OPEN DATA SCIENCE CONFERENCE

Burlingame I November 2nd 2017

Nov 02 2:00 PM Room T2

Modeling big data with R, sparklyr, and Apache Spark

BIG DATARINTERMEDIATE

Dr. John Mount
Consulting Algorithmist/Researcher/Principal at Win-Vector LLC and
Co-author of Practical Data Science with R







@WinVectorLLC

3 levels of "big data"

- 1. Need to build summaries or simple predictive models from a large amount of data.
 - Can sample data and run in memory.
- 2. Need to apply a model or transformation to a lot of data.
 - Can distribute work to a cluster.
- 3. Need to compute something involving all the relations between the data.
 - Need big data systems and algorithms.



Not teaching OPS/ENG

- We are loaning you single cluster accounts that are nondurable
 - temp tables disappear when you disconnect
- This means we (hopefully) don't end up running "a consulting clinic for installation bugs" (thanks Garrett Grolemund).
- It also means we are not discussing issues such as lifetime of data inside Spark and h2o, starting and stopping the cluster, pinning items into memory, or organization of storage.
- It isn't that OPS isn't important, it is just too big to be in this workshop (and varies depending on where you end up working with big data).



Configuration conflict



Big data systems have a cost

- Big data systems usually trade high throughput for some combination of:
 - High latency
 - Limited state
 - Limited communication patterns
 - Inconvenience
- In fact they can prohibit some superior algorithms



"Scalability! But at what COST?" McSherry, Isard, Murray

- Define COST as cluster size (in machines) needed to be as fast as a good in-ram (single machine, multiple CPU) implementation.
- Typical COST of "best of breed" systems in article:
 - 10
 - 100
 - · 256
 - infinity



Redefine "big data"

Big Data > 1/3 RAM



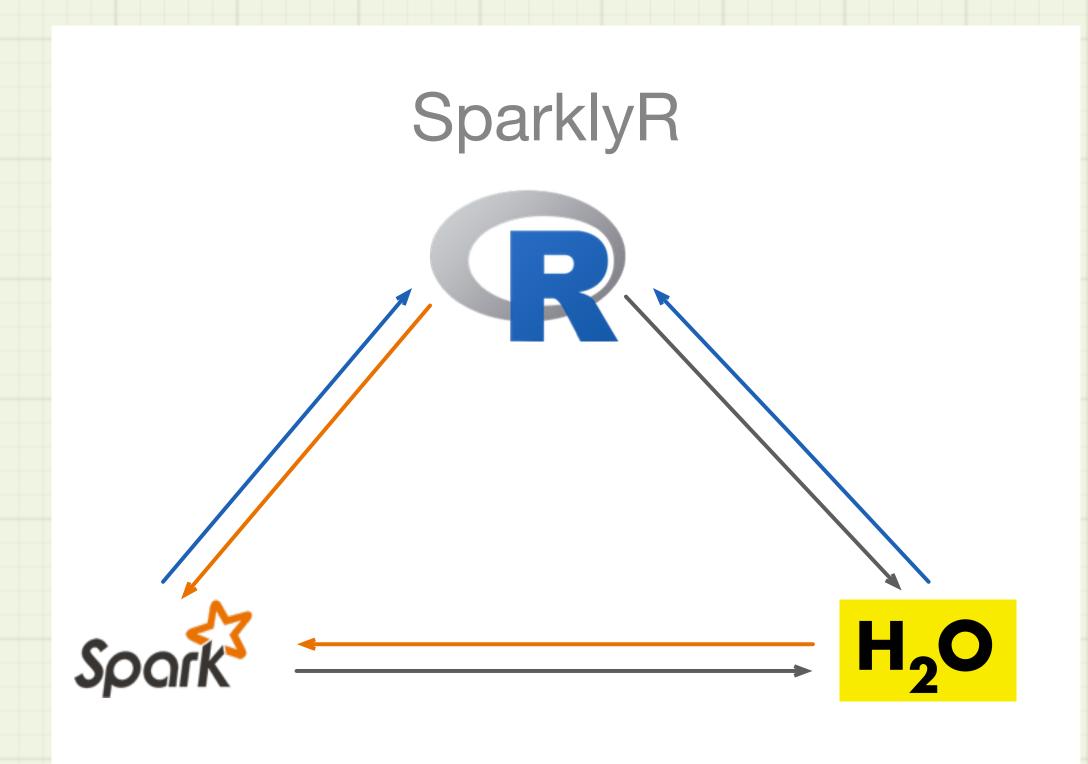
What is Spark?

- Open-source Apache computing engine
- Bigger-than-memory data, low-latency distributed computing
- Can integrate with the Hadoop ecosystem
- Built-in machine learning





Architecture choices



SparkR

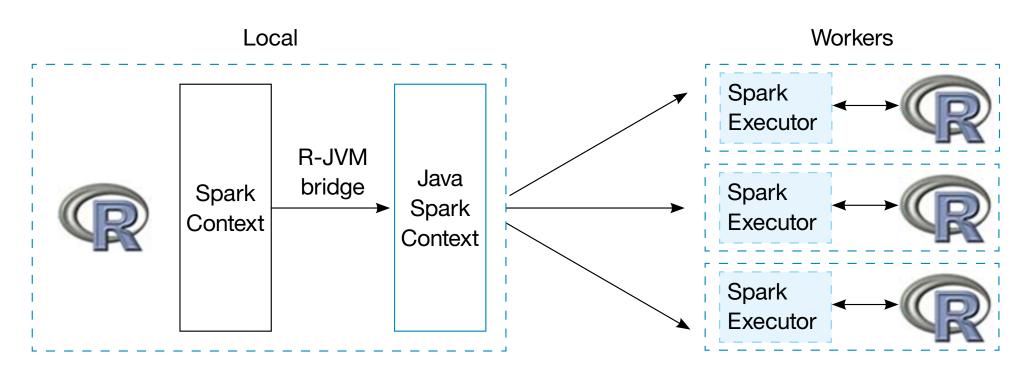


Figure: "SparkR Transforming into a tool for big data analytics" IBM white-paper.



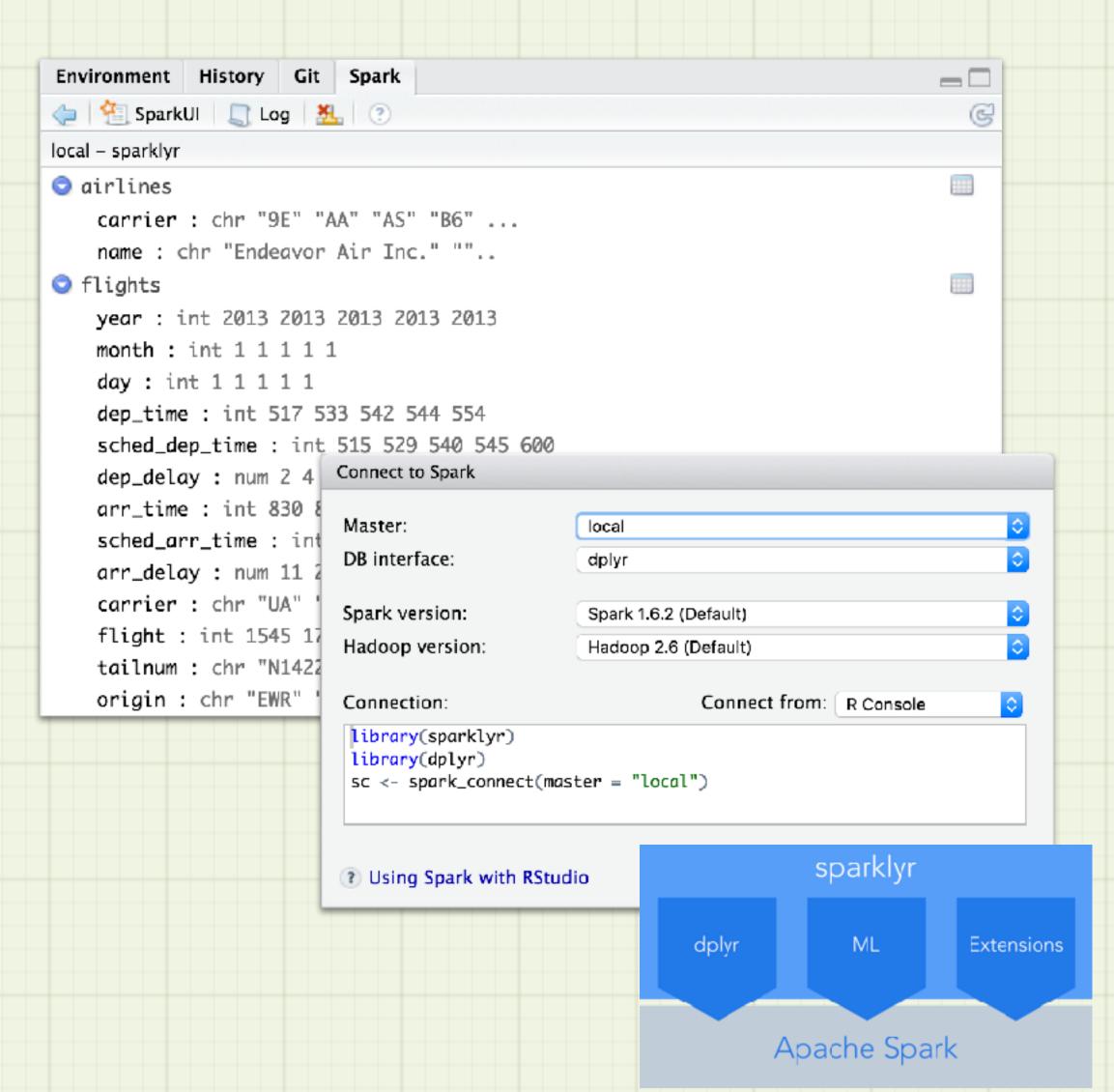
Comparison

- SparklyR / h2o
 - Command remote native Spark using adapted dplyr notation to allow workflows as if you were working in R.
 - Use native SparkML, and h2o methods to do the work.
- SparkR
 - Use R to command copies of distributed R across a cluster.
 - Allows R user defined functions.
 - Not currently a dplyr backend.
- Which is "better"?
 - It depends on your data, infrastructure, tasks, and legacy code.
 - Also depends a lot on the current state of each adapter, and both are under rapid development.
 - Expect to see both going forward.
- We are going to concentrate on SparklyR.

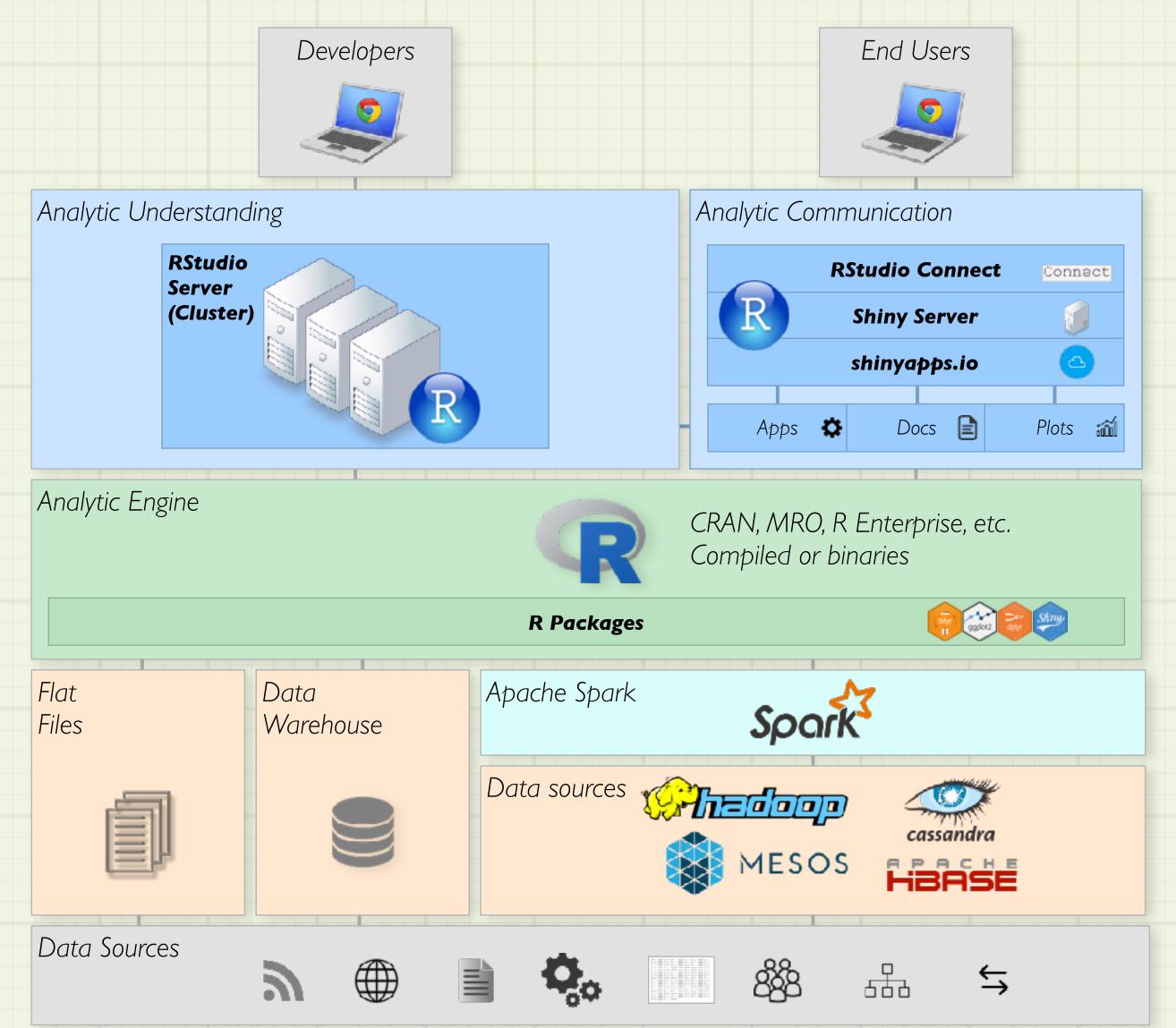


Sparklyr

- R package. New, open-source package from RStudio
- dplyr. Complete dplyr back-end for Spark
- IDE. Integrated with the RStudio IDE
- **Extensible**. Extensible foundation for Spark and R



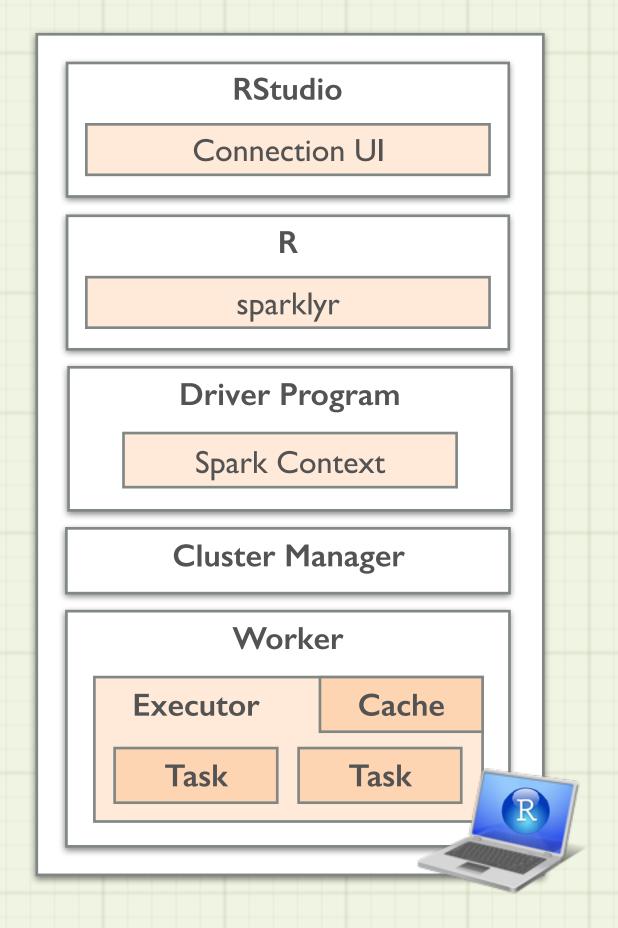
Typical setup





Local Mode

```
library(sparklyr)
library(dplyr)
spark install()
sc <- spark connect("local")
my_tbl <- copy_to(sc, iris)
```





Spark SQL

Use dplyr syntax to translate R code into Spark SQL (HiveQL)

DPLYR

```
my_tbl %>%
filter(Petal_Width < 0.3) %>%
select(Petal_Length, Petal_Width) %>%
arrange(Petal_Length)
```

SPARK SQL

select Petal_Length, Petal_Width
from iris
where Petal_Width < 0.3
order by Petal_Length</pre>



Nota bene

- Remote data services (intentionally) look a lot like local data.
- But there are differences.



Examples



iris_tbl is a handle, not data

```
> str(iris)
'data.frame': 150 obs. of 5 variables:
 $ Sepal.Length: num 5.1 4.9 4.7 4.6 5 5.4 4.6 5 4.4 4.9 ...
 $ Sepal.Width: num 3.5 3 3.2 3.1 3.6 3.9 3.4 3.4 2.9 3.1 ...
 $ Petal.Length: num 1.4 1.4 1.3 1.5 1.4 1.7 1.4 1.5 1.4 1.5 ...
 $ Petal.Width: num 0.2 0.2 0.2 0.2 0.2 0.4 0.3 0.2 0.2 0.1 ...
 $ Species : Factor w/ 3 levels "setosa", "versicolor", ..: 1 1 1 1 1 1 1 1 1 ...
> str(iris tbl)
List of 2
 $ src:List of 1
  ..$ con:List of 11
  ...$ master
                     : chr "local[4]"
  ...$ method
                     : chr "shell"
                     : chr "sparklyr"
  ...$ app_name
  ...$ config
                     :List of 5
```

: int 4



....\$ sparklyr.cores.local

fix: dplyr::glimpse()

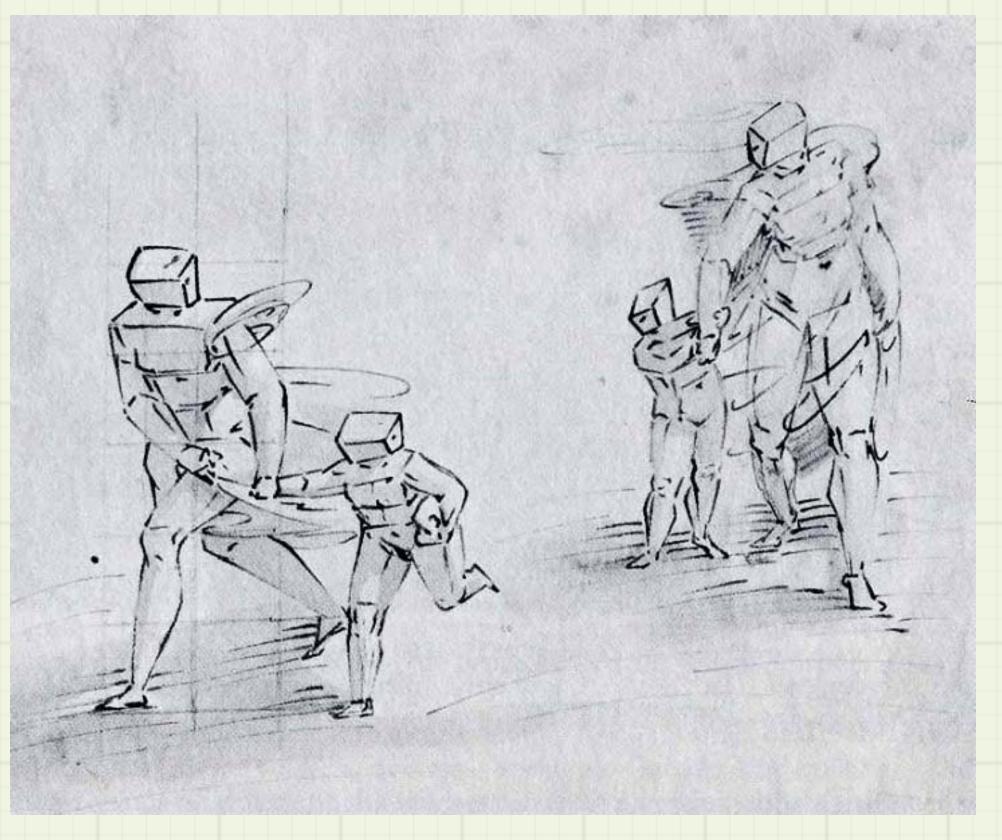


Mnemonic

In standard R operations are wrestling in with your data

With handles you send operations out to your data





Handles (def: abstract reference to a resource) necessarily have reference semantics. Though we can make objects in the data pool express value semantics.

again: handles

> summary(iris)

```
Sepal.Length
              Sepal.Width Petal.Length
                                           Petal.Width
                                                               Species
Min. :4.300
              Min. :2.000
                            Min. :1.000
                                           Min. :0.100
                                                         setosa :50
1st Qu.:5.100
             1st Qu.:2.800
                            1st Qu.:1.600
                                           1st Qu.:0.300
                                                         versicolor:50
              Median :3.000
                            Median:4.350
Median:5.800
                                           Median :1.300
                                                         virginica:50
Mean :5.843
              Mean :3.057
                            Mean :3.758
                                           Mean :1.199
             3rd Qu.:3.300
                                           3rd Qu.:1.800
3rd Qu.:6.400
                            3rd Qu.:5.100
                                           Max. :2.500
Max. :7.900
              Max. :4.400
                            Max. :6.900
```

```
> summary(iris_tbl)
```

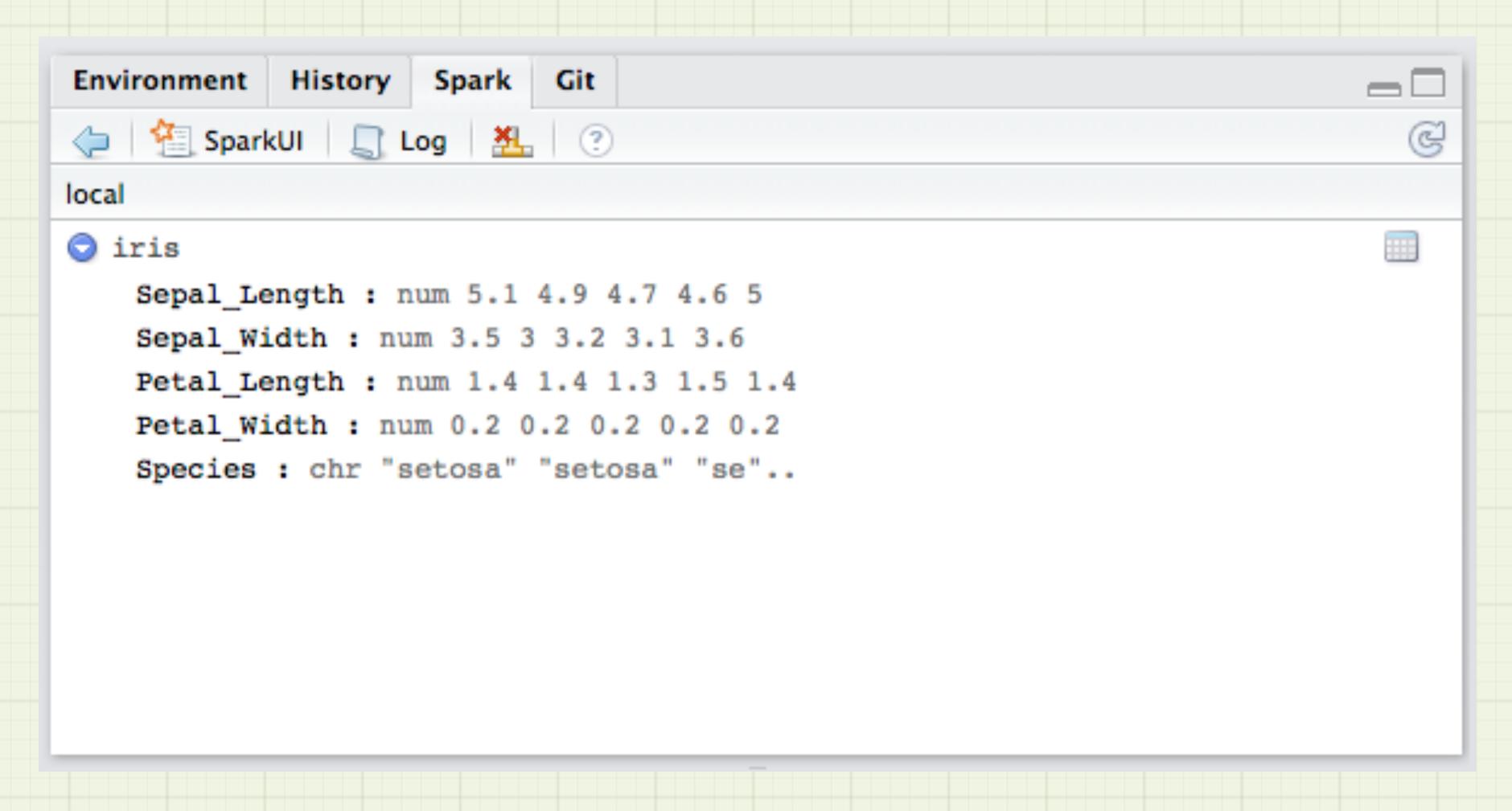
```
Length Class Mode src 1 src_spark list ops 3 op_base_remote list
```

> broom::glance(iris_tbl)

Error: glance doesn't know how to deal with data of class tbl_sparktbl_sqltbl_lazytbl



fix: RStudio Spark browser





optional (experimental/expensive) fix: replyr:replyr_summary()

```
> library("replyr")
```

> replyr_summary(iris_tbl, countUniqueNonNum= TRUE)

	column	index	class	nrows	nna	nunique	min	max	mean	sd	lexmin	lexmax
1	Sepal_Length	1	numeric	150	0	NA	4.3	7.9	5.843333	0.8280661	<na></na>	<na></na>
2	Sepal_Width	2	numeric	150	0	NA	2.0	4.4	3.057333	0.4358663	<na></na>	<na></na>
3	Petal_Length	3	numeric	150	0	NA	1.0	6.9	3.758000	1.7652982	<na></na>	<na></na>
4	Petal_Width	4	numeric	150	0	NA	0.1	2.5	1.199333	0.7622377	<na></na>	<na></na>
5	Species	5	character	150	0	3	NA	NA	NA	NA	setosa	virginica



Remote data is not "in the tidyverse"

```
> library("tidyr")
> iris %>% nest(-Species)
# A tibble: 3 \times 2
Species data
<fctr> <list>
 1 setosa <tibble [50 × 4]>
 2 versicolor <tibble [50 × 4]>
  3 virginica <tibble [50 × 4]>
> iris tbl %>% nest(-Species)
Error in UseMethod("nest ") :
 no applicable method for 'nest' applied to an object
  of class "c('tbl_spark', 'tbl_sql', 'tbl_lazy', 'tbl')"
```



To use the "The Split-Apply-Combine Strategy for Data Analysis"

You must use dplyr::group_by()

> iris tbl %>%

And restrict yourself to operators that are "group aware."

```
group_by(Species) %>%
  summarize_all(funs(typical=mean))

Source: query [3 x 5]
Database: spark connection master=local[4] app=sparklyr local=TRUE
```

	Species	Sepal_Length_typical	Sepal_Width_typic	al Petal_Length_t	typical Petal	_Width_typical
	<chr></chr>	<dbl></dbl>	<db< th=""><th>L></th><th><dbl></dbl></th><th><dbl></dbl></th></db<>	L>	<dbl></dbl>	<dbl></dbl>
1	versicolor	5.936	2.7	7 0	4.260	1.326
2	virginica	6.588	2.9	7 4	5.552	2.026
3	setosa	5.006	3.4	28	1.462	0.246

How is all this implemented?

- dplyr uses sparklyr to translate each dplyr-verb into SparkSQL.
- dplyr collects a compound query representing arbitrarily long sequences of operations on the remote (Spark) data.
- The query is lazy, and only run if and when the data is actually used in an eager calculation (such as printing).



Query examples

```
> iris tbl %>%
     group_by(Species) %>%
     summarize all(funs(typical=mean)) %>%
     show query
<SQL>
SELECT `Species`, AVG(`Sepal Length`) AS `Sepal Length typical`, AVG(`Sepal Width`) AS
`Sepal Width typical`, AVG(`Petal Length`) AS `Petal Length typical`, AVG(`Petal Width`) AS
Petal Width typical
FROM `iris`
GROUP BY `Species`
> iris tbl %>%
    head %>%
     show_query
<SQL>
SELECT *
FROM `iris`
```

LIMIT 6



Being eager

- dplyr::collapse()
 - Try and simplify the the accumulated query.
- dplyr::compute()
 - Force computation, materialize result of query into a new table.
- dplyr::collect()
 - Force computation, materialize result of query into a local tbl.



Lazy eval: nothing done until something triggers compute ()

```
group by(zpecies) %>% #000PS!
  summarize all(funs(typical=mean))
# no error!
print(res)
Error:
org.apache.spark.sql.AnalysisException:
cannot resolve '`zpecies`' given
res <- iris tbl %>%
  group by(zpecies) %>%
  summarize all(funs(typical=mean)) %>%
  compute()
Error:
org.apache.spark.sql.AnalysisException:
cannot resolve '`zpecies`' given
```

res <- iris tbl %>%

```
res <- iris_tbl %>%
  group_by(Species) %>%
  summarize_all(funs(typical=mean)) %>%
  show_query
<SQL>
SELECT `Species`, AVG(`Sepal_Length`) ...
```

```
res <- iris_tbl %>%
  group_by(Species) %>%
  summarize_all(funs(typical=mean)) %>%
  compute(name= 'summarizedIris') %>%
  show_query
<SQL>
SELECT *
```

FROM `summarizedIris`



Be cautious with remote data

- Semantics may be different than R conventions.
- May have limited ability to represent NA/NULL.
- · Will not be able to represent factors other than as strings.
- May have different integer and floating point arithmetic rounding and rules.
- May have different column names and quoting/escaping conventions.
- Do not accept arbitrary R user define functions.
 - Will substitute many common R functions by name.
- May not have easy to access ranking and other window functions.



The biggest difference

- Most remote data sources do not:
 - Guarantee row order
 - Support row-names
- These are deliberately not included as relational concepts.
- R local data frames guarantee row order
 - Many calculations depend on this
 - These calculations will not be correct on remote data sources.



dplyr::mutate example

> iris tbl %>%

summarize(mx = mean(Sepal Length))

```
Source: query [1 x 1]
Database: spark connection master=local[4] app=sparklyr local=TRUE
       mx
    <dbl>
1 5.843333
> iris %>%
    summarize(mx = median(Sepal.Length))
  mx
1 5.8
> iris tbl %>%
    summarize(mx = median(Sepal Length))
Error: org.apache.spark.sql.AnalysisException: Undefined function: 'MEDIAN'. This fund
neither a registered temporary function nor a permanent function registered in the d
'default'.; line 1 pos 7
```

Spark union example

<chr> <chr>

2.0

b

1.0

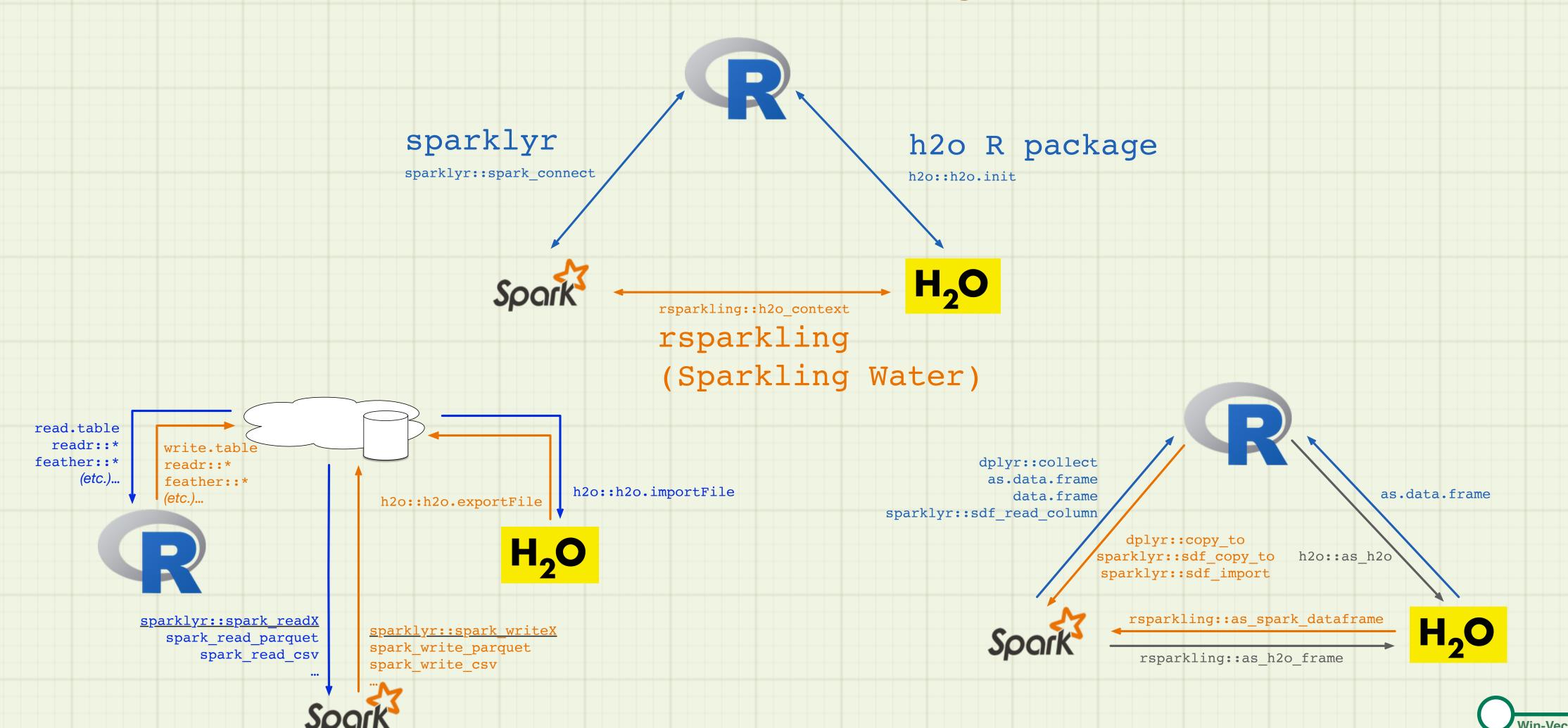
```
> d1 <- data_frame(x= 1, y= 'a')</pre>
> d2 <- data frame(y= 'b', x= 2)
> bind rows(d1, d2)
# A tibble: 2 × 2
  х у
<dbl> <chr>
> union(d1, d2)
# A tibble: 2 \times 2
  <dbl> <chr>
      2
```

```
> dls <- copy to(sc, dl)
> d2s <- copy to(sc, d2)
> bind rows(d1s, d2s)
Error: incompatible sizes (1 != 2)
> union(d1s, d2s)
Source: query [2 x 2]
Database: spark connection
master=local[4] app=sparklyr local=TRUE
```

Some commands to remember

Command	What it does
DBI::dbListTables(sc)	Lists data items in Spark
dplyr::tbl(sc, 'iris')	Build a handle pointing to the Spark object with the given name
dplyr::copy_to(sc, iris, "iris")	Copy data from R to Spark and choose name of result
dplyr::collect(iris_tbl)	Copy data from Spark to R
dplyr::db_drop_table(sc, 'iris')	Drop object by name

Please keep the "three island slides" as a handy reference



Quality of implementation varies by service provider

Service provider	R package	Quality of the experience
SQLite	RSQLite	excellent
PostgreSQL	RPostgreSQL	excellent
Spark2.x.x	SparklyR	excellent
Spark1.6.2	SparklyR	passable
MySQL	RMySQL	low



Also consider using Sparkspecific commands

- sdf_*: Use spark data frame commands to manipulate data frames.
 - Examples: sdf_partition, sdf_predict, sdf_sample
- ft_*: Use feature transforms to manipulate features.
 - •Examples: ft_bucketizer, ft_index_to_string
- ml_*: Use machine learning algorithms to train models.
 - Examples: ml_kmeans, ml_logistic_regression, ml_pca

