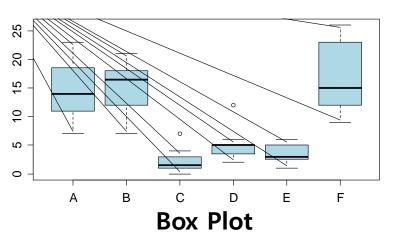
Simpson's Paradox



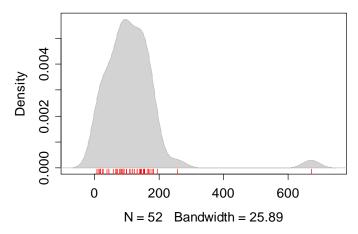


## **EDA EDA**(Exploratory Data Analysis)

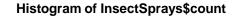
#### **Chart for EDA**

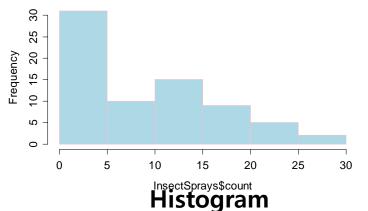


robbery

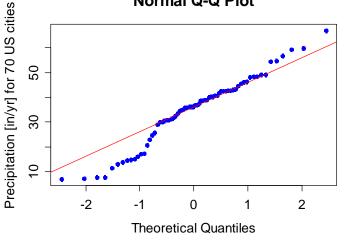


**Density Plot** 





Normal Q-Q Plot

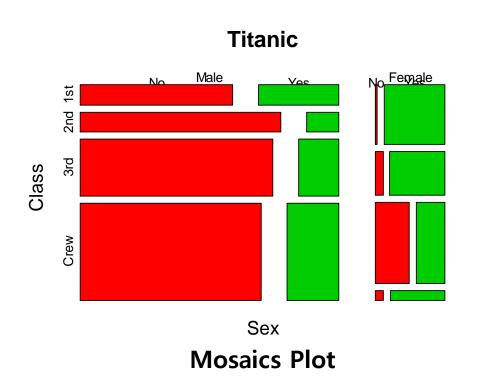


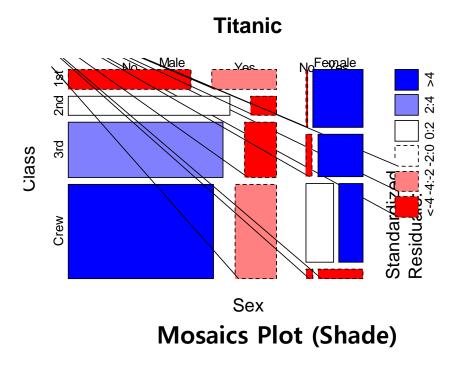
Q-Q Plot



## **EDA** Categorical Data Plot

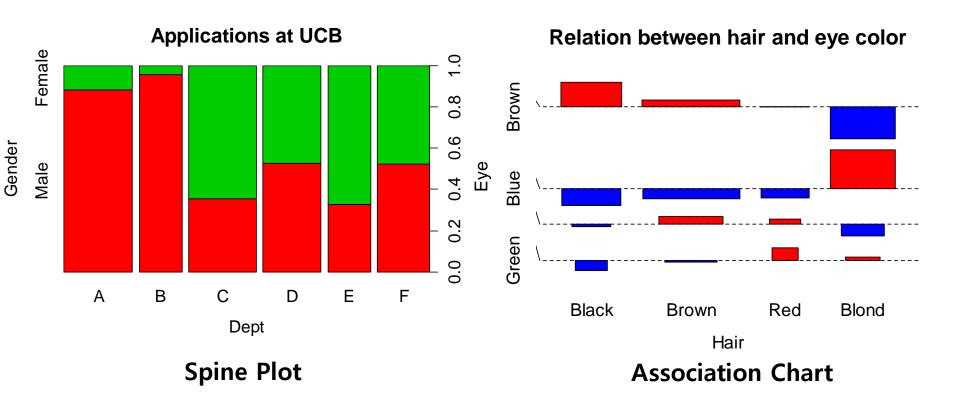
#### **Mosaics Plot**





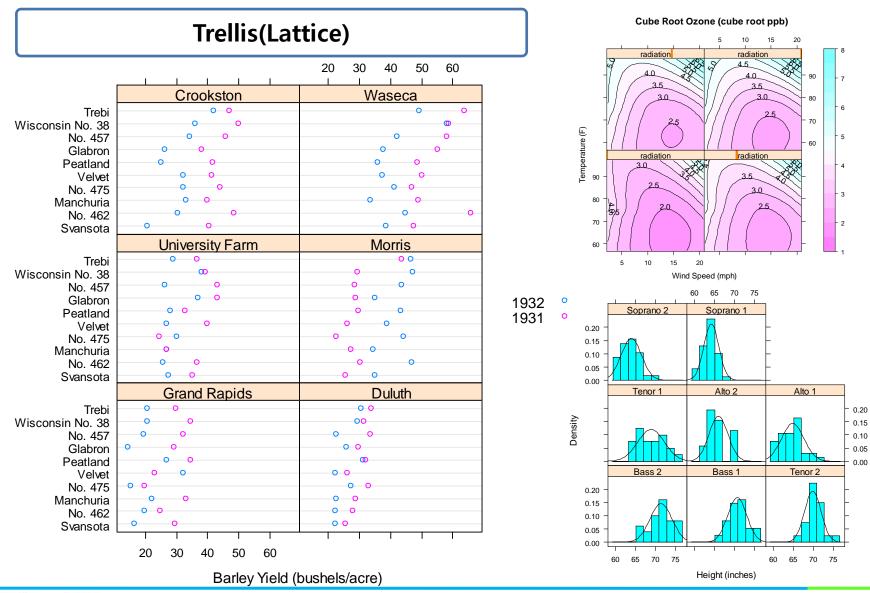
## **EDA** Categorical Data Plot

### **Chart for Categorical Data**





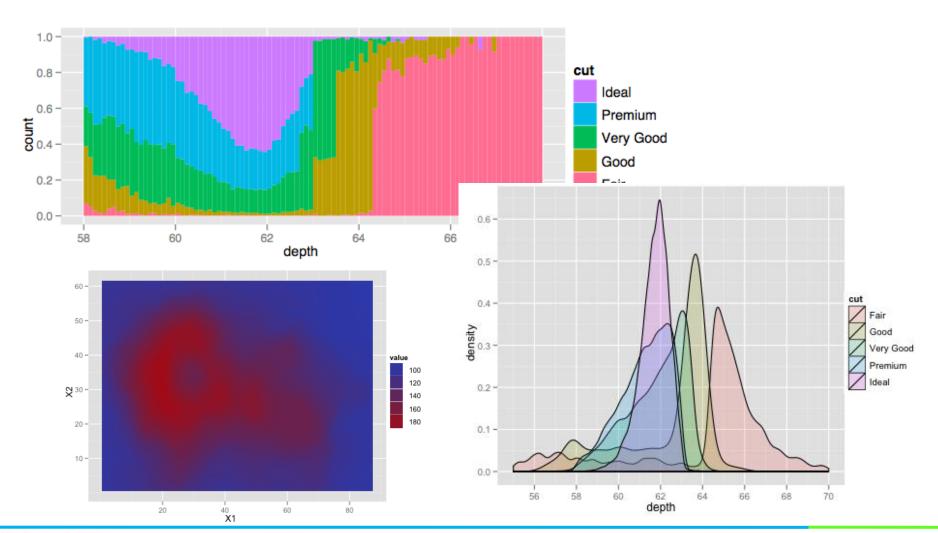
#### **EDA** Mosaics Plot





# **Special Chart** ggplot

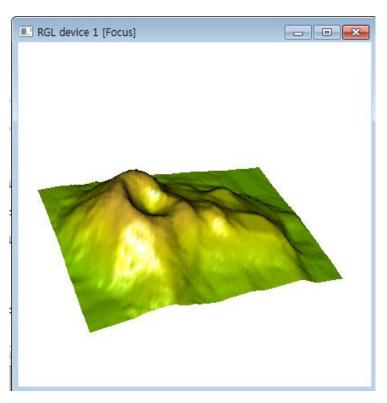




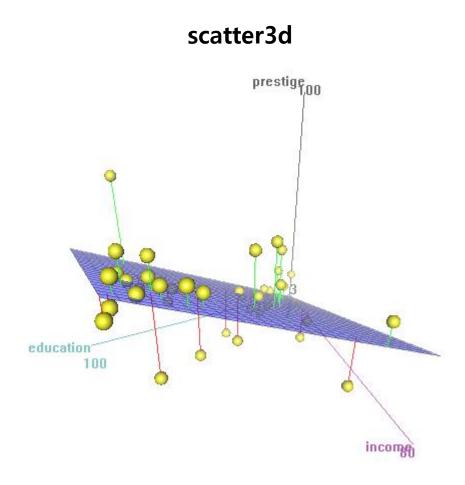


# **Special Chart** Open GL Integration

## rgl Package

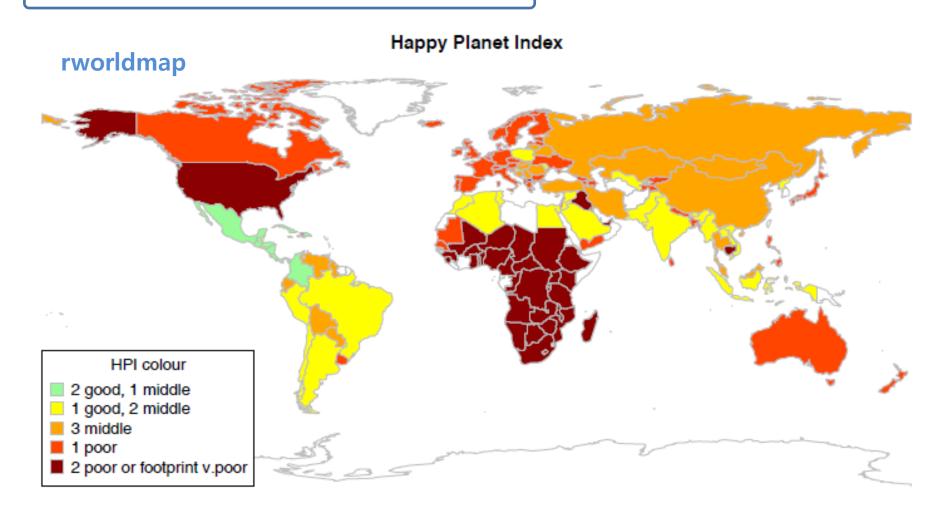


rgl



# **Special Chart** Maps

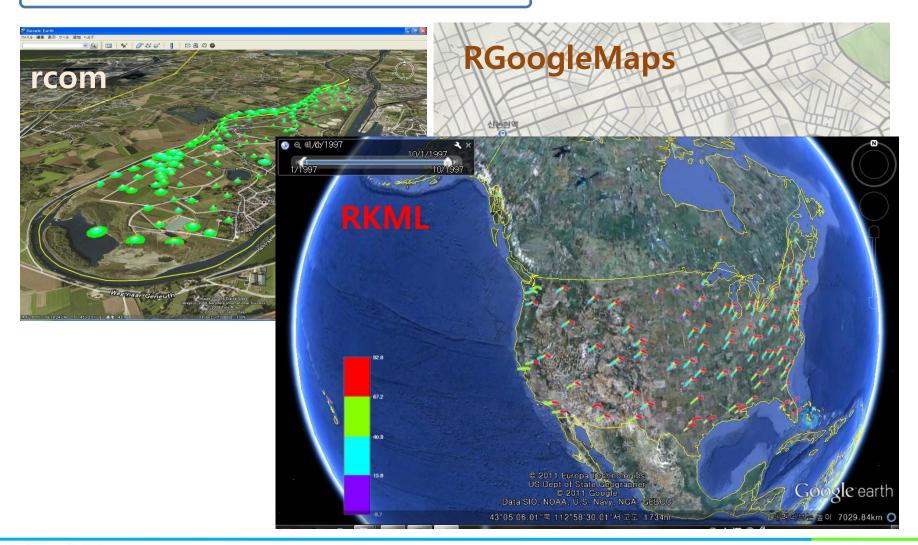






## **Special Chart** Google Map Interface

#### **Google Maps & Google Earth**



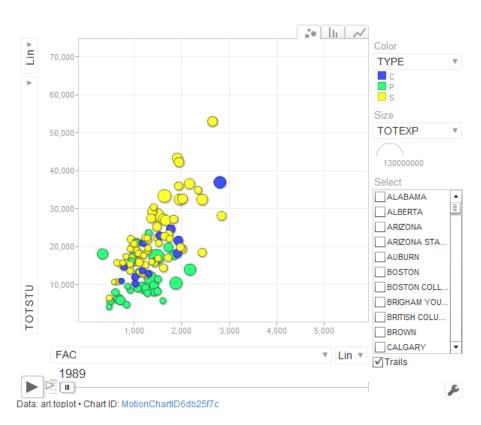


## **Special Chart** Google Visualization Interface

#### GoogleVis package



gvis Geo Map

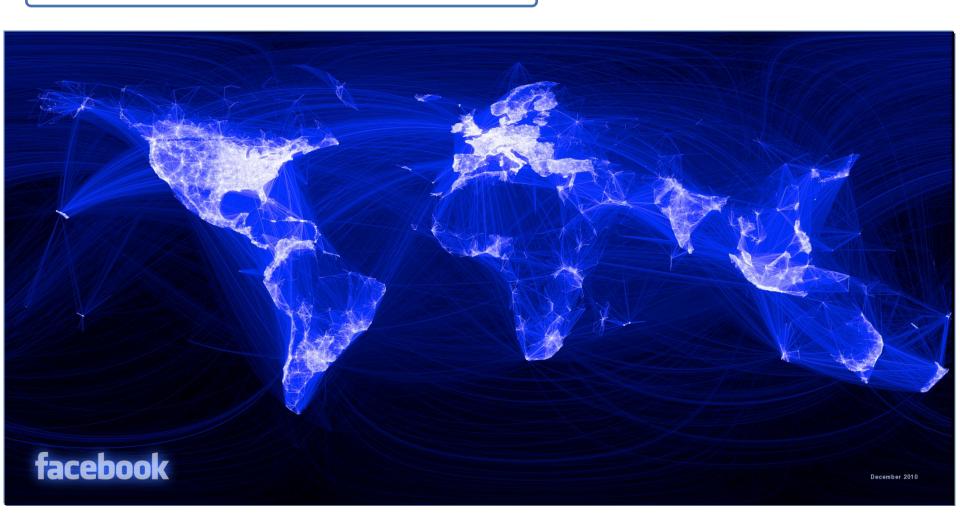


gvisMotionChart



# **Big Data Analytics Social Networks**

## **Insightful Visualization**

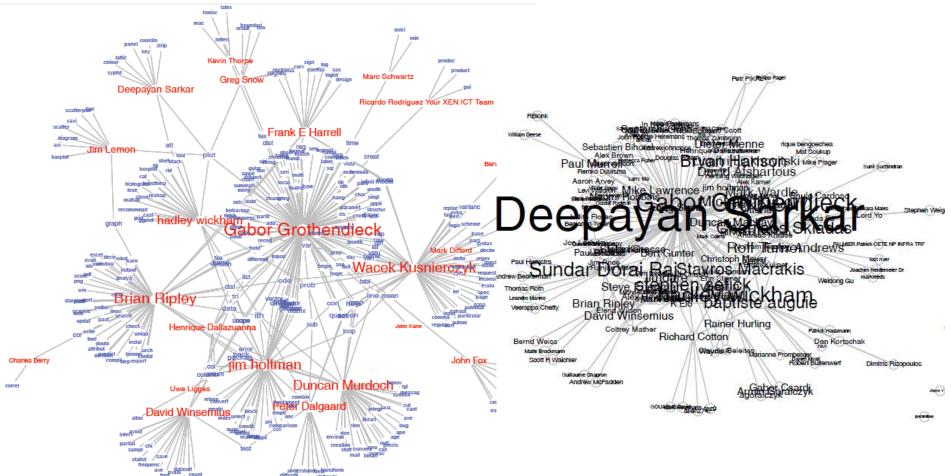




# **Big Data Analytics Social Networks**

**Social Network Analysis** 

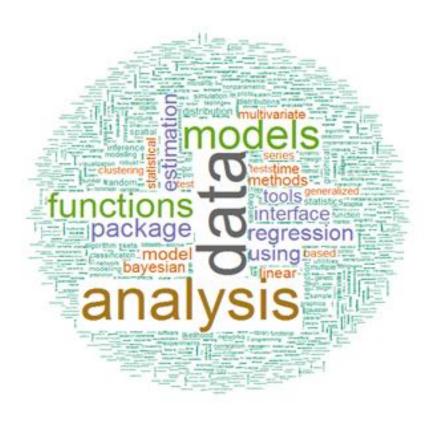
R Journal 2011-1의 "Content-Based Social Network Analysis of Mailing Lists" 인용





## **Big Data Analytics Word Cloud**

#### **Word Cloud Chart**



R Mailing List

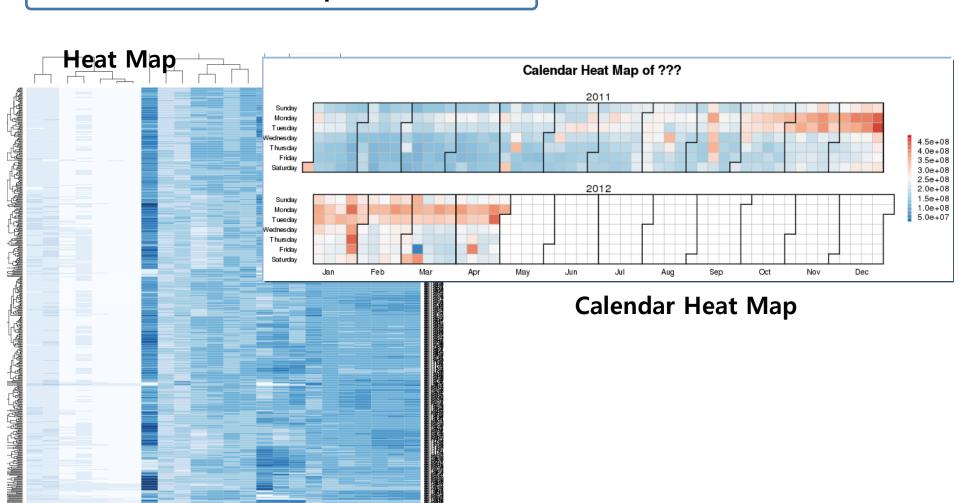


**R User Conference Survey** 



## **Big Data Analytics ETC Chart**

#### **Heat Map**





# Q&A

