

Profiling & Benchmarking

profvis demo

```
n = 1e6

d = tibble(
  x1 = rt(n, df = 3),
  x2 = rt(n, df = 3),
  x3 = rt(n, df = 3),
  x4 = rt(n, df = 3),
  x5 = rt(n, df = 3),
) %>%
  mutate(y = -2*x1 - 1*x2 + 0*x3 + 1*x4 + 2*x5 + rnorm(n))

profvis::profvis(lm(y~, data=d))
```

Benchmarking - bench

```
d = tibble(  
  x = runif(10000),  
  y=runif(10000)  
)  
  
(b = bench::mark(  
  d[d$x > 0.5, ],  
  d[which(d$x > 0.5), ],  
  subset(d, x > 0.5),  
  filter(d, x > 0.5)  
))  
  
## # A tibble: 4 × 6  
##   expression      min    median `itr/sec` mem_alloc `gc/sec`  
##   <bch:expr>    <bch:tm> <bch:tm>    <dbl> <bch:byt>    <dbl>  
## 1 d[d$x > 0.5, ] 116.3µs  122.1µs    7802.  253.9KB    21.8  
## 2 d[which(d$x > 0.5), ] 153.1µs  159.1µs    6191. 271.68KB    30.4  
## 3 subset(d, x > 0.5) 237.4µs  246.1µs    3984. 287.62KB    19.2  
## 4 filter(d, x > 0.5) 1.44ms   1.51ms     662.  1.54MB    10.4
```

Parallelization

parallel

Part of the base packages in R

- tools for the forking of R processes (some functions do not work on Windows)
- Core functions:
 - detectCores
 - pvec
 - mclapply
 - mcparallel & mccollect

detectCores

Surprisingly, detects the number of cores of the current system.

```
detectCores()
```

```
## [1] 16
```

pvec

Parallelization of a vectorized function call

```
system.time(pvec(1:1e7, sqrt, mc.cores = 1))
```

```
##   user  system elapsed
##  0.214   0.029   0.243
```

```
system.time(pvec(1:1e7, sqrt, mc.cores = 4))
```

```
##   user  system elapsed
##  0.442   0.185   0.631
```

```
system.time(pvec(1:1e7, sqrt, mc.cores = 8))
```

```
##   user  system elapsed
##  0.532   0.389   0.372
```

pvec - bench::system_time

```
bench::system_time(pvec(1:1e7, sqrt, mc.cores = 1))

##   process      real
##     180ms    180ms

bench::system_time(pvec(1:1e7, sqrt, mc.cores = 4))

##   process      real
##     935ms    980ms

bench::system_time(pvec(1:1e7, sqrt, mc.cores = 8))

##   process      real
##     1.01s    1.05s
```

```
bench::system_time(Sys.sleep(.5))
```

```
##   process      real
##     1.93ms 500.09ms
```

```
system.time(Sys.sleep(.5))
```

```
##   user  system elapsed
## 0.001  0.000  0.500
```

```

cores = c(1,4,8,16)
order = 6:8
f = function(x,y) {
  system.time(
    pvec(1:(10^y), sqrt, mc.cores = x)
  )[3]
}

res = map(
  cores,
  function(x) {
    map_dbl(order, f, x = x)
  }
) %>%
  do.call(rbind, .)

rownames(res) = paste0(cores, " cores")
colnames(res) = paste0("10^",order)

res

##          10^6 10^7 10^8
## 1 cores  0.011 0.133 1.662
## 4 cores  0.059 0.360 4.664
## 8 cores  0.072 0.372 3.971
## 16 cores 0.098 0.432 3.979

```

mclapply

Parallelized version of lapply

```
system.time(rnorm(1e6))

##    user  system elapsed
##  0.101   0.007   0.107

system.time(unlist(mclapply(1:10, function(x) rnorm(1e5), mc.cores = 2)))

##    user  system elapsed
##  0.148   0.136   0.106

system.time(unlist(mclapply(1:10, function(x) rnorm(1e5), mc.cores = 4)))

##    user  system elapsed
##  0.242   0.061   0.052
```

```
system.time(unlist(mclapply(1:10, function(x) rnorm(1e5), mc.cores = 4)))  
##    user  system elapsed  
##  0.097   0.047   0.079  
  
system.time(unlist(mclapply(1:10, function(x) rnorm(1e5), mc.cores = 8)))  
##    user  system elapsed  
##  0.193   0.076   0.040  
  
system.time(unlist(mclapply(1:10, function(x) rnorm(1e5), mc.cores = 10)))  
##    user  system elapsed  
##  0.162   0.083   0.041  
  
system.time(unlist(mclapply(1:10, function(x) rnorm(1e5), mc.cores = 12)))  
##    user  system elapsed  
##  0.098   0.065   0.037
```

mcparrallel

Asynchronously evaluation of an R expression in a separate process

```
m = mcparrallel(rnorm(1e6))
n = mcparrallel(rbeta(1e6,1,1))
o = mcparrallel(rgamma(1e6,1,1))

str(m)
```

```
## List of 2
## $ pid: int 10726
## $ fd : int [1:2] 4 7
## - attr(*, "class")= chr [1:3] "parallelJob" "childProcess" "process"
```

```
str(n)
```

```
## List of 2
## $ pid: int 10727
## $ fd : int [1:2] 5 9
## - attr(*, "class")= chr [1:3] "parallelJob" "childProcess" "process"
```

mccollect

Checks `mcparallel` objects for completion

```
str(mccollect(list(m,n,o)))  
  
## List of 3  
## $ 10726: num [1:1000000] 0.0199 0.4262 1.1566 0.3586 -0.0811 ...  
## $ 10727: num [1:1000000] 0.336 0.408 0.806 0.499 0.594 ...  
## $ 10728: num [1:1000000] 0.175 0.237 0.824 1.961 0.125 ...
```

doMC & foreach

doMC & foreach

Packages by Revolution Analytics that provides the `foreach` function which is a parallelizable for loop (and then some).

- Core functions:
 - `registerDoMC`
 - `foreach`, `%dopar%`, `%do%`

registerDoMC

Primarily used to set the number of cores used by `foreach`, by default uses `options("cores")` or half the number of cores found by `detectCores` from the `parallel` package.

```
options("cores")

## $cores
## NULL

detectCores()

## [1] 16

getDoParWorkers()

## [1] 1

registerDoMC(4)
getDoParWorkers()

## [1] 4
```

foreach

A slightly more powerful version of base `for` loops (think `for` with an `lapply` flavor). Combined with `%do%` or `%dopar%` for single or multicore execution.

```
for(i in 1:10) {  
  sqrt(i)  
}  
  
foreach(i = 1:5) %do% {  
  sqrt(i)  
}
```

```
## [[1]]  
## [1] 1  
##  
## [[2]]  
## [1] 1.414214  
##  
## [[3]]  
## [1] 1.732051  
##  
## [[4]]  
## [1] 2  
##
```

foreach - iterators

foreach can iterate across more than one value, but it doesn't do length coercion

```
foreach(i = 1:5, j = 1:5) %do% {  
  sqrt(i^2+j^2)  
}
```

```
## [[1]]  
## [1] 1.414214  
##  
## [[2]]  
## [1] 2.828427  
##  
## [[3]]  
## [1] 4.242641  
##  
## [[4]]  
## [1] 5.656854  
##  
## [[5]]  
## [1] 7.071068
```

```
foreach(i = 1:5, j = 1:2) %do% {  
  sqrt(i^2+j^2)  
}
```

```
## [[1]]  
## [1] 1.414214  
##  
## [[2]]  
## [1] 2.828427
```

foreach - combining results

```
foreach(i = 1:5, .combine='c') %do% {
  sqrt(i)
}

## [1] 1.000000 1.414214 1.732051 2.000000 2.236068

foreach(i = 1:5, .combine='cbind') %do% {
  sqrt(i)
}

##      result.1 result.2 result.3 result.4 result.5
## [1,] 1 1.414214 1.732051 2 2.236068

foreach(i = 1:5, .combine='+') %do% {
  sqrt(i)
}

## [1] 8.382332
```

foreach - parallelization

Swapping out `%do%` for `%dopar%` will use the parallel backend.

```
registerDoMC(4)
```

```
system.time(foreach(i = 1:10) %dopar% mean(rnorm(1e6)))
```

```
##    user  system elapsed
##  0.368   0.028   0.291
```

```
registerDoMC(8)
```

```
system.time(foreach(i = 1:10) %dopar% mean(rnorm(1e6)))
```

```
##    user  system elapsed
##  0.436   0.053   0.304
```

```
registerDoMC(12)
```

```
system.time(foreach(i = 1:10) %dopar% mean(rnorm(1e6)))
```

```
##    user  system elapsed
##  0.462   0.096   0.311
```



Example - Bootstrapping

Bootstrapping is a resampling scheme where the original data is repeatedly reconstructed by taking n samples of size n (with replacement) from the original data, and using that to repeat an analysis procedure of interest. Below is an example of fitting a local regression (`loess`) to some synthetic data, we will construct a bootstrap prediction interval for this model.

```
set.seed(3212016)
d = data.frame(x = 1:120) %>%
    mutate(y = sin(2*pi*x/120) + runif(length(x), -1, 1))

l = loess(y ~ x, data=d)
p = predict(l, se=TRUE)

d = d %>% mutate(
    pred_y = p$fit,
    pred_y_se = p$se.fit
)
```

```
ggplot(d, aes(x,y)) +  
  geom_point(color="gray50") +  
  geom_ribbon(  
    aes(ymin = pred_y - 1.96 * pred_y_se,  
        ymax = pred_y + 1.96 * pred_y_se),  
    fill="red", alpha=0.25  
) +  
  geom_line(aes(y=pred_y)) +  
  theme_bw()
```

BLAS and LAPACK

Statistics and Linear Algebra

An awful lot of statistics is at its core linear algebra.

For example:

- Linear regression models, find

$$\hat{\beta} = (X^T X)^{-1} X^T y$$

- Principle component analysis
 - Find $T = XW$ where W is a matrix whose columns are the eigenvectors of $X^T X$.
 - Often solved via SVD - Let $X = U\Sigma W^T$ then $T = U\Sigma$.

Numerical Linear Algebra

Not unique to Statistics, these are the type of problems that come up across all areas of numerical computing.

- Numerical linear algebra \neq mathematical linear algebra
- Efficiency and stability of numerical algorithms matter
 - Designing and implementing these algorithms is hard
- Don't reinvent the wheel - common core linear algebra tools (well defined API)

BLAS and LAPACK

Low level algorithms for common linear algebra operations

BLAS

- **Basic Linear Algebra Subprograms**
- Copying, scaling, multiplying vectors and matrices
- Origins go back to 1979, written in Fortran

LAPACK

- **Linear Algebra Package**
- Higher level functionality building on BLAS.
- Linear solvers, eigenvalues, and matrix decompositions

Modern variants?

Most default BLAS and LAPACK implementations (like R's defaults) are somewhat dated

- Written in Fortran and designed for a single cpu core
- Certain (potentially non-optimal) hard coded defaults (e.g. block size).

Multithreaded alternatives:

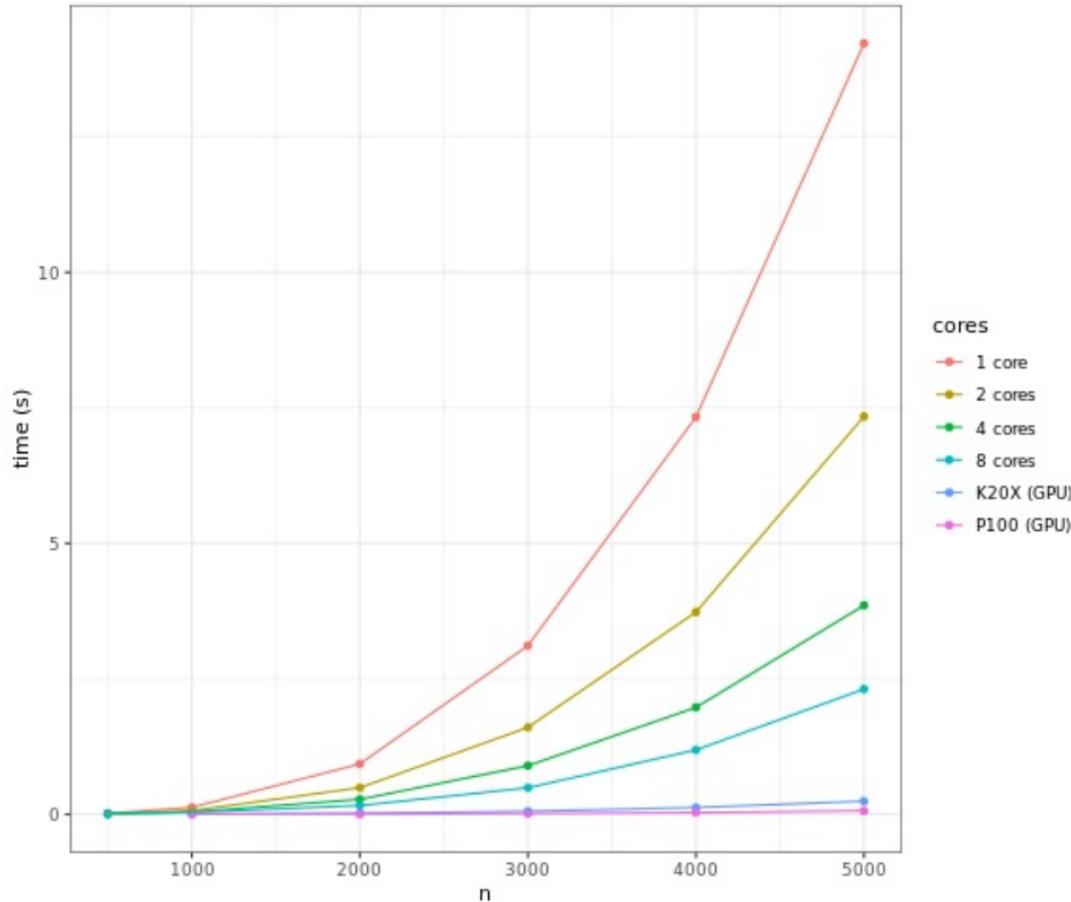
- ATLAS - Automatically Tuned Linear Algebra Software
- OpenBLAS - fork of GotoBLAS from TACC at UTexas
- Intel MKL - Math Kernel Library, part of Intel's commercial compiler tools
- cuBLAS / Magma - GPU libraries from Nvidia and UTK respectively

OpenBLAS Matrix Multiply (DGEMM)

Performance

n	1 core	2 cores	4 cores	8 cores
100	0.001	0.001	0.000	0.000
500	0.018	0.011	0.008	0.008
1000	0.128	0.068	0.041	0.036
2000	0.930	0.491	0.276	0.162
3000	3.112	1.604	0.897	0.489
4000	7.330	3.732	1.973	1.188
5000	14.223	7.341	3.856	2.310

Matrix Multiply of ($n \times n$) matrices - double precision



Matrix Multiply of ($n \times n$) matrices - double precision

