

data.table an introduction and best practices

Bill Gold September 17th 2018



alternate title



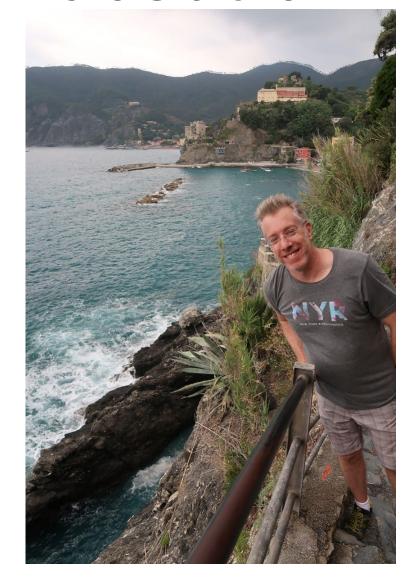
RESTRICTED

This presentation is rated R, for excessive data.table processing speed and is intended for mature audiences

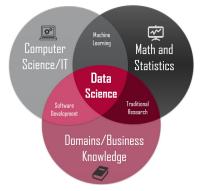
data.table Where are We Going?

- I. why data.table?
- II. DT [i, j, by] [c] syntax
- III. data exploration
- IV. something unexpected
- V. cool next steps imho

about bill











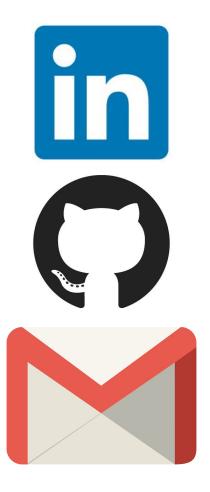
Hundreds of Models

+10 Platforms









linkedin.com/in/billcgold

github.com/billcgold

billcgold@gmail.com

Today's Presentation



https://github.com/billcgold/presentations/tree/master/data.table-nyhackr_2018-09-17

About data.table

- v1.0 released by CRAN in 2006
- by Matt Dowle et all
- high-performance version of data.frame
- 4th largest Stack Overflow tag for an R package

data.table Where are We Going?

- I. why data.table?
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fast concise integrates well with R

fast

fast is relative

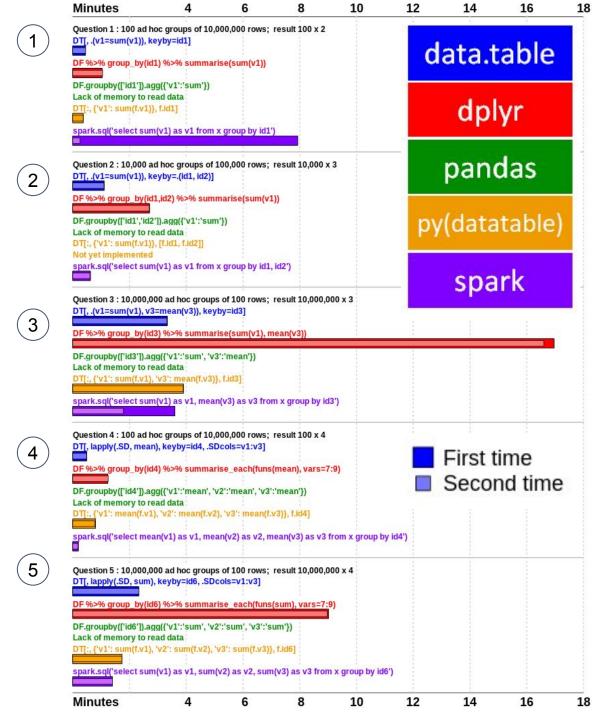




data.table is objectively fast

1B rows, 9 columns, 50GB

Web Benchmark Source https://h2oai.github.io/db-benchmark/



fast

```
data.table 1.11.5 - 2018-09-10 - Total: $0.19 for 23 minutes dplyr 0.7.99.9000 - 2018-08-27 - Total: $0.77 for 92 minutes pandas 0.23.4 - 2018-08-04 - Total: $NA for NA minutes (py)datatable 0.6.0 - 2018-09-08 - Total: $NA for NA minutes spark 2.3.1 - 2018-06-08 - Total: $0.18 for 22 minutes
```



why is this package different?

in memory

by reference

parallel processing (at times)

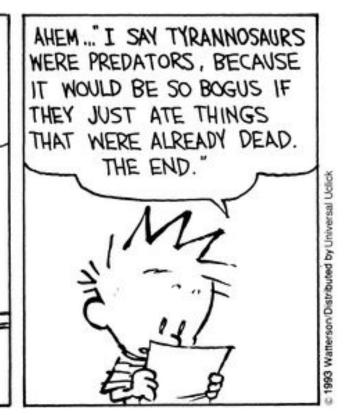
algorithms leveraging R's efficient internal structures (global character cache)

radix sorting from Terdiman and Herf, contributing back to base R

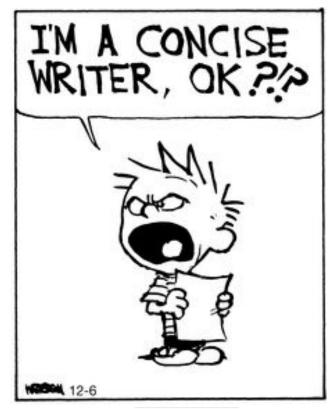
setkey contiguous, then use efficient contiguous methods

concise

MY PAPER IS ENTITLED,
"TYRANNOSAURUS REX:
FEARSOME PREDATOR OR
LOATHSOME SCAVENGER?"











aggregate & filter mtcars ...

```
cyl mpg-mean
     6 20.56667
1:
2:
     4 28.07500
3:
     8 15.40000
```



sql

SELECT FROM WHERE GROUP BY

cyl, mean (mpg) mtcars am = 165 characters 27 repetitive

data.frame

```
aggregate (
    mtcars$mpg [ mtcars$am==1]
, by = list (cyl=mtcars$cyl[ mtcars$am==1] )
, FUN = mean )
```

function-centric

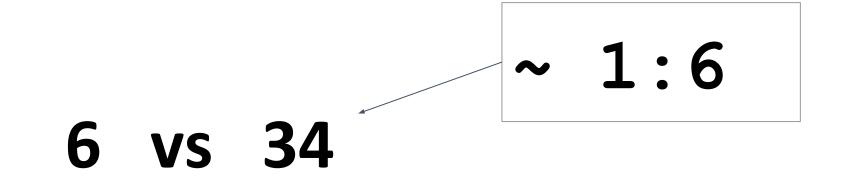
89 characters 41 repetitive

data.table

data-centric

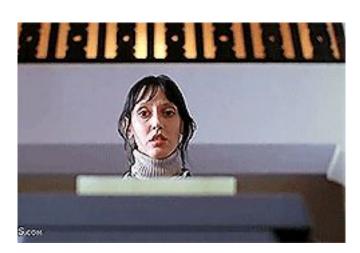
27 characters 4 repetitive

concise

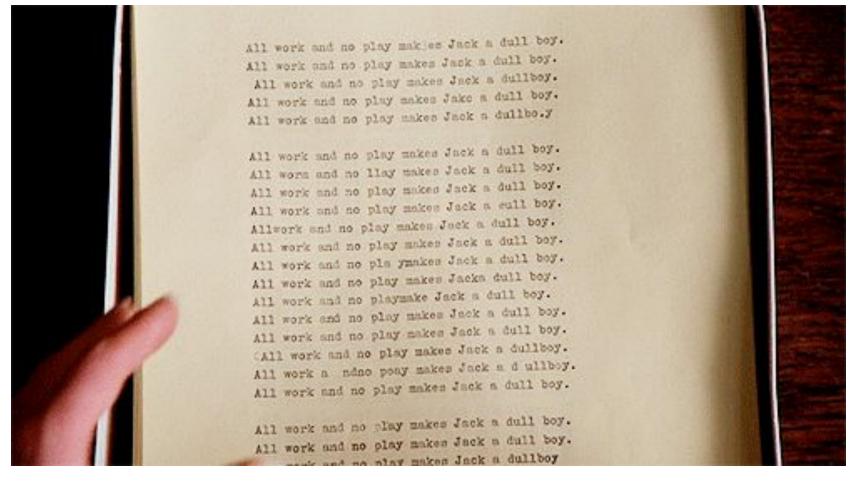


data.table vs SQL

count of repetitive characters



concise



integrated

"any R function from any R package can be used in queries"

Matt Dowle

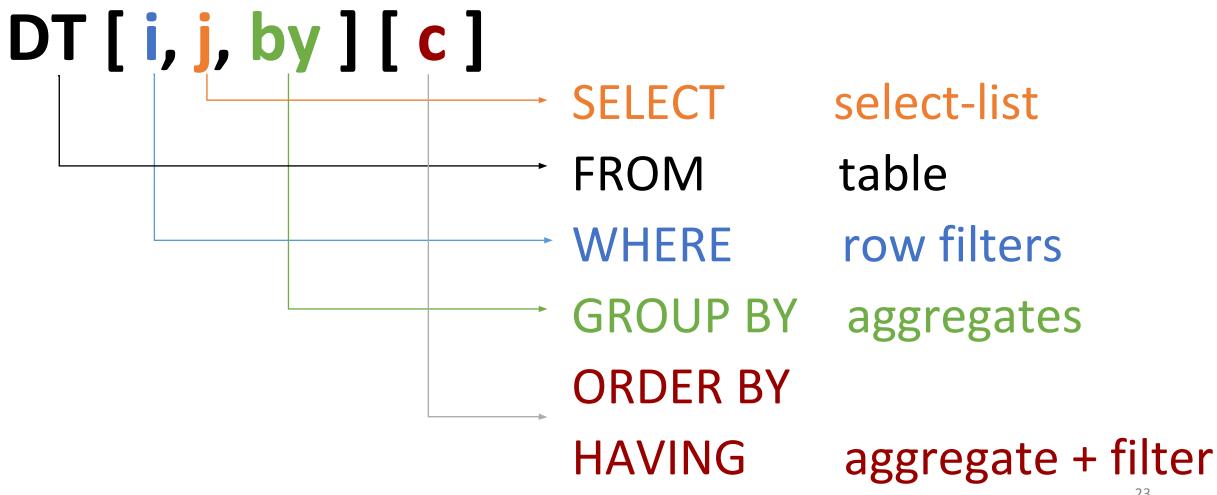


data.table Where are We Going?

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data.table and SQL SELECT



setup example

library(data.table)

```
dt.mtcars <- data.table ( mtcars, keep.rownames=T )</pre>
```

syntax

filter

```
dt.mtcars [ cyl == 8 ]
```

```
mpg cyl
                                 disp hp drat wt qsec vs am gear carb
 1:
     Hornet Sportabout 18.7
                               8 360.0 175 3.15 3.440 17.02
 2:
            Duster 360 14.3
                               8 360.0 245 3.21 3.570 15.84
 3:
            Merc 450SE 16.4
                               8 275.8 180 3.07 4.070 17.40
            Merc 450SL 17.3
                               8 275.8 180 3.07 3.730 17.60
 4:
           Merc 450SLC 15.2
                               8 275.8 180 3.07 3.780 18.00
 5:
     Cadillac Fleetwood 10.4
                               8 472.0 205 2.93 5.250 17.98
   Lincoln Continental 10.4
                               8 460.0 215 3.00 5.424 17.82
                               8 440.0 230 3.23 5.345 17.42
 8:
      Chrysler Imperial 14.7
 9:
      Dodge Challenger 15.5
                               8 318.0 150 2.76 3.520 16.87
            AMC Javelin 15.2
                               8 304.0 150 3.15 3.435 17.30
10:
                               8 350.0 245 3.73 3.840 15.41
11:
             Camaro Z28 13.3
12:
      Pontiac Firebird 19.2
                               8 400.0 175 3.08 3.845 17.05
                               8 351.0 264 4.22 3.170 14.50
13:
        Ford Pantera L 15.8
14:
         Maserati Bora 15.0
                               8 301.0 335 3.54 3.570 14.60
```

25



filter multiple conditions

```
dt.mtcars [ cyl == 8 & wt < 4 & rn %like% 'Merc' ]
```

```
rn mpg cyl disp hp drat wt qsec vs am gear carb
Herc 450SL 17.3 8 275.8 180 3.07 3.73 17.6 0 0 3 3
Herc 450SLC 15.2 8 275.8 180 3.07 3.78 18.0 0 0 3 3
```



filter row numbers

```
dt.mtcars [ 1:5]
```

```
The map of the disp of the drat with the drag of the d
```



select-clause vector output

dt.mtcars [, rn]

```
"Datsun 710"
                                                                        "Hornet 4 Drive"
[1] "Mazda RX4"
                           "Mazda RX4 Waq"
 [5] "Hornet Sportabout"
                           "Valiant"
                                                 "Duster 360"
                                                                        "Merc 240D"
[9] "Merc 230"
                           "Merc 280"
                                                 "Merc 280C"
                                                                        "Merc 450SE"
[13] "Merc 450SL"
                           "Merc 450SLC"
                                                 "Cadillac Fleetwood"
                                                                        "Lincoln Continental"
[17] "Chrysler Imperial"
                         "Fiat 128"
                                                 "Honda Civic"
                                                                        "Toyota Corolla"
                                                                        "Camaro Z28"
[21] "Toyota Corona"
                           "Dodge Challenger"
                                                 "AMC Javelin"
                                                 "Porsche 914-2"
[25] "Pontiac Firebird"
                           "Fiat X1-9"
                                                                        "Lotus Europa"
[29] "Ford Pantera L"
                           "Ferrari Dino"
                                                 "Maserati Bora"
                                                                        "Volvo 142E"
```



select-clause vector output

```
# same as previous, much faster
dt.mtcars [["rn"]]
```

```
"Mazda RX4 Waq"
[1] "Mazda RX4"
                                                 "Datsun 710"
                                                                       "Hornet 4 Drive"
[5] "Hornet Sportabout"
                          "Valiant"
                                                 "Duster 360"
                                                                       "Merc 240D"
[9] "Merc 230"
                          "Merc 280"
                                                 "Merc 280C"
                                                                       "Merc 450SE"
[13] "Merc 450SL"
                         "Merc 450SLC"
                                                 "Cadillac Fleetwood"
                                                                       "Lincoln Continental"
[17] "Chrysler Imperial" "Fiat 128"
                                                 "Honda Civic"
                                                                       "Toyota Corolla"
                                                                       "Camaro Z28"
[21] "Toyota Corona"
                          "Dodge Challenger"
                                                 "AMC Javelin"
[25] "Pontiac Firebird"
                         "Fiat X1-9"
                                                 "Porsche 914-2"
                                                                       "Lotus Europa"
[29] "Ford Pantera L"
                          "Ferrari Dino"
                                                 "Maserati Bora"
                                                                       "Volvo 142E"
```



select-clause data.table output

```
dt.mtcars [ 1:5 , list (rn) ]
```

```
rn
1: Mazda RX4
2: Mazda RX4 Wag
3: Datsun 710
4: Hornet 4 Drive
5: Hornet Sportabout
```



select-clause data.table output

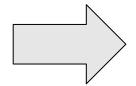
```
dt.mtcars [ 1:5 , list (rn, cyl, hp) ]
```

```
rn cyl hp
1 Mazda RX4 6 110
2 Mazda RX4 Wag 6 110
3 Datsun 710 4 93
4 Hornet 4 Drive 6 110
5 Hornet Sportabout 8 175
```

syntax



4 selects 1 result



4 selects 1 result

```
dt.mtcars [ , list (rn, cyl, hp) ]
dt.mtcars [ , . (rn, cyl, hp) ] # .() = list()
dt.mtcars [ , c ('rn', 'cyl', 'hp'), with = F
dt.mtcars [ , c ( 1, 3, 5) ]
```



select-clause data.table output

```
dt.mtcars [ 1:5 , .SD, .SDcols = rn:cyl ]
         rn mpg cyl
  Datsun 710 22.8
  Merc 240D 24.4 4
  Merc 230 22.8 4
3:
  Fiat 128 32.4 4
5: Honda Civic 30.4 4
```



variable column names

```
• •
```

```
variable.col.name <- 'rn'
dt.mtcars [ 1:5 , ...variable.col.name ]</pre>
```

```
V1
1: Mazda RX4
2: Mazda RX4 Wag
3: Datsun 710
4: Hornet 4 Drive
5: Hornet Sportabout
```



group by

```
dt.mtcars [ , . (mean (mpg)), by = cyl]
```

```
cyl V1
1: 6 19.74286
2: 4 26.66364
3: 8 15.10000
```



group by (cont'd)

```
cyl mpg
1: 6 19.74286
2: 4 26.66364
3: 8 15.10000
mean(mpg)), by = cyl ]
```

group by (cont'd)

```
cyl mpg cyl disp hp drat wt qsec vs am gear carb

1: 6 19.74286 6 183.3143 122.28571 3.585714 3.117143 17.97714 0.5714286 0.4285714 3.857143 3.428571

2: 4 26.66364 4 105.1364 82.63636 4.070909 2.285727 19.13727 0.9090909 0.7272727 4.090909 1.545455

3: 8 15.10000 8 353.1000 209.21429 3.229286 3.999214 16.77214 0.0000000 0.1428571 3.285714 3.500000
```

what's different?

syntax

chaining





having (chaining)

```
cyl mpg
1: 6 19.74286
2: 4 26.66364
[ mpg = mean(mpg)), by=cyl ] [ mpg > 16 ]
```



order by

```
dt.mtcars [,.(mpg = mean(mpg)),by=cyl] [order(-mpg)]
```

```
cyl mpg
1: 4 26.66364
2: 6 19.74286
3: 8 15.10000
```

syntax



syntax

what's our vector Victor?



vectors and %in%

```
1:2
1:6
1:2 %in% 1:6
1:6 %in% 1:2
```

```
> 1:2

[1] 1 2

> 1:6

[1] 1 2 3 4 5 6

> 1:2 %in% 1:6

[1] TRUE TRUE

> 1:6 %in% 1:2

[1] TRUE TRUE FALSE FALSE FALSE
```

vectors and %in% (cont'd)

```
dt.mtcars [ , cyl ] dt.mtcars [ , cyl ] %in% c(4,6)
```

```
> dt.mtcars [ , cyl ]
> dt.mtcars [ , cyl ] %in% c(4,6)
[11]
                TRUE FALSE
                        TRUE FALSE
            TRUE
                                 TRUE
                                             TRUE FALSE FALSE FALSE
                                    TRUE
                                         TRUE
[16] FALSE FALSE
            TRUE
                TRUE
                    TRUE TRUE FALSE FALSE FALSE
                                             TRUE
                                                 TRUE
                                                     TRUE FALSE
                                                              TRUE
[31] FALSE
       TRUE
```

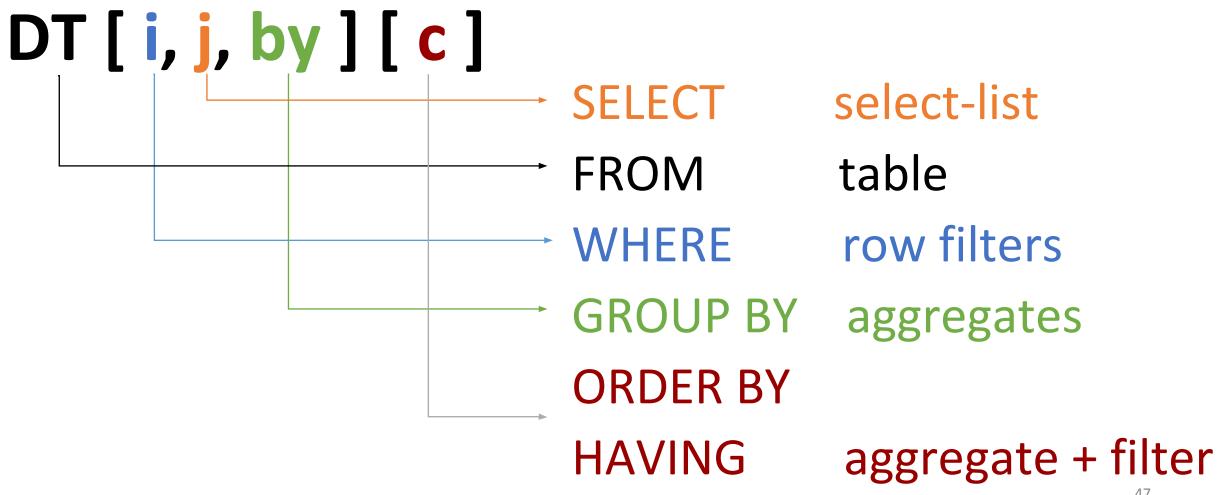


filters vectors %in%

```
dt.mtcars [cyl %in% c(4,6)] [1:5] [order (cyl)]
               mpg cyl disp hp drat wt qsec vs am gear carb
   Datsun 710 22.8
                       108 93 3.85 2.320 18.61 1 1
1:
                       160 110 3.90 2.620 16.46 0 1 4
2:
     Mazda RX4 21.0
                       160 110 3.90 2.875 17.02 0 1 4
   Mazda RX4 Wag 21.0
                       258 110 3.08 3.215 19.44 1 0 3
4: Hornet 4 Drive 21.4
                    6 225 105 2.76 3.460 20.22 1 0
5:
    Valiant 18.1
```



data.table and SQL SELECT



syntax

join

join (cont'd)

```
setkeyv ( dt.mtcars, c('cyl') )
setkeyv ( dt.mtcars.cyl.aggr, c('cyl') )
DT <- dt.mtcars [ dt.mtcars.cyl.aggr ]
DT [ 1:5 ]
          rn mpg cyl disp hp drat
                                wt qsec vs am gear carb mpg.mean.cyl mpg.sd.cyl hp.mean.cyl hp.sd.cyl
     Datsun 710 22.8 4 108.0 93 3.85 2.320 18.61 1 1
                                                       26.66364
                                                                4.509828
                                                                         82.63636 20.93453
1:
2:
     Merc 240D 24.4 4 146.7 62 3.69 3.190 20.00 1 0
                                                       26.66364 4.509828
                                                                         82.63636 20.93453
      Merc 230 22.8 4 140.8 95 3.92 3.150 22.90 1 0 4
                                                       26.66364 4.509828
                                                                         82.63636 20.93453
3:
      Fiat 128 32.4 4 78.7 66 4.08 2.200 19.47 1 1 4
                                                       26.66364 4.509828
                                                                         82.63636 20.93453
4:
    Honda Civic 30.4 4 75.7 52 4.93 1.615 18.52 1 1
5:
                                                       26.66364 4.509828
                                                                         82.63636 20.93453
```



join (cont'd)

JOIN type	DT syntax	data.table::merge() syntax
INNER	X[Y, nomatch=0]	merge(X, Y, all=FALSE)
LEFT OUTER	Y[X]	merge(X, Y, all.x=TRUE)
RIGHT OUTER	X[Y]	merge(X, Y, all.y=TRUE)
FULL OUTER	-	merge(X, Y, all=TRUE)
FULL OUTER WHERE NULL (NOT INNER)	-	merge(X, Y, all=TRUE), subset NA

Source: Ronald Stalder

https://rstudio-pubs-static.s3.amazonaws.com/52230_5ae0d25125b544caab32f75f0360e775.html



list

variable select-list

X[Y] right outer join



:D big grin

:o) clown

:= update



update

SELECT

cyl, mpg, am

UPDATE

SET

FROM

WHERE

cyl = **1**

mtcars

am = 1

WHERE

FROM

am = 1

mtcars

:=



update add a new column :=

```
dt.mtcars [ , N := 1 ]
dt.mtcars [ 1:5 ]
```

```
rn mpg cyl disp hp drat wt qsec vs am gear carb N

1: Mazda RX4 21.0 6 160 110 3.90 2.620 16.46 0 1 4 4 1

2: Mazda RX4 Wag 21.0 6 160 110 3.90 2.875 17.02 0 1 4 4 1

3: Datsun 710 22.8 4 108 93 3.85 2.320 18.61 1 1 4 1 1

4: Hornet 4 Drive 21.4 6 258 110 3.08 3.215 19.44 1 0 3 1 1

5: Hornet Sportabout 18.7 8 360 175 3.15 3.440 17.02 0 0 3 2 1
```

syntax

update :=

```
rn mpg cyl disp hp drat wt qsec vs am gear carb N manufacturer

1: Mazda RX4 21.0 6 160 110 3.90 2.620 16.46 0 1 4 4 1

2: Mazda RX4 Wag 21.0 6 160 110 3.90 2.875 17.02 0 1 4 4 1 Mazda

3: Datsun 710 22.8 4 108 93 3.85 2.320 18.61 1 1 4 1 1 Datsun

4: Hornet 4 Drive 21.4 6 258 110 3.08 3.215 19.44 1 0 3 1 1 Hornet

5: Hornet Sportabout 18.7 8 360 175 3.15 3.440 17.02 0 0 3 2 1 Hornet
```

syntax

update :=

```
dt.mtcars [ manufacturer == 'Merc', is.merc := 1 ]
dt.mtcars [ , .N, by = is.merc ]
> dt.mtcars [ , .N, by = is.merc ]
  is.merc N
1: NA 25
```



other functions

```
fread
fwrite
readRDS
saveRDS
```

setnames setcolorder

dcast & melt

format.q round

.N .SD .I .GRP .BY

```
DT [ i, j, by ] [ c ]
```

```
DT [ where, select-clause, group by ] [ order | having ]
```

data.table Where are We Going?

- I. why data.table?
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time series aggregate

```
#### calculate percentile variables
cutoffs <- c(0:10)/10
by.vars <- c('FactorId.01', 'FactorId.02')
setkeyv (time.series, by.vars)
quantile.time.series <- time.series [ Period >= '2008-01-01'
                                         . ( Variable.01
                                                                 quantile ( Variable.01, cutoffs, na.rm = T )
                                                                 quantile ( Variable.02, cutoffs, na.rm = T )
                                              , Variable.02
                                              , Variable.03
                                                                 quantile ( Variable.03, cutoffs, na.rm = T )
                                              . Variable.04
                                                                 quantile ( Variable.04, cutoffs, na.rm = T )
                                              , Variable.05
                                                                quantile ( Variable.05, cutoffs, na.rm = T )
                                              , Variable.06
                                                               = quantile ( Variable.06, cutoffs, na.rm = T )
                                       , by = by.vars ]
```

scoring code

```
#### score a probit model
 5
    time.series [ , infinity.war.exp := (- 8675309
                                    + captain.america * 0.1111
                                    + wonder.woman * 0.2222
 8
                                    + iron.man * 0.3333
 9
                                    + spider.man * 0.4444
10
                                    + the.hulk * 0.5555
                                    + aqua.man * -0.6666 ) ]
12
    time.series [ , infinity.war.score := exp (exp.equation) / ( 1 + exp(exp.equation) ) ]
13
14
```

enhanced data dictionary (edd)

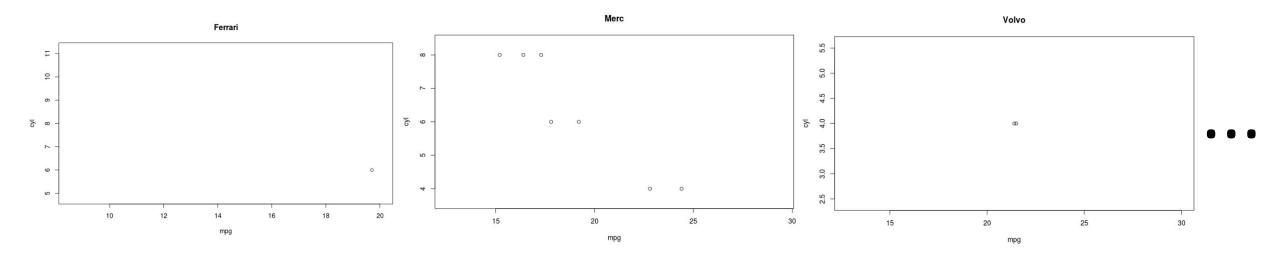
```
display.data (
                                                    edd
                  dt = data.table (iris)
                        path out = '/home/bill/'
                         file out = 'iris.edd'
                         return edd = T
Show 15 ▼ entries
                                                                                                                                                                               Search:
                                                                                                   edd_pctl_25
                                                                                                                                     edd pctl 99
                                                                                                                                                                                                first row
                                                                                                                          All
    Sepal.Length
                              35
                                                              5 843333333333333
                                                                                                         5.1
                                                                                                                     6.4
                                                                                                                               7.255
                                                                                                                                           7.7
                                                                                                                                                        5:10 5 1:9 6 3:9 5 7:8 6 7:8 5 5:7 5 8:7 6 4:7 4 9:6 5 4:6
                              23
                                                     1.00
                                                              3.057333333333333
                                                                                             2 345
                                                                                                         2.8
                                                                                                                     33
                                                                                                                                38
                                                                                                                                          4.151
              numeric
                                                                                                                                                        3:26.2.8:14.3.2:13.3.4:12.3.1:11.2.9:10.2.7:9.2.5:8.3.3:6.3.5:6. 3.5
                              43
                                                     1.00
                                                                      3.758
                                                                                 1.149
                                                                                              1.3
                                                                                                          1.6
                                                                                                                     5.1
                                                                                                                                6.1
                                                                                                                                                                                               1.4
              numeric
                                                                                                                                           6.7
                                                                                                                                                   563.7 1.4:13,1.5:13,4.5:8,5.1:8,1.3:7,1.6:7,5.6:6,4:5,4.7:5,4.9:5,
                              22
                                                     1.00
                                                              1.199333333333333
                                                                                              0.2
                                                                                                         0.3
                                                                                                                     1.8
                                                                                                                                2.3
                                                                                                                                           2.5
                                                                                                                                                   179.9 0.2:29.1.3:13.1.5:12.1.8:12.1.4:8.2.3:8.0.3:7.0.4:7.1:7.2:6.
                                                                                                                                                                                               0.2
              numeric
              factor
   Species
                                                                                                                                                         setosa:50, versicolor:50, virginica:50,
Showing 1 to 5 of 5 entries
                                                                                                                                                                                      Previous
```

intersection of multiple data.tables

```
venn.diagram ( dt.mtcars [ , carb ]
    , dt.mtcars [ , gear ]
    , 'carb'
    , 'gear' )
```

```
Union: 7
carb Only: 4
Intersection: 2
gear Only: 1
```

data.table & plot



data.table & ggplot

```
plot.All.XY.by.Z <- function (dt, x, y, z) {</pre>
    numerics only
 dt[, (y):= lapply( .SD, function(x) {as.numeric(as.character(x))}), .SDcols = y]
 dts <- melt(dt, id = c(x,z), measure = y)
  p \leftarrow ggplot(dts, aes_string(x = colnames(dt)[x], y = "value", colours = colnames(dt)[z])) +
   geom_line() +
    facet_wrap(~ variable)
 print (p)
plot.All.XY.by.Z (dt.mtcars, x=2, y=4:11, z=2)
```

Source - SO akash87

Where are We Going?

- I. why data.table? fast, concise, integrated
- II. syntax getting comfortable DT [i, j, by] [c]
- III. data.table and data exploration
- IV. something unexpected
- V. cool next steps

unexpected





unexpected



unexpected

- 4 CPUs
- 40 Terabytes of disk RAID6
- 1 Terabyte of RAM
- 6k cores

Out of Pocket Cost \$21k

Where are We Going?

- I. why data.table? fast, concise, integrated
- II. syntax getting comfortable DT [i, j, by] [c]
- III. data.table and data exploration
- IV. something unexpected (economics)
 - V. cool next steps

next.steps

43x Performance Increase Based on GPU Cores

- Transition Migration Matrices
- Time to Execute
 - Pre-migration ~2.5 days
 - Post-migration < 1s

	32		6k
	R	Python	Python
rows	(sec)	(sec)	(sec)
100k	0.7	1.6	0.06
500k	2.8	9.2	0.3
1 MM	6.4	17.5	0.7
2 MM	12.1	36.6	0.9
5 MM	26.3	84.3	2.1
10 MM	56.2	172.5	4.1

computer vision & retail products

Test Image



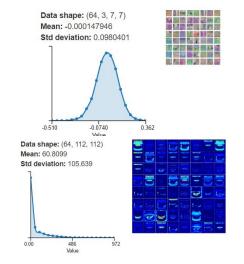
redictions	
Beech-Nut 0	100.0%
Little Duck 18	0.0%
Earth's Best 3	0.0%
Hot Kid 16	0.0%
Gerber 9	0.0%

Data shape: (32, 16, 5, 5)



9,472 learned parameters

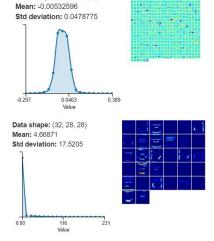
conv1/7x7 s2 Activation

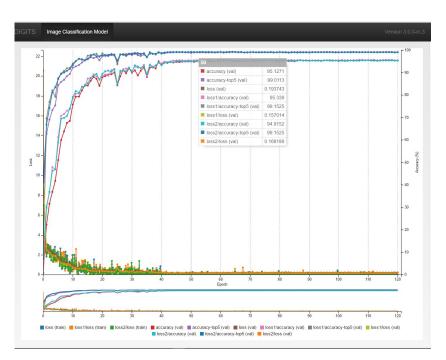


inception 3a/5x5

Weights (Convolution layer) 12.832 learned parameters







@ 50 Epochs 95% Accuracy

