Wharton PhD Tech Camp Session 2

Alex Miller

Ph.D. Student, Information Systems Wharton, OID



Goal for today

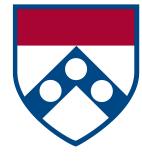
- Finish R (quickly!)
 - Cover Notebooks, briefly
- Understand basic Python usage
- Quick primer on parallel computing
- Exercises:
 - Use either Python or R
 - If you want to learn both, you will need to spend some time outside of class
 - Goal is to be somewhat comfortable with Python by Monday, so we can get to the interesting stuff

Clarification about Git

- Mac users have built-in a Unix-shell (accessed via "Terminal")
 - "git" is a thrid-party program is usually pre-installed on most Macs

- Windows users only have Command Prompt (not Unix-like)
 - "GitBash" is a program that emulates a Unix-like environment for Windows users, and comes pre-installed with git (and a few other Unix-like programs)

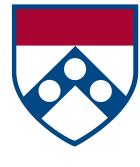
R, Continued



Important things you won't learn elsewhere

- R Markdown and R Notebooks
 - Use them!
 - (Please!) Never copy your code into a word document again!
 - Even better: Use the stargazer or texreg packages for reproducible tables!

Python



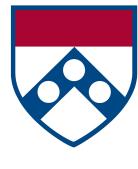
Why use Python?

- You can do almost everything in R that you can do in Python
 - But they have different strengths
- R
 - More statistical
 - Typically (but not always) more state-of-the-art statistics packages
- Python
 - More for general purpose scripting
 - More widely-used in industry; lots of general purpose packages exist

Choosing between Python and R

- R for:
 - munging/aggregating/slicing/dicing data
 - regression models and basic statistical analysis
 - o ggplot2
- Python for:
 - general scripting, data cleaning
 - state-of-the-art machine learning
- But!
 - rpy2 and Jupyter means you don't really have to choose
 - I can show you how to setup if you are really interested

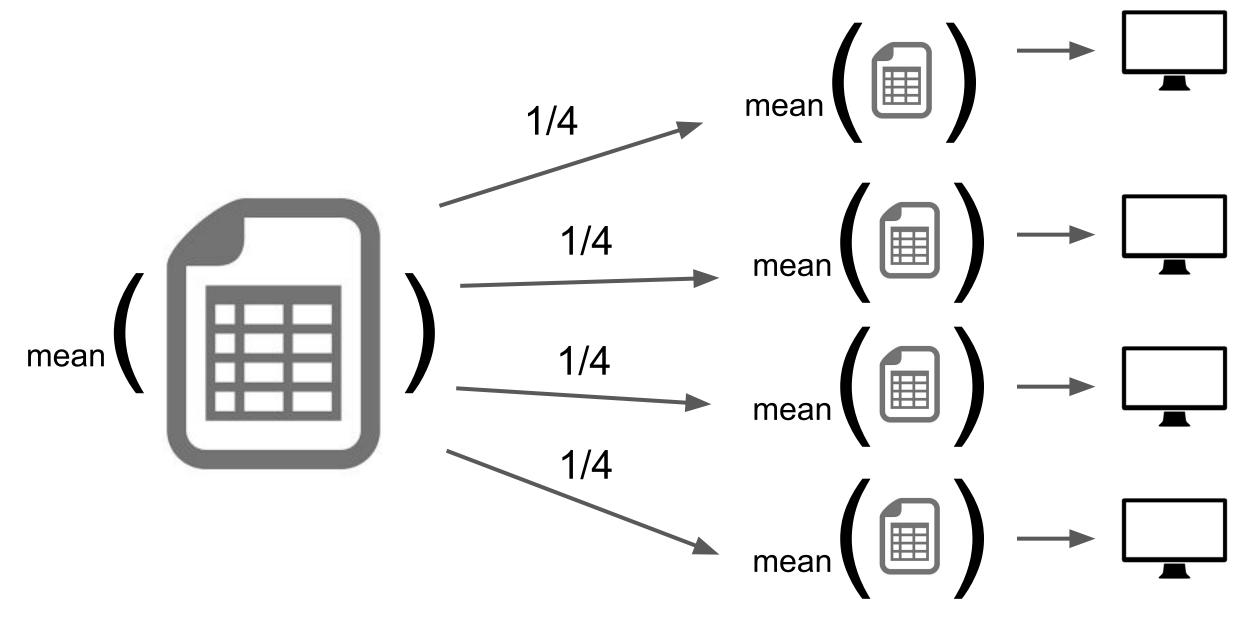
Parallelization



What is parallelization?

- When you want to do multiple computations at the same time.
- Suppose you had a dataset with 1,000,000 rows, and you wanted to calculate some function on all the rows (say, average)
 - If each operation takes .01 seconds and you have to serially compute all of them, it will take 2.78 hours
 - What if we could do many calculations at the same time?

Example



Parallelization

- Can be done on different cores of a single machine
- Can also be distributed to many computers

- The Grid!
 - provides up to 64 cores (most modern computers have 4-8)
 - can also just free up your local machine if you have long calculation that cannot be parallelized