Lecture 9: Cluster computing

Brian Williamson

BIOST 561: Computational Skills For Biostatistics I

29 May 2019

We are often interested in large-scale computing:

We are often interested in large-scale computing:

• simulation studies (e.g., lecture 4)

We are often interested in large-scale computing:

- simulation studies (e.g., lecture 4)
- intensive data analyses (e.g., air pollution and mortality)

We are often interested in large-scale computing:

- simulation studies (e.g., lecture 4)
- intensive data analyses (e.g., air pollution and mortality)

In Lecture 8, you learned how to compute without R.

Today, you'll learn how to transfer those skills to computing on a cluster.

Large-scale simulation studies:

Large-scale simulation studies:

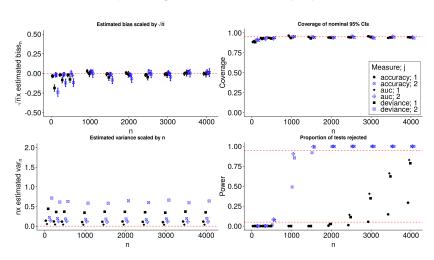
proof-of-concept examples

Large-scale simulation studies:

- proof-of-concept examples
- showcase operating characteristics of proposed method

Large-scale simulation studies:

- proof-of-concept examples
- showcase operating characteristics of proposed method



Data analysis:

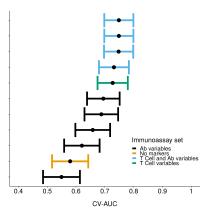
• fit a time-consuming estimator

- fit a time-consuming estimator
- cross-validation?

- fit a time-consuming estimator
- cross-validation?
- memory-intensive computations?

- fit a time-consuming estimator
- cross-validation?
- memory-intensive computations?

Assay combination IgG + IgA + IgG3 + T Cells	CV-AUC [95% CI] 0.749 [0.698, 0.799]
IgG + IgA + T Cells	0.749 [0.698, 0.799]
All markers	0.748 [0.697, 0.799]
T Cells + Fx Ab	0.732 [0.680, 0.784]
T Cells	0.727 [0.675, 0.780]
lgG3	0.695 [0.638, 0.751]
IgG + IgA + IgG3	0.688 [0.629, 0.746]
IgG + IgA + IgG3 + Fx Ab	0.658 [0.598, 0.718]
IgG + IgA	0.620 [0.559, 0.682]
No markers	0.580 [0.517, 0.643]
Fx Ab	0.550 [0.485, 0.614]



How do I run

How do I run

many

How do I run

- many
- potentially time-consuming

How do I run

- many
- potentially time-consuming
- or memory-intensive

How do I run

- many
- potentially time-consuming
- or memory-intensive

analyses without

How do I run

- many
- potentially time-consuming
- or memory-intensive

analyses without keeping an R session open (for the duration!)

How do I run

- many
- potentially time-consuming
- or memory-intensive

analyses without keeping an R session open (for the duration!) on my personal machine?

Cluster computers provide a solution!

Cluster computers provide a solution!

Cluster computers:

Cluster computers provide a solution!

Cluster computers:

• allow you to submit multiple **jobs*** at once

Cluster computers provide a solution!

Cluster computers:

- allow you to submit multiple **jobs*** at once
- can schedule jobs for you

Cluster computers provide a solution!

Cluster computers:

- allow you to submit multiple **jobs*** at once
- can schedule jobs for you
- are optimized for high-performance computing (HPC)

Cluster computers provide a solution!

Cluster computers:

- allow you to submit multiple jobs* at once
- can schedule jobs for you
- are optimized for high-performance computing (HPC)

*: we will discuss this further!

Consider a sample of n observations generated iid according to

$$X \sim \mathcal{N}(0,1),$$
 $u \sim \mathcal{N}(0,1),$ independent of X ; $Y \mid X, u = \beta_0 + \beta_1 X + \epsilon,$ where $\epsilon = |X|u.$

Questions: can we use

1. linear regression to estimate β_1 ?

Consider a sample of n observations generated iid according to

$$X \sim N(0,1),$$
 $u \sim N(0,1),$ independent of X ; $Y \mid X, u = \beta_0 + \beta_1 X + \epsilon,$ where $\epsilon = |X|u.$

Questions: can we use

1. linear regression to estimate β_1 ? Yes!

Consider a sample of n observations generated iid according to

$$X \sim \mathcal{N}(0,1),$$
 $u \sim \mathcal{N}(0,1),$ independent of X ; $Y \mid X, u = \beta_0 + \beta_1 X + \epsilon,$ where $\epsilon = |X|u.$

- 1. linear regression to estimate β_1 ? Yes!
- 2. model-based standard errors to estimate $sd(\beta_1)$?

Consider a sample of n observations generated iid according to

$$X \sim N(0,1),$$
 $u \sim N(0,1),$ independent of X ; $Y \mid X, u = \beta_0 + \beta_1 X + \epsilon,$ where $\epsilon = |X|u.$

- 1. linear regression to estimate β_1 ? Yes!
- 2. model-based standard errors to estimate $sd(\beta_1)$? No!

Consider a sample of n observations generated iid according to

$$X \sim N(0,1),$$
 $u \sim N(0,1),$ independent of X ; $Y \mid X, u = \beta_0 + \beta_1 X + \epsilon,$ where $\epsilon = |X|u.$

- 1. linear regression to estimate β_1 ? Yes!
- 2. model-based standard errors to estimate $sd(\beta_1)$? No!
- 3. robust standard errors to estimate $sd(\beta_1)$?

Consider a sample of n observations generated iid according to

$$X \sim N(0,1),$$
 $u \sim N(0,1),$ independent of X ; $Y \mid X, u = \beta_0 + \beta_1 X + \epsilon,$ where $\epsilon = |X|u.$

- 1. linear regression to estimate β_1 ? Yes!
- 2. model-based standard errors to estimate $sd(\beta_1)$? No!
- 3. robust standard errors to estimate $sd(\beta_1)$? Yes!

Running example: robust SEs

Goals:

Running example: robust SEs

Goals:

compare model-based to robust SEs

Running example: robust SEs

Goals:

- compare model-based to robust SEs
- do this without using our own computers

Running example: robust SEs

Goals:

- compare model-based to robust SEs
- do this without using our own computers

We will use the cluster to do this!

Part I: coding for the cluster

Before moving to the cluster, we need to code differently:

• modular code

Before moving to the cluster, we need to code differently:

modular code (easy debugging)

- modular code (easy debugging)
- setting seeds

- modular code (easy debugging)
- setting seeds (reproducible results)

- modular code (easy debugging)
- setting seeds (reproducible results)
- saving output

Before moving to the cluster, we need to code differently:

- modular code (easy debugging)
- setting seeds (reproducible results)
- saving output (for results!)

The simulator (Lecture 4) makes this easy:

Before moving to the cluster, we need to code differently:

- modular code (easy debugging)
- setting seeds (reproducible results)
- saving output (for results!)

The simulator (Lecture 4) makes this easy:

forces you to code modularly

Before moving to the cluster, we need to code differently:

- modular code (easy debugging)
- setting seeds (reproducible results)
- saving output (for results!)

The simulator (Lecture 4) makes this easy:

- forces you to code modularly
- forces you to set a seed

Before moving to the cluster, we need to code differently:

- modular code (easy debugging)
- setting seeds (reproducible results)
- saving output (for results!)

The simulator (Lecture 4) makes this easy:

- forces you to code modularly
- forces you to set a seed
- forces you to save lots of output

Before moving to the cluster, we need to code differently:

- modular code (easy debugging)
- setting seeds (reproducible results)
- saving output (for results!)

The simulator (Lecture 4) makes this easy:

- forces you to code modularly
- forces you to set a seed
- forces you to save lots of output

A couple of drawbacks:

Before moving to the cluster, we need to code differently:

- modular code (easy debugging)
- setting seeds (reproducible results)
- saving output (for results!)

The simulator (Lecture 4) makes this easy:

- forces you to code modularly
- forces you to set a seed
- forces you to save lots of output

A couple of drawbacks:

can cause memory leaks

Before moving to the cluster, we need to code differently:

- modular code (easy debugging)
- setting seeds (reproducible results)
- saving output (for results!)

The simulator (Lecture 4) makes this easy:

- forces you to code modularly
- forces you to set a seed
- forces you to save lots of output

A couple of drawbacks:

- can cause memory leaks
- sometimes difficult to link to cluster nodes

Before moving to the cluster, we need to code differently:

- modular code (easy debugging)
- setting seeds (reproducible results)
- saving output (for results!)

The simulator (Lecture 4) makes this easy:

- forces you to code modularly
- forces you to set a seed
- forces you to save lots of output

A couple of drawbacks:

- can cause memory leaks
- sometimes difficult to link to cluster nodes

Today, I'll provide an alternative method (this should not always replace the simulator!).

Coding for the cluster: modular code

Coding for the cluster: setting the seed

Coding for the cluster: #! and executables

Coding for the cluster: saving output

Coding for the cluster: debugging

Coding for the cluster: compiling output

Part II: using the cluster

Department resources for HPC*:

Department resources for HPC*:

• cox: 12-core computer

Department resources for HPC*:

• cox: 12-core computer (not a cluster)

Department resources for HPC*:

- cox: 12-core computer (not a cluster)
- bayes: compute cluster

Department resources for HPC*:

- cox: 12-core computer (not a cluster)
- bayes: compute cluster

A cluster consists of:

a head node

Department resources for HPC*:

- cox: 12-core computer (not a cluster)
- bayes: compute cluster

A cluster consists of:

• a head node (where you are)

Department resources for HPC*:

- cox: 12-core computer (not a cluster)
- bayes: compute cluster

- a head node (where you are)
- compute nodes

Department resources for HPC*:

- cox: 12-core computer (not a cluster)
- bayes: compute cluster

- a head node (where you are)
- compute nodes (where your code gets run)

Department resources for HPC*:

- cox: 12-core computer (not a cluster)
- bayes: compute cluster

- a head node (where you are)
- compute nodes (where your code gets run)
- submission system

Department resources for HPC*:

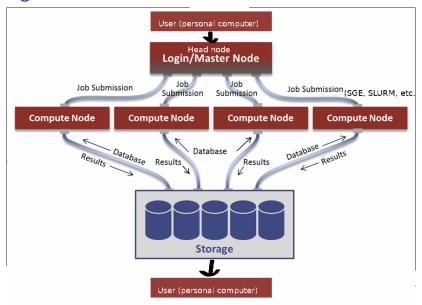
- cox: 12-core computer (not a cluster)
- bayes: compute cluster

- a head node (where you are)
- compute nodes (where your code gets run)
- submission system (how your code gets run)

Department resources for HPC*:

- cox: 12-core computer (not a cluster)
- bayes: compute cluster

- a head node (where you are)
- compute nodes (where your code gets run)
- submission system (how your code gets run)
- *other groups have similar resources, e.g.,
 - hyak (managed by UW-IT)
 - pearson (statistical genetics group only)
 - gizmo (Fred Hutchinson Cancer Research Center only)
 - Microsoft Azure, Amazon Web Services (AWS)



Using the cluster: bayes

More specifically, bayes

More specifically, bayes

• has 4 department-wide compute nodes, each with 12 cores

More specifically, bayes

- has 4 department-wide compute nodes, each with 12 cores
- uses Sun Grid Engine (SGE) for submissions

More specifically, bayes

- has 4 department-wide compute nodes, each with 12 cores
- uses Sun Grid Engine (SGE) for submissions

Since this is a shared resource, being nice is important:

More specifically, bayes

- has 4 department-wide compute nodes, each with 12 cores
- uses Sun Grid Engine (SGE) for submissions

Since this is a shared resource, being nice is important:

don't run simulations on the head node

More specifically, bayes

- has 4 department-wide compute nodes, each with 12 cores
- uses Sun Grid Engine (SGE) for submissions

Since this is a shared resource, being nice is important:

- don't run simulations on the head node
- don't flood the cluster

More specifically, bayes

- has 4 department-wide compute nodes, each with 12 cores
- uses Sun Grid Engine (SGE) for submissions

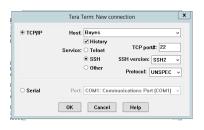
Since this is a shared resource, being nice is important:

- don't run simulations on the head node
- don't flood the cluster

We'll practice good habits for being nice as we go along.

Using the cluster: logging in (Windows, incl. box)

- 1. Open TeraTerm [or your favorite secure shell (SSH) client]
- 2. Enter the address of your favorite cluster, e.g., bayes.biostat.washington.edu
- 3. Make sure that the "New connection" window is filled out as in the figure, except for "Host" (screenshot from box)
- 4. Click OK, enter your UW BIOST username and password when prompted (user and pass you use for box)



Using the cluster: logging in (Mac/Linux)

- 1. Open a Terminal window
- 2. Type ssh mynetid@cluster.washington.edu
 - replace mynetid with Your UW NetID, and
 - replace cluster with Your cluster, e.g., bayes
- Enter password (same password as box) when prompted (the field will remain blank but your password will be received)

Using the cluster: logging in

Your turn!

- 1. Log into the cluster
- 2. What is the name of the directory that you are when you log in?
- Create a directory called robust_ses in your home directory
- Create a directory called robust_ses on your computer, under biost561/lecture9

The cluster runs on Linux: in particular, the tools you learned in lecture 8, including

The cluster runs on Linux: in particular, the tools you learned in lecture 8, including

navigation,

The cluster runs on Linux: in particular, the tools you learned in lecture 8, including

- navigation,
- vim,

The cluster runs on Linux: in particular, the tools you learned in lecture 8, including

- navigation,
- vim,
- commands,

The cluster runs on Linux: in particular, the tools you learned in lecture 8, including

- navigation,
- vim,
- commands, and
- shell scripts

are all used in exactly the same way!

The basic unit of cluster computing is a job.

The basic unit of cluster computing is a job.

Jobs:

The basic unit of cluster computing is a job.

Jobs:

perform a specified task

The basic unit of cluster computing is a job.

Jobs:

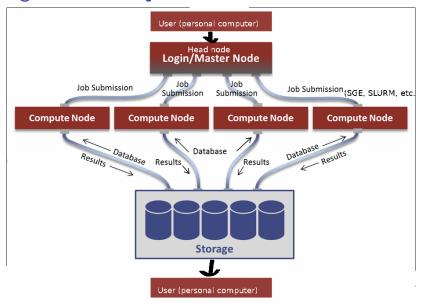
- perform a specified task
- can be submitted to the cluster compute nodes

The basic unit of cluster computing is a job.

Jobs:

- perform a specified task
- can be submitted to the cluster compute nodes

Example job:



Using the cluster: submitting jobs

Workhorse command on SGE: qsub

Many options, including:

Using the cluster: submitting jobs

Workhorse command on SGE: qsub

Many options, including:

•

Options are specified with a single -, as you saw in Lecture 8.

Using the cluster: checking jobs

Using the cluster: other helpful SGE commands

Appendix: other useful cluster things

Useful things: Windows file compatability