

- 1. Main page: http://cortanaanalytics.com
- 2. To begin this module, you should have:
 - 1. Basic Math and Stats skills
 - 2. Business and Domain Awareness
 - 3. General Computing Background

NOTE: These workbooks contain many resources to lead you through the course, and provide a rich set of references that you can use to learn much more about these topics. If the links do not resolve properly, type the link address in manually in your web browser. If the links have changed or been removed, simply enter the title of the link in a web search engine to find the new location or a corollary reference.

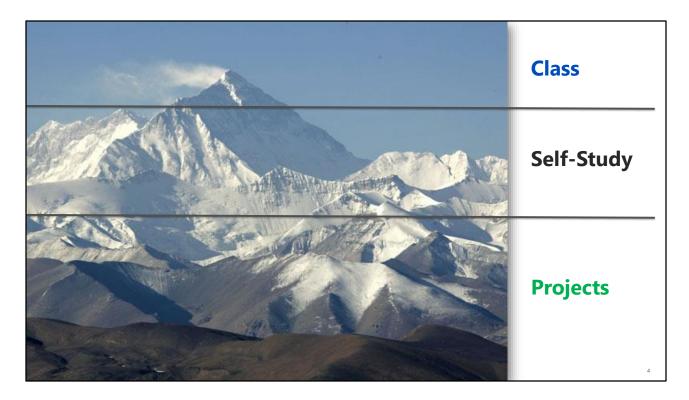


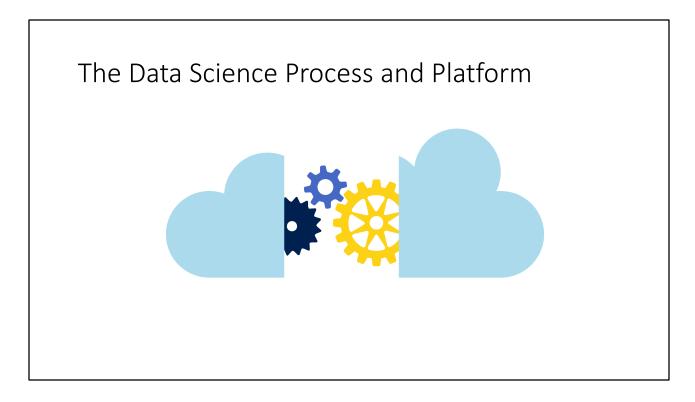
Learning Objectives

- 1. Understand the R Language and where it is used
- 2. Understand the Microsoft R Platform and its capabilities
- 3. Set up and use the server and various client tools for a R environment
- 4. Know how to operationalize a SQL Server R Services environment
- 5. Use the Microsoft R capabilities in a solution



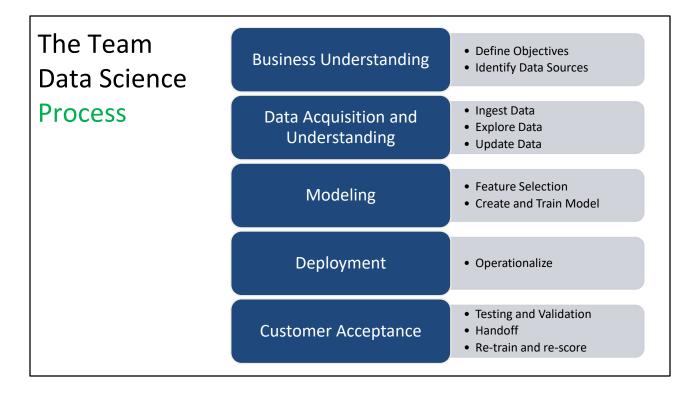
- 1. At the end of this Course, you will:
 - 1. Understand the R Language and where it is used
 - 2. Understand the Microsoft R Platform and its capabilities
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 - 5. Use the Microsoft R capabilities in a solution





1. This process largely follows the CRISP-DM model: http://www.sv-europe.com/crisp-dm-methodology/

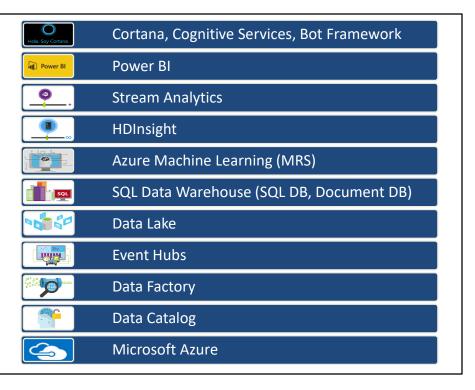




- It also references the Cortana Intelligence process: https://azure.microsoft.com/en-us/documentation/articles/data-science-process-overview/
- 2. A complete process diagram is here: https://azure.microsoft.com/en-us/documentation/learning-paths/cortana-analytics-process/
- 3. Some walkthrough's of the various services: https://azure.microsoft.com/en-us/documentation/articles/data-science-process-walkthroughs/
- 4. An integrated process and toolset allows for a more closeto-intent deployment
- 5. Iterations are required to close in on the solution but are harder to manageme and monitor



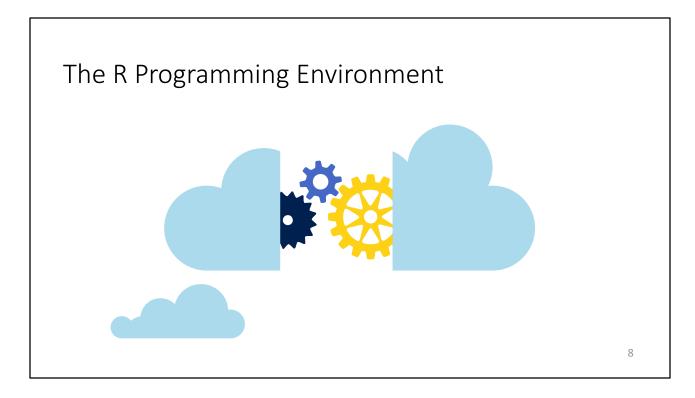
The Cortana Intelligence Platform



- 1. Platform and Storage: Microsoft Azure http://microsoftazure.com Storage: https://azure.microsoft.com/en-us/documentation/services/storage/ (Host It)
- 2. Azure Data Catalog: http://azure.microsoft.com/en-us/services/data-catalog (Doc It)
- 3. Azure Data Factory: http://azure.microsoft.com/en-us/services/data-factory/ (Move It)
- 4. Azure Event Hubs: http://azure.microsoft.com/en-us/services/event-hubs/ (Bring It)
- 5. Azure Data Lake: http://azure.microsoft.com/en-us/campaigns/data-lake/ (Store It)
- 6. Azure DocumentDB: https://azure.microsoft.com/en-us/services/documentdb/, Azure SQL Data Warehouse: http://azure.microsoft.com/en-us/services/sql-data-warehouse/ (Relate It)
- 7. Azure Machine Learning: http://azure.microsoft.com/en-us/services/machine-learning/ (Learn It)
- 8. Azure HDInsight: http://azure.microsoft.com/en-us/services/hdinsight/ (Scale It)
- 9. Azure Stream Analytics: http://azure.microsoft.com/en-us/services/stream-analytics/ (Stream It)
- 10. Power BI: https://powerbi.microsoft.com/ (See It)
- 11. Cortana: http://blogs.windows.com/buildingapps/2014/09/23/cortana-integration-and-speech-recognition-new-code-samples/ and https://blogs.windows.com/buildingapps/2015/08/25/using-cortana-integration-and-speech-recognition-new-code-samples/ and https://blogs.windows.com/buildingapps/2015/08/25/using-cortana-integration-and-speech-recognition-new-code-samples/ and https://blogs.windows.com/buildingapps/2015/08/25/using-cortana-to-interact-with-your-customers-10-by-10/ and https://developer.microsoft.com/en-us/Cortana (Say It)
- 12. Cognitive Services: https://www.microsoft.com/cognitive-services
- 13. Bot Framework: https://dev.botframework.com/
- 14. All of the components within the suite: https://www.microsoft.com/en-us/server-cloud/cortana-intelligence-suite/what-is-cortana-intelligence-aspx
- 15. What can I do with it? https://gallery.cortanaintelligence.com/



16. Getting Started Quickly: https://caqs.azure.net/#gallery



1. Video Introduction to R: https://mran.revolutionanalytics.com/documents/what-is-r/



R Programing and Environment









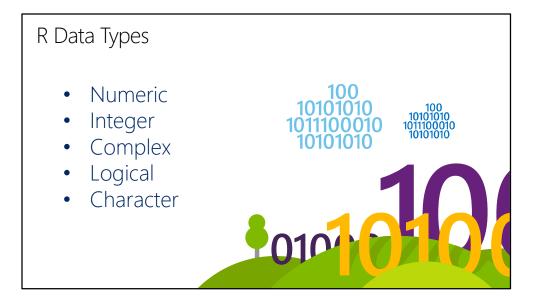


- 1. R In Youtube: https://www.youtube.com/user/thelearnr
- 2. R Links: http://www.datasciencecentral.com/m/discussion?id=6448529%3ATopic%3A280135
- 3. R resources: https://msdn.microsoft.com/en-us/microsoft-r/microsoft-r-more-resources



SOL and R Contrasted SQL R Interactive Environment 1. Client/Server 2. **Data Structures Database Objects** 3. Functions 3. DML, DDL 4. Libraries (Packages) 4. DCL **Functional Code Flow Declarative Code**

- 1. Learn SQL: http://www.w3schools.com/SQI/default.asp
- 2. Try R, with a great interface. http://tryr.codeschool.com/levels/1/challenges/22
- 3. R and Statistics Intro: https://www.youtube.com/watch?v=xb5P5xdcr2U&feature=youtu.be&a
- 4. R Online: http://www.tutorialspoint.com/r terminal online.php
- 5. Using R to explore data: http://www.analyticsvidhya.com/blog/2015/10/cheatsheet-11-steps-data-exploration-with-codes/
- 6. Quick R Intro: http://www.datasciencecentral.com/m/blogpost?id=644852 9%3ABlogPost%3A112754
- 7. Creating a recommender engine in R: http://www.analyticbridge.com/profiles/blogs/build-basic-recommendation-engine-using-r
- 8. Visualizations cheat-sheet in R: http://www.datasciencecentral.com/forum/topics/cheat-sheet-data-visualization-with-r?groupUrl=tutorials



- 1. Video Introduction to R: https://mran.revolutionanalytics.com/documents/what-is-r/
- 2. Working with R Data Types: https://msdn.microsoft.com/en-us/library/mt590948.aspx



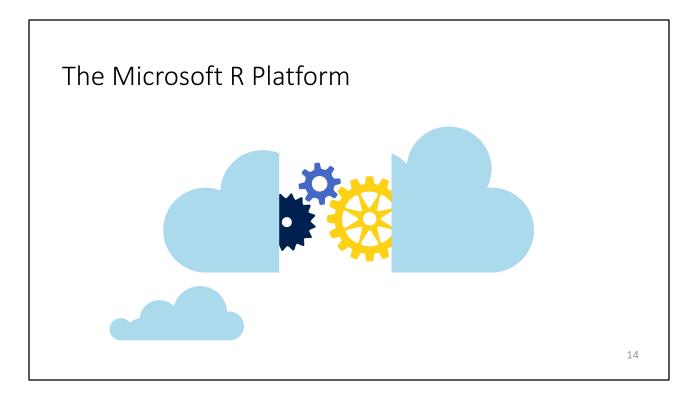
R Data Structures



- Vector
 - A single-line sequence of one datatype
- List
 - An ordered collection of objects, allowing a variety of (possibly unrelated) objects under one name
- Matrix
 - A multi-line sequence of the same length and datatype
- Array
 - Like a Matrix, but with more dimensions
- 1. R Data Structures from Advanced R by Hadley Wickham: http://adv-r.had.co.nz/Data-structures.html
- 2. Factors https://www.tutorialspoint.com/r/r factors.htm



- If you do not have a Microsoft Azure account, go here: https://azure.microsoft.com/en-us/free/ (You will need a credit card, but you will not be charged)
 - 1. Log in to the Azure Portal: https://ms.portal.azure.com
 - 2. Create a new Windows Data Science Virtual Machine (2 Processors, 7GB RAM, HDD): https://azure.microsoft.com/en-us/documentation/articles/machine-learning-data-science-vm-do-ten-things/
- 2. Optional, if using your local machine:
 - 1. Install SQL Server 2016 and ensure you select R Services see this link: https://www.microsoft.com/en-us/cloud-platform/sql-server-editions-developers
 - 2. Install Visual Studio Community Edition 2015: https://www.microsoft.com/en-us/download/details.aspx?id=48146
 - 3. Install SQL Server Data Tools: https://docs.microsoft.com/en-us/sql/ssdt/download-sql-server-data-tools-ssdt
 - 4. Install R Tools for Visual Studio: https://microsoft.github.io/RTVS-docs/
- 3. For R, Open this site, complete the lessons the instructor assigns: http://tryr.codeschool.com/
- 4. For SQL, Open this site, complete the lessons the instructor assigns: http://www.w3schools.com/SQI/default.asp
- 5. For Advanced R, complete this series: https://www.datacamp.com/community/open-courses/big-data-revolution-r-enterprise-tutorial#gs.rRVTAa4



1. Primary Microsoft R Site: https://msdn.microsoft.com/en-us/microsoft-r/index



Microsoft R Products

Microsoft R Open

- Free and open source R distribution
- Enhanced and distributed by Revolution Analytics

SQL Server R Services

- Built in Advanced Analytics and Stand Alone Server Capability
- Leverages the Benefits of SQL 2016 Enterprise Edition

Microsoft R Server

- Microsoft R Server for Redhat Linux
- Microsoft R Server for SUSE Linux
- Microsoft R Server for Teradata DB
- Microsoft R Server for Hadoop on Redhat
- Channel 9 videos on Microsoft R: <u>https://channel9.msdn.com/Search?term=Microsoft%20R#</u> lang-en=en&ch9Search



Microsoft R Open

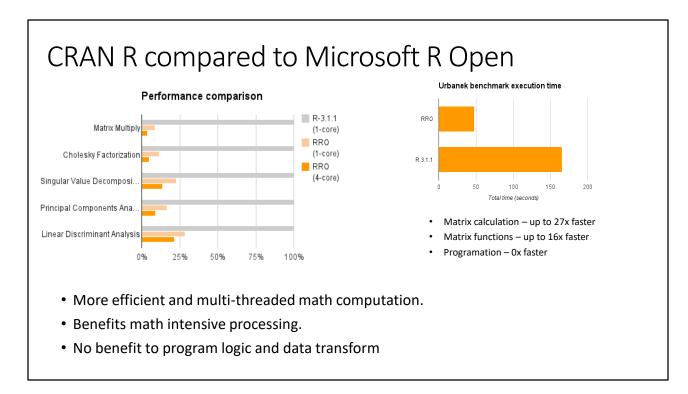
- Enhanced Open Source R distribution
 - Based on the latest Open Source R
 - Built, tested and distributed by Microsoft
 - Enhanced by Intel MKL Library to speed up linear algebra functions
- Compatible with all R-related software
 - CRAN packages, RStudio, third-party R integrations, ...
- Revolutions Open-Source R packages
 - Reproducible R Toolkit checkpoint
- MRAN website mran.revolutionanalytics.com
 - Enhanced documentation and learning resources
 - Discover 7500 free add-on R packages
- Open source (GPLv2 license) 100% free to download, use and share



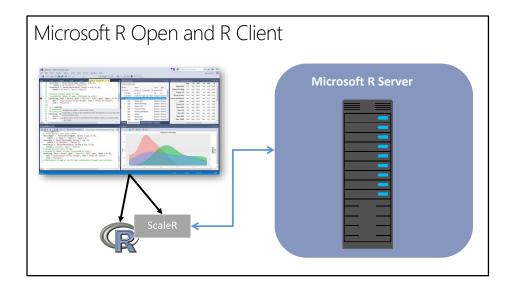
https://channel9.msdn.com/blogs/MicrosoftR/Microsoft-Introduces-new-free-Microsoft-R-Client







Overview: https://channel9.msdn.com/Series/Microsoft-R-Server-Session-Server-Session-1--Overview



- 1. Book and Series: http://dacrook.com/introduction-to-microsoft-r-open/
- 2. Microsoft R Client: https://msdn.microsoft.com/en-us/microsoft-r/index#mrc



Microsoft R Components

- Microsoft R Open
- Microsoft R Client
- Microsoft R Server
- HDInsight SparkR / SQL Server R Services
- R in Azure Machine Learning
- 1. Supported Platforms for Microsoft R Server: https://msdn.microsoft.com/en-us/microsoft-r/rserver-install-supported-platforms
- 2. Book and Series: http://dacrook.com/introduction-to-microsoft-r-open/
- 3. Microsoft R Client: https://msdn.microsoft.com/en-us/microsoft-r/index#mrc
- 4. Microsoft R Server: https://msdn.microsoft.com/en-us/microsoft-r/index#mrs
- 5. SQL Server R Services: https://msdn.microsoft.com/en-us/microsoft-r/index#sqlr
- 6. HDInsight SparkR: https://azure.microsoft.com/en-gb/services/hdinsight/apache-spark/

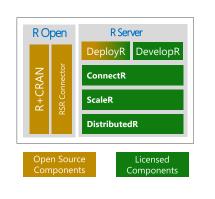


Microsoft R Server

Microsoft R Server is a broadly deployable enterprise-class analytics platform based on R that is supported, scalable and secure. Supporting a variety of big data statistics, predictive modeling and machine learning capabilities, R Server supports the full range of analytics – exploration, analysis, visualization and modeling

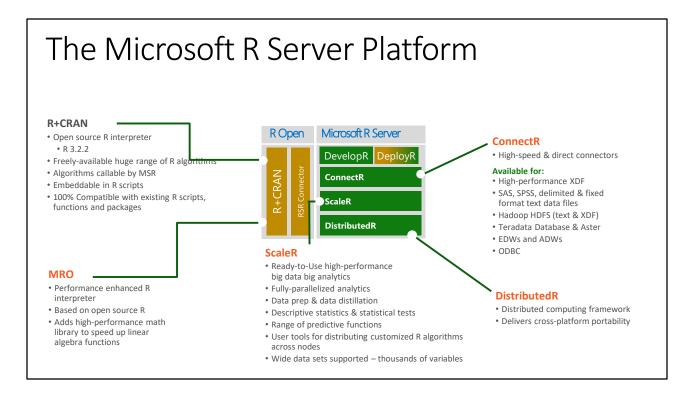
High-performance open source R plus:

- Data source connectivity to big-data objects
- Big-data advanced analytics
- Multi-platform environment support
- · Inpredictive modeling
- Development and production environment support
 - IDE for data scientist developers
 - · Secure, Scalable R Deployment



Microsoft R Server: https://msdn.microsoft.com/en-us/microsoft-r/index#mrs



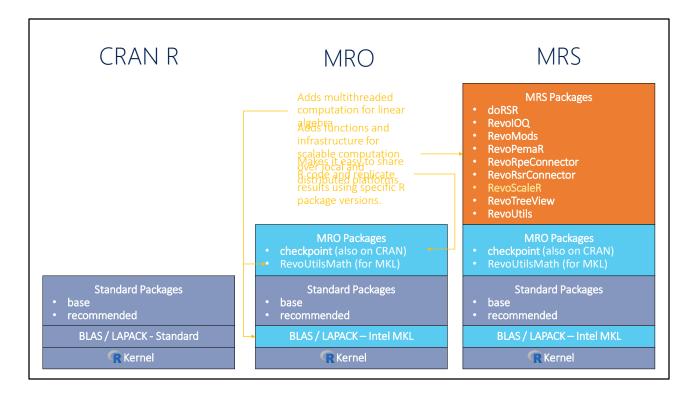


 Installing on Linux: <u>https://channel9.msdn.com/Series/Microsoft-R-Server-Installation-Linux</u>



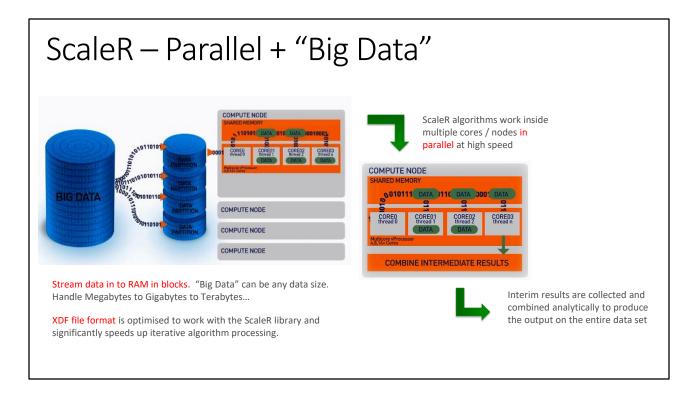
CRAN, MRO, MRS Comparison Microsoft Microsoft R Open **R Server Datasize** In-memory **In-Memory or Disk Based** Speed of Multi-threaded, parallel processing 1:N Single threaded Multi-threaded Analysis servers Support Community **Community + Commercial** Community Analytic 7500+ innovative 7500+ innovative packages + commercial 7500+ innovative **Breadth &** parallel high-speed functions analytic packages analytic packages Depth License Commercial license. Open Source Open Source Supported release with indemnity

 Technology Overview: <u>https://channel9.msdn.com/Series/Microsoft-R-Server-2016</u>



Getting Started: https://msdn.microsoft.com/en-us/microsoft-r/?f=255&MSPPError=-2147217396





Function Breakdown: https://msdn.microsoft.com/en-us/microsoft-r/scaler/scaler



Scale R – Parallelized Algorithms & Functions

Data Preparation

- Data import Delimited, Fixed, SAS, SPSS, OBDC
- Variable creation & transformation
- Recode variables
- Factor variables
- Missing value handling
- Sort, Merge, Split
- Aggregate by category (means, sums)

Descriptive Statistics

- Min / Max, Mean, Median (approx.)
- Quantiles (approx.)
- Standard Deviation
- Correlation
- Sum of Squares (cross product matrix for set variables)
- Pairwise Cross tabs
- Risk Ratio & Odds Ratio
- Cross-Tabulation of Data (standard tables & long
- Marginal Summaries of Cross Tabulations

Statistical Tests

- Chi Square Test
- Kendall Rank Correlation
- Fisher's Exact Test
- Student's t-Test

Sampling

- Subsample (observations & variables)
- Random Sampling

Predictive Models

- Sum of Squares (cross product matrix for set variables)
- Multiple Linear Regression
- Generalized Linear Models (GLM) exponential family distributions: binomial, Gaussian, inverse Gaussian, Poisson, Tweedie. Standard link functions: cauchit, identity, log, logit, probit. User defined distributions &
- Covariance & Correlation Matrices
- Logistic Regression
- Classification & Regression Trees
- Predictions/scoring for models
- Residuals for all models

Variable Selection

Stepwise Regression

Simulation

- Simulation (e.g. Monte Carlo)
- Parallel Random Number Generation

Cluster Analysis

K-Means

Classification

- **Decision Trees**
- **Decision Forests**
- **Gradient Boosted Decision Trees**
- Naïve Bayes



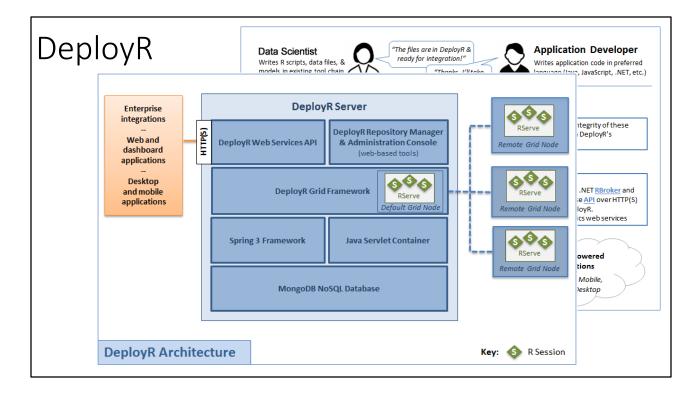
Combination

- rxDataStep
- rxExec
- PEMA-R API Custom Algorithms

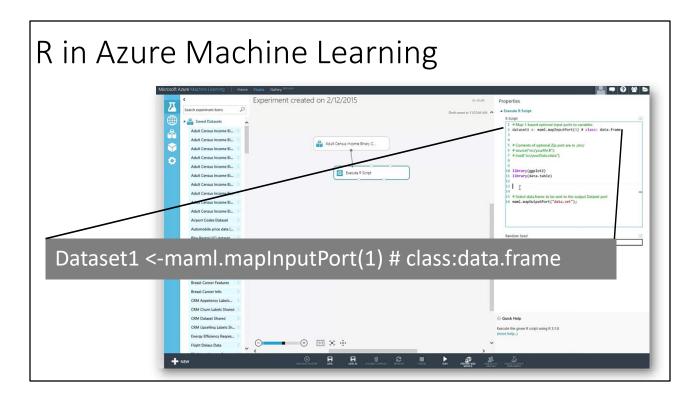
SQL Server Implementation of ScaleR Functions: https://msdn.microsoft.com/en-us/library/mt652103.aspx

ScaleR - Performance comparison Microsoft R Server has no data size limits in relation to size of available RAM. When open source R operates on data sets that exceed RAM it will fail. In contrast Microsoft R Server scales linearly well beyond RAM limits and parallel algorithms are much faster. GLM 'Gamma' Simulation Timings Independent Variables: 2 factors (100 and 20 levels) and one continuous Open Compressed Source R **Revolution R** File Name | File Size (MB) No. Rows (secs) (secs) 1,235 0.05 Open Source R: glm() Single threaded and RAM-intensive V. Small 0.4 12,353 0.21 0.05 Small 1.3 123.534 0.03 0.03 Medium 10.7 1,235,349 1.94 0.08 104.5 12,353,496 60.69 0.42 Large RevoScaleR: rxGlm() 12,960.0 123,534,969 Memory! 4.89 Big (full) Fast, parallelized, and scalable 25,919.7 247,069,938 Memory! 9.49 Huge 51,840.2 494,139,876 Memory! 18.92 US flight data for 20 years 2,000,000 2,500,000 3,000,000 3,500,000 4,000,000 4,500,000 5,000,000 · Linear Regression on Arrival Delay Number of observations in data frame om a Windows 7, 64-bit quadcore laptop with 8 GB RAN Run on 4 core laptop, 16GB RAM and 500GB SSD

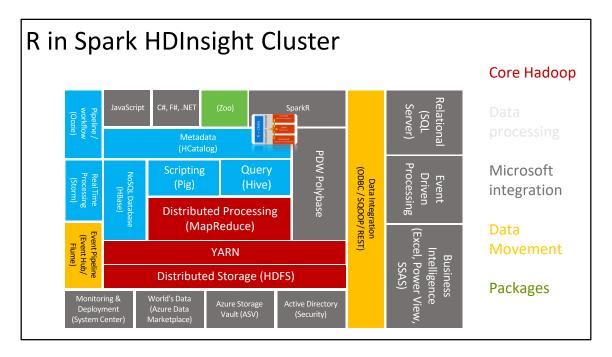
 ScaleR Functions for Working with SQL Server Data: https://msdn.microsoft.com/en-us/library/mt732681.aspx



- 1. Microsoft DeployR Documentation: https://msdn.microsoft.com/en-us/microsoft-r/deployr-about
- 2. Previous Documentation: https://deployr.revolutionanalytics.com/documents/getting-started/about/

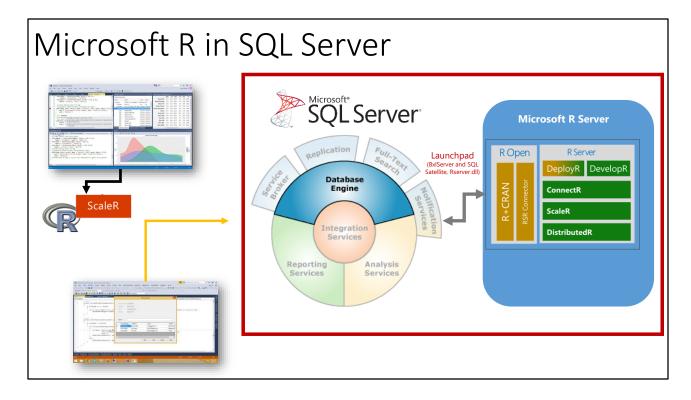


- 1. Primary reference: https://msdn.microsoft.com/en-us/library/dn905952.aspx
- 2. Using R in Azure Machine Learning: https://azure.microsoft.com/en-us/documentation/articles/machine-learning-r-quickstart/
- 3. Overview Video: https://channel9.msdn.com/Blogs/Windows-Azure/R-in-Azure-ML-Studio
- 4. R Packages supported: https://msdn.microsoft.com/en-us/library/mt741980.aspx

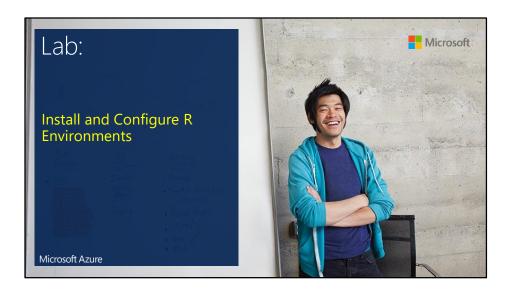


- Full training example for the local HDP Instance: http://hortonworks.com/hadoop-tutorial/hello-world-an-introduction-to-hadoop-hcatalog-hive-and-pig/
- 2. More detail on the Hadoop Components: http://www.datasciencecentral.com/profiles/blogs/hadoop-herd-when-to-use-what

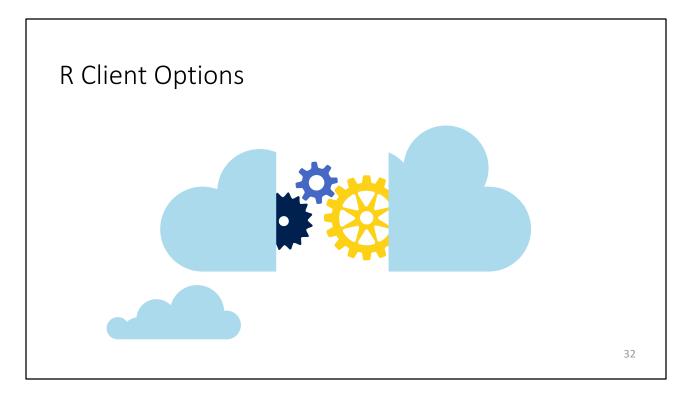




- 1. Primary Documentation and training: https://msdn.microsoft.com/en-us/library/mt604845.aspx
- 2. Great set of resources: https://www.r-bloggers.com/r-and-sql-server-articles/amp/



- 1. Read the installation page for MRS https://msdn.microsoft.com/en-us/microsoft-r/rserver-install-supported-platforms
- 2. As assigned: Install Microsoft R Client https://msdn.microsoft.com/en-us/microsoft-r/install-r-client-windows
- 3. As assigned: Install MRS on Windows https://msdn.microsoft.com/en-us/microsoft-r/rserver-install-windows?f=255&MSPPError=-2147217396
- 4. As assigned: Install MRS on Linux note: MSDN account required: https://msdn.microsoft.com/en-us/microsoft-r/rserver-install-linux-server?f=255&MSPPError=-2147217396
- 5. As assigned: Install SQL Server 2016 and ensure you select R Services see this link: https://www.microsoft.com/en-us/cloud-platform/sql-server-editions-developers
- 6. Find out if MRS is loaded: Open an R Client Session (SQL, MRS, AML, etc) and run **sessionInfo()**



1. The Microsoft R Client: https://msdn.microsoft.com/en-us/microsoft-r/install-r-client-windows



Microsoft R Development Tools

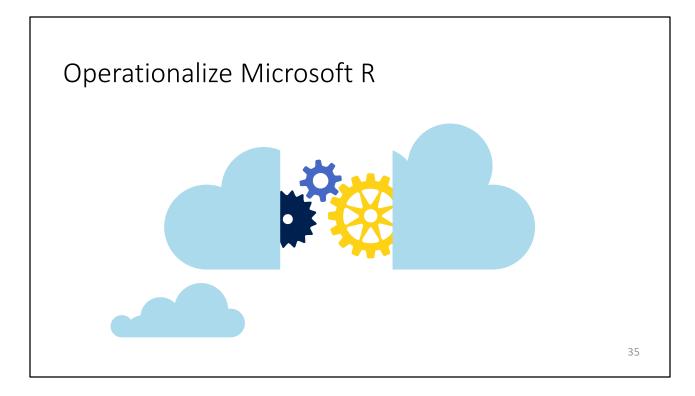
- Command-Line
- RStudio
- R Tools for Visual Studio (RTVS)
- SQL Server tools



- 1. Installing Microsoft R Client on Windows: https://msdn.microsoft.com/en-us/microsoft-r/install-r-client-windows
- 2. Files located at: C:\Program Files\Microsoft\R Client\R_SERVER\bin



- Optional: Install Visual Studio 2015 Community Edition (https://www.microsoft.com/en-us/download/details.aspx?id=48146) (Select Optional, and include SQL Server Data Tools)
- 2. Optional: Install RTVS (http://microsoft.github.io/RTVS-docs/installer.html)
- 3. Optional: Install Rstudio (https://www.rstudio.com/products/rstudio/download2/)
- 4. Connect to R in Visual Studio or Rstudio or Command line (C:\Program Files\Microsoft SQL Server\MSSQL13.MSSQLSERVER\R_SERVICES\bin>R.exe), and Run Revo.version to ascertain MRS running
- 5. Open Visual Studio, and read through the walkthrough of the RTVS tools for SQL Server and R: https://microsoft.github.io/RTVS-docs/sqlserver.html



- 1. Complete introduction: https://msdn.microsoft.com/en-us/microsoft-r-getting-started
- 2. Data Exploration and Modeling with R: https://msdn.microsoft.com/en-us/library/mt590947.aspx



Configuration and Operation

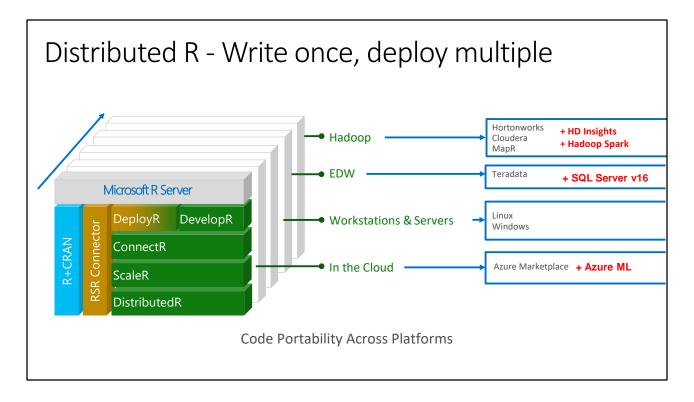
- Planning
 - Specific Environments
- File Locations
- Services and Background Processes
- Package Management
- DeployR Planning



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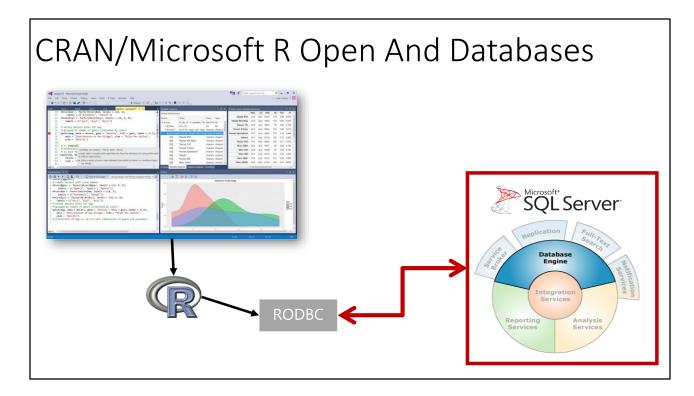
- 1. Features and Tasks: https://msdn.microsoft.com/en-us/library/mt590811.aspx
- Differences in Features: https://msdn.microsoft.com/en-us/library/mt721284.aspx
- 3. Installing on VM's: https://msdn.microsoft.com/en-us/library/mt748179.aspx
- 4. Setting up R Services: https://msdn.microsoft.com/en-us/library/mt696069.aspx





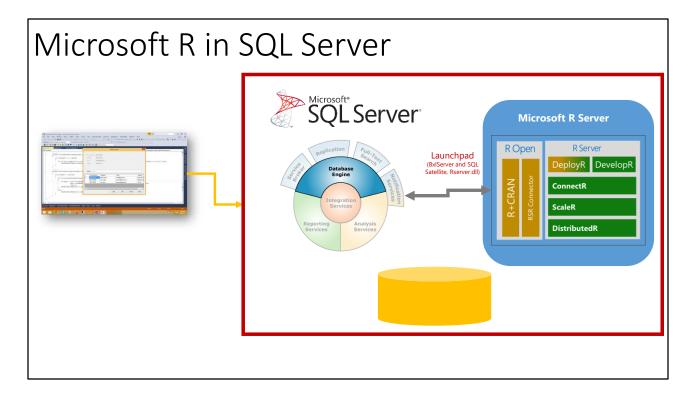
DeployR Workflow: https://msdn.microsoft.com/en-us/microsoft-r/deployr-about





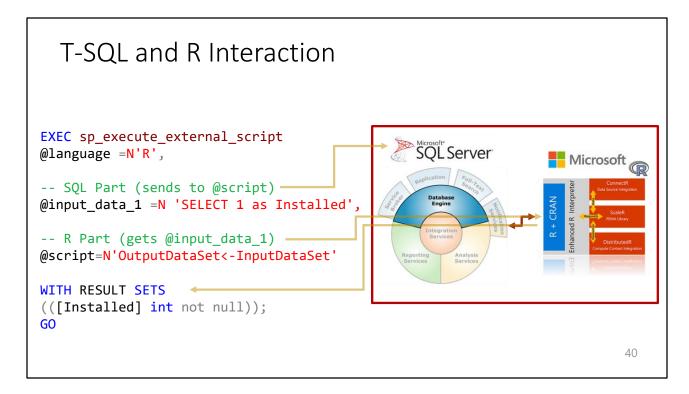
- 1. Book and Series: http://dacrook.com/introduction-to-microsoft-r-open/
- 2. Microsoft R Client: https://msdn.microsoft.com/en-us/microsoft-r/index#mrc





1. Primary Documentation and training: https://msdn.microsoft.com/en-us/library/mt604845.aspx





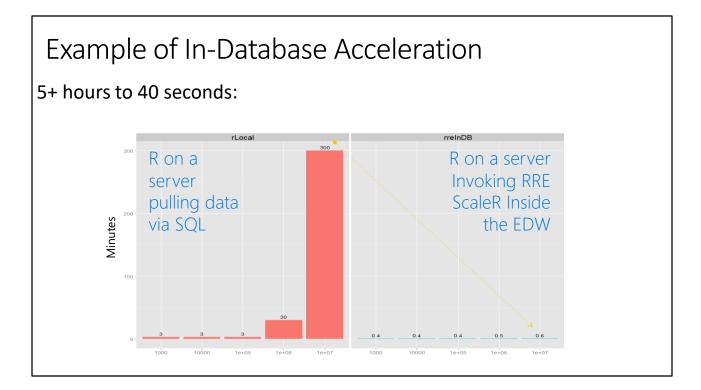
 Components and Architecture: https://msdn.microsoft.com/en-us/library/mt709082.aspx (with graphics)



1. From the **Resources** folder open the file **R Services for SQL Server Lab.sql** and run the section marked:

/* Check to see if R is Installed and available */

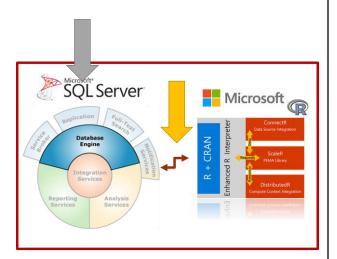






T-SQL and R Interaction

- 1. T-SQL Code
 - 1. SELECT data
- 2. sp_execute_external_script
 - 1. Launchpad (BxlServer and SQL Satellite, Rserver.dll)
- 3. R Data or Object Returns



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 Components and Architecture: https://msdn.microsoft.com/en-us/library/mt709082.aspx (with graphics)





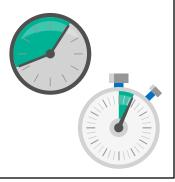
1. From the Resources folder open the file R Services for SQL Server Lab.sql and run the section marked:

/* Simple Example using internal R Data */



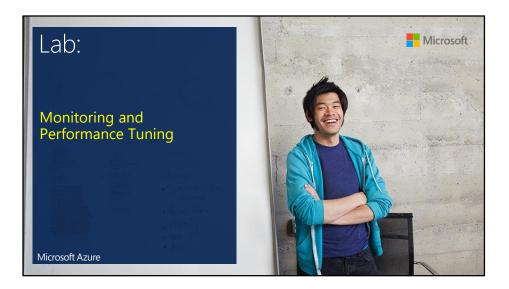
Performance and Monitoring

- Performance considerations
- Monitoring
- Tuning



1. Extended Events for SQL Server R Services: https://msdn.microsoft.com/en-us/library/mt628054.aspx





1. From the Resources folder open the file R Services for SQL Server Lab.sql and run the section marked:

/* Performance Tuning */

Security and Governance

• Principals



Securables



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1. Security Overview: https://msdn.microsoft.com/en-us/library/mt709078.aspx



1. From the **Resources** folder open the file **R Services for SQL Server Lab.sql** and follow along with the instructor for the section marked:

/* Security */



Use Adding Querying Considerations

- 1. Packages: http://www.dummies.com/programming/r/how-to-install-load-and-unload-packages-in-r/ and http://www.dummies.com/programming/r/how-to-install-load-and-unload-packages-in-r/ and https://cran.r-project.org/doc/manuals/R-admin.html#Add-002don-packages
- 2. Book on Creating your own Packages: http://r-pkgs.had.co.nz/
- 3. A useful set of packages: https://support.rstudio.com/hc/en-us/articles/201057987-Quick-list-of-useful-R-packages
- 4. R Packages supported by Azure Machine Learning: https://msdn.microsoft.com/en-us/library/mt741980.aspx
- 5. R Package Management for SQL Server R Services: https://msdn.microsoft.com/en-us/library/mt790486.aspx
- Scaling Packages: https://msdn.microsoft.com/en-us/library/mt637368.aspx



1. From the **Resources** folder open the file **R Services for SQL Server Lab.sql** and follow along with the instructor for the section marked:

/* Packages */



Implementation Considerations

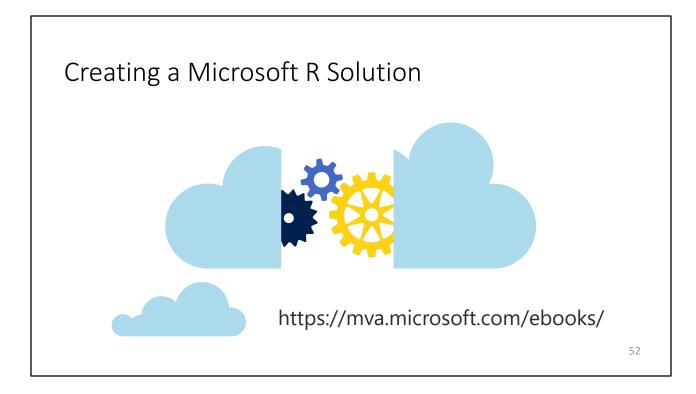


- Coordinating with the R professional
- Best Practices



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- 1. Managing and monitoring R Solutions for SQL Server: https://msdn.microsoft.com/en-us/library/mt590866.aspx
- Upgrade and Installation: https://msdn.microsoft.com/en-us/library/mt653951.aspx
- 3. Considerations: https://msdn.microsoft.com/en-us/library/mt590540.aspx



1. Complete introduction: https://msdn.microsoft.com/en-us/microsoft-r/microsoft-r-getting-started





- 1. Option 1: https://www.microsoft.com/en-us/sql-server/developer-get-started/r
- 2. Option 2: Open the materials are at: https://github.com/Microsoft/sql-server-samples/tree/master/samples/features/r-services/Telco%20Customer%20Churn
- 3. Option 3: Refer to this link: https://gallery.cortanaintelligence.com/Tutorial/Predictive-Maintenance-Template-with-SQL-Server-R-Services-1 and work through that example.
- 4. Demand Forecasting Template: https://channel9.msdn.com/Blogs/Seth-Juarez/Energy-Demand-Forecasting-Template-with-SQL-Server-R-Services
- 5. More labs: https://github.com/Microsoft/SQL-Server-R-Services-Samples and https://gallery.cortanaintelligence.com/Collection/ML-Templates-with-SQL-Server-R-Services-1



Understand the R Language and where it is used
 Understand the Microsoft R Platform and its capabilities
 Set up and use the server and various client tools for a R environment
 Know how to operationalize a SQL Server R Services environment
 Use the Microsoft R capabilities in a solution

Questions?

More resources:

https://msdn.microsoft.com/en-us/microsoft-r/microsoft-r-more-resources

Revolutions Blog

Microsoft R and SQL Server: https://www.r-bloggers.com/r-and-sql-server-articles/amp/

Blog: Joseph Sirosh, "Making R the Enterprise Standard..."

Getting Started with Microsoft R

Diving In.. Data Analysis in Microsoft R

R Server Technology - Video

R Tools for Visual Studio Sneak Peek

R Tools for Visual Studio Overview

<u>SQL R Services Overview – Youtube</u>

SQL R Services Feature Overview - Youtube

SQL R Services Overview at Build

SQL R Services Tutorial