# Parallel R

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setwd("D:/AMU Computer Science/Courses/Big Data Analytics/Big Data Analytics
Using R/Ch3")

- In this part, we will introduce you to the concept of parallelism in R.
- We will focus here on explicit methods for parallel computation, in which users are capable of controlling the parallelization on a single machine.
- Our motivation for parallel computing in R comes from the simple fact that many data-processing operations tend to be very similar, and some of them are extremely time-consuming, especially when using for loops on large datasets or when computing models with multiple different parameters.

- It is generally accepted that a function, which runs for a few minutes while computing an embarrassingly parallel problem, should be spread across several cores, if possible, to reduce the processing time.
- Another reason to implement parallelism in your data manipulation tasks in R is that most currently available, commercially-sold PCs are equipped with more than one CPU. R, however, by default, uses only one, so it is worth making the most of the available architecture, and forcing R to explicitly delegate some work to other cores.
- There are a number of good online resources, which elaborate on parallel computing in R.
- The obvious destination is CRAN Task View High Performance Computing available at https://cran.rproject.org/web/views/HighPerformanceComputing.html.
- The Task View lists all major packages, known for supporting parallelism in R, and provides brief descriptions about their most essential functionalities.

# 1 From bigmemory to faster computations

- In the previous section we ran through a number of bigmemory functions which helped us make the most of available RAM.
- The library also contains several useful functions optimized for objects of the S4 class and provides fast computations such as colmean() or colrange() and many others.
- In this section, we will compare the performance of these functions with their base R and parallel implementations by using several methods and R packages that support parallelism.
- For testing purposes, we will try to obtain mean values for each column in the larger version (over 4 mln rows) of the National Energy Efficiency Data-Framework (NEED), which we used previously. If you execute the following code on a smaller sample of NEED data, make sure to use the descriptor file need\_data.desc instead of the need\_big.desc. Alternatively, you may obtain the full dataset as explained earlier and create a large big.matrix object with the name of the descriptor file set to need\_big.desc.
- We will begin from the bigmemory functions to set the performance base levels for comparison. As explained previously, you can use the descriptor file to import the data into R quickly and then use the colmean() function from the biganalytics package to calculate mean values for each column:

```
library(bigmemory)
library(biganalytics)
need.big.bm <- attach.resource("need_big.desc")
meanbig.bm1 <- colmean(need.big.bm, na.rm = TRUE)
meanbig.bm1</pre>
```

## HH_ID	REGION	IMD_ENG	IMD_WALES	
Gcons2005				
## 24908.000000 18935.555209	5.608150	2.992479	2.924645	
## Gcons2005Valid Gcons2007Valid	Gcons2006	Gcons2006Valid	Gcons2007	
## 4.628807 4.671986	18224.250186	4.651149	17663.802314	
## Gcons2008	Gcons2008Valid	Gcons2009	Gcons2009Valid	
Gcons2010 ## 16936.478941	4 677627	15225 400225	4.695835	
14933.481125	4.077627	15525.406555	4.093033	
## Gcons2010Valid	Gcons2011	Gcons2011Valid	Gcons2012	
Gcons2012Valid				
	13928.323728	4.712697	13859.192881	
4.715668				
	Econs2005Valid	Econs 2006	Econs2006Valid	
Econs2007	2 225524	4505 060405	2 225 424	
## 4655.125721	3.906594	4507.868495	3.925484	
4448.026137	Fconc 2009	Fconc 2000Valid	Econs2009	
## Econs2007Valid Econs2009Valid	ECONSZOOS	ECONSZOOSVALIU	ECONS2009	
## 3.936164	1218 115982	3 931125	A139 857303	
3.932771	4240.413302	3.331123	4133.037303	
## Econs 2010	Econs2010Valid	Econs 2011	Econs2011Valid	
Econs2012				
## 4076.476173 3972.074709	3.943912	4013.730804	1.000000	
## Econs2012Valid	E7Flag2012	MAIN_HEAT_FUEL	PROP_AGE	
PROP_TYPE ## 1.997952	1.000000	1.145920	103.016903	
103.391850				
## FLOOR_AREA_BAND	EE_BAND	LOFT_DEPTH	WALL_CONS	
CWI				
## 2.310288	3.063776	26.293024	1.352765	
1.000000				
## CWI_YEAR	LI	LI_YEAR	BOILER	
BOILER_YEAR	1.000000	2000 045054	1 000000	
	1.000000	2009.015964	1.000000	
2008.793523				

• It took 6.22 seconds to run this function on my computer. In the following examples, we will review other more optimized methods, including selected functions that support parallelism.

# 2 An apply() example with the big.matrix object

• You can also obtain the same output by invoking the apply() function from the same biganalytics package.

- The apply() function from biganalytics is a generalization of the base R apply() function that additionally supports the S4 class object of big.matrix type.
- Apart from this subtle difference, both functions are identical. As the big.matrix object is a custom data structure, the apply() function deals differently with the memory overhead associated with extracting data from this S4 class, and, for that reason, we may expect that this implementation will actually run slower than colmean():

<pre>meanbig.bm2 &lt;- apply(need.big.bm, 2, mean, na.rm=TRUE) meanbig.bm2</pre>					
## HH_ID Gcons2005	REGION	IMD_ENG	IMD_WALES		
## 24908.000000 18935.555209	5.608150	2.992479	2.924645		
## Gcons2005Valid Gcons2007Valid	Gcons2006	Gcons2006Valid	Gcons2007		
## 4.628807 4.671986	18224.250186	4.651149	17663.802314		
	Gcons2008Valid	Gcons2009	Gcons2009Valid		
## 16936.478941 14933.481125	4.677627	15325.408335	4.695835		
## Gcons2010Valid Gcons2012Valid	Gcons2011	Gcons2011Valid	Gcons2012		
	13928.323728	4.712697	13859.192881		
## Econs2005 Econs2007	Econs2005Valid	Econs2006	Econs2006Valid		
## 4655.125721 4448.026137	3.906594	4507.868495	3.925484		
## Econs2007Valid Econs2009Valid	Econs2008	Econs2008Valid	Econs2009		
## 3.936164 3.932771	4248.415982	3.931125	4139.857303		
## Econs2010 Econs2012	Econs2010Valid	Econs2011	Econs2011Valid		
## 4076.476173 3972.074709	3.943912	4013.730804	1.000000		
## Econs2012Valid PROP_TYPE	E7Flag2012	MAIN_HEAT_FUEL	PROP_AGE		
## 1.997952 103.391850	1.000000	1.145920	103.016903		
## FLOOR_AREA_BAND	EE_BAND	LOFT_DEPTH	WALL_CONS		
## 2.310288 1.000000	3.063776	26.293024	1.352765		
## CWI_YEAR BOILER_YEAR	LI	LI_YEAR	BOILER		

• The preceding process completed in 8.21 seconds, so almost 2 seconds slower than with the colmean() method.

### 2.1 The apply() family of functions

• In general, apply() methods can save quite a lot of your precious data processing time, and you don't need to write loops to calculate the same statistics over all columns, rows, or other dimensions of your data structures.

### 2.2 A for() loop example with the ffdf object

- Going back to our mean estimations for each column and performance comparison between available methods, let's see whether there is any improvement in processing speed if we wanted to apply a for() loop on the 4-million-row NEED file imported through the ff package which we described earlier.
- Assuming that the relevant ffdf object has been already created in the R environment, we may now run the following code:

```
library(ff)
library(ffbase)
need.big.ff <- read.table.ffdf(file="need data.csv", sep=",", VERBOSE=TRUE,</pre>
header=TRUE, next.rows=100000, colClasses=NA)
## read.table.ffdf 1..49815 (49815) csv-read=1.76sec ffdf-write=0.91sec
## csv-read=1.76sec ffdf-write=0.91sec TOTAL=2.67sec
meanbig.ff <- list()</pre>
for(i in 1:ncol(need.big.ff)) {
    meanbig.ff[[i]] <- mean.ff(need.big.ff[[i]], na.rm=TRUE)</pre>
}
meanbig.ff
## [[1]]
## [1] 24908
##
## [[2]]
## [1] 5.60815
##
## [[3]]
## [1] 2.992479
##
## [[4]]
## [1] 2.924645
##
## [[5]]
## [1] 18935.56
##
## [[6]]
## [1] 4.628807
```

```
##
## [[7]]
## [1] 18224.25
## [[8]]
## [1] 4.651149
## [[9]]
## [1] 17663.8
##
## [[10]]
## [1] 4.671986
##
## [[11]]
## [1] 16936.48
## [[12]]
## [1] 4.677627
##
## [[13]]
## [1] 15325.41
## [[14]]
## [1] 4.695835
##
## [[15]]
## [1] 14933.48
##
## [[16]]
## [1] 4.701395
##
## [[17]]
## [1] 13928.32
##
## [[18]]
## [1] 4.712697
##
## [[19]]
## [1] 13859.19
## [[20]]
## [1] 4.715668
##
## [[21]]
## [1] 4655.126
##
## [[22]]
## [1] 3.906594
##
## [[23]]
```

```
## [1] 4507.868
##
## [[24]]
## [1] 3.925484
##
## [[25]]
## [1] 4448.026
##
## [[26]]
## [1] 3.936164
##
## [[27]]
## [1] 4248.416
##
## [[28]]
## [1] 3.931125
## [[29]]
## [1] 4139.857
##
## [[30]]
## [1] 3.932771
##
## [[31]]
## [1] 4076.476
##
## [[32]]
## [1] 3.943912
##
## [[33]]
## [1] 4013.731
##
## [[34]]
## [1] 1
##
## [[35]]
## [1] 3972.075
##
## [[36]]
## [1] 1.997952
##
## [[37]]
## [1] 1
##
## [[38]]
## [1] 1.14592
##
## [[39]]
## [1] 103.0169
```

```
## [[40]]
## [1] 103.3918
##
## [[41]]
## [1] 2.310288
##
## [[42]]
## [1] 3.063776
##
## [[43]]
## [1] 26.29302
##
## [[44]]
## [1] 1.352765
##
## [[45]]
## [1] 1
##
## [[46]]
## [1] 2007.499
##
## [[47]]
## [1] 1
##
## [[48]]
## [1] 2009.016
##
## [[49]]
## [1] 1
##
## [[50]]
## [1] 2008.794
```

- In the preceding snippet, we've used the mean.ff() function, which is simply a the S3 method for the class ff that derives from the generic mean() function in the base R.
- The for() loop completed in 7.72 seconds, providing only a slight improvement when compared to the performance of apply() used on the big.matrix object, but it was still slower than colmean() through the biganalytics package. How can we then boost the performance in a more significant way?

# 2.3 Using apply() and for() loop examples on a data.frame

One main reason why we have been using the bigmemory and ff/ffdf packages extensively in this chapter is their ability to process out-of-memory data directly from the R console.

But by mapping their custom data structures to raw data stored on disk, we consciously compromise the performance of our operations.

For datasets that can fit within the RAM boundaries, if you have the comfort of working on a large server, or if you are using some of the cloud computing services (and you will when you get to Online Chapter, Pushing R Further h t t p s : / / w w w . p a c k t p u b . c o m / s i t e s / d e f a u l t / f i l e s / d o w n l o a d s / 5 3 9 6 6 4 5 7 0 S P u s h i n g R F u r t h e r . p d f), you may also import the data directly to the physical memory, and use either one of the generic functions such as colMeans() or for() loops on a created data frame object:

```
need.big.df <- read.csv("need_data.csv")</pre>
x1 = list()
for(i in 1:ncol(need.big.df)) {
  x1[i] <- mean(need.big.df[,i], na.rm = TRUE)</pre>
}
х1
## [[1]]
## [1] 24908
##
## [[2]]
## [1] 5.60815
##
## [[3]]
## [1] 2.992479
##
## [[4]]
## [1] 2.924645
##
## [[5]]
## [1] 18935.56
##
## [[6]]
## [1] 4.628807
##
## [[7]]
## [1] 18224.25
##
## [[8]]
## [1] 4.651149
##
## [[9]]
## [1] 17663.8
##
## [[10]]
## [1] 4.671986
##
## [[11]]
## [1] 16936.48
##
## [[12]]
## [1] 4.677627
##
```

```
## [[13]]
## [1] 15325.41
##
## [[14]]
## [1] 4.695835
##
## [[15]]
## [1] 14933.48
## [[16]]
## [1] 4.701395
##
## [[17]]
## [1] 13928.32
##
## [[18]]
## [1] 4.712697
##
## [[19]]
## [1] 13859.19
##
## [[20]]
## [1] 4.715668
##
## [[21]]
## [1] 4655.126
##
## [[22]]
## [1] 3.906594
## [[23]]
## [1] 4507.868
##
## [[24]]
## [1] 3.925484
##
## [[25]]
## [1] 4448.026
##
## [[26]]
## [1] 3.936164
##
## [[27]]
## [1] 4248.416
##
## [[28]]
## [1] 3.931125
##
## [[29]]
## [1] 4139.857
```

```
##
## [[30]]
## [1] 3.932771
## [[31]]
## [1] 4076.476
## [[32]]
## [1] 3.943912
##
## [[33]]
## [1] 4013.731
##
## [[34]]
## [1] 1
##
## [[35]]
## [1] 3972.075
##
## [[36]]
## [1] 1.997952
##
## [[37]]
## [1] 1
##
## [[38]]
## [1] 1.14592
##
## [[39]]
## [1] 103.0169
##
## [[40]]
## [1] 103.3918
##
## [[41]]
## [1] 2.310288
##
## [[42]]
## [1] 3.063776
##
## [[43]]
## [1] 26.29302
##
## [[44]]
## [1] 1.352765
##
## [[45]]
## [1] 1
##
## [[46]]
```

```
## [1] 2007.499

##

## [[47]]

## [1] 1

##

## [[48]]

## [1] 2009.016

##

## [[49]]

## [1] 1

##

## [[50]]

## [1] 2008.794
```

The for() loop with the base mean() function with its completion time of 5.24 seconds, was faster than any other method presented previously. The catch is that there was quite a substantial peak of memory usage and we are now holding a large object in the workspace. But colMeans() approach from base R beats all others with only 2.9 seconds:

<pre>x2 &lt;- colMeans(need.big.df, na.rm = TRUE) x2</pre>			
## HH_ID	REGION	IMD_ENG	IMD_WALES
Gcons2005 ## 24908.000000	5.608150	2.992479	2.924645
18935.555209 ## Gcons2005Valid	Gcons2006	Gcons2006Valid	Gcons2007
Gcons2007Valid ## 4.628807	18224.250186	4.651149	17663.802314
4.671986 ## Gcons2008			
Gcons2010 ## 16936.478941			
14933.481125 ## Gcons2010Valid			
Gcons2012Valid			
## 4.701395 4.715668			
## Econs2005 Econs2007			
## 4655.125721 4448.026137	3.906594	4507.868495	3.925484
## Econs2007Valid Econs2009Valid	Econs2008	Econs2008Valid	Econs2009
## 3.936164 3.932771	4248.415982	3.931125	4139.857303
## Econs2010 Econs2012	Econs2010Valid	Econs2011	Econs2011Valid
## 4076.476173 3972.074709	3.943912	4013.730804	1.000000

## Econs2012Valid PROP_TYPE	E7Flag2012	MAIN_HEAT_FUEL	PROP_AGE	
## 1.997952 103.391850	1.000000	1.145920	103.016903	
## FLOOR_AREA_BAND CWI	EE_BAND	LOFT_DEPTH	WALL_CONS	
## 2.310288 1.000000	3.063776	26.293024	1.352765	
## CWI_YEAR BOILER_YEAR	LI	LI_YEAR	BOILER	
## 2007.499250 2008.793523	1.000000	2009.015964	1.000000	

However, as the colMeans() function is in fact equivalent to the apply() method, let's test to see if the simplified version of apply() in the form of sapply() can keep up the pace:

<pre>x3 &lt;- sapply(need.big.df, mean, na.rm = TRUE) x3</pre>				
	DECTON	TMD FNC	TMD LIALES	
## HH_ID Gcons2005	KEGION	TMD_EING	TIND_MALES	
## 24908.000000	5 608150	2.992479	2.924645	
18935.555209	3.000130	2.332473	2.924043	
## Gcons2005Valid	Gcons 2006	Gcons2006Valid	Gcons2007	
Gcons2007Valid	0001132000	000113200014114	0001132007	
## 4.628807	18224.250186	4.651149	17663.802314	
4.671986				
## Gcons2008	Gcons2008Valid	Gcons 2009	Gcons2009Valid	
Gcons2010				
## 16936.478941	4.677627	15325.408335	4.695835	
14933.481125				
## Gcons2010Valid	Gcons2011	Gcons2011Valid	Gcons2012	
Gcons2012Valid	12020 22270	4 712607	12050 102001	
## 4.701395 4.715668	13928.323728	4./1269/	13859.192881	
## Econs 2005	Econs 2005 Valid	Fcons 2006	Fcons 2006 Valid	
Econs 2007	LCONSZOOSVAIIA	200132000	LC01132000Valla	
## 4655.125721	3.906594	4507.868495	3.925484	
4448.026137				
## Econs2007Valid	Econs2008	Econs2008Valid	Econs2009	
Econs2009Valid				
## 3.936164	4248.415982	3.931125	4139.857303	
3.932771				
## Econs 2010	Econs2010Valid	Econs 2011	Econs2011Valid	
Econs 2012	2 042042	4042 720004	1 000000	
## 4076.476173	3.943912	4013./30804	1.000000	
3972.074709 ## Econs2012Valid	E7E1 2@2012	MATN HEAT CHE	DDOD ACE	
PROP_TYPE	E/F1ag2012	HATIN_DEAT_FUEL	PROP_AGE	
## 1.997952	1.000000	1.145920	103.016903	
1.00/002	1.000000	1.1-5520	100.01000	

103.391850 ## FLOOR_AREA_BAND CWI	EE_BAND	LOFT_DEPTH	WALL_CONS		
## 2.310288	3.063776	26.293024	1.352765		
1.000000			2071.52		
## CWI_YEAR BOILER YEAR	LI	LI_YEAR	BOILER		
## 2007.499250	1.000000	2009.015964	1.000000		
2008.793523					

It took almost 5.2 seconds for sapply() to calculate the means for all columns in our data, which is much slower than through colMeans(). We may try to optimize the speed of the apply() function by parallelizing its execution explicitly through the parallel package.

### 2.4 A parallel package example

The parallel package has come as an integral part of the core R installation since the R 2.14.0 version, and it has been built on two other popular R packages that support parallel data processing: multicore (authored by Simon Urbanek) and snow (Simple Network of Workstations, created by Tierney, Rossini, Li, and Sevcikova). In fact, multicore has already been discontinued and removed from the CRAN repository, as the parallel package took over all its essential components. The snow package is still available on CRAN, and it may be useful in certain, but limited, circumstances.

The parallel library, however, extends their functionalities by allowing greater support for random-number generation. The package can be suitable for parallelizing repetitive jobs on unrelated chunks of data, and computations that do not need to communicate with, and between, one another

The computational model adopted by parallel is similar to approaches known from earlier packages for snow, and it's based on the relationship between master and worker processes. The details of this model can be found in a short R manual dedicated to the parallel package and is available at http://stat.ethz.ch/R-manual/Rdevel/library/parallel/doc/parallel.pdf.

In order to perform any parallel processing jobs, it might first be advisable to know how many physical CPUs (or cores) are available on the machine that runs R. This can be achieved in the parallel package with the detectCores() function:

```
library(parallel)
detectCores()
## [1] 8
```

It is important here to be aware that the returned number of cores may not be equal to the actual number of available logical cores (for example in Windows), or CPU accessible to a specific user on restricted multi-user systems. The parallel package, by default, facilitates clusters communicating over two types of sockets: SOCK and FORK.

The SOCK cluster, operationalized through the makePSOCKcluster() function, is simply an enhanced implementation of the makeSOCKcluster() command known from the snow package.

The FORK cluster, on the other hand, originates from the multicore package and allows the creation of multiple R processes by copying the master process completely including R GUI elements such as an R console and devices. The forking is generally available on most non-Windows R distributions. Other types of clusters can be created using the snow package (for example through MPI or NWS connections) or with makeCluster() in the parallel package, which will call snow, provided it's included in the search path.

In parallel, you may use either makePSOCKcluster() or makeCluster() functions to create a SOCK cluster:

```
library(snow)
##
## Attaching package: 'snow'
## The following objects are masked from 'package:parallel':
##
##
       clusterApply, clusterApplyLB, clusterCall, clusterEvalQ,
       clusterExport, clusterMap, clusterSplit, makeCluster, parApply,
##
##
       parCapply, parLapply, parRapply, parSapply, splitIndices,
       stopCluster
##
cl <- makeCluster(7, type = "SOCK")</pre>
cl
## socket cluster with 7 nodes on host 'localhost'
```

Generally, it is advisable to create clusters with n number of nodes, where n = detectCores() - 1, hence seven nodes in our example. This approach allows us to benefit from multi-threading, without putting an excessive pressure on other processes ornapplications that may be run in parallel.

The parallel package allows the execution of apply() operations on each node in the cluster through the clusterApply() function and parallelized implementations of the apply() family of functions known from the multicore and snow packages: parLapply(), parSapply(), and parApply().

```
meanbig <- clusterApply(cl, need.big.df, fun=mean, na.rm=TRUE)
meanbig

## [[1]]
## [1] 24908
##
## [[2]]
## [1] 5.60815
##
## [[3]]</pre>
```

```
## [1] 2.992479
##
## [[4]]
## [1] 2.924645
##
## [[5]]
## [1] 18935.56
##
## [[6]]
## [1] 4.628807
##
## [[7]]
## [1] 18224.25
##
## [[8]]
## [1] 4.651149
## [[9]]
## [1] 17663.8
##
## [[10]]
## [1] 4.671986
##
## [[11]]
## [1] 16936.48
##
## [[12]]
## [1] 4.677627
##
## [[13]]
## [1] 15325.41
##
## [[14]]
## [1] 4.695835
##
## [[15]]
## [1] 14933.48
##
## [[16]]
## [1] 4.701395
##
## [[17]]
## [1] 13928.32
##
## [[18]]
## [1] 4.712697
##
## [[19]]
## [1] 13859.19
```

```
## [[20]]
## [1] 4.715668
##
## [[21]]
## [1] 4655.126
##
## [[22]]
## [1] 3.906594
## [[23]]
## [1] 4507.868
##
## [[24]]
## [1] 3.925484
##
## [[25]]
## [1] 4448.026
##
## [[26]]
## [1] 3.936164
##
## [[27]]
## [1] 4248.416
##
## [[28]]
## [1] 3.931125
##
## [[29]]
## [1] 4139.857
## [[30]]
## [1] 3.932771
##
## [[31]]
## [1] 4076.476
##
## [[32]]
## [1] 3.943912
##
## [[33]]
## [1] 4013.731
##
## [[34]]
## [1] 1
##
## [[35]]
## [1] 3972.075
##
## [[36]]
## [1] 1.997952
```

```
##
## [[37]]
## [1] 1
##
## [[38]]
## [1] 1.14592
##
## [[39]]
## [1] 103.0169
##
## [[40]]
## [1] 103.3918
##
## [[41]]
## [1] 2.310288
##
## [[42]]
## [1] 3.063776
##
## [[43]]
## [1] 26.29302
##
## [[44]]
## [1] 1.352765
##
## [[45]]
## [1] 1
##
## [[46]]
## [1] 2007.499
##
## [[47]]
## [1] 1
##
## [[48]]
## [1] 2009.016
##
## [[49]]
## [1] 1
##
## [[50]]
## [1] 2008.794
```

Unfortunately, the clusterApply() approach is quite slow and completes the job in 13.74 seconds. The parSapply() implementation returning the output is much faster and returns the output in 6.71 seconds:

```
meanbig2 <- parSapply(cl, need.big.df, FUN = mean, na.rm=TRUE)
meanbig2</pre>
```

## HH_ID	REGION	<pre>IMD_ENG</pre>	<pre>IMD_WALES</pre>	
Gcons2005	F (001F0	2 002470	2 024645	
## 24908.000000 18935.555209	5.608150	2.992479	2.924645	
## Gcons2005Valid	Gcons2006	Gcons2006Valid	Gcons2007	
Gcons2007Valid	3001132000	000113200014224	0001132007	
	18224.250186	4.651149	17663.802314	
4.671986				
## Gcons2008	Gcons2008Valid	Gcons2009	Gcons2009Valid	
Gcons2010				
## 16936.478941	4.677627	15325.408335	4.695835	
14933.481125				
## Gcons2010Valid	Gcons2011	Gcons2011Valid	Gcons2012	
Gcons2012Valid	12020 22220	4 712607	13859.192881	
## 4.701395 4.715668	13928.323728	4.712697	13859.192881	
	Econs2005Valid	Fcons 2006	Fcons2006Valid	
Econs 2007	LCONSZOOSVATIA	LCONSZOOO	Leonszooovalia	
	3.906594	4507.868495	3.925484	
4448.026137				
## Econs2007Valid	Econs2008	Econs2008Valid	Econs 2009	
Econs2009Valid				
## 3.936164	4248.415982	3.931125	4139.857303	
3.932771				
## Econs2010	Econs2010Valid	Econs2011	Econs2011Valid	
Econs 2012	2 042012	4012 720004	1 000000	
## 4076.476173 3972.074709	3.943912	4013.730804	1.000000	
## Econs2012Valid	F7Fl 2σ2012	MATN HEAT FIIFI	PROP_AGE	
PROP TYPE	L/1 1ag2012	MAIN_HEAT_FOLE	r Nor_AdL	
## 1.997952	1.000000	1.145920	103.016903	
103.391850				
## FLOOR_AREA_BAND	EE_BAND	LOFT_DEPTH	WALL_CONS	
CWI	_	_	_	
## 2.310288	3.063776	26.293024	1.352765	
1.000000				
## CWI_YEAR	LI	LI_YEAR	BOILER	
BOILER_YEAR	4 000000	2000 045044	4 000000	
## 2007.499250	1.000000	2009.015964	1.000000	
2008.793523				

In addition to the apply() operations presented earlier, the parallel package contains the mclapply() function, which is a parallelized version of lapply() relying on forking (not available on Windows unless mc.cores = 1).

In the following example we will compare the performance of mclapply() with differing number of cores (the mc.cores argument from 1 to 4):

```
meanbig3 <- mclapply(need.big.df, FUN = mean, na.rm = TRUE, mc.cores = 1)
meanbig3</pre>
```

```
## $HH ID
## [1] 24908
##
## $REGION
## [1] 5.60815
##
## $IMD_ENG
## [1] 2.992479
## $IMD_WALES
## [1] 2.924645
##
## $Gcons2005
## [1] 18935.56
##
## $Gcons2005Valid
## [1] 4.628807
##
## $Gcons2006
## [1] 18224.25
##
## $Gcons2006Valid
## [1] 4.651149
##
## $Gcons2007
## [1] 17663.8
##
## $Gcons2007Valid
## [1] 4.671986
##
## $Gcons2008
## [1] 16936.48
##
## $Gcons2008Valid
## [1] 4.677627
##
## $Gcons2009
## [1] 15325.41
## $Gcons2009Valid
## [1] 4.695835
## $Gcons2010
## [1] 14933.48
##
## $Gcons2010Valid
## [1] 4.701395
##
## $Gcons2011
## [1] 13928.32
```

```
##
## $Gcons2011Valid
## [1] 4.712697
##
## $Gcons2012
## [1] 13859.19
##
## $Gcons2012Valid
## [1] 4.715668
##
## $Econs2005
## [1] 4655.126
##
## $Econs2005Valid
## [1] 3.906594
## $Econs2006
## [1] 4507.868
##
## $Econs2006Valid
## [1] 3.925484
##
## $Econs2007
## [1] 4448.026
##
## $Econs2007Valid
## [1] 3.936164
##
## $Econs2008
## [1] 4248.416
##
## $Econs2008Valid
## [1] 3.931125
## $Econs2009
## [1] 4139.857
##
## $Econs2009Valid
## [1] 3.932771
##
## $Econs2010
## [1] 4076.476
##
## $Econs2010Valid
## [1] 3.943912
##
## $Econs2011
## [1] 4013.731
##
## $Econs2011Valid
```

```
## [1] 1
##
## $Econs2012
## [1] 3972.075
##
## $Econs2012Valid
## [1] 1.997952
## $E7Flag2012
## [1] 1
##
## $MAIN_HEAT_FUEL
## [1] 1.14592
##
## $PROP_AGE
## [1] 103.0169
## $PROP TYPE
## [1] 103.3918
##
## $FLOOR_AREA_BAND
## [1] 2.310288
##
## $EE_BAND
## [1] 3.063776
## $LOFT DEPTH
## [1] 26.29302
##
## $WALL_CONS
## [1] 1.352765
##
## $CWI
## [1] 1
##
## $CWI YEAR
## [1] 2007.499
##
## $LI
## [1] 1
##
## $LI_YEAR
## [1] 2009.016
##
## $BOILER
## [1] 1
##
## $BOILER_YEAR
## [1] 2008.794
```

```
library(tictoc)
tic("1 Core")
mclapply(need.big.df, FUN = mean, na.rm = TRUE, mc.cores = 1)
## $HH ID
## [1] 24908
##
## $REGION
## [1] 5.60815
##
## $IMD ENG
## [1] 2.992479
##
## $IMD_WALES
## [1] 2.924645
##
## $Gcons2005
## [1] 18935.56
##
## $Gcons2005Valid
## [1] 4.628807
##
## $Gcons2006
## [1] 18224.25
##
## $Gcons2006Valid
## [1] 4.651149
##
## $Gcons2007
## [1] 17663.8
## $Gcons2007Valid
## [1] 4.671986
##
## $Gcons2008
## [1] 16936.48
##
## $Gcons2008Valid
## [1] 4.677627
##
## $Gcons2009
## [1] 15325.41
##
## $Gcons2009Valid
## [1] 4.695835
##
## $Gcons2010
## [1] 14933.48
##
## $Gcons2010Valid
```

```
## [1] 4.701395
##
## $Gcons2011
## [1] 13928.32
##
## $Gcons2011Valid
## [1] 4.712697
##
## $Gcons2012
## [1] 13859.19
##
## $Gcons2012Valid
## [1] 4.715668
##
## $Econs2005
## [1] 4655.126
## $Econs2005Valid
## [1] 3.906594
##
## $Econs2006
## [1] 4507.868
##
## $Econs2006Valid
## [1] 3.925484
##
## $Econs2007
## [1] 4448.026
## $Econs2007Valid
## [1] 3.936164
##
## $Econs2008
## [1] 4248.416
##
## $Econs2008Valid
## [1] 3.931125
##
## $Econs2009
## [1] 4139.857
##
## $Econs2009Valid
## [1] 3.932771
##
## $Econs2010
## [1] 4076.476
##
## $Econs2010Valid
## [1] 3.943912
```

```
## $Econs2011
## [1] 4013.731
##
## $Econs2011Valid
## [1] 1
##
## $Econs2012
## [1] 3972.075
## $Econs2012Valid
## [1] 1.997952
##
## $E7Flag2012
## [1] 1
##
## $MAIN_HEAT_FUEL
## [1] 1.14592
##
## $PROP_AGE
## [1] 103.0169
##
## $PROP_TYPE
## [1] 103.3918
##
## $FLOOR_AREA_BAND
## [1] 2.310288
##
## $EE_BAND
## [1] 3.063776
##
## $LOFT_DEPTH
## [1] 26.29302
##
## $WALL CONS
## [1] 1.352765
##
## $CWI
## [1] 1
##
## $CWI_YEAR
## [1] 2007.499
##
## $LI
## [1] 1
##
## $LI_YEAR
## [1] 2009.016
##
## $BOILER
## [1] 1
```

```
##
## $BOILER YEAR
## [1] 2008.794
toc()
## 1 Core: 0.04 sec elapsed
# tic("2 Cores")
# mclapply(need.big.df, FUN = mean, na.rm = TRUE, mc.cores = 2)
# toc()
# tic("3 Cores")
# mclapply(need.big.df, FUN = mean, na.rm = TRUE, mc.cores = 3)
# toc()
# tic("4 Cores")
# mclapply(need.big.df, FUN = mean, na.rm = TRUE, mc.cores = 4)
# toc()
# tic("5 Cores")
# mclapply(need.big.df, FUN = mean, na.rm = TRUE, mc.cores = 5)
# toc()
# tic("6 Cores")
# mclapply(need.big.df, FUN = mean, na.rm = TRUE, mc.cores = 6)
# toc()
# tic("7 Cores")
# mclapply(need.big.df, FUN = mean, na.rm = TRUE, mc.cores = 7)
```

The table below presents average timings of evaluation of the same mclapply() expression with a differing number of mc.cores (from 1 to 4): mc.cores time (in seconds) 1 4.71 2 4.14 3 3.51 4 3.10 It is clear that the increase in cores correlates with the better performance. Note, however, that because the parallel implementation of mclapply() initializes several processes which share the same GUI, it is advisable not to run it in the R GUI or embedded environments, otherwise your machine (and R sessions) may become unresponsive, cause chaos, or even crash. For larger datasets, several parallel R sessions may rapidly increase the memory usage and its pressure, so please be extremely careful when implementing the parallelized apply() family of functions into your data processing workflows. Once the parallel jobs are complete it is a good habit to close all connections with the following statement:

```
stopCluster(cl)
```

The previously mentioned R manual on parallel is available from http://stat.ethz.ch/R-manual/R-devel/library/parallel/doc/parallel.pdf and presents two very good frequent applications of the package: in bootstrapping and maximum-likelihood estimations. Please feel free to visit the manual and run through the given examples.

## 2.5 A foreach package example

The foreach() package, authored by Revolution Analytics, Rich Calaway, and Steve Weston, offers an alternative method of implementing for() loops, but without the need to use the

loop counter explicitly. It also supports the parallel execution of loops through the doParallel backend and the parallel package. Sticking to our example, with mean estimates for each column of the data, we may apply foreach() in the following manner:

```
library(iterators)
library(foreach)
library(parallel)
library(doParallel)
cl <- makeCluster(7, type = "SOCK")</pre>
registerDoParallel(cl)
x4 <- foreach(i = 1:ncol(need.big.df)) %dopar% mean(need.big.df[,i],</pre>
na.rm=TRUE)
х4
## [[1]]
## [1] 24908
##
## [[2]]
## [1] 5.60815
##
## [[3]]
## [1] 2.992479
##
## [[4]]
## [1] 2.924645
##
## [[5]]
## [1] 18935.56
##
## [[6]]
## [1] 4.628807
##
## [[7]]
## [1] 18224.25
##
## [[8]]
## [1] 4.651149
##
## [[9]]
## [1] 17663.8
##
## [[10]]
## [1] 4.671986
##
## [[11]]
## [1] 16936.48
##
## [[12]]
## [1] 4.677627
```

```
##
## [[13]]
## [1] 15325.41
## [[14]]
## [1] 4.695835
## [[15]]
## [1] 14933.48
##
## [[16]]
## [1] 4.701395
##
## [[17]]
## [1] 13928.32
## [[18]]
## [1] 4.712697
##
## [[19]]
## [1] 13859.19
## [[20]]
## [1] 4.715668
##
## [[21]]
## [1] 4655.126
##
## [[22]]
## [1] 3.906594
##
## [[23]]
## [1] 4507.868
##
## [[24]]
## [1] 3.925484
##
## [[25]]
## [1] 4448.026
##
## [[26]]
## [1] 3.936164
##
## [[27]]
## [1] 4248.416
##
## [[28]]
## [1] 3.931125
##
## [[29]]
```

```
## [1] 4139.857
##
## [[30]]
## [1] 3.932771
##
## [[31]]
## [1] 4076.476
##
## [[32]]
## [1] 3.943912
##
## [[33]]
## [1] 4013.731
##
## [[34]]
## [1] 1
##
## [[35]]
## [1] 3972.075
##
## [[36]]
## [1] 1.997952
##
## [[37]]
## [1] 1
##
## [[38]]
## [1] 1.14592
##
## [[39]]
## [1] 103.0169
##
## [[40]]
## [1] 103.3918
##
## [[41]]
## [1] 2.310288
##
## [[42]]
## [1] 3.063776
##
## [[43]]
## [1] 26.29302
##
## [[44]]
## [1] 1.352765
##
## [[45]]
## [1] 1
##
```

```
## [[46]]
## [1] 2007.499
##
## [[47]]
## [1] 1
##
## [[48]]
## [1] 2009.016
##
## [[49]]
## [1] 1
##
## [[50]]
## [1] 2008.794
```

The job took 5.2 seconds to complete.

In the first part of the listing, we have created a seven node cluster cl, which we registered with the foreach package using registerDoParallel() from the doParallel library-a parallel backend.

You've also probably noticed that the above foreach() statement contains an unfamiliar piece of syntax: %dopar%. It is a binary operator that evaluates an R expression (mean(...)) in parallel in an environment created by the foreach object.

If you wished to run the same call sequentially, you could use the %do% operator instead.

In fact, both implementations return the output of our mean calculations within a very similar time, but the actual timings will obviously depend on the specific computation and available architecture.

The foreach() function contains a number of other useful settings. For example, you can present the output as a vector, matrix, or in any other way, defined by a function set in the .combine argument.

In the following code snippet, we use foreach() with an %do% operator and a .combine argument set to concatenate the values (that is, to present them as a vector):

```
x5 <- foreach(i = 1:ncol(need.big.df), .combine = "c") %do%
mean(need.big.df[,i], na.rm=TRUE)
x5
                                                2.924645 18935.555209
##
  [1] 24908.000000
                       5.608150
                                    2.992479
##
  [6]
           4.628807 18224.250186
                                    4.651149 17663.802314
                                                             4.671986
                                                4.695835 14933.481125
## [11] 16936.478941
                       4.677627 15325.408335
## [16]
           4.701395 13928.323728
                                    4.712697 13859.192881
                                                             4.715668
## [21] 4655.125721
                       3.906594 4507.868495
                                                3.925484 4448.026137
## [26]
           3.936164 4248.415982
                                    3.931125 4139.857303
                                                             3.932771
## [31] 4076.476173
                       3.943912 4013.730804
                                                1.000000 3972.074709
           1.997952
                       1.000000
                                    1.145920 103.016903 103.391850
## [36]
```

## [41]	2.310288	3.063776	26.293024	1.352765	1.000000	
## [46]	2007.499250	1.000000	2009.015964	1.000000	2008.793523	

The foreach package is still pretty new to the R community, and it is expected that more functionalities will be added within the next several months.

Steve Weston's guide Using The foreach Package (available from https://cran.r-project.org/web/packages/foreach/vignettes/foreach.pdf) contains several simple, and slightly more complex, applications of specific parameters (and their values) which can be set in the foreach() function.

# 3 The future of parallel processing in R

In the preceding section, we have introduced you to some basics of parallel computing currently available from within R, on a single machine. R is probably not the ideal solution for parallelized operations, but a number of more recent approaches may potentially revolutionize the way R implements parallelism.

### 3.1 Utilizing Graphics Processing Units with R

Graphics Processing Units (GPUs) are specialized, high-performance electronic circuits that are designed for efficient and fast memory management in computationally demanding tasks, such as image and video rendering, dynamic gameplay, simulations (both 3D or virtual and also statistical), and many others.

Although they are still rarely used in general calculations, a growing number of researchers benefit from GPU acceleration when carrying out repetitive, embarrassingly parallel, computations over multiple parameters. The major disadvantage of GPUs, however, is that they don't generally support Big Data analytics on a single machine owing to their limited access to RAM. Again, it depends what one means by Big Data, and also, their application in the processing of large datasets relies on the architecture in place.

On average, however, parallel computing through GPU can be up to 12 times as fast, compared to parallel jobs using standard CPUs.

The largest companies manufacturing GPU are Intel, NVIDIA, and AMD, and you are probably familiar with some of their products if you ever built a PC yourself, or at least played some computer games.

R also supports parallel computing through GPUs, but obviously you can only make the most of it if your machine is equipped with one of the leading GPUs for example NVIDIA CUDA. If you don't own one, you can quite cheaply create a cloud-computing cluster, for example, on Amazon Elastic Cloud Computing (EC2), which will include graphics processing units.

We will show you how to deploy such an EC2 instance with R and RStudio Server installed in Online Chapter, Pushing R Further (h t t p s : / / w w w . p a c k t p u b . c o m / s i t e s / d e f a u l t / f i l e s / d o w n l o a d s / 5 3 9 6 6 4 5 7 0 S P u s h i n g R F u r t h e r . p d f).

As the GPUs need to be programmed, and hence many R users may struggle with their configuration, there are several R packages that facilitate working with CUDA-compatible GPU. One of them is the gputools package authored by Buckner, Seligman, and Wilson. The package requires a recent version of the NVIDIA CUDA toolkit and it contains a set of GPU-optimized statistical methods such as (but not limited to) fitting generalized linear models (the gpuGlm() function), performing hierarchical clustering for vectors (gpuHclust()), computing distances between vectors (gpuDist()), calculating Pearson or Kendall correlation coefficients (gpuCor()), and estimating t-tests (gpuTtest()).

The gputools package can also implement fastICA algorithm (Fast Independent Component Analysis algorithm created by Prof. Aapo Hyvarinen from University of Helsinki, <a href="http://www.cs.helsinki.fi/u/ahyvarin/">http://www.cs.helsinki.fi/u/ahyvarin/</a>) through CULA Tools (<a href="http://www.culatools.com/">http://www.culatools.com/</a>)-a collection of GPU-supported linear algebra libraries for parallel computing.

More details on the gputools package are available from the following sources: <a href="https://cran.r-project.org/web/packages/gputools/index.htmlthe">https://cran.r-project.org/web/packages/gputools/index.htmlthe</a> gputools CRAN website with links to manuals and source code <a href="https://github.com/nullsatz/gputools/wiki-the">https://github.com/nullsatz/gputools/wiki-the</a> gputools GitHub project repo <a href="https://brainarray.mbni.med.umich.edu/brainarray/rgpgpu/the">https://brainarray.mbni.med.umich.edu/brainarray/rgpgpu/the</a> gputools website run by Microarray Lab at the Molecular and Behavioral Neuroscience Institute, University of Michigan Apart from gputools, R packages, also provide an interface with OpenCL-a programming language framework used for operating heterogeneous computational platforms based on a variety of CPU, GPU, and other accelerator devices.

The OpenCL package, developed and maintained by Simon Urbanek, allows R users to identify and retrieve a list of OpenCL devices and to execute kernel code that has been compiled for OpenCL directly from the R console.

On the other hand, the gpuR package, created and maintained by Charles Determan Jr., simplifies this task by providing users with ready-made custom gpu and vcl classes which function as wrappers for common R data structures such as vector or matrix.

Without any prior knowledge of OpenCL, R users can easily perform a number of statistical methods through the gpuR package such as estimating row and column sums and arithmetic means, comparing elements of gpuvector and vector objects, calculating covariance and cross-product on gpuMatrix and vclMatrix, distance matrix estimations, eigenvalues computations, and many others.

# 3.2 CRAN High-Performance Computing Task View

(https://cran.r-project.org/web/views/HighPerformanceComputing.html) lists a few more specialized R packages, which support GPU acceleration. It doesn't, however, mention the rpud package, which was removed from CRAN in late October 2015 owing to maintenance issues. The package, however, has been quite successful in performing several GPU-optimized statistical methods such as hierarchical cluster analysis and classification tasks.

Although it is not available on CRAN, its most recent version can be downloaded from the developers' website at <a href="http://www.r-tutor.com/content/download">http://www.r-tutor.com/content/download</a>.

The http://www.r-tutor.com/gpu-computing site contains a number of practical applications of GPU-accelerated functions included in the rpud package.

Also, the NVIDIA CUDA Zone-a blog run by CUDA developers, presents very good tutorials on the implementation of selected rpud methods using R and Cloud computing (for example http://devblogs.nvidia.com/parallelforall/gpu-accelerated-r-cloud-terap roc-cluster-service/).

# 4 Multi-threading with Microsoft R Open distribution

The acquisition of Revolution Analytics by Microsoft in summer 2015 sent a clear signal to the R community that the famous Redmond-based tech giant was soon going to re-package the already good and Big-Data-friendly Revolution R Open (RRO) distribution and enhance it by equipping it with more powerful capabilities. When writing this chapter, the Microsoft R Open (MRO) distribution, based on the previous RRO version, is only a few days old, but it has already energized R users. Unfortunately, it's too new to be incorporated into this book, as it requires quite extensive testing to assess the validity of Microsoft's claims in terms of MRO's performance.

According to MRO's developers, Microsoft R Open provides access to the multi-threaded Math Kernel Library (MKL) giving R computations an impressive boost across a spectrum of mathematical and statistical calculations.

Diagrams and comparisons of performance benchmarks available at <a href="https://mran.revolutionanalytics.com/documents/rro/multithread/">https://mran.revolutionanalytics.com/documents/rro/multithread/</a> clearly indicate that MRO with as little as 1 core can significantly increase computation speed for a variety of operations. MRO equipped with four cores may make them run up to 48 times faster (for a matrix multiplication) compared with the R distribution obtained from CRAN.

Depending on the type of algorithm used during performance testing, the Microsoft RO distribution excelled in two areas of matrix calculation and matrix functions; these are where MRO recorded the greatest performance gains. The programming functions designed for loops, recursions, or control flow generally performed at the same speed as in CRAN R.

Microsoft R Open is supported on 64-bit platforms only including Windows 7.X, Linux (Ubuntu, CentOS, Red Hat, SUS, and others.), and Mac OS X (10.9+), and can be installed from https://mran.revolutionanalytics.com/download/.

# 4.1 Parallel machine learning with H2O and R

In this section we will only very briefly mention the mere existence of H2O (http://www.h2o.ai/)-a fast and scalable platform for parallel and Big Data machine learning algorithms.

The platform is also supported by the R language through the h2o package (authored by Aiello, Kraljevic, and Maj with contributions from the actual developers of the H2O.aiteam),

which provides an interface for the H2O open-source ML engine. This exciting collaboration is only mentioned here as we dedicate a large part of Chapter 8, Machine Learning methods for Big Data in R to a detailed discussion and a number of practical tutorials of the H2O platform and R applied to a real-world, Big Data issue.

### 4.2 Boosting R performance with the data.table package and other tools

The following two sections present several methods of enhancing the speed of data processing in R.

The larger part is devoted to the excellent data.table package, which allows convenient and fast data transformations. At the very end of this section we also direct you to other sources, that elaborate, in more detail, on the particulars of faster and better optimized R code.

### 4.3 Fast data import and manipulation with the data.table package

In a chapter devoted to optimized and faster data processing in the R environment, we simply must spare a few pages for one, extremely efficient and flexible package called data.table. The package, developed by Dowle, Srinivasan, Short, and Lianoglou with further contributions from Saporta and Antonyan, took the primitive R data.frame concept one (huge) step forward and has made the lives of many R users so much easier since its release to the community.

The data.table library offers (very) fast subsetting, joins, data transformations, and aggregations as well as enhanced support for fast date extraction and data file import.

But this is not all, it also has other great selling points, for example:

- A very convenient and easy chaining of operations
- Key setting functionality allowing (even!) faster aggregations
- Smooth transition between data.table and data.frame (if it can't find a data.table function it uses the base R expression and applies it on a data.frame, so users don't have to convert between data structures explicitly) -`Really easy-to-learn, natural syntax.

Oh, did I say it's fast? How about any drawbacks? It still stores data and all created data.table objects in RAM, but owing to its better memory management, it engages RAM only for processes, and only on specific subsets (rows, columns) of the data that have to be manipulated. The truth is that data.table can in fact save you a bit of cash if you work with large datasets.

As its computing time is much shorter than when using standard base R functions on data frames, it will significantly reduce your time and bill for cloudcomputing solutions.

But instead of reading about its features, why don't you try to experience them first hand by following the introductory tutorial?

### 4.4 Data import with data.table

In order to show you real performance gains with data.table we will be using the flight dataset, which we have already explored when discussing the ff/ffdf approach at the beginning of this chapter.

As you probably remember, we were comparing the speed of processing and memory consumption between the ff/ffbase packages and base R functions such as read.table() or read.csv() performed on a smaller dataset with two months of flights (you can download this from Packt Publishing's website for this book), and a bigger, almost 2 GB two-year dataset for which we were also giving performance benchmarks just as a reference.

In this section, we will be quoting only the estimates for the larger, 2 GB file with 12,189,293 observations, but feel free to follow the examples by running the same code on smaller data (just remember to specify the name of the file correctly).

The data.table package imports the data through its fast file reader fread() function:

```
library(data.table)

## data.table 1.14.4 using 4 threads (see ?getDTthreads). Latest news: r-
datatable.com

##

## Attaching package: 'data.table'

## The following object is masked from 'package:tictoc':

##

## shift

## The following object is masked from 'package:bit':

##

## setattr

flightsDT <- fread("flights_1314.txt", stringsAsFactors = TRUE)</pre>
```

It's quite spectacular that operation which took 456 seconds using read.table.ffdf() and 441 seconds with read.table() was slashed to a mere 29 seconds in fread().

The fread() function also comes with a large number of additional arguments users can set; for example, they may select or drop specific columns, define standard separators between read columns (sep) or even within columns (sep2), specify the number of rows to read (nrows), the number of rows to skip (skip), define column classes (colClasses), and many others.

The resulting object is both a data.table and a data.frame allowing the flexibility of syntax and applications depending on users' specific needs:

```
str(flightsDT)
## Classes 'data.table' and 'data.frame': 12189293 obs. of 28 variables:
## $ YEAR : int 2013 2013 2013 2013 2013 2013 2013
```

```
2013 ...
## $ MONTH : int 1 1 1 1 1 1 1 1 1 1 ...

## $ DAY_OF_MONTH : int 17 18 19 20 21 22 23 24 25 26 ...

## $ DAY_OF_WEEK : int 4 5 6 7 1 2 3 4 5 6 ...

## $ FL_DATE : IDate, format: "2013-01-17" "2013-01-18" ...
## $ UNIQUE_CARRIER : Factor w/ 16 levels "9E", "AA", "AS", ...: 1 1 1 1 1 1 1
1 1 1 ...
## $ AIRLINE ID : int 20363 20363 20363 20363 20363 20363 20363
20363 20363 ...
## $ TAIL_NUM : Factor w/ 5220 levels "", "D942DN", "N001AA",..: 4807
4659 4724 4787 4939 2759 4750 4930 4659 4607 ...
## $ FL NUM
                     3324 ...
## $ ORIGIN AIRPORT ID: int 11298 11298 11298 11298 11298 11298 11298 11298
11298 11298 ...
                     : Factor w/ 334 levels "ABE", "ABI", "ABO", ...: 92 92 92
## $ ORIGIN
92 92 92 92 92 92 ...
## $ ORIGIN CITY NAME : Factor w/ 329 levels "Aberdeen, SD",..: 78 78 78 78
78 78 78 78 78 78 ...
## $ ORIGIN STATE NM : Factor w/ 53 levels "Alabama", "Alaska",..: 44 44 44
44 44 44 44 44 44 ...
## $ ORIGIN WAC : int 74 74 74 74 74 74 74 74 74 ...
## $ DEST AIRPORT ID : int 12478 12478 12478 12478 12478 12478 12478
12478 12478 ...
## $ DEST
                      : Factor w/ 332 levels "ABE", "ABI", "ABQ", ...: 174 174
174 174 174 174 174 174 174 1...
## $ DEST CITY NAME : Factor w/ 327 levels "Aberdeen, SD",..: 220 220 220
220 220 220 220 220 220 220 ...
## $ DEST_STATE_NM : Factor w/ 53 levels "Alabama", "Alaska",..: 32 32 32
32 32 32 32 32 32 ...
## $ DEST_WAC : int 22 22 22 22 22 22 22 22 22 ...
## $ DEP_TIME
                : int 1038 1037 1035 1037 1044 1054 1036 1036 1042
1034 ...
                  : int -7 -8 -5 -8 -1 9 -9 -9 -3 -6 ...
## $ DEP DELAY
## $ ARR TIME
                     : int 1451 1459 1515 1455 1446 1502 1504 1520 1525
1509 ...
## $ ARR_DELAY : int -14 -6 17 -10 -19 -3 -1 15 20 11 ... ## $ CANCELLED : int 0 0 0 0 0 0 0 0 0 ...
## $ CANCELLATION_CODE: Factor w/ 5 levels "", "A", "B", "C",...: 1 1 1 1 1 1 1
1 1 1 ...
                      : int 0000000000...
## $ DIVERTED
## $ AIR_TIME
                      : int 175 178 201 176 162 171 186 204 174 189 ...
## $ DISTANCE
                      1391 ...
## - attr(*, ".internal.selfref")=<externalptr>
```

This flexibility of data.table semantics is best noticed in data transformations such as subsetting and aggregations.

## 4.5 Lightning-fast subsets and aggregations on data.table

Datatables can be subsetted and aggregated using their indexing operators surrounded by square [] brackets and with the following default format:

```
DT[i, j, by]
```

The structure of this call can be compared to a standard SQL query where the i operator stands for WHERE, j denotes SELECT, and by can be simply translated to the SQL GROUPBY statement.

In the most basic form we may subset specific rows, which match set conditions as in the example below:

```
subset1.DT <- flightsDT[ YEAR == 2013L & DEP TIME >= 1200L & DEP TIME <</pre>
str(subset1.DT)
## Classes 'data.table' and 'data.frame':
                                       1933463 obs. of 28 variables:
## $ YEAR
                   2013 ...
## $ MONTH
                    : int 111111111...
## $ DAY_OF_MONTH : int 30 3 4 5 6 7 8 9 10 11 ...
## $ DAY_OF_WEEK
                   : int 3 4 5 6 7 1 2 3 4 5 ...
## $ FL DATE
                   : IDate, format: "2013-01-30" "2013-01-03" ...
## $ UNIQUE CARRIER : Factor w/ 16 levels "9E", "AA", "AS", ...: 1 1 1 1 1 1 1
1 1 1 ...
## $ AIRLINE_ID
                 : int 20363 20363 20363 20363 20363 20363 20363
20363 20363 ...
                  : Factor w/ 5220 levels "","D942DN","N001AA",...: 4750
## $ TAIL_NUM
4691 4637 4607 4724 4826 4659 2778 4769 4787 ...
## $ FL NUM
                    3325 ...
## $ ORIGIN_AIRPORT_ID: int 11298 12478 12478 12478 12478 12478 12478 12478
12478 12478 ...
## $ ORIGIN
                    : Factor w/ 334 levels "ABE", "ABI", "ABO", ...: 92 175
175 175 175 175 175 175 175 175 ...
## $ ORIGIN CITY NAME : Factor w/ 329 levels "Aberdeen, SD",..: 78 222 222
222 222 222 222 222 222 ...
## $ ORIGIN_STATE_NM : Factor w/ 53 levels "Alabama", "Alaska",..: 44 32 32
32 32 32 32 32 32 ...
## $ ORIGIN_WAC
                 : int 74 22 22 22 22 22 22 22 22 ...
## $ DEST AIRPORT ID : int 12478 11298 11298 11298 11298 11298 11298
11298 11298 ...
## $ DEST
                    : Factor w/ 332 levels "ABE", "ABI", "ABQ", ...: 174 91 91
91 91 91 91 91 91 ...
## $ DEST CITY NAME : Factor w/ 327 levels "Aberdeen, SD",..: 220 77 77 77
77 77 77 77 77 ...
                   : Factor w/ 53 levels "Alabama", "Alaska",..: 32 44 44
## $ DEST STATE NM
44 44 44 44 44 44 ...
```

```
## $ DEST WAC
                    : int 22 74 74 74 74 74 74 74 74 74 ...
## $ DEP TIME
                    : int 1538 1617 1643 1610 1603 1606 1612 1605 1601
1614 ...
## $ DEP DELAY
                  : int 293 12 38 5 -2 1 7 0 -4 9 ...
                    : int 1953 1925 1926 1929 1916 1852 2025 1932 1856
## $ ARR_TIME
1852 ...
## $ ARR DELAY
                    : int 288 0 1 5 -9 -33 NA 7 -29 -33 ...
## $ CANCELLED
                    : int 0000000000...
## $ CANCELLATION_CODE: Factor w/ 5 levels "","A","B","C",..: 1 1 1 1 1 1 1
1 1 1 ...
## $ DIVERTED
                    : int 0000001000...
## $ AIR TIME
                    : int 167 220 208 234 209 196 NA 221 202 196 ...
## $ DISTANCE
                    1391 ...
## - attr(*, ".internal.selfref")=<externalptr>
```

The task took only 1.19 seconds to complete, and the new subset (a data.table and a data.frame) contains all 2,013 flights which departed in the afternoon between 12:00 and 16:59.

In the same way we can perform simple aggregations in which we may even calculate other arbitrary statistics.

In the following example we will estimate the total delay (TotDelay) for each December flight and the average departure delay (AvgDepDelay) for all December flights. Additionally, we will group the results by the state of the flight origin (ORIGIN\_STATE\_NM):

```
subset2.DT <- flightsDT[ MONTH == 12L, .(TotDelay = ARR DELAY - DEP DELAY,</pre>
AvgDepDelay = mean(DEP_DELAY, na.rm = TRUE)), by = .(ORIGIN_STATE_NM) ]
subset2.DT
##
           ORIGIN STATE NM TotDelay AvgDepDelay
##
        1:
                  New York
                                 1
                                       11.85232
##
        2:
                  New York
                                -42
                                       11.85232
##
                  New York
        3:
                                -16
                                       11.85232
##
        4:
                  New York
                                -32
                                       11.85232
##
        5:
                  New York
                                 -2
                                       11.85232
##
## 993918:
                  Delaware
                                 11
                                       11.73494
## 993919:
                  Delaware
                                 -3
                                       11.73494
                                  0
## 993920:
                  Delaware
                                       11.73494
## 993921:
                  Delaware
                                 -5
                                       11.73494
## 993922:
                  Delaware
                                  4
                                       11.73494
```

By indicating the names of columns in the j parameter you can easily extract variables of interest, for example:

```
subset3.DT <- flightsDT[, .(MONTH, DEST)]
str(subset3.DT)</pre>
```

As in the previous listing, we may now quickly aggregate any statistic in j by group, specified in the by operator:

```
agg1.DT <- flightsDT[, .(SumCancel = sum(CANCELLED), MeanArrDelay =</pre>
mean(ARR_DELAY, na.rm = TRUE)), by = .(ORIGIN_CITY_NAME)]
agg1.DT
              ORIGIN CITY NAME SumCancel MeanArrDelay
##
##
     1: Dallas/Fort Worth, TX
                                           10.0953618
                                   13980
##
                  New York, NY
                                   12264
                                            6.0086474
     2:
##
    3:
               Minneapolis, MN
                                    2976
                                            3.6519174
            Raleigh/Durham, NC
##
    4:
                                    2082
                                            5.8777458
##
     5:
                  Billings, MT
                                      75
                                           -1.0170240
## ---
               Devils Lake, ND
                                      10
## 325:
                                           13.6372240
                   Hyannis, MA
## 326:
                                       1
                                           -0.6933333
## 327:
                      Hays, KS
                                      16
                                           -3.0204082
## 328:
                  Meridian, MS
                                       3
                                            9.8698630
## 329: Hattiesburg/Laurel, MS
                                       2
                                           10.0434783
```

In the preceding snippet we simply calculated the number of cancelled flights, which were supposed to depart from each city, and the mean arrival delay for all remaining connections, which flew from specific locations.

The resulting data.table may be sorted using order() just as in base R. However, the data.table package offers an internally-optimized implementation of the order() function, which performs much faster on large datasets than its generic counterpart. We will now compare both implementations by sorting arrival delay values (ARR\_DELAY) in the decreasing order for all flights in our data (12,189, 293 observations):

```
system.time(flightsDT[base::order(-ARR_DELAY)])

## user system elapsed
## 8.81 1.06 3.52

system.time(flightsDT[order(-ARR_DELAY)])

## user system elapsed
## 7.80 0.66 2.67
```

The data.table implementation is clearly at least 3x faster than when R was forced to use the base order() function.

The package contains a number of other shortcuts that speed up data processing; for example .N can be used to produce fast frequency calculations:

```
agg2.DT <- flightsDT[, .N, by = ORIGIN_STATE_NM]
agg2.DT
##
                                         ORIGIN_STATE_NM
                                                                Ν
##
    1:
                                                   Texas 1463283
##
    2:
                                                New York
                                                           553855
##
    3:
                                               Minnesota
                                                           268206
##
    4:
                                          North Carolina
                                                           390979
##
   5:
                                                 Montana
                                                            34372
##
    6:
                                                     Utah
                                                          227066
##
    7:
                                                Virginia
                                                           356462
##
    8:
                                                Michigan
                                                           332694
## 9:
                                               Tennessee
                                                           197671
## 10:
                                                Missouri
                                                           224081
## 11:
                                               Louisiana
                                                           146652
## 12:
                                           Massachusetts
                                                           224082
## 13:
                                                Kentucky
                                                           109105
## 14:
                                             Connecticut
                                                            44041
## 15:
                                                Illinois
                                                           806230
## 16:
                                                 Florida 871200
## 17:
                                                     Iowa
                                                            44197
## 18:
                                                 Indiana
                                                            87487
## 19:
                                            Pennsylvania
                                                           238888
## 20:
                                                Colorado
                                                           498276
## 21:
                                            North Dakota
                                                            34352
## 22:
                                                Maryland
                                                           191182
## 23:
                                              Washington
                                                           238145
## 24:
                                               Wisconsin
                                                           120927
## 25:
                                                Oklahoma
                                                            85725
## 26:
                                                     Ohio
                                                           178884
## 27:
                                                 Georgia
                                                           802243
## 28:
                                                Nebraska
                                                            49068
## 29:
                                          South Carolina
                                                            67583
                                            South Dakota
## 30:
                                                            23645
## 31:
                                                Arkansas
                                                            59792
## 32:
                                                  Kansas
                                                            26239
                                            Rhode Island
## 33:
                                                            27542
## 34:
                                           New Hampshire
                                                            16720
## 35:
                                                 Alabama
                                                            66695
## 36:
                                                 Vermont
                                                             9817
## 37:
                                                           235960
                                              New Jersey
## 38:
                                                   Maine
                                                            13795
## 39:
                                             Mississippi
                                                            29009
## 40:
                                                  Nevada
                                                          310313
## 41:
                                              California 1495110
## 42:
                                                  Hawaii
                                                           204652
## 43:
                                                 Arizona
                                                           383253
## 44:
                                             Puerto Rico
                                                            56062
## 45:
                                              New Mexico
                                                            60354
                                    U.S. Virgin Islands
## 46:
                                                             9869
```

```
## 47:
                                                  Oregon
                                                          132502
## 48:
                                                  Alaska
                                                           74589
                                                 Wyoming
                                                           21144
## 49:
## 50:
                                                   Idaho
                                                           36449
## 51:
                                          West Virginia
                                                            6840
## 52: U.S. Pacific Trust Territories and Possessions
                                                             951
                                                Delaware
                                                            1055
##
                                        ORIGIN_STATE_NM
```

R spent only 0.098 seconds estimating the counts of flights from each state. Compared to the table() approach on a data.frame (1.14 seconds), the data.table package offers roughly a ten-fold speedup:

```
agg2.df <- as.data.frame(table(flightsDT$ORIGIN STATE NM))</pre>
agg2.df
##
                                                  Var1
                                                          Freq
## 1
                                               Alabama
                                                         66695
## 2
                                                Alaska
                                                         74589
## 3
                                               Arizona
                                                        383253
## 4
                                              Arkansas
                                                         59792
## 5
                                            California 1495110
## 6
                                              Colorado 498276
## 7
                                          Connecticut
                                                         44041
## 8
                                              Delaware
                                                          1055
## 9
                                               Florida
                                                        871200
## 10
                                               Georgia 802243
## 11
                                                Hawaii
                                                        204652
## 12
                                                 Idaho
                                                         36449
## 13
                                              Illinois 806230
## 14
                                               Indiana
                                                         87487
## 15
                                                  Iowa
                                                         44197
## 16
                                                Kansas
                                                         26239
## 17
                                              Kentucky 109105
## 18
                                             Louisiana
                                                        146652
## 19
                                                         13795
                                                 Maine
## 20
                                              Maryland 191182
## 21
                                        Massachusetts
                                                        224082
## 22
                                              Michigan 332694
## 23
                                             Minnesota 268206
## 24
                                          Mississippi
                                                        29009
## 25
                                              Missouri
                                                        224081
## 26
                                               Montana
                                                         34372
## 27
                                              Nebraska
                                                       49068
## 28
                                                Nevada 310313
## 29
                                        New Hampshire
                                                        16720
## 30
                                            New Jersey
                                                        235960
## 31
                                            New Mexico
                                                         60354
## 32
                                              New York
                                                        553855
## 33
                                       North Carolina 390979
```

```
North Dakota
## 34
                                                         34352
## 35
                                                 Ohio 178884
## 36
                                             Oklahoma
                                                        85725
## 37
                                               Oregon 132502
## 38
                                         Pennsylvania 238888
## 39
                                          Puerto Rico
                                                         56062
## 40
                                         Rhode Island
                                                         27542
## 41
                                       South Carolina
                                                         67583
## 42
                                         South Dakota
                                                         23645
## 43
                                            Tennessee 197671
## 44
                                                 Texas 1463283
## 45 U.S. Pacific Trust Territories and Possessions
                                                           951
## 46
                                  U.S. Virgin Islands
                                                          9869
## 47
                                                 Utah
                                                       227066
## 48
                                              Vermont
                                                          9817
## 49
                                             Virginia 356462
                                           Washington
## 50
                                                        238145
## 51
                                        West Virginia
                                                          6840
## 52
                                            Wisconsin
                                                       120927
## 53
                                              Wyoming
                                                         21144
```

## 4.6 Chaining, more complex aggregations, and pivot tables with data.table

One of the smartest things about data.table is that users can easily chain several fast operations into one expression reducing both programming and computing time, forexample:

```
agg3.DT <- flightsDT[, .N, by = ORIGIN STATE NM] [order(-N)]
agg3.DT
##
                                      ORIGIN STATE NM
##
   1:
                                           California 1495110
##
  2:
                                                Texas 1463283
##
  3:
                                              Florida 871200
## 4:
                                             Illinois 806230
## 5:
                                              Georgia 802243
## 6:
                                             New York 553855
##
  7:
                                             Colorado 498276
## 8:
                                       North Carolina 390979
## 9:
                                              Arizona 383253
## 10:
                                             Virginia 356462
## 11:
                                             Michigan 332694
                                               Nevada 310313
## 12:
## 13:
                                            Minnesota 268206
                                         Pennsylvania 238888
## 14:
## 15:
                                           Washington 238145
## 16:
                                           New Jersey 235960
## 17:
                                                 Utah 227066
## 18:
                                        Massachusetts 224082
## 19:
                                             Missouri 224081
```

```
## 20:
                                                  Hawaii
                                                          204652
## 21:
                                              Tennessee 197671
## 22:
                                               Maryland 191182
## 23:
                                                    Ohio 178884
## 24:
                                               Louisiana 146652
## 25:
                                                  Oregon 132502
## 26:
                                              Wisconsin 120927
## 27:
                                               Kentucky
                                                          109105
## 28:
                                                 Indiana
                                                           87487
## 29:
                                               Oklahoma
                                                           85725
## 30:
                                                  Alaska
                                                           74589
## 31:
                                         South Carolina
                                                           67583
## 32:
                                                 Alabama
                                                           66695
## 33:
                                             New Mexico
                                                           60354
## 34:
                                               Arkansas
                                                           59792
## 35:
                                            Puerto Rico
                                                           56062
## 36:
                                               Nebraska
                                                           49068
## 37:
                                                           44197
                                                    Iowa
                                                           44041
## 38:
                                            Connecticut
## 39:
                                                   Idaho
                                                           36449
## 40:
                                                 Montana
                                                           34372
## 41:
                                           North Dakota
                                                           34352
## 42:
                                            Mississippi
                                                           29009
## 43:
                                            Rhode Island
                                                           27542
## 44:
                                                  Kansas
                                                           26239
                                           South Dakota
## 45:
                                                           23645
## 46:
                                                 Wyoming
                                                           21144
## 47:
                                          New Hampshire
                                                           16720
## 48:
                                                   Maine
                                                           13795
## 49:
                                    U.S. Virgin Islands
                                                            9869
## 50:
                                                 Vermont
                                                            9817
## 51:
                                          West Virginia
                                                            6840
## 52:
                                                Delaware
                                                            1055
## 53: U.S. Pacific Trust Territories and Possessions
                                                             951
##
                                        ORIGIN STATE NM
                                                               N
```

Chaining is especially useful in more complex aggregations.

In the following example we want to calculate the arithmetic mean (set in the j index) for all December flights (i index) on departure and arrival delay variables as indicated by the .SDcols parameter, group the results by the ORIGIN\_STATE\_NM, DEST\_STATE\_NM, and DAY\_OF\_WEEK variables, and finally sort the output firstly by DAY\_OF\_WEEK (in ascending order) and then by DEP\_DELAY and ARR\_DELAY (both in descending order):

```
##
     ORIGIN STATE NM
                           DEST_STATE_NM DAY_OF_WEEK DEP_DELAY ARR_DELAY
## 1:
           Louisiana
                                 Kentucky
                                                   1 111.6667
                                                                108.0000
## 2:
                Ohio
                          South Carolina
                                                   1 106.0000
                                                                104.3333
## 3:
              Alaska
                                                   1 103.0000
                                   Texas
                                                                 93.0000
         Pennsylvania U.S. Virgin Islands
## 4:
                                                   1
                                                       92.0000
                                                                 88.5000
             Indiana
                                                       90.0000
## 5:
                               Tennessee
                                                                 82.7500
```

Note that the expression looks very tidy and contains multiple data-manipulation techniques.

It is also extremely fast even on a large dataset; the preceding statement was executed in only 0.13 seconds.

In order to replicate this aggregation in the base R, we would probably need to create a separate function, to process the call in stages, but it is very likely that the performance of this approach will be much worse.

The data.table package through elegant chaining allows users to shift their focus from programming to true data science. The chaining of operations may also be achieved through custom-built functions.

In the following example, we want to create a delay function that will calculate TOT\_DELAY for each flight in the dataset and we also want to attach this variable to our main dataset using the := operator. Second, based on the newly-created TOT\_DELAY variable, the function will compute MEAN DELAY for each DAY OF MONTH:

```
delay <- function(DT) {</pre>
  DT[, TOT DELAY := ARR DELAY - DEP DELAY]
  DT[, .(MEAN_DELAY = mean(TOT_DELAY, na.rm = TRUE)), by = DAY_OF_MONTH]
}
delay.DT <- delay(flightsDT)</pre>
names(flightsDT)
   [1] "YEAR"
##
                             "MONTH"
                                                  "DAY OF MONTH"
   [4] "DAY OF WEEK"
                             "FL DATE"
                                                  "UNIQUE CARRIER"
##
                                                  "FL NUM"
##
  [7] "AIRLINE ID"
                             "TAIL NUM"
## [10] "ORIGIN AIRPORT ID"
                             "ORIGIN"
                                                  "ORIGIN CITY NAME"
## [13] "ORIGIN STATE NM"
                             "ORIGIN WAC"
                                                  "DEST AIRPORT ID"
                                                  "DEST_STATE_NM"
## [16] "DEST"
                             "DEST_CITY_NAME"
## [19] "DEST_WAC"
                                                  "DEP DELAY"
                             "DEP_TIME"
## [22]
        "ARR TIME"
                             "ARR DELAY"
                                                  "CANCELLED"
## [25] "CANCELLATION CODE" "DIVERTED"
                                                  "AIR TIME"
## [28] "DISTANCE"
                             "TOT DELAY"
head(delay.DT)
##
      DAY OF MONTH MEAN DELAY
                17 -3.235925
## 1:
## 2:
                18
                    -3.369053
                19
                    -3.439632
## 3:
## 4:
                20 -3.976177
```

```
## 5: 21 -3.229061
## 6: 22 -3.166394
```

The := operator added the TOT\_DELAY variable to the original data stored in the flightsDT object and the delay function computed the requested MEAN\_DELAY by DAY\_OF\_MONTH and stored the results in delay.DT of the data.table package.

We should also mention here a very useful casting implementation through the dcast.data.table() function which allows rapid pivot tables, for example:

```
agg5.DT <- dcast.data.table(flightsDT,</pre>
                            UNIQUE CARRIER~MONTH,
                            fun.aggregate = mean,
                            value.var = "TOT_DELAY",
                            na.rm=TRUE)
agg5.DT
##
       UNIQUE CARRIER
                                           2
                                                      3
    1:
##
                   9E -5.0604885 -4.3035723 -3.9639291 -3.97549369 -3.9851160
##
    2:
                   AA -5.4185064 -4.7585774 -4.8034317 -3.52661907 -3.9940437
##
    3:
                   AS -3.6258772 -3.9423103 -2.5658019 -1.42202236 -1.1287699
##
    4:
                   B6 -3.0075933 -1.6200692 -2.9693669 -2.58131086 -4.7723310
##
    5:
                   DL -4.9593914 -5.1271330 -4.9993318 -4.78600081 -4.5556703
                   EV -2.8316765 -2.6735762 -3.5791400 -3.26905250 -3.3592182
##
    6:
##
    7:
                      1.5128138
                                  1.7389582
                                              1.0289684
                                                         1.64470449
                                                                     0.8981428
##
    8:
                   FL -3.4655201 -2.9572431 -2.2638647 -3.41077019 -4.5667835
    9:
                       0.9881499 0.5728666
                                             0.9751099
                                                         0.87703793
                                                                     0.9442306
##
## 10:
                   MQ -0.2217426 -0.2059641 -1.1987497
                                                         0.05964314 -0.1753046
## 11:
                   00 -1.1938984 -1.2106156 -1.8446472 -1.58304790 -1.7056795
## 12:
                   UA -7.5894200 -6.7246802 -7.8630617 -7.08422261 -7.4097555
## 13:
                   US -2.0626065 -1.3832280 -2.3973111 -1.80466899 -2.0518061
                   VX -6.5903668 -4.8921029 -5.7629638 -5.48504524 -5.1271590
## 14:
## 15:
                   WN -5.6655179 -5.9149595 -4.9892291 -4.59273465 -5.0319650
                   YV -1.1544345 -0.8871053 -1.5168986 -0.48641007 -0.9311323
## 16:
##
                6
                            7
                                         8
                                                    9
                                                               10
                                                                           11
    1: -2.6049019 -3.07248526 -4.65300916 -4.9229329 -4.61331220 -5.5528514
##
    2: -2.4831712 -2.67815547 -3.59220357 -4.1196392 -2.80719209 -4.6130687
##
##
    3: -0.3347246
                   0.13715137
                               0.20431347 -0.7381192 -1.75437987 -3.8927848
##
   4: -3.1121345 -1.03585986 -2.78829268 -3.6394169 -3.41829733 -3.6533926
##
    5: -3.6840302 -4.58935183 -5.20531640 -4.3365582 -5.11543072 -4.9731944
      -2.5741488 -3.02601317 -3.36049714 -2.8986387 -2.19604016 -3.1766812
##
    6:
##
    7:
        1.3757110
                   1.33186798 0.70284411
                                           0.5010832 -0.58000545
                                                                   0.8790109
##
    8: -2.4149313 -3.12670845 -4.48336511 -5.2597094 -4.52553144 -5.4973022
    9:
        0.4227802
                   0.98846297
                               0.84973424
                                           1.0794127
                                                       1.47679909
## 10:
        0.9934712 -0.07574324 -0.15533339 -1.6402856 -0.09883242 -0.5689987
## 11: -1.2013261 -1.46349066 -1.13168249 -1.1756191 -1.09401480 -1.6460572
## 12: -5.6482530 -6.81243984 -7.14127087 -7.0770797 -6.86042483 -8.2813032
## 13: -0.2648810 -0.48139653 -1.78743177 -2.8849762 -2.12301615 -2.9136960
## 14: -2.7562313 -4.56795741 -4.55636039 -4.5778543 -5.33036085 -4.7851608
## 15: -3.9938371 -4.23416676 -4.19607188 -4.4103769 -5.33155108 -6.3515294
```

```
## 16: 0.5402868 0.75983760 0.01435857 -0.3753379 -0.01849384 -0.3619767
##
              12
  1: -1.2206257
##
   2: -3.8879515
   3: -3.3385013
##
   4: -2.1226683
##
##
   5: -6.0661009
   6: -1.9626498
##
##
  7: 1.2813819
##
  8: -3.2641951
  9: 1.3017804
## 10: 1.0469016
## 11: -0.1364558
## 12: -7.0841910
## 13: -2.0027092
## 14: -4.1633648
## 15: -5.1899477
## 16: 0.3937927
```

In the preceding output we have obtained a pivot table with mean values of TOT\_DELAY for each carrier and month in our data.

The fun.aggregate argument may take multiple functions, and similarly, the value.var parameter may now also refer to multiple columns.

In this section we have presented several common applications of fast data transformations available in the data.table package.

This is, however, not inclusive of all functionalities this great package can offer. For more examples (especially on chaining, joins, key setting, and many others) and tutorials, please visit the data.table GitHub repository at https://github.com/Rdatatable/data.table/wiki.

The CRAN page for the package (https://cran.r-

project.org/web/packages/data.table/index.html) contains several references to comprehensive manuals elaborating on different aspects of data manipulation with data.table.

## 4.7 Writing better R code

Finally, in the last section of this chapter we will direct you to several good sources that can assist you in writing better optimised and faster R code.

The best primary resource of knowledge on this subject is the previously mentioned book by Hadley Wickham Advanced R, and more specifically its chapter on code optimization. It includes very informative, but still pretty concise and approachable, sections on profiling and benchmarking tools, which can be used to test the performance of R scripts. Wickham also shares a number of tips and tricks on how to organize the code, minimise the workload, compile the functions, and use other techniques such as R interfaces for compiled code. The online version of the chapter is available from Wickham's personal website at http://adv-r.had.co.nz/Profiling.html.

Another great source of information in this field is Norman Matloff's book titled The Art of R Programming. It consists of several comprehensive chapters dedicated to performance enhancements in processing speed and memory consumption, interfacing R to other languages-most predominantly C/C++ and Python, and also introducing readers to parallel techniques available in R through Hadley Wickham's snow package, compiled code and GPU programming amongst others. Besides, Matloff includes essential details on code debugging and rectifying issues with specific programming methods in R.

Unfortunately, the code optimization goes beyond the scope of this book, but the contents of both Wickham's and Matloff's publications cover this gap in a very comprehensive way.

There are also a number of good web-based resources on specific high-performance computing approaches available in R and the CRAN Task View <a href="https://cran.r-project.org/web/views/HighPerformanceComputing.html">https://cran.r-project.org/web/views/HighPerformanceComputing.html</a> should serve well as the index of the most essential packages and tools on that subject. Also, most of the packages, that were either referenced in the preceding sections of this chapter, or are listed in the High-Performance Computing Task View on CRAN, contain wellwritten manuals, and at least vignettes, addressing most important concepts and common applications.

## 4.8 Summary

In this chapter we have began our journey through the meanders of Big Data analytics with R.

First, we introduced you to the structure, definition, and major limitations of the R programming language hoping that this may clarify why traditionally R was an unlikely choice for a Big Data analyst.

But then we showed you how some of these concerns can be quite easily dispelled by using several powerful R packages which facilitate processing and analysis of large datasets.

We have spent a large proportion of this chapter on approaches, that allow out-of-memory data management, first through the ff and ffbase packages, and later by presenting methods contained within the bigmemory package and other libraries that support operations and analytics on big.matrix objects.

In the second part of the chapter we moved on to methods that can potentially boost the performance of your R code.

We explored several applications of parallel computing through the parallel and foreach packages and you learnt how to calculate statistics using the apply() family of functions and for() loops.

We also provided you with a gentle introduction to GPU computing, a new highly-optimized Microsoft R Open distribution, which supports multi-threading, and we have also mentioned the H2O platform for fast and scalable machine learning for Big Data (which we discuss in detail in Chapter 8, Machine Learning methods for Big Data in R).

We ended this chapter with an introductory tutorial on the data.table package-a highly efficient and popular package for fast data manipulation in R.

Further if you want to know how we can take Big Data outside of the limitation of a single machine and to deploy and configure instances and clusters on leading Cloud computing platforms, such as Amazon Elastic Cloud Computing (EC2), Microsoft Azure, and Google Cloud, you can go through the Online Chapter, Pushing R Further available at https://www.packtpub.com/sites/default/files/downloads/539664570 SPushing R Further.pdf