Performance Pandas

PyDataLondon 2015

June 21, 2015

https://github.com/jreback/pydata2015-london

Jeff Reback

@jreback

- former quant
- currently working on projects at Continuum
- core commiter to pandas for last 3 years
- manage pandas since 2013

What do we care about when writing code?

Objectives

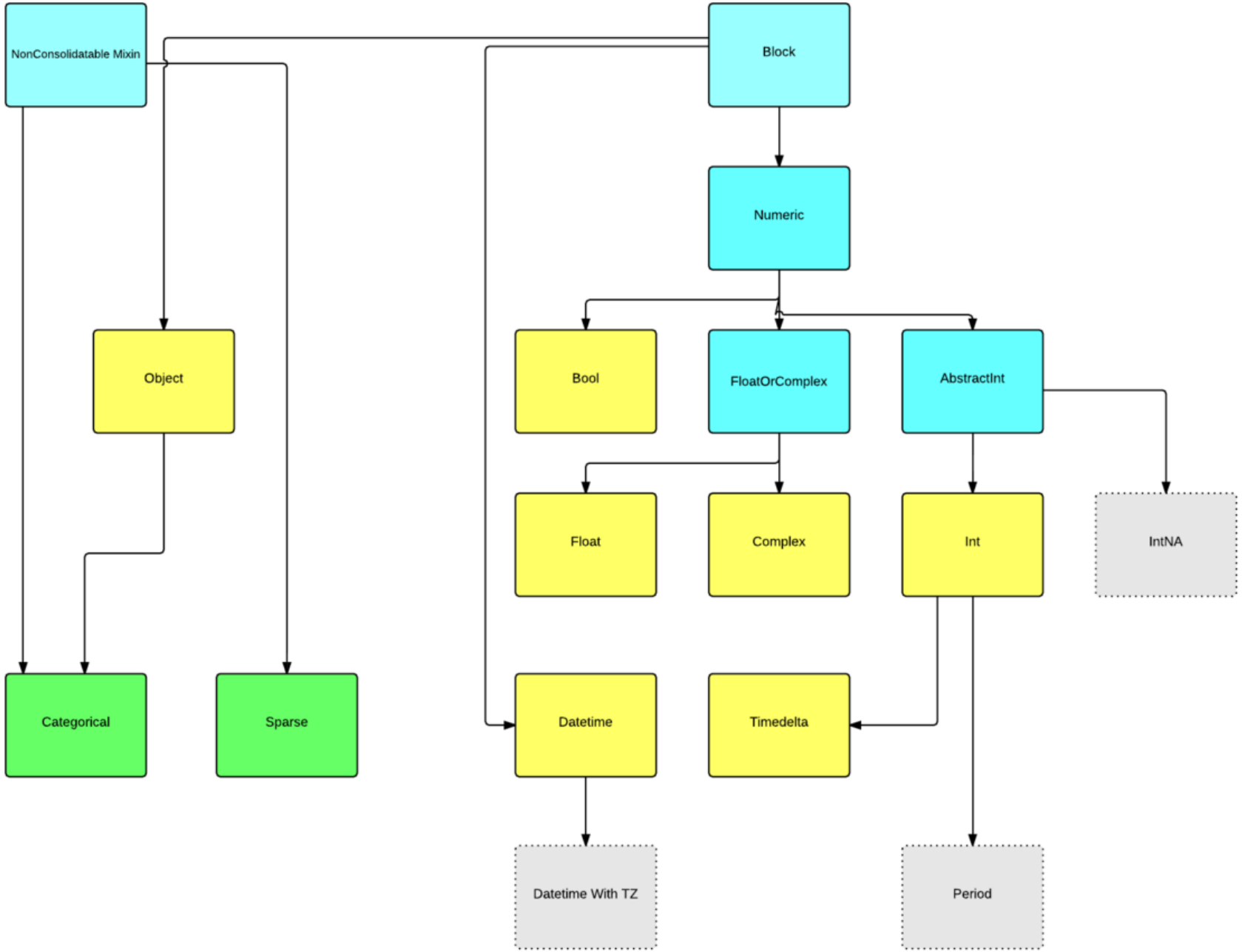
- feature set
- readability counts
- maintenance is a virtue
- tests & docs

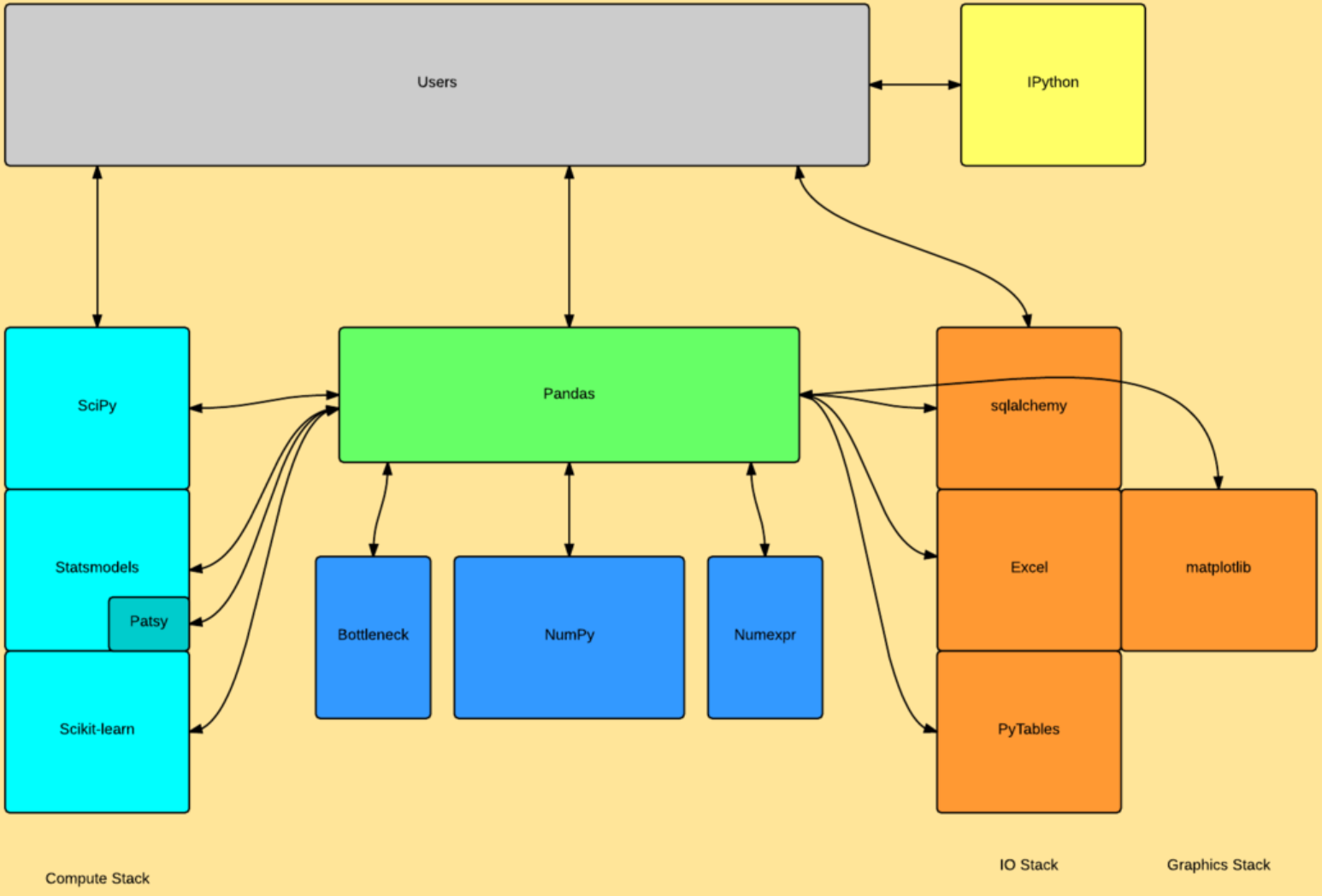
Constraints

- implementation time
- runtime
- resource utilization

What drives pandas?

- dtype segregation
- column blocks memory layout
- computation backends
- cython for critical parts
- hashtable for indexing


NonConsolidatable Mixin
Block
Numeric
Object
Bool
FloatOrComplex
AbstractInt
Float
Complex
Int
IntNA
Categorical
Sparse
Datetime
Timedelta
Datetime With TZ
Period


Users
IPython
SciPy
Statsmodels
Patsy
Scikit-learn
Pandas
Bottleneck
NumPy
Numexpr
sqlalchemy
Excel
PyTables
matplotlib
Compute Stack
IO Stack
Graphics Stack

how to make pandas perform

1. Have Correct Code
2. Profile / Compare
3. Refer to Rules #1 and #2


I DON'T ALWAYS COMPARE THINGS
BUT WHEN I DO, IT'S APPLES TO ORANGES
quickmeme.com

> *Programmers waste enormous amounts of time thinking about, or worrying about, the speed of noncritical parts of their programs, and these attempts at efficiency actually have a strong negative impact when debugging and maintenance are considered.*

> *premature optimization is the root of all evil (or at least most of it) in programming.*

The Art of Computer Programming, Donald Knuth (1974)

How to make pandas *fast*

- algo
- idioms
- built-in / vectorization
  - pandas/numpy
  - bottleneck/numexpr
  - cython
- ad-hoc cython/numba

How to make pandas ~~fast~~ slow

- apply across the rows

dealing with apply if you're not a pandas expert

- *look for a way to vectorize it*
- *even if you are, look for another way*

How to make pandas ~~fast~~ slow

- apply across the rows
- itertuples/iterrows
- iterative updating

.values, a double edged sword

Do's

- have the correct dtypes
- *Categoricals*
- Use idioms & builtin
- .*apply* across columns

Don'ts

- micro optimize
- use loops / re-invent the wheel
- .*apply* across rows
- .*applymap*
- nest *groupby.apply()*
- *inplace=True*

Memory Considerations

- conversions
- categoricals
- iterators

I/O & Serialization

- HDF5
- CSV
- SQL
- JSON
- pickle
- msgpack

http://matthewrocklin.com/blog/work/2015/03/16/Fast-Serialization/

http://odo.readthedocs.org/en/latest/

I need even more!

- out-of-core
- GIL
- dask
  - threading
  - multi-process
  - distributed

https://dask.readthedocs.org/en/latest/

How to contribute

https://github.com/pydata/pandas/issues

This Talk

https://github.com/jreback/pydata2015-london