Timings of common tasks using the **data.table** package in R

Matthew Dowle

Revised: November 9, 2012 (A later revision may be available on the homepage)

* WORK IN PROGRESS *

This document contains a series of tests, followed by a summary table of various timings and comparisons. Please go straight to the summary table first <here> in which each row has a link back to the test.

This document is reproducible. Simply run the .Rnw file yourself in your environment to confirm the results. Also see ?vignette, which says that edit(vignette("datatable-timings")) will extract the code from this document so you can easily work with it.

The .Rnw included in the package has N=10,000,000. This is a small number so that 'R CMD build' completes in a reasonable time (about 5 minutes). We don't want the nightly builds on R-Forge and CRAN to slow down just to run long timing comparisons. We have increased this to N=100,000,000 ourselves, and included the output on the datatable homepage (<link>).

Contents

| 1 | Timing tests | | | |
|---|--------------|-------------|---|--|
| | | Extraction | | |
| | | Grouping | | |
| | 1.3 | Test 3 | 3 | |
| | 1.4 | Test 4 | 3 | |
| | 1.5 | Test 5 | 3 | |
| 2 | Sun | nmary table | 3 | |

1 Timing tests

1.1 Extraction

This is a repeat of the test in section 1 of the Introduction vignette. The syntax is explained there. This demonstrates the large difference in speed between vector scans and binary search. Therefore, please avoid using == in the i expression.

```
user system elapsed
  8.188 0.360 8.575
> head(ans1)
        х у
6642058 R h -1.5547282
6642059 R h 0.1484955
6642060 R h 0.2082505
6642061 R h -1.9842952
6642062 R h -2.0833898
6642063 R h 0.8728361
> dim(ans1)
[1] 14793
> ss=system.time(ans2 \leftarrow DT[J("R","h")]); ss
  user system elapsed
  0.008 0.000
                  0.008
> head(ans2)
  х у
1: R h -1.5547282
2: R h 0.1484955
3: R h 0.2082505
4: R h -1.9842952
5: R h -2.0833898
6: R h 0.8728361
> dim(ans2)
[1] 14793
              3
> identical(ans1$v,ans2$v)
[1] TRUE
1.2
      Grouping
This is a repeat of the test in section 2 of the Introduction vignette. The syntax is explained there.
> ttt=system.time(ans1 <- tapply(DF$v,DF$x,sum)); ttt</pre>
  user system elapsed
 21.106 1.444 22.606
> head(ans1)
                    В
                               С
                                          D
                                                     Ε
 -277.7636 1194.3313 -249.1269 263.7668 -1095.2146 -636.0471
> sss=system.time(ans2 <- DT[,sum(v),by=x]); sss</pre>
  user system elapsed
  0.708 0.160 0.870
```

> head(ans2)

```
x V1

1: A -277.7636

2: B 1194.3313

3: C -249.1269

4: D 263.7668

5: E -1095.2146

6: F -636.0471

> identical(as.vector(ans1), ans2$V1)

[1] TRUE
```

- 1.3 Test 3
- 1.4 Test 4
- 1.5 Test 5

2 Summary table

> ans

```
base data.table times faster == 8.575 0.008 1071 tapply 22.606 0.870 25
```

- > toLatex(sessionInfo())
 - R version 2.15.2 (2012-10-26), x86_64-pc-linux-gnu
 - Locale: LC_CTYPE=en_GB.UTF-8, LC_NUMERIC=C, LC_TIME=en_GB.UTF-8, LC_COLLATE=C, LC_MONETARY=en_GB.UTF-8, LC_MESSAGES=en_GB.UTF-8, LC_PAPER=C, LC_NAME=C, LC_ADDRESS=C, LC_TELEPHONE=C, LC_MEASUREMENT=en_GB.UTF-8, LC_IDENTIFICATION=C
 - Base packages: base, datasets, grDevices, graphics, methods, stats, utils
 - Other packages: data.table~1.8.4
 - Loaded via a namespace (and not attached): tools 2.15.2