Parallel computation in R

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Parallel execution

Introduction

- Applicable when repeating *independent* computations a certain number of times; results just need to be combined after parallel executions are done.
- A cluster of nodes: generate multiple workers listening to the master; these workers are new processes that can run on the current machine or a similar one with an identical R installation. Should work on all `R` plateforms (as in package *snow*).
- The `R` process is *forked* to create new `R` processes by taking a complete copy of the masters process, including workspace (pioneered by package *multicore*). Does not work on Windows.
- Grid computing.

Parallel execution

Packages

- Package *parallel*, first included in `R` 2.14.0 builds on CRAN packages *multicore* and *snow*.
- Package *foreach*, introducing a new looping construct supporting parallel execution. Natural choice to parallelise a `for` loop.

parallel example

Dropin replacement for `*apply` functions

- `mclapply(X, FUN, ...)` (adapted from *multicore*).
- `parLapply(cl, X, FUN, ...)` (adapted from *snow*).

(demonstration)

foreach example

```
library(doMC)
library(foreach)
registerDoMC(2)
foreach(i = ll) %dopar% f(i)
foreach(i = ll) %do% f(i) ## serial version

library(plyr)
llply(ll, f, .parallel=TRUE)
```

(demonstration)

In Bioconductor

BiocParallel

This package provides modified versions and novel implementation of functions for parallel evaluation, tailored to use with Bioconductor objects.

```
library("BiocParallel")

ll <- replicate(8, matrix(rnorm(1e6),1000),
                simplify=FALSE)
f <- function(x) mean(solve(x), trim=0.7)

res <- bplapply(ll, f) ## will use the default parallel ba
unlist(res)

## [1] -2.937504e-05 -3.097237e-05 -6.520130e-05  7.443127e
## [6] -6.234002e-05 -3.949962e-05 -3.889565e-05
```

```
MulticoreParam()

## class: MulticoreParam; bpisup: TRUE; bpworkers: 4; catch.errors: TRUE
## setSeed: TRUE; recursive: TRUE; cleanup: TRUE; cleanupSignal: 15;
##   verbose: FALSE

SnowParam()

## class: SnowParam; bpisup: FALSE; bpworkers: 4; catch.errors: TRUE
## cluster spec: 4; type: PSOCK

SnowParam(type = "MPI")

## class: SnowParam; bpisup: FALSE; bpworkers: 4; catch.errors: TRUE
## cluster spec: 4; type: MPI

SerialParam()

## class: SerialParam; bpisup: TRUE; bpworkers: 1; catch.errors: TRUE
```

```
p <- MulticoreParam(2L)
unlist(bplapply(ll, f, BPPARAM=p))

## [1] -2.937504e-05 -3.097237e-05 -6.520130e-05  7.443127e
## [6] -6.234002e-05 -3.949962e-05 -3.889565e-05

p <- SnowParam(4L)
unlist(bplapply(ll, f, BPPARAM=p))

## [1] -2.937504e-05 -3.097237e-05 -6.520130e-05  7.443127e
## [6] -6.234002e-05 -3.949962e-05 -3.889565e-05
```

Parallel vectorized evaluation

```
bpvec(1:10, function(v) {
    message("working") ## 10 tasks, 4 messages
    sqrt(v)
})

##  [1] 1.000000 1.414214 1.732051 2.000000 2.236068 2.4494
##  [8] 2.828427 3.000000 3.162278
```

There is also a `pvec` that uses forking (only). `bpvec` also accepts a `BPPARAM` argument.

References

Further reading

- Parallel R, McCallum and Weston, O'Reilly (2011).
- *parallel* and *foreach* vignettes.
- *High Performance Computing* CRAN task view.