

DISCLOSED

A first glimpse into 'R.ff'

(a package that virtually removes R's memory limit)

Oehlschlägel, Adler, Nenadic, Zucchini

Munich, Göttingen

August 2008

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SUMMARY

The availability of large atomic objects through package 'ff' can be used to create packages implementing statistical methods specifically addressing large data sets (like subbagging or package biglm). However, wouldn't it be great if we could apply all of R's functionality to large atomic data? Package 'R.ff' is an experiment to provide as much as possible of R's basic functionality as 'ff-methods'. We report first experiences with porting standard R functions to versions operating on ff objects and we discuss implications for package authors (and maybe also R core). Instead of a summary, here we just quicken your appetite through the list of functions and operators where we have first experimental ports:

! != %% %*% %/% & | * + - / < <= == > >= ^ abs acos acosh asin asinh atan atanh bessell
besselJ besselK bessellY beta ceiling choose colMeans colSums cos cosh crossprod cummax
cummin cumprod cumsum dbeta dbinom dcauchy dchisq dexp df dgamma dgeom dhyper
digamma dlnorm dlogis dnbinom dnorm dpois dsignrank dt dunif dweibull dwilcox exp expm1
factorial fivenum floor gamma gammaCody IQR is.na is.nan jitter lbeta lchoose lfactorial
lgamma log log10 log1p log2 logb mad order pbeta pbinom pcauchy pchisq pexp pf pgamma
pgeom phyper plnorm plogis pnbinom pnorm ppois psigamma psignrank pt punif pweibull
pwilcox qbeta qbinom qcauchy qchisq qexp qf qgamma qgeom qhyper qlnorm qlogis qnbinom
qnorm qpois qsignrank qt quantile qunif qweibull qwilcox range range rbeta rbinom rcauchy
rchisq rexp rf rgamma rgeom rhyper rlnorm rlogis rnbinom rnorm round rowMeans rowSums
rpois rsignrank rt runif rweibull rwilcox sample sd sign signif sin sinh sort sqrt summary t
tabulate tan tanh trigamma trunc var

R.ff DESIGN GOALS: THE WORDS LARGEST 'POCKET CALCULATOR'

large data

- being able to process large objects ($\text{size} > \text{RAM}$)
- many objects ($\text{sum}(\text{sizes}) > \text{RAM}$)

as convenient
as possible

- R typical handling
- ff method dispatch
- transparent tempfile handling

as compatible
as possible

- avoid duplicate implementation
- re-use existing functions

maximum
performance

- close to in-RAM performance if $\text{size} < \text{RAM}$
- still able to process if $\text{size} > \text{RAM}$
- avoid redundant access
- allow tempfile re-use

STANDARD PARAMETERS IN MANY FF FUNCTIONS

```
ff(...  
, FF_RETURN      = TRUE          # bi-boolean in constructor: TRUE or FALSE  
, BATCHSIZE      = .Machine$integer.max  
, BATCHBYTES     = getOption("ffbatchbytes")  
, VERBOSE        = FALSE  
)  
  
ffapply(...  
, FF_RETURN      = TRUE          # tri-boolean otherwise: TRUE or FALSE or FF  
, BATCHSIZE      = .Machine$integer.max  
, BATCHBYTES     = getOption("ffbatchbytes")  
, VERBOSE        = FALSE  
)
```

FACILITATED CHUNKED LOOPING IN FF

ffvecapply, ffrowapply, ffcollapply, ffapply

```
library(ff)
```

```
x <- ff(vmode="double", length=1e7)
ffvecapply( x[i1:i2] <- runif(i2-i1+1) + runif(i2-i1+1)
, X = x
, BATCHSIZE = 1e6
, VERBOSE = TRUE
)
x
```

```
y <- ffvecapply( runif(i2-i1+1) + runif(i2-i1+1)
, VMODE = "double"
, N = 1e7
, RETURN = TRUE
, VERBOSE = TRUE
)
y
```

```
# re-use existing ff object - important with inefficient file systems
y <- ffvecapply( runif(i2-i1+1) + runif(i2-i1+1)
, X=y, RETURN=TRUE, FF_RETURN=y, VERBOSE=TRUE)
```

A SHORT R.ff DEMO

```
library(R.ff)
bigR()
options(ffbatchbytes=2^22)
options(ffpagesize=2^20)
options(ffcaching="mmnoflush") # "mmeachflush"

system.time( x <- runif.ff(1e7) + runif.ff(1e7) )
print(x, maxlength=4)
memory.size(max=FALSE) # 27 MB
memory.size(max=TRUE)  # 31 MB

system.time( x <- runif(1e7) + runif(1e7) )
memory.size(max=FALSE) # 240 MB
memory.size(max=TRUE)  # 242 MB

# 6.6 sec R.ff mmeachflush
# 3.0 sec R.ff mmnoflush
# 2.7 sec   ff mmeachflush
# 1.7 sec   ff mmnoflush
# 1.5 sec    R pure RAM
system.time(
ffvecapply(x[i1:i2] <- runif(i2-i1+1) + runif(i2-i1+1), X=x))
```

COERCION TO FF FUNCTION ...

as.ff(function)

```
runif.ff <- as.ff(runif)
```

```
> runif.ff
```

```
function (n, min = 0, max = 1
, FF_RETURN = TRUE, BATCHSIZE = .Machine$integer.max
, BATCHBYTES = getOption("ffbatchbytes"), VERBOSE = FALSE)
{
  FF_ATTR <- list(vmode = "double", length = as.integer(n))
  FF_RET <- ffreturn(FF_RETURN = FF_RETURN, FF_PROTO = NULL
, FF_ATTR = FF_ATTR)
  ffvecapply(
    EXPR = FF_RET[FF_I1:FF_I2] <- runif(FF_I2 - FF_I1 + 1L
, min = min, max = max)
, N = n, VMODE = "double"
, FROM = "FF_I1", TO = "FF_I2", BATCHSIZE = BATCHSIZE
, BATCHBYTES = BATCHBYTES, VERBOSE = VERBOSE
)
  FF_RET
}
```

... HOW `as.ff.function` WORKS CONCEPTUALLY ...

`as.ff(function)`

**package
authors
attach required
information to
their functions**

- data types of arguments
- which arguments to recycle
- type of required processing (elementwise, aggregating, ...)
- data type and structure of return value

`as.ff()`

- calling `as.ff`
- computing on the language

**return value
is a `function.ff`
that can handle
large data**

- recycles arguments automatically
- creates `ff` return object automatically
- can be customized using standard arguments
 - `FF_RETURN = TRUE`
 - `BATCHSIZE = .Machine$integer.max`
 - `BATCHBYTES = getOption("ffbatchbytes")`
 - `VERBOSE = FALSE`
- method dispatch may be used to call `function.ff`

... AND HOW `as.ff.function` WORKS PRACTICALLY

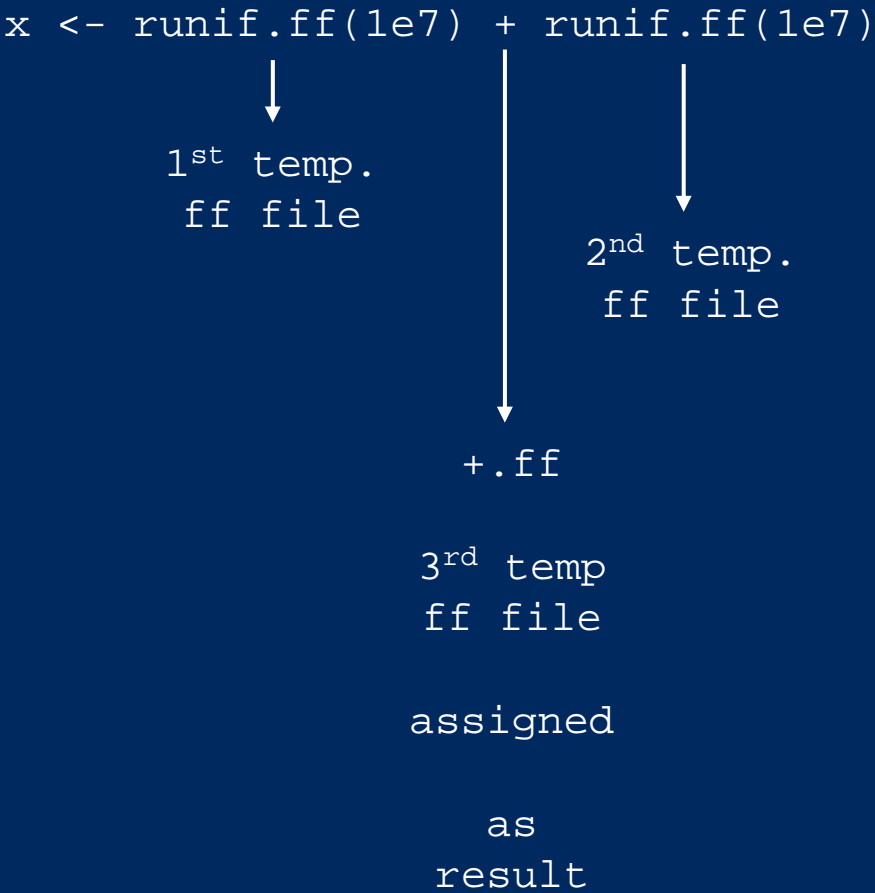
```

funmode(runif) <- "funlone2many"          # now inherits(runif, "funlone2many")
funmeta(runif) <- list(vmode="double")    # attach some further information
> as.ff.funlone2many
function (x, vmode = "guess", ...){
  if (is.character(x)) { xid <- as.symbol(x); xfun <- get(x)
  }else{ xid <- substitute(x); xfun <- x }
  if (is.null(vmode)) stop("vmode required") else if (vmode == "guess"){
    fm <- funmeta(xfun)
    if (is.na(match("vmode", names(fm)))) {
      stop("vmode neither as argument nor as funmeta nor have we guessing")
    }else{ vmode <- fm$vmode }
  }
  xargs <- alistformals(xfun)
  yargs <- alist(FF_RETURN = TRUE, BATCHSIZE = .Machine$integer.max,
    BATCHBYTES = getOption("ffbatchbytes"), VERBOSE = FALSE)
  yvars <- c("FF_N", "FF_RET", "FF_ATTR", "FF_I1", "FF_I2")
  if (!all(is.na(match(names(xargs), c(names(yargs), yvars)))))
    stop("argument name conflict")
  ffargs <- c(xargs, yargs); callargs <- xargs
  for (i in names(xargs)) callargs[[i]] <- as.name(i)
  names(callargs)[1] <- ""; arglnam <- as.name(names(xargs)[1])
  callargs[[1]] <- substitute(FF_I2 - FF_I1 + 1L, list(x = arglnam))
  xcall <- as.call(c(list(xid), callargs))
  ffbody <- substitute({ FF_ATTR <- list(vmode = vmodeval_, length = as.integer(x))
    FF_RET <- ffreturn(FF_RETURN = FF_RETURN, FF_PROTO = NULL, FF_ATTR = FF_ATTR)
    ffvecapply(EXPR = FF_RET[FF_I1:FF_I2] <- xcall, N = x, VMODE = vmodeval_
    , FROM = "FF_I1", TO = "FF_I2"
    , BATCHSIZE = BATCHSIZE, BATCHBYTES = BATCHBYTES, VERBOSE = VERBOSE)
    FF_RET
  }, list(xcall = xcall, x = arglnam, vmodeval_ = vmode))
  fffun <- function(){}; formals(ffffun) <- ffargs; body(ffffun) <- ffbody
  return(ffffun)}

```

SEPERATELY DISPATCHED METHODS HAVE PERFORMANCE LIMITS

too many temporary files



CHUNKED RECYCLING OF ARGUMENTS

repfromto(x, from, to)

```
x <- ffvecapply( runif(i2-i1+1, max=repfromto(c(1, 10), i1, i2) )
, VMODE = "double"
, N = 1e7
, RETURN = TRUE
)
x
```



A BATCH EVALUATOR FOR ELEMENTWISE FF EXPRESSIONS

ffbatch()

```
x <- ff(1:10000000, vmode="double")
y <- ff(1:10000000, vmode="double")
z <- ff(1:1000000, vmode="double")

# using method dispatch
a <- x + x^2 * 2 + x^3 * 3 + pi + y + z
# 25 .. 29 sec == 100%

# evaluating the complete expression in batches
a <- ffsimplebatch( x + x^2 * 2 + x^3 * 3 + pi + y + z )
# ffvecapply( repfromto(x, i1, i2) + repfromto(x, i1, i2)^2 * 2 + ...
# 8.6 .. 9.9 sec == 30% .. 40%

# save multiple reading of x and unnecessary repfromto()
a <- ffbatch( { b <- x ; b + b^2 * 2 + b^3 * 3 + pi + y + z } )
# 4.7 .. 5.9 sec == 16% .. 24%

# R RAM: 2 sec == 7% .. 8%
```

R.ff FUTURE ...



finalizing
as.ff()

in the making



implementing
basic functions

in the making – help welcome



svd and friends?

Volunteers?



implementing
stats & graphs

Volunteers?

... AND BEYOND



TEAM / CREDITS

package ff 1.0 Daniel Adler, Oleg Nenadic, Walter Zucchini, Christian Gläser

package ff 2.0

Jens Oehlschlägel Jens_Oehlschlaegel@truecluster.com

R package design; Hybrid Index Preprocessing; transparent object creation and finalization; vmode design; virtualization and hybrid copying; arrays with dimorder and bydim; symmetric matrices; factors and POSIXct; virtual windows and transpose; new generics update, clone, swap, add, as.ff and as.ram; ffapply and collapsing functions. R-coding, C-coding and Rd-documentation.

Daniel Adler dadler@uni-goettingen.de

C++ generic file vectors, vmode implementation and low-level bit-packing/unpacking, arithmetic operations and NA handling, Memory-Mapping and backend caching modes. C++ coding and platform ports.

package R.ff 0.1

Jens Oehlschlägel Jens_Oehlschlaegel@truecluster.com

R package design; ff return value handling, ff function coercion, bigR, ffbatch, ffhash, bigorder, fformatmul, fformatinv, ffdist and virtual vdist