BLACKROCK*

I Big Data and You Can Too

Unlocking The Potential Big Data

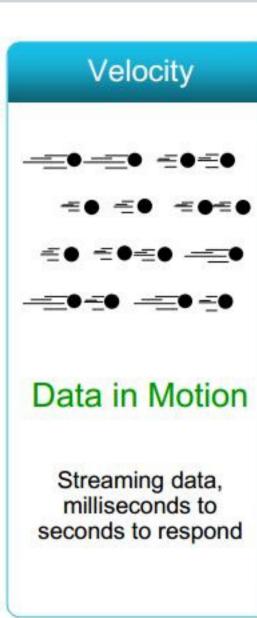
David Durst

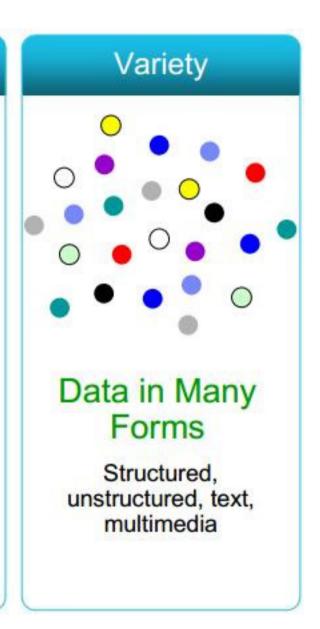
Financial Modeling Group - Advanced Data Analytics

2015-09-24

What Is Big Data?

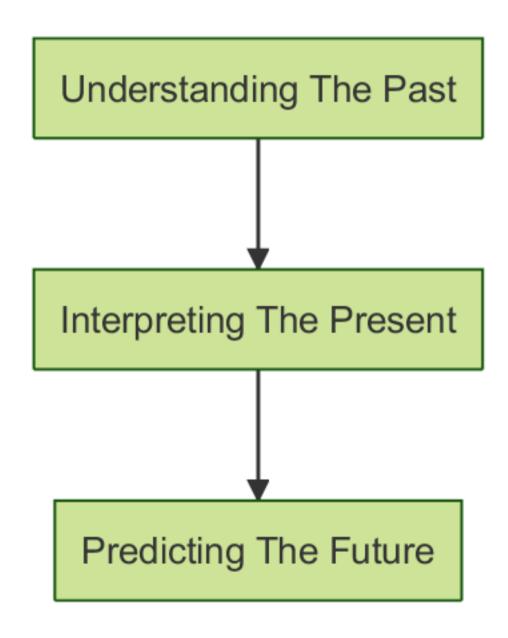






Source: http://api.ning.com/files/tRHkwQN7s-Xz5cxylXG004GLGJdjoPd6bVfVBwvgu*F5MwDDUCiHHdmBW-JTEz0cfJjGurJucBMTkIUNdL3jcZT8IPfNWfN9/dv1.jpg

What's The Goal?



What's The Dream?

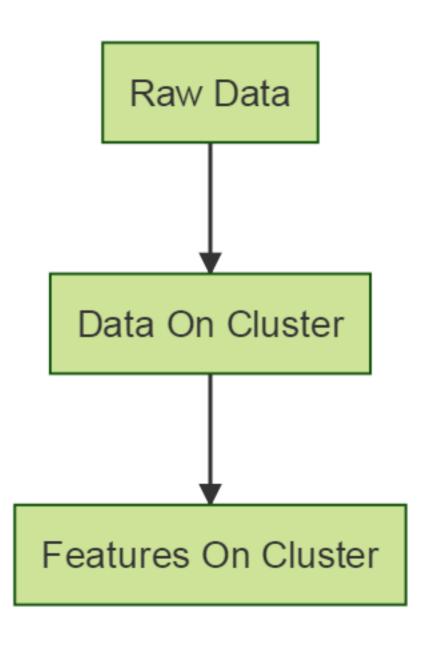
The Optimal Implementation Of The Goal



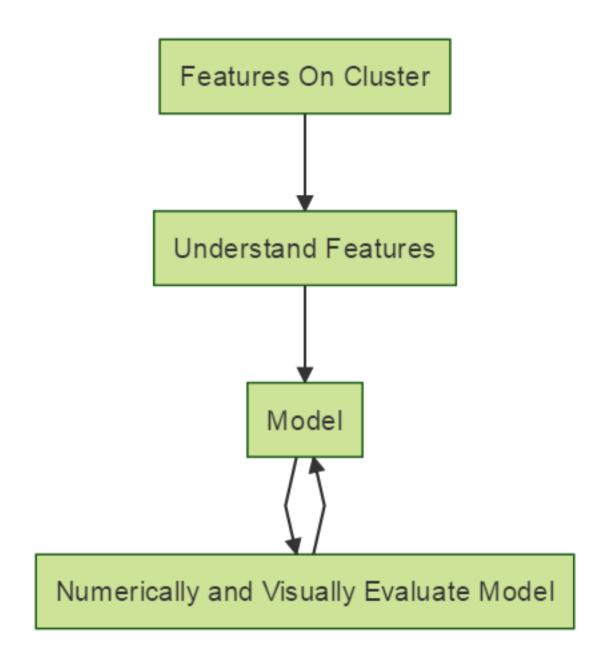




What's The Dream? - Processing



What's The Dream? - Modeling

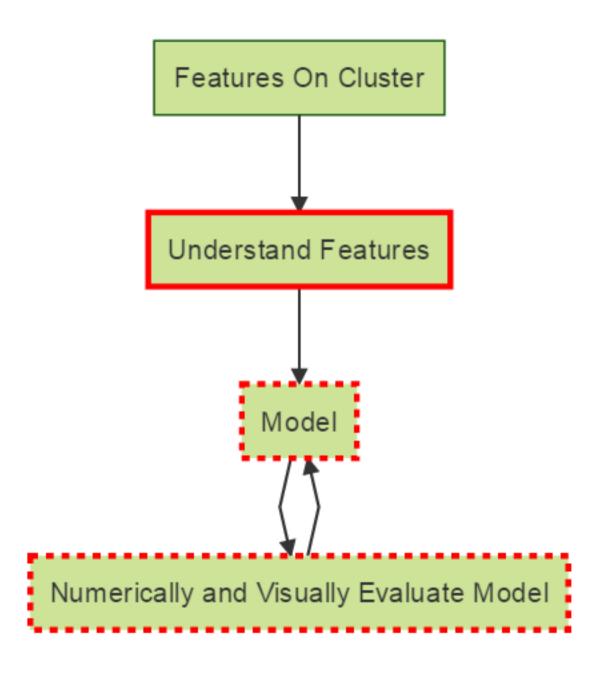


What's The Dream? - Actionable Information

A model that:

- 1. Takes in raw data
- AUTOMATICALLY produces NUMERICAL and VISUAL analyses that NON-TECHNICAL individuals can use to make decisions

What Are We Discussing Today?





I Big Data. Can You?

What's wrong with this picture?

Source: https://raw.githubusercontent.com/bbouille/start-spark/master/src/spark-shell-standalone.png



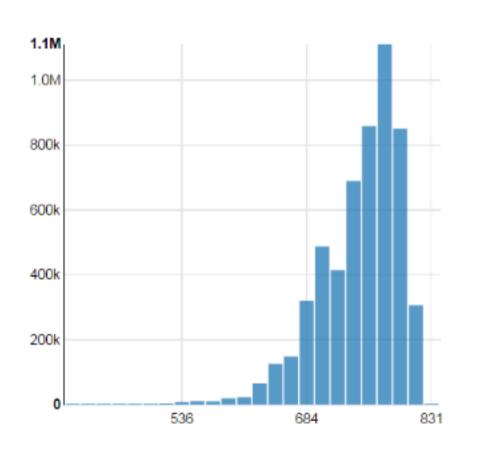
Our Implementation - DaVinci

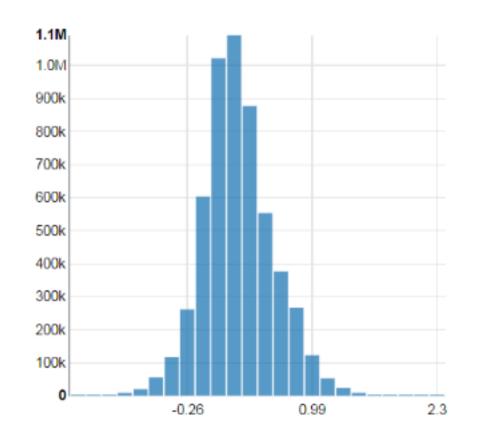
FicoScoreAtOrigination

Bar

SATO

Bar





Mean 750.9624831635765 Std. Dev. 49.10343938729633

Max 844 Min 333

Missing

Total Count5468798

Mean 0.2612488533357916 Std. Dev. 0.3541688591515994 Max 2.3986363636363626

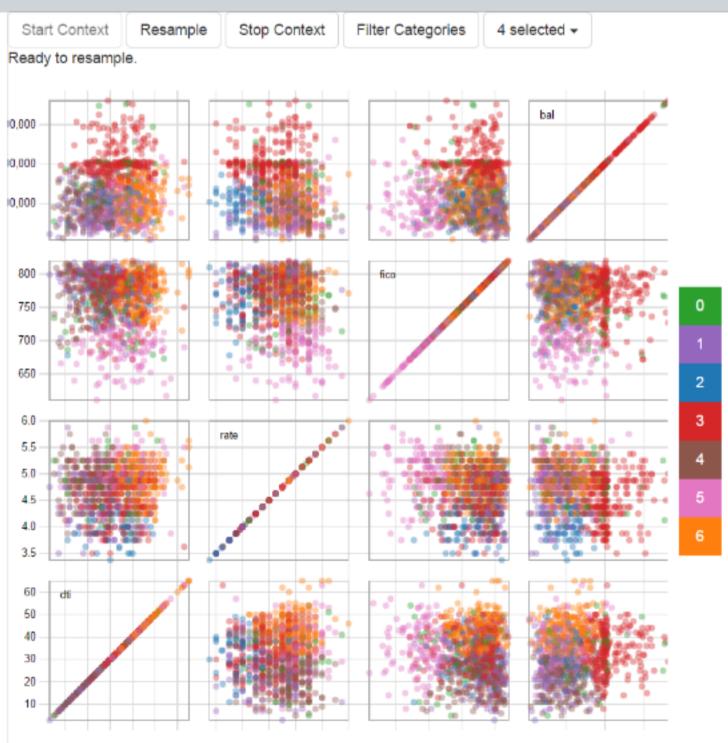
Min -1.5625

Missing

Total Count5468798



Our Implementation - Scatterplot Matrix





What Is Spark Job Server?

"[A] RESTful interface for submitting and managing Apache Spark jobs, jars, and job contexts" (https://github.com/spark-jobserver)

- Create a JAR with an object implementing the SparkJob trait sbt ajaxJob/assembly
 - 2. Upload to Spark Job Server
- curl --data-binary @ajaxJob.jar jobserver.com:8090/jars/ajaxJob
 - 3. Call it with AJAX
- curl --d "input.params = param1 ..."
 jobserver.com:8090/jobs?appName=ajaxJob?classPath=path.to.object

Where Does Spark Job Server Fit?

Internally Externally

HTML5 Application HTML5 Application

Spark Job Server Spark Job Server

YARN Standalone Cluster

Private Cluster EC2

Try Our External Version

- 1. Clone the repo at https://github.com/David-Durst/spark-jobserver
- Run bin/ec2_deploy_and_kmeans.sh
- Open the scatterplot matrix in the web browser and enter the URL printed by the script

Create Your Own Internal Version

- Clone the repo at https://github.com/David-Durst/spark-jobserver
- Copy config/local.sh.template to config/internal.sh and modify to fit your environment
- Copy config/local.conf.template to config/internal.conf and modify to fit your environment
- 4. Run bin/server_deploy.sh internal

The following notes should be read in conjunction with the attached document:

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