Reproducible computation at scale in R



Will Landau

Large statistical computation

- Bayesian data analysis
- Bayesian network meta-analysis
- Graph-based multiple comparison procedures
- Subgroup identification
- Predictive modeling
- Deep neural networks
- PK/PD modeling
- Clinical trial simulation
- Target identification

Copyright Eli Lilly and Company 2 / 47

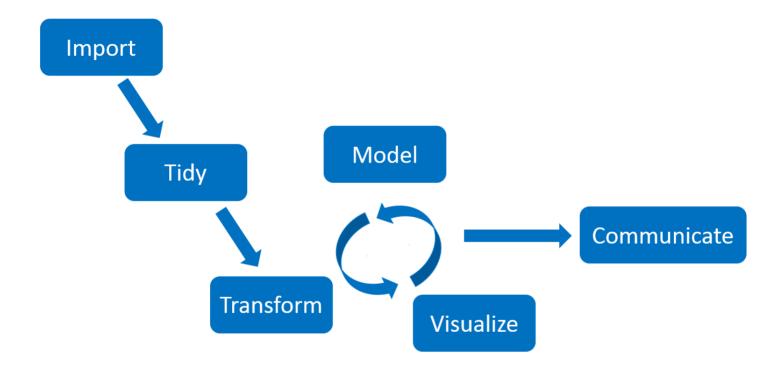
Common features

- 1. Heavy use of the R language.
- 2. Long runtimes.
- 3. Multiple sub-tasks.
- 4. Frequent changes to code and data.



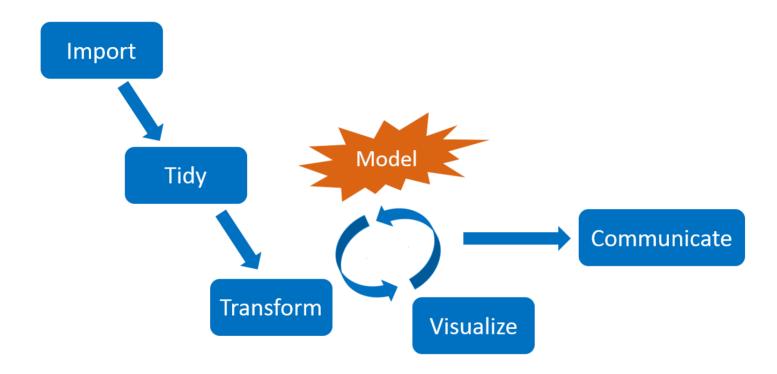
https://openclipart.org/detail/275842/sisyphus-overcoming-silhouette

Interconnected tasks



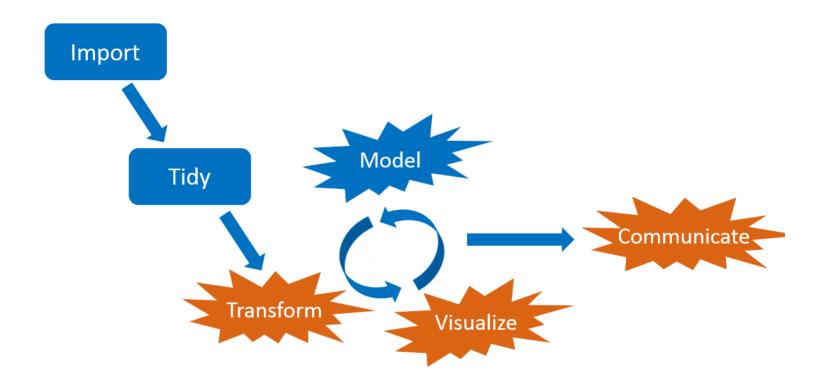
Copyright Eli Lilly and Company $4 \, / \, 4'$

Changes



Copyright Eli Lilly and Company $5 \ / \ 47$

Consequences



Copyright Eli Lilly and Company 6 / 47

Pipeline tools and workflow managers



- Tons exist already: github.com/pditommaso/awesome-pipeline.
- Most are language-agnostic or designed for Python or the shell.

Copyright Eli Lilly and Company 7 / 47

What distinguishes drake?



- 1. Respects the way R works.
- 2. Pushes you to write better code.

Copyright Eli Lilly and Company $8 \ / \ 47$

Example drake workflow

- Find the model that best predicts which customers will cancel their telecom subscriptions.
- IBM Watson Telco Customer Churn dataset.
- Workflow principles generalize to the life sciences.



https://openclipart.org/detail/90739/newplus, https://github.com/rstudio/keras

Copyright Eli Lilly and Company 9/47

X Say goodbye to numbered imperative scripts!

Copyright Eli Lilly and Company $10 \, / \, 47$

drake wants you to write **functions**.

- Everything that exists is an object.
- Everything that happens is a function call.

John Chambers

```
add_things <- function(argument1, argument2) {
   argument1 + argument2
}

add_things(1, 2)
#> [1] 3

add_things(c(3, 4), c(5, 6))
#> [1] 8 10
```

Copyright Eli Lilly and Company $11 \, / \, 47$

Functions in a drake workflow

```
split_data <- function(churn_file) {</pre>
  read_csv(churn_file, col_types = cols()) %>%
    initial split(prop = 0.3)
prepare_recipe <- function(churn_data) {</pre>
  churn data %>%
   training() %>%
    recipe(Churn ~ .) %>%
    step_rm(customerID) %>%
    step_naomit(all_outcomes(), all_predictors()) %>%
    step_discretize(tenure, options = list(cuts = 6)) %>%
    step_log(TotalCharges) %>%
    step mutate(Churn = ifelse(Churn == "Yes", 1, 0)) %>%
    step_dummy(all_nominal(), -all_outcomes()) %>%
    step_center(all_predictors(), -all_outcomes()) %>%
    step_scale(all_predictors(), -all_outcomes()) %>%
    prep()
```

Copyright Eli Lilly and Company $12 \, / \, 47$

Functions in a drake workflow

```
define_model <- function(churn_recipe, units1, units2, act1, act2, ac
  # ...
train_model <- function(churn_recipe, units1, units2, act1, act2, act
  # ...
test_accuracy <- function(churn_data, churn_recipe, model) {</pre>
  # ...
test_model <- function(churn_data, churn_recipe, units1, units2, act]</pre>
  # ...
train_best_model <- function(best_run, churn_recipe) {</pre>
  # ...
```

Copyright Eli Lilly and Company 13 / 47

Typical project structure

• There are *many* variations on this theme.

Copyright Eli Lilly and Company $14 \, / \, 47$

Build up your workflow in a **drake plan**.

• Usually goes in the R/plan.R script.

```
# R/plan.R
plan <- drake_plan(
  churn_recipe = prepare_recipe(churn_data),
  churn_data = split_data(file_in("data/customer_churn.csv"))
)</pre>
```

Copyright Eli Lilly and Company $15 \ / \ 4'$

The plan is a data frame of skippable *targets*.

Copyright Eli Lilly and Company $16 \, / \, 47$

drake understands code and data dependencies.

```
source("R/packages.R")
source("R/functions.R")
source("R/plan.R")

vis_drake_graph(plan)
```

Copyright Eli Lilly and Company 17/47

Build your first targets.

Copyright Eli Lilly and Company $18 \, / \, 47$

Check the targets for problems

• loadd() and readd() get targets from the cache.

```
ncol(training(readd(churn_data)))
#> [1] 21
loadd(churn_recipe)
ncol(juice(churn_recipe))
#> [1] 36
```

Copyright Eli Lilly and Company 19/47

Keep building up the plan.

Continue on and fit some models.

```
# R/plan.R
plan <- drake_plan(
  churn_recipe = prepare_recipe(churn_data),
  churn_data = split_data(file_in("data/customer_churn.csv")),
  run_relu = test_model(act1 = "relu", churn_data, churn_recipe),
  run_sigmoid = test_model(act1 = "sigmoid", churn_data, churn_recipe))</pre>
```

Copyright Eli Lilly and Company 20/47

Previous work is still up to date.

```
source("R/packages.R")
source("R/functions.R")
source("R/plan.R")

outdated(plan)
#> [1] "run_relu" "run_sigmoid"
```

Copyright Eli Lilly and Company 21/47

Previous work is still up to date.

vis_drake_graph(plan)

Copyright Eli Lilly and Company 22 / 4'

drake skips up-to-date targets.

```
source("R/packages.R")
source("R/functions.R")
source("R/plan.R")

make(plan)
#> b target run_relu
#> b target run_sigmoid
```

Copyright Eli Lilly and Company 23 / 47

Inspect the newest targets.

Copyright Eli Lilly and Company 24/47

Find the best model

```
plan <- drake_plan(
  churn_recipe = prepare_recipe(churn_data),
  churn_data = split_data(file_in("data/customer_churn.csv")),
  run_relu = test_model(act1 = "relu", churn_data, churn_recipe),
  run_sigmoid = test_model(act1 = "sigmoid", churn_data, churn_recipe
  best_run = bind_rows(run_relu, run_sigmoid) %>%
    top_n(1, accuracy) %>%
    head(1),
  best_model = target(
    train_best_model(best_run, churn_recipe),
    format = "keras"
  )
)
```

Copyright Eli Lilly and Company $25 \, / \, 47$

Find the best model

```
make(plan)
#> ▶ target best_run
#> ▶ target best_model
```

Copyright Eli Lilly and Company 26 / 47

Find the best model

```
readd(best model)
#> Model
#> Layer (type)
                                  Output Shape
#> dense 6 (Dense)
                                    (None, 16)
#>
#> dropout_4 (Dropout)
                                   (None, 16)
#> dense 7 (Dense)
                                    (None, 16)
#> dropout_5 (Dropout)
                                   (None, 16)
#>
#> dense_8 (Dense)
                             (None, 1)
#> Total params: 865
#> Trainable params: 865
#> Non-trainable params: 0
```

Copyright Eli Lilly and Company $27 \, / \, 47$

Try another model.

```
# R/plan.R
plan <- drake_plan(</pre>
  churn_recipe = prepare_recipe(churn_data),
  churn_data = split_data(file_in("data/customer_churn.csv")),
  run_relu = test_model(act1 = "relu", churn_data, churn_recipe),
  run_sigmoid = test_model(act1 = "sigmoid", churn_data, churn_recipe
  run_softmax = test_model(act1 = "softmax", churn_data, churn_recipe
  best_run = bind_rows(run_relu, run_sigmoid, run_softmax) %>%
    top n(1, accuracy) %>%
    head(1),
  best model = target(
    train_best_model(best_run, churn_recipe),
    format = "keras"
```

Copyright Eli Lilly and Company 28 / 47

What gets done stays done.

```
source("R/packages.R")
source("R/functions.R")
source("R/plan.R")

outdated(plan)
#> [1] "best_model" "best_run" "run_softmax"
```

Copyright Eli Lilly and Company 29 / 47

What gets done stays done.

vis_drake_graph(plan)

Copyright Eli Lilly and Company $30 \, / \, 4$

New best model?

#> target best_run

- Only if the new run beats the old runs.
- Otherwise, drake does not bother to retrain the best model.

```
source("R/packages.R")
source("R/functions.R")
source("R/plan.R")

make(plan)
#> target run_softmax
```

Copyright Eli Lilly and Company 31 / 47

What if we need to change a function?

```
define_model <- function(churn_recipe, units1, units2, act1, act2, ac
  input_shape <- ncol(</pre>
    juice(churn_recipe, all_predictors(), composition = "matrix")
  keras_model_sequential() %>%
    layer_dense(
      units = units1,
      kernel_initializer = "uniform",
      activation = act1,
      input_shape = input_shape
    ) %>%
    layer_dropout(rate = 0.2) %>% # previously 0.1
   layer_dense(
      units = units2,
      kernel_initializer = "uniform",
      activation = act2
    ) %>%
    layer_dropout(rate = 0.1) %>%
    layer_dense(
      units = 1,
      kernel_initializer = "uniform",
      activation = act3
```

32 / 47

drake knows what to do.

```
source("R/functions.R")
vis_drake_graph(plan)
```

Copyright Eli Lilly and Company 33 / 4'

drake knows what to do.

```
source("R/packages.R")
source("R/functions.R")

make(plan.R")

make(plan)
#> b target run_relu
#> b target run_softmax
#> b target run_sigmoid
#> b target best_run
#> b target best_model
```

Copyright Eli Lilly and Company $34 \, / \, 47$

Undo the change.

```
define_model <- function(churn_recipe, units1, units2, act1, act2, ac
  input_shape <- ncol(</pre>
    juice(churn_recipe, all_predictors(), composition = "matrix")
  keras_model_sequential() %>%
    layer_dense(
      units = units1,
      kernel_initializer = "uniform",
      activation = act1,
      input_shape = input_shape
    ) %>%
    layer_dropout(rate = 0.1) %>% # Changed back to 0.1.
   layer_dense(
      units = units2,
      kernel_initializer = "uniform",
      activation = act2
    ) %>%
    layer_dropout(rate = 0.1) %>%
    layer_dense(
      units = 1,
      kernel_initializer = "uniform",
      activation = act3
```

35 / 47

Undo the change.

```
source("R/packages.R")
source("R/functions.R")
source("R/plan.R")
```

Recover old targets instead of building new ones.

```
make(plan, recover = TRUE)
#> ✓ recover run_relu
#> ✓ recover run_softmax
#> ✓ recover run_sigmoid
#> ✓ recover best_run
#> ✓ recover best_model
```

Copyright Eli Lilly and Company $36 \, / \, 47$

Similar story if the data file changes.

```
source("R/packages.R")
source("R/functions.R")
source("R/plan.R") # Requires file_in() in the plan.
```

```
make(plan)
#> target churn_data
#> target churn_recipe
#> target run_relu
#> target run_sigmoid
#> target run_softmax
#> target best_run
#> target best_model
```

Copyright Eli Lilly and Company 37 / 47

Evidence of reproducibility

```
source("R/packages.R")
source("R/functions.R")
source("R/plan.R")

make(plan)
#> ✓ All targets are already up to date.

outdated(plan)
#> character(0)
```

Copyright Eli Lilly and Company 38 / 47

Evidence of reproducibility

vis_drake_graph(plan)

Copyright Eli Lilly and Company $39 \, / \, 4$

History of past model runs

Copyright Eli Lilly and Company $40 \, / \, 47$

Recover an old model run.

```
drake_cache()$get_value(history$hash[1])
#> # A tibble: 1 x 6
#> accuracy units1 units2 act1 act2 act3
#> <dbl> <dbl> <dbl> <chr> <chr> <chr> #> 1 0.802 16 16 relu relu sigmoid
```

Copyright Eli Lilly and Company 41/47

More highlights

- High-performance computing
- Efficient data formats
- Dynamic branching
- Memory management

```
# Run targets in parallel on a cluster:
options(clustermq.scheduler = "slurm")
make(plan, parallelism = "clustermq", jobs = 64)
```

Copyright Eli Lilly and Company 42/47

Resources

• Get drake:

```
install.packages("drake")
```

• Example code from these slides:

```
drake::drake_example("customer-churn")
```

• Workshop materials:

```
remotes::install_github("wlandau/learndrake")
```

Copyright Eli Lilly and Company 43 / 47

Links

- Development repository: https://github.com/ropensci/drake
- Full user manual https://books.ropensci.org/drake/
- Reference website: https://docs.ropensci.org/drake
- Hands-on workshop: https://github.com/wlandau/learndrake
- Code examples: https://github.com/wlandau/drake-examples
- Discuss at rOpenSci.org: https://discuss.ropensci.org

rOpenSci use cases

• Use drake? Share your use case at https://ropensci.org/usecases.



Copyright Eli Lilly and Company $44 \, / \, 47$

Thanks



- Edgar Ruiz
- example code



- Matt Dancho
- blog post

Copyright Eli Lilly and Company $45 \, / \, 47$

Thanks



- Maëlle Salmon
- Ben Marwick
- Julia Lowndes
- Peter Slaughter
- Jenny Bryan
- Rich FitzJohn
- Stefanie Butland

- Jarad Niemi
- Kirill Müller
- Henrik Bengtsson
- Michael Schubert
- Kendon Bell
- Miles McBain
- Patrick Schratz
- Alex Axthelm
- Jasper Clarkberg
- Tiernan Martin
- Ben Listyg
- TJ Mahr
- Ben Bond-Lamberty
- Tim Mastny
- Bill Denney
- Amanda Dobbyn
- Daniel Falster
- Rainer Krug
- Brianna McHorse
- Chan-Yub Park

Copyright Eli Lilly and Company 46/47

The workshop

- 1. Sign up for a free account at https://rstudio.cloud.
- 2. Log into https://rstudio.cloud/project/627076.
- 3. Work through the R notebooks in order.

Topic	Notebook
Custom functions	1-functions/1-functions.Rmd
drake plans	2-plans/2-plans.Rmd
Changing workflows	3-changes/3-changes.Rmd
Static branching	4-static/4-static.Rmd
Dynamic branching	5-dynamic/5-dynamic.Rmd
Files and R Markdown	6-files/6-files.Rmd

Copyright Eli Lilly and Company $47 \, / \, 47$