Working with on-disk data formats

- Advanced topics in single-cell transcriptomics

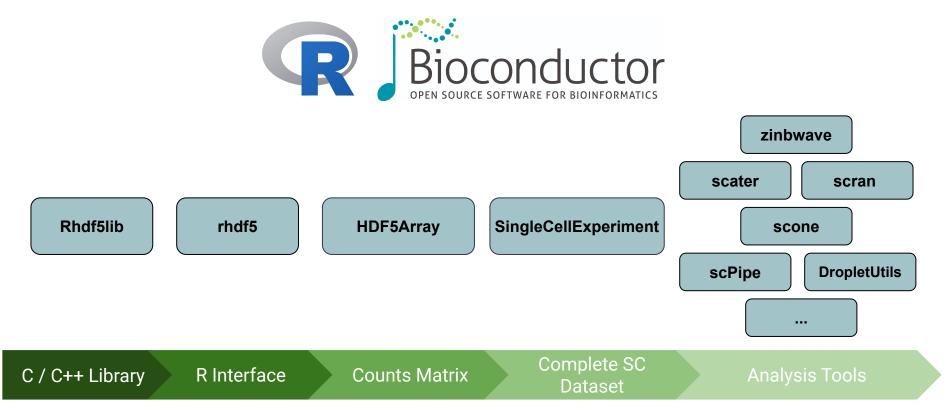
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Why care about how data are stored on disk?

- Understanding software options
- Exploring files of uncertain origin
- Sometimes you don't necessarily know you're using on-disk data
- If you develop methods how data are stored can hugely impact performance

On-disk data can be use transparently in Bioconductor



Representing count matrices

It's all about the count matrix

- The sparse nature affects almost everything
 - Biological interpretation biologically-true zero expression vs technical artefact
 - Statistical analysis
 - Software we manipulate the data with
 - How we can store and transfer

Dense matrices

Matrix

| 10 | 2 | 0 | 3 | 0 |
|----|---|---|---|----|
| 10 | 3 | 0 | 3 | 0 |
| 0 | 9 | 7 | 0 | 8 |
| 0 | 0 | 8 | 8 | 0 |
| 0 | 0 | 7 | 7 | 9 |
| 2 | 0 | 0 | 5 | 13 |

Dense matrices

Matrix

| 10 | 3 | 0 | 3 | 0 |
|----|---|---|---|----|
| 0 | 0 | 7 | 0 | 80 |
| 0 | 0 | 8 | 8 | 0 |
| 0 | 0 | 7 | 7 | 9 |
| 2 | 0 | 0 | 5 | 13 |

Memory requirements scale linearly

• 1 Column ~ 120KB (4 bytes * 30,000 rows)

100 Columns ~ 12MB

• 10,000 Columns ~ 1.2GB

• 1,000,000 Columns ~ 120GB

Sparse matrices

Matrix

| 10 | 3 | 0 | 3 | 0 |
|----|---|---|---|----|
| 0 | 9 | 7 | 0 | 8 |
| 0 | 0 | 8 | 8 | 0 |
| 0 | 0 | 7 | 7 | 9 |
| 2 | 0 | 0 | 5 | 13 |

Values

| | 10 | 2 | 3 | 9 | 7 | 8 | 7 | 3 | 8 | 7 | 5 | 8 | 9 | 13 | |
|--|----|---|---|---|---|---|---|---|---|---|---|---|---|----|--|
|--|----|---|---|---|---|---|---|---|---|---|---|---|---|----|--|

Row indices

| 0 | 4 | 0 | 1 | 1 | 2 | 3 | 0 | 2 | 3 | 4 | 1 | 3 | 4 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | 1 | |

Column indices

| 0 0 1 1 2 2 2 3 3 3 3 4 4 4 | 0 | 0 | 1 | 1 | 2 | 2 | 2 | 3 | 3 | 3 | 3 | 4 | 4 | 4 |
|-----------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
|-----------------------------|---|---|---|---|---|---|---|---|---|---|---|---|---|---|

Sparse matrices

Matrix

| 10 | 3 | 0 | 3 | 0 |
|----|---|---|---|----|
| 0 | 9 | 7 | 0 | 8 |
| 0 | 0 | 8 | 8 | 0 |
| 0 | 0 | 7 | 7 | 9 |
| 2 | 0 | 0 | 5 | 13 |

Values

| | 10 | 2 | 3 | 9 | 7 | 8 | 7 | 3 | 8 | 7 | 5 | 8 | 9 | 13 |
|--|----|---|---|---|---|---|---|---|---|---|---|---|---|----|
|--|----|---|---|---|---|---|---|---|---|---|---|---|---|----|

Row indices

| 0 | 4 | 0 | 1 | 1 | 2 | 3 | 0 | 2 | 3 | 4 | 1 | 3 | 4 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | |

Column pointers

| 0 | 2 | 4 | 7 | 11 | 14 |
|---|---|---|---|----|----|
|---|---|---|---|----|----|

Space benefit proportional to level of sparsity

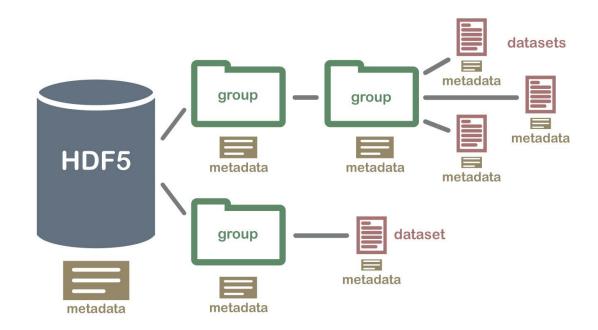
- Worst case 3 times the storage
- Best case equivalent to 1 row

What about on-disk?

- At some point you want to save or share these counts
- Some data are too big to ever be read into memory
- These choices of representations also apply on-disk and there's no consensus!
 - MEX files from 10X use the sparse format in a text file
 - H5 files from 10X use the sparse format in a HDF5 file
 - EDS (Efficient Data Storage) produced by Alevin is a binary sparse format
 - Loom files are HDF5 and mandate a dense matrix
 - SingleCellExperiment in Bioconductor can use an HDF5 file contain dense or sparse matrices

Introducing HDF5

'Self describing' hierarchical data format



10X Cell Ranger comparison

```
── matrix [HDF5 group]
    barcodes
    — data
    — indices
    — indptr
    - shape
   └─ features [HDF5 group]
        _ _all_tag_keys

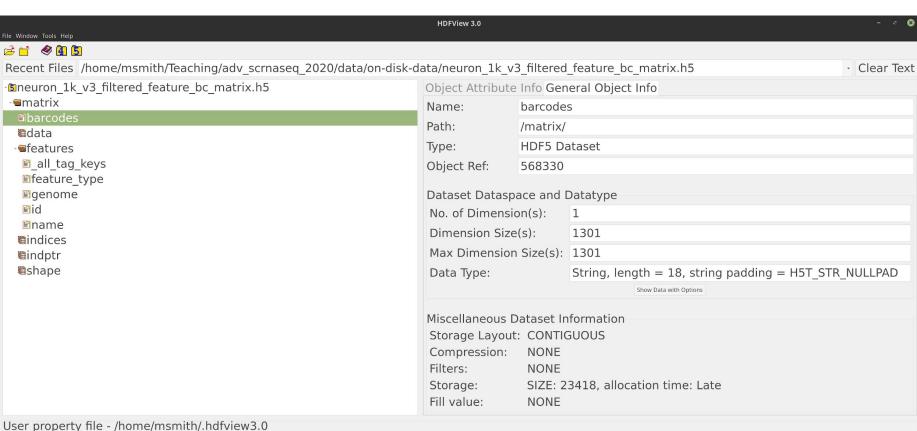
⊢ feature_type

        genome
        ├ id
        name

    □ pattern [Feature Barcoding only]

    ⊢ read [Feature Barcoding only]

    □ sequence [Feature Barcoding only]
```



data at /matrix/ [neuron_1k_v3_filtered_feature_bc_matrix.h5 in /home/msmith/Teaching/adv_scrnaseq_2020/data/on-disk-data] [dims0, start0, count42204

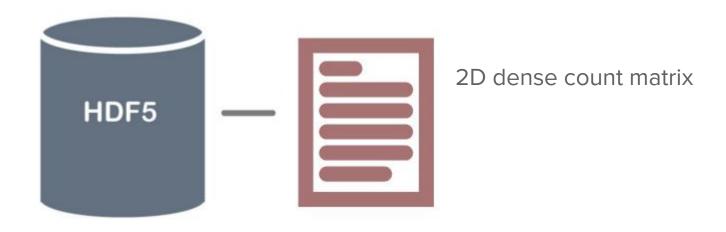
Flexibility of HDF5 (and similar formats)

Other useful features

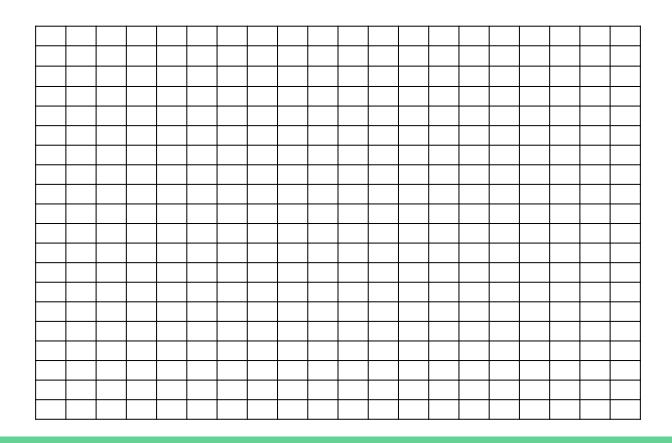
- Efficient access & subsetting
- Data compression
- Storage of heterogeneous data
- Platform independent
- Interfaces in many languages: C, C++, Java, Python, R, ...

Major drawback - these are complex libraries and almost always require installation of additional system software

Consider a single dataset



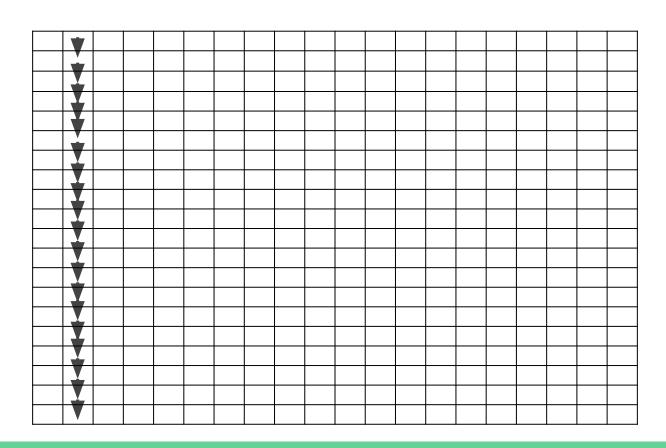
Contiguous layout



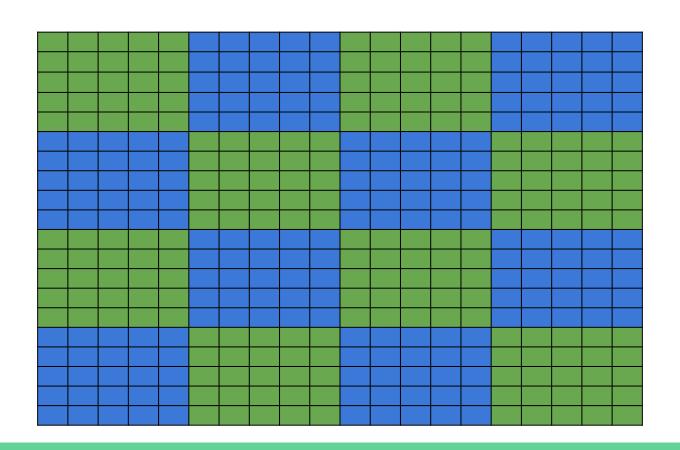
Contiguous layout - Row reading fast



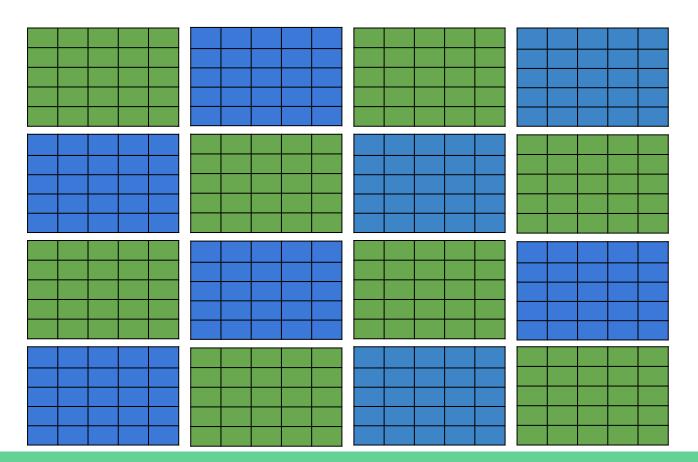
Contiguous layout - Column reading slow



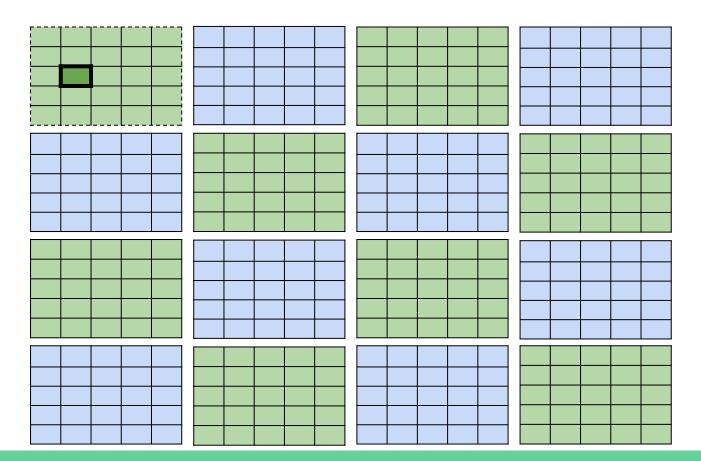
HDF5 datasets are not contiguous, but stored in chunks



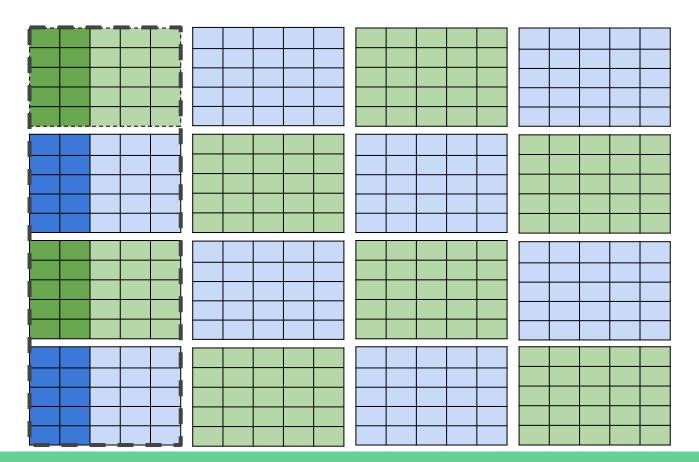
Chunks are stored separately on disk



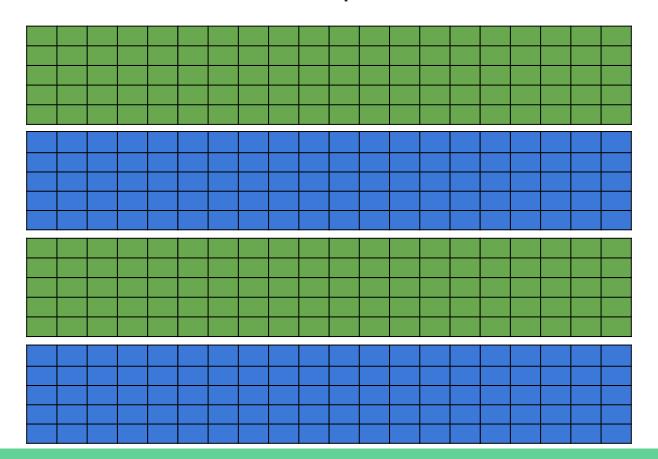
Only read the chunks needed for a subset



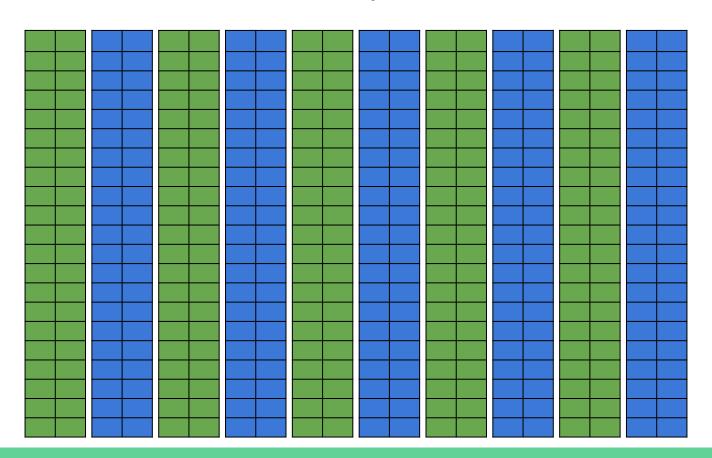
Only read the chunks needed for a subset



Chunks don't need to be 'square'



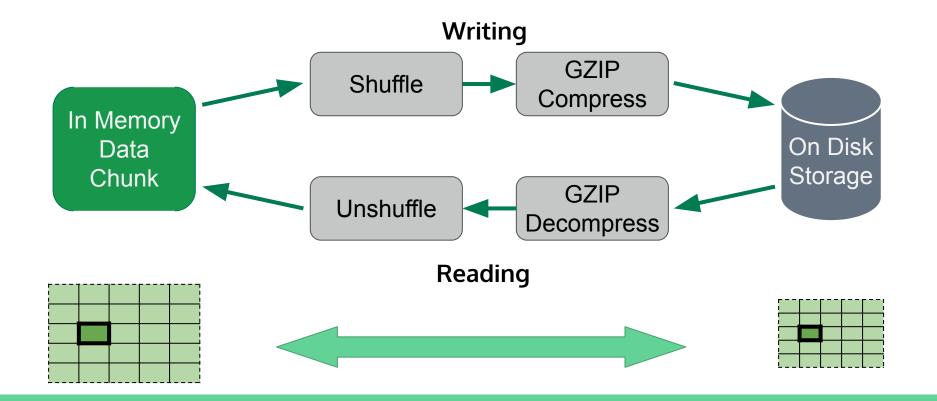
Chunks don't need to be 'square'



Picking chunk dimensions

- The size and shape of chunks can greatly impact the efficiency with which data can be retrieved
- If you know the access patterns you're most likely to use, you can tailor the chunk shape to match
- If you don't know, squares or shapes proportional to the overall dimensions are a good compromise
- Entire chunks need to be read don't make them too big!
- There's an overhead to finding chunks don't make too many of them!

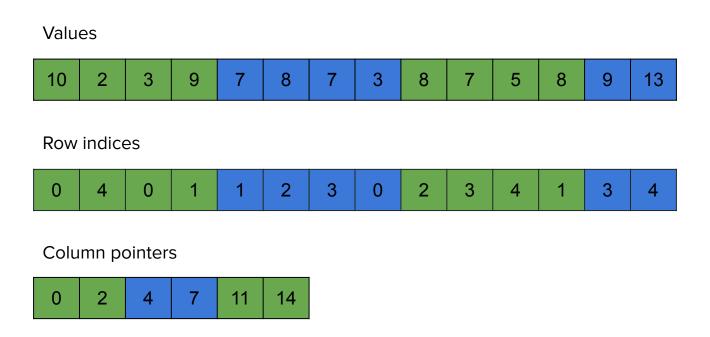
Chunks can be processed by filters - usually for compression



- This compression is why it's OK to store the dense matrix
 - Lots of 0's compress fairly well
- The effectiveness of any compression is also related to the chunk size.
 - Chunks of size 1 won't compress at all
 - A single chunk compresses best, but throws away our subset options

These benefits apply to sparse representations too

• Each of our vectors can be chunked and compressed independently



Summary

- There is no clear consensus on how to store single-cell datasets!
 - Both for file formats and data representations
- HDF5 probably has the biggest market share
 - Even here there are many varieties of layout
- Optimising is a balancing act between many competing factors
 - Knowing a specific use case can help, but often the middle ground is the best compromise
- Accessing data from disk is orders of magnitude slower than memory, these choices potentially have a huge impact on processing time

Thanks to EMBL Huber Lab & BioC community!











