Computing for Big Data (BST-262)

Christine Choirat 2017-10-30

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Chapter 1

Introduction

1.1 Logistics

- Fall 2 course
- Tuesday and Thursday, 11:30am-1pm
- Contact info: Christine Choirat (cchoirat@iq.harvard.edu). Please use BST232 in the email title.
- TA's: Qian Di (qiandi@mail.harvard.edu) and Ben Sabath (mbsabath@hsph.harvard.edu)
- Office hours:
 - Ben: Tuesday 1:30-2:30pm
 - Qian: Thursday 10:30-11:30am
 - Christine: Tuesday 10:30-11:30am (office 437A)
- Course GitHub repository https://github.com/cchoirat/bigdata17
- Open file in folder _book/index.html
- These course notes are work in progress.

1.2 Prerequisites

For BST262 (Computing for Big Data), we assume familiarity with the material covered in BST260 (Introduction to Data Science).

We will use R to present concepts that are mostly language-agnostic. We could have used Python, as in BST261 (Data Science II).

1.3 Rationale

- 1. Available data grows at a much faster rate than available computing capacity.
- 2. Statistical software programs such as R were not designed to handle datasets of massive size.

1.4 Big data bottlenecks

As described by Lim and Tjhi (2015), there are three bottlenecks:

- CPU
- RAM
- I/O



Figure 1.1: Steps to execute an R program, from @Lim2015, Chapter 1.

1.5. SYLLABUS 7

Exercise 1.1. Can you identify points 1–7 in the following code snippet?

```
data <- read.csv("mydata.csv")
totals <- colSums(data)
write.csv(totals, "totals.csv")</pre>
```

1.5 Syllabus

Part I – Good code still matters (even with lots of computing resources)

Week 1 - Basic tools

- Lecture 1. Unix scripting, make
- Lecture 2. Version control: Git and GitHub (guest lecture: Ista Zhan)

Week 2 - Creating and maintaining R packages

- Lecture 3. Rationale, package structure, available tools
- Lecture 4. Basics of software engineering: unit testing, code coverage, continuous integration

Week 3 - Software optimization

- Lecture 5. Measuring performance: profiling and benchmarking tools
- Lecture 6. Improving performance: an introduction to C/C++, Rcpp

Part II – Scaling up (don't use big data tools for small data)

Week 4 – Databases

- Lecture 7. Overview of SQL (SQLite, PostgreSQL) and noSQL databases (HBase, MongoDB, Cassandra, BigTable, ...)
- Lecture 8. R database interfaces (in particular through dplyr and mongolite)

Week 5 - Analyzing data that does not fit in memory

- Lecture 9. Pure R solutions (sampling, ff and bigmemory, other interpreters). JVM solutions (h20, Spark)
- Lecture 10. An introduction to parallel computing; clusters and cloud computing. "Divide and Conquer" (MapReduce approaches)

Week 6 – Visualization

- Lecture 11. Principles of visualization (guest lecture: James Honaker)
- Lecture 12. Maps and GIS: principles of GIS, using R as a GIS, PostGIS

Weeks 7 & 8 - Guest lectures (order and precise schedule TBD)

- Software project management (Danny Brooke)
- R and Spark (Ellen Kraffmiller and Robert Treacy)
- Advanced GIS and remote sensing (TBD)
- Cluster architecture (William J. Horka)

1.6 Evaluation

Grades will be based on **two mandatory problem sets**. Each problem set will correspond to 50% (= 50 points) of the final grade. The first problem set will be available by the end of week 3 and the second problem set by the end of week 6.

You will be required to submit problem set solutions within two weeks. Grades, and feedback when appropriate, will be returned two weeks after submission.

You will submit a markdown document that combines commented code for data analysis and detailed and structured explanations of the algorithms and software tools that you used.

1.7 Software tools and packages

We will mostly use R in this course. Some examples will be run in Python.

In general, we will use free and open-source software programs such as PostgreSQL / PostGIS or Spark.

1.8 Datasets

We have collected datasets to illustrate concepts. They are hosted on a Dropbox folder.

1.8.1 MovieLens

MovieLens by Harper and Konstan (2015, https://grouplens.org/datasets/movielens/) collects datasets from the website https://movielens.org/.

There are datasets of different sizes. We will use:

- 1. Small (1MB): https://grouplens.org/datasets/movielens/latest/
- 2. Benchmark (~190MB zipped): https://grouplens.org/datasets/movielens/20m/

1.8.2 Airlines data

The airlines dataset comes from the U.S. Department of Transportation and were used in the 2009 Data Expo of the American Statistical Association (ASA).

We will use a version curated by h2o: https://github.com/h2oai/h2o-2/wiki/Hacking-Airline-DataSet-with-H2O.

1.8.3 Insurance claims

Claims data contain Protected Health Information (PHI). There are strong privacy restrictions to store, use and share this type of data.

We will use synthetic data (Sample 1) from the Centers for Medicare and Medicaid Services (CMS).

1.8.4 Census

Census data is commonly merged with administrative claims data such as Medicare. We will use data from the Census Bureau.

1.8.5 PM_{2.5} exposure

We will use PM_{2.5} exposure data from the EPA Air Quality System (AQS) to illustrate GIS linkage concepts.

1.8.6 Methylation

If there is enough interest, we might present methylation examples.

1.9 Contributing with GitHub

If you have suggestions, you can open a GitHub issue at https://github.com/cchoirat/bigdata17/issues. If you want to contribute, we welcome pull requests.

1.10 Before we start...

How much R do you know?

Introduction to R: http://tutorials.iq.harvard.edu/R/Rintro/Rintro.html

Regression models in R: http://tutorials.iq.harvard.edu/R/Rstatistics/Rstatistics.html

R graphics: http://tutorials.iq.harvard.edu/R/Rgraphics/Rgraphics.html

R programming: http://tutorials.iq.harvard.edu/R/RProgramming/Rprogramming.html

1.11 Style

Reading: http://adv-r.had.co.nz/Style.html

Chapter 2

Basic tools

In this Chapter, we present basic tools that will be important when interacting with big data systems: the command-line interface (CLI) in a Unix shell and several utilities (less, awk, vi and make).

2.1 Command line tools

We assume some familiarity with the Unix shell, for example as in http://swcarpentry.github.io/shell-novice/.

We also assume that you have access to a shell, either because you use Linux or OS X or because you have the right tools on Windows (for example Cygwin or the Bash shell in Windows 10).

2.1.1 Why use the command line?

- Batch processing
- Cluster and cloud computing

2.1.2 Basic Unix tools

2.1.3 Useful tools

2.1.3.1 less

less is a pager that lets you view one page at a time files that can be very large.

File DE1_0_2008_to_2010_Carrier_Claims_Sample_1A.csv in Data17/SyntheticMedicare is 1.2GB. Even if we have enough RAM to process the data, less helps get a very quick sense of the data (variable names, separators, etc.)

2.1.3.2 awk

awk is a text-processing programming language available on most Unix systems. It can be used for data extraction.

2.1.3.3 vi

vi is a screen-based text editor available on almost all Unix systems. Most versions are actually Vim (that stands for "Vi IMproved").

There are many cheat sheets and tutorials available on-line (for example, the interactive http://www.openvim.com/). I invite you to learn basics vi commands.

2.1.4 Example

Let's apply some of the techniques described in Blackwell and Sen (2012) on Fisher's Iris data set saved in tab-delimited format. Of course, it is a small dataset easily processed with R:

```
iris <- read.table("~/Dropbox/Data17/iris/iris.tab")</pre>
head(iris, n = 5)
##
     Sepal.Length Sepal.Width Petal.Length Petal.Width Species
## 1
                            3.5
                                         1.4
                                                      0.2 setosa
## 2
               4.9
                            3.0
                                                      0.2 setosa
                                         1.4
## 3
               4.7
                            3.2
                                         1.3
                                                      0.2 setosa
## 4
               4.6
                            3.1
                                         1.5
                                                      0.2 setosa
## 5
               5.0
                            3.6
                                         1.4
                                                      0.2 setosa
```

In a shell, we can use:

```
head -n 6 ~/Dropbox/Data17/iris/iris.tab
```

```
## "Sepal.Length" "Sepal.Width" "Petal.Length" "Petal.Width" "Species"
## "1" 5.1 3.5 1.4 0.2 "setosa"
## "2" 4.9 3 1.4 0.2 "setosa"
## "3" 4.7 3.2 1.3 0.2 "setosa"
## "4" 4.6 3.1 1.5 0.2 "setosa"
## "5" 5 3.6 1.4 0.2 "setosa"
```

Suppose we only need to select two variables in our model, Sepal.Length and Species. In R, we can use:

```
iris_subset <- iris[, c("Sepal.Length", "Species")]</pre>
```

or

```
iris_subset <- iris[, c(1, 5)]
head(iris_subset)</pre>
```

```
## Sepal.Length Species
## 1 5.1 setosa
## 2 4.9 setosa
## 3 4.7 setosa
## 4 4.6 setosa
## 5 5.0 setosa
## 6 5.4 setosa
```

With the tidyverse, we can use *pipes*. The %>% operator allows for performing chained operations.

```
suppressMessages(library(dplyr))
iris %>%
  select(1, 5) %>%
  head()
```

2.2. MAKEFILES

```
Sepal.Length Species
##
## 1
              5.1 setosa
## 2
              4.9
                  setosa
## 3
              4.7
                   setosa
## 4
              4.6
                   setosa
## 5
              5.0
                   setosa
## 6
              5.4
                   setosa
```

In a shell, the pipe operator to combine shell commands is | and we can use:

```
cut -f 1,5 ~/Dropbox/Data17/iris/iris.tab | head -n 7
```

```
## "Sepal.Length" "Species"
## "1" 0.2
## "2" 0.2
## "3" 0.2
## "4" 0.2
## "5" 0.2
## "6" 0.4
```

To keep observations with "Sepal.Length" greater than 5:

```
iris %>%
  filter(Sepal.Length > 5) %>%
  head()
```

```
##
     Sepal.Length Sepal.Width Petal.Length Petal.Width Species
## 1
              5.1
                            3.5
                                                       0.2
                                          1.4
                                                           setosa
                                                       0.4 setosa
## 2
              5.4
                            3.9
                                          1.7
## 3
                            3.7
                                                       0.2
              5.4
                                          1.5
                                                           setosa
## 4
              5.8
                            4.0
                                          1.2
                                                       0.2
                                                           setosa
## 5
              5.7
                            4.4
                                          1.5
                                                       0.4
                                                            setosa
## 6
              5.4
                           3.9
                                                       0.4 setosa
                                          1.3
```

In the shell, we can use the AWK programming language. We start from row NR 2 (we could start from row 1, it contains variable names) and select rows such that the second variable (Sepal.Length) is greater than 5.

```
awk 'NR == 2 || $2 > 5' ~/Dropbox/Data17/iris/iris.tab | head
```

```
## "1" 5.1 3.5 1.4 0.2 "setosa" ## "6" 5.4 3.9 1.7 0.4 "setosa" ## "11" 5.4 3.7 1.5 0.2 "setosa" ## "15" 5.8 4 1.2 0.2 "setosa" ## "16" 5.7 4.4 1.5 0.4 "setosa" ## "17" 5.4 3.9 1.3 0.4 "setosa" ## "18" 5.1 3.5 1.4 0.3 "setosa" ## "19" 5.7 3.8 1.7 0.3 "setosa" ## "20" 5.1 3.8 1.5 0.3 "setosa" ## "21" 5.4 3.4 1.7 0.2 "setosa"
```

Exercise 2.1. The iris dataset is also saved in .csv format at ~/Dropbox/Data17/iris/iris.csv. Use AWK and tail to select the last 5 observations where Sepal.Width is larger than 3.5 and Petal.Length is smaller than 1.5.

2.2 Makefiles

make is a tool that helps put all the (interdependent) pieces of an analytic workflow together:

- data retrieving
- data cleaning
- analysis
- graphs
- reports
- ...

2.2.1 Simulate data in R

```
set.seed(123)
```

File simulate_data.R

```
## Y X1 X2
## 1 88.74430 46 11
## 2 125.77081 58 11
## 3 70.76396 38 10
## 4 110.32157 50 10
## 5 145.79546 62 11
## 6 109.45403 53 11
```

2.2.2 Create a plot in Python

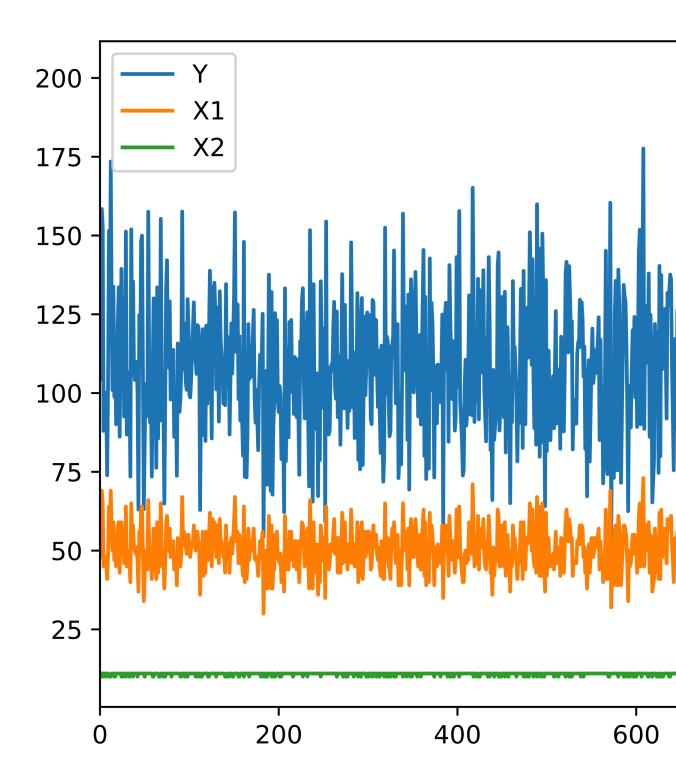
head(data.frame(Y = Y, X1 = X1, X2 = X2))

```
File create_graph.py
import pandas as pd
import matplotlib.pyplot as plt

sim_data = pd.read_csv("sample_data.csv")

plt.figure()
sim_data.plot()
plt.savefig("plot.pdf", format = "pdf")
```

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2.2.3 Run statistical model in R

We can estimate the model with R:

```
sim_data <- read.csv("sample_data.csv")</pre>
summary(lm(Y ~ X1 + X2, data = sim_data))
##
## Call:
## lm(formula = Y ~ X1 + X2, data = sim_data)
##
## Residuals:
##
      Min
               1Q Median
                               ЗQ
                                      Max
## -8.3988 -1.9452 -0.0261 2.0216 9.1066
##
## Coefficients:
##
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 9.09087
                          2.54667
                                   3.57 0.000374 ***
               3.00531
                          0.01326 226.68 < 2e-16 ***
## X1
## X2
              -4.94658
                          0.22876 -21.62 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 2.936 on 997 degrees of freedom
## Multiple R-squared: 0.9811, Adjusted R-squared: 0.981
## F-statistic: 2.585e+04 on 2 and 997 DF, p-value: < 2.2e-16
```

2.2.4 Run statistical model in R

To save the output, we use the sink function.

File estimate_model.R

```
sink("estimation_summary.txt")
summary(lm(Y ~ X1 + X2, data = sim_data))
sink()
```

2.2.5 Makefile syntax

- make is a command that runs on a text file often named Makefile.
- A Makefile contains one or several blocks with the following structure:

```
targetfile: sourcefile(s)
[tab] command
```

2.2.6 Naive version

```
File: Makefile

sample_data.csv: simulate_data.R

R CMD BATCH simulate_data.R

plot.pdf: create_graph.py

python create_graph.py
```

2.3. GIT AND GITHUB

```
estimation_summary.txt: estimate_model.R
    R CMD BATCH estimate_model.R
```

A simple call to make only builds the first target (sample_data.csv). To build the other targets, we have to use: make plot.pdf and make estimation_summary.txt.

2.2.7 Making all targets

```
File: Makefile
all: analysis
analysis: sample_data.csv plot.pdf estimation_summary.txt
sample_data.csv: simulate_data.R
R CMD BATCH simulate_data.R

plot.pdf: create_graph.py
    python create_graph.py
estimation_summary.txt: estimate_model.R
R CMD BATCH estimate_model.R
```

New data is simulated and saved in sample_data.csv. But plot.pdf and estimation_summary.txt are not updated.

2.2.8 Dealing with dependencies

- Problem plot.pdf and estimation_summary.txt depend on sample_data.csv.
- Solution: explicit dependencies.

```
File: Makefile
all: analysis
analysis: sample_data.csv plot.pdf estimation_summary.txt
sample_data.csv: simulate_data.R
R CMD BATCH simulate_data.R

plot.pdf: sample_data.csv create_graph.py
    python create_graph.py
estimation_summary.txt: sample_data.csv estimate_model.R
R CMD BATCH estimate_model.R
```

2.3 Git and GitHub

Guest lecture by Ista Zahn.

Chapter 3

Packages

We strongly recommand Wickham (2015).

We assume the following packages are installed:

```
install.packages(c("devtools", "roxygen2", "testthat", "knitr"))
```

3.1 Why?

- Organize your code
- Distribute your code
- Keep versions of your code

3.2 Package structure

- Folder hierarchy
 - NAMESPACE: package import / export
 - DESCRIPTION: metadata
 - R/: R code
 - man/: object documentation (with short examples)
 - tests/
 - data/
 - src/: compiled code
 - vignettes/: manual-like documentation
 - inst/: installed files
 - demo/: longer examples
 - exec, po, tools

3.3 Building steps

- R CMD build
- R CMD INSTALL
- R CMD check

3.3.1 R CMD build

```
R CMD build --help
```

Build R packages from package sources in the directories specified by 'pkgdirs'

3.3.2 R CMD INSTALL

```
R CMD INSTALL --help
```

Install the add-on packages specified by pkgs. The elements of pkgs can be relative or absolute paths to directories with the package sources, or to gzipped package 'tar' archives. The library tree to install to can be specified via '-library'. By default, packages are installed in the library tree rooted at the first directory in .libPaths() for an R session run in the current environment.

3.3.3 R CMD check

```
R CMD check --help
```

http://r-pkgs.had.co.nz/check.html

Check R packages from package sources, which can be directories or package 'tar' archives with extension 'tar.gz', 'tar.zz', 'tar.zz' or 'tgz'.

A variety of diagnostic checks on directory structure, index and control files are performed. The package is installed into the log directory and production of the package PDF manual is tested. All examples and tests provided by the package are tested to see if they run successfully. By default code in the vignettes is tested, as is re-building the vignette PDFs.

3.3.4 Building steps with devtools

devtools::builddevtools::install

• devtools::check

• and many others: load_all, document, test, run_examples, ...

3.4 Create an R package

3.4.1 utils::package.skeleton

```
package.skeleton() # "in "clean" session ("anRpackage")
package.skeleton("pkgname") # in "clean" session

set.seed(02138)
f <- function(x, y) x+y
g <- function(x, y) x-y
d <- data.frame(a = 1, b = 2)
e <- rnorm(1000)
package.skeleton(list = c("f", "g", "d", "e"), name = "pkgname")</pre>
```



Figure 3.1: Submitting to CRAN. It's not that bad...

3.4.2 devtools::create

```
devtools::create("path/to/package/pkgname")
```

Also from RStudio ('File -> New Project').

3.4.3 Submit to CRAN

Reading: http://r-pkgs.had.co.nz/release.html

3.5 R packages on GitHub

Reading: http://r-pkgs.had.co.nz/git.html

- Version control
- Website, wiki, project management
- Easy install: install_github from devtools
- Collaboration
- Issue tracking

3.5.0.1 RStudio and GitHub integration

Command line

```
# git init # already run when creating package with RStudio
git add *
git commit -m "First commit"
git remote add origin https://github.com/cchoirat/Linreg
git push -u origin master
```

3.5.1 .gitignore

RStudio default

```
.Rproj.user
.Rhistory
.RData
```

GitHub default

Create a new repository

A repository contains all the files for your project, including the revision history.

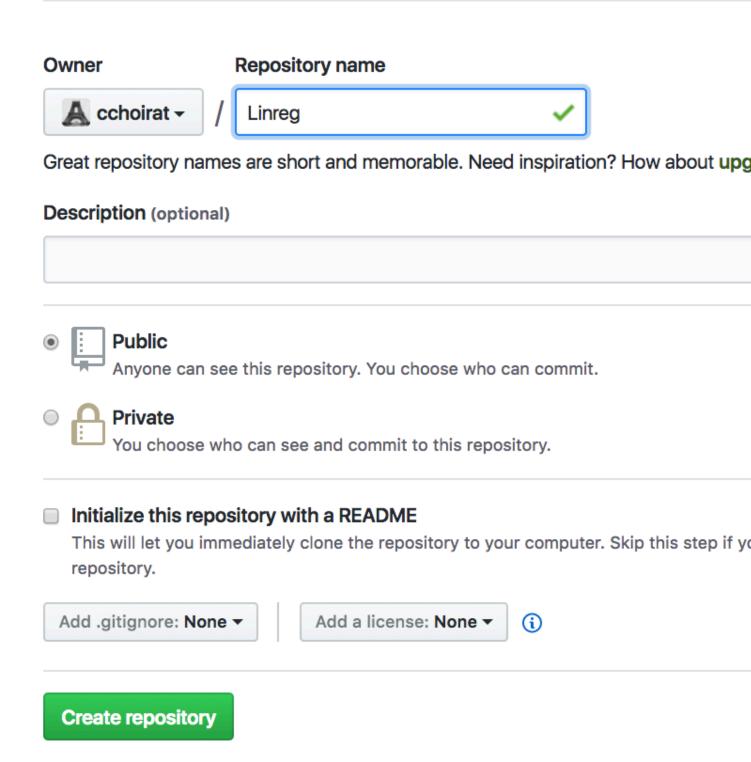


Figure 3.2: Create a new Linreg repository on GitHub

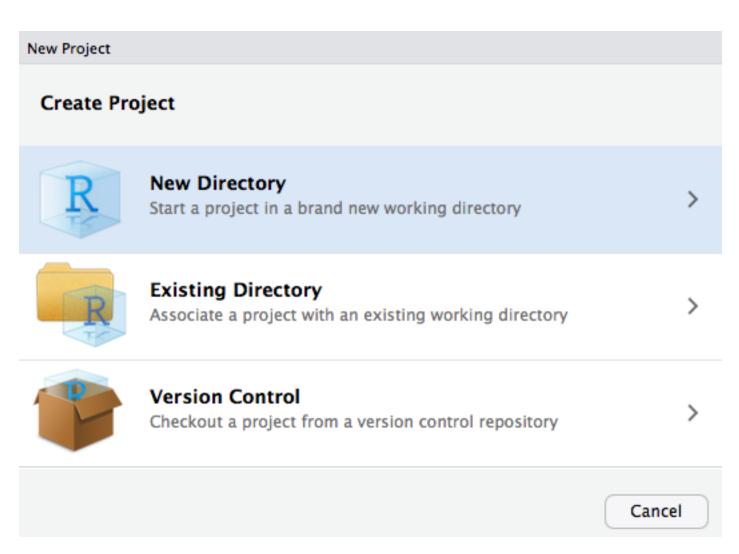


Figure 3.3: Create a new project in RStudio

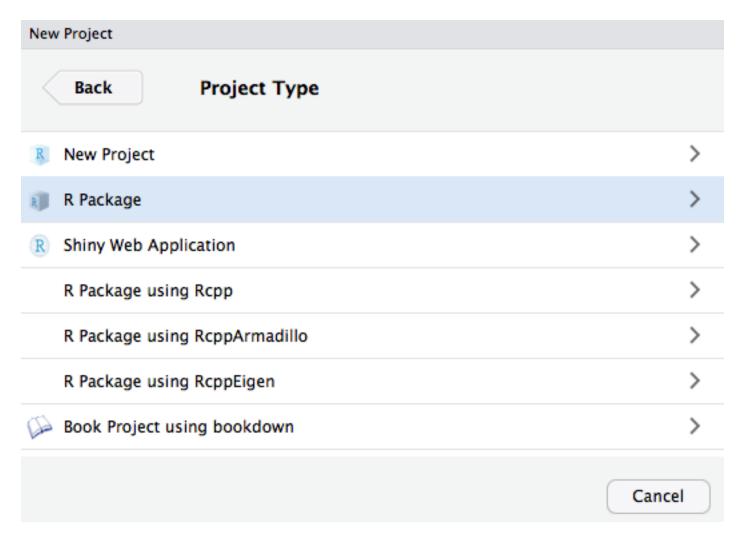


Figure 3.4: Select R package

New Project			
Back	Create R Package		
	Туре:	Package name:	
	Package 💠	Linreg	
R	Create package based Create project as subc	Add Remove	
	~/Documents/LocalGit		Browse
	✓ Create a git reposit	ory	
Open in new s	session	Create Project	Cancel

Figure 3.5: Create the Linreg R package as a Git repository

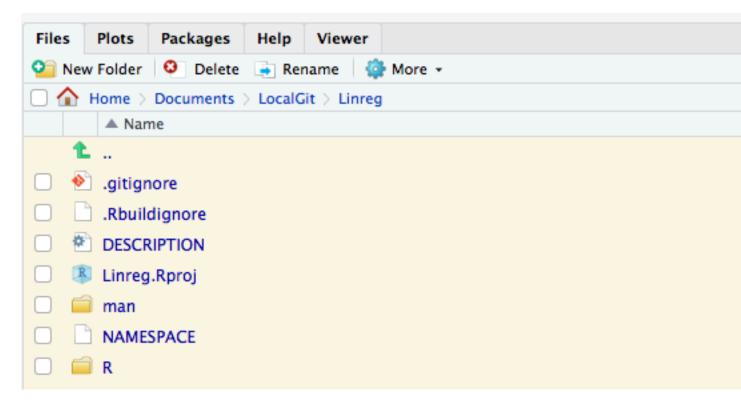


Figure 3.6: Automatically created files

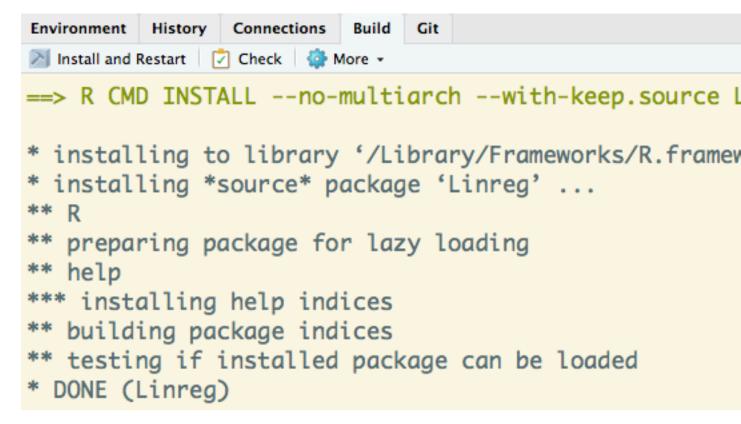
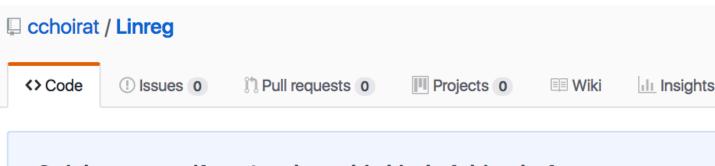


Figure 3.7: Build tab in RStudio



Quick setup — if you've done this kind of thing before

```
Set up in Desktop or HTTPS SSH git@github.com:cchoirat/Linreg.git
```

We recommend every repository include a README, LICENSE, and .gitignore.

...or create a new repository on the command line

```
echo "# Linreg" >> README.md
git init
git add README.md
git commit -m "first commit"
git remote add origin git@github.com:cchoirat/Linreg.git
git push -u origin master
```

...or push an existing repository from the command line

```
git remote add origin git@github.com:cchoirat/Linreg.git
git push -u origin master
```

...or import code from another repository

You can initialize this repository with code from a Subversion, Mercurial, or TFS project.

Import code

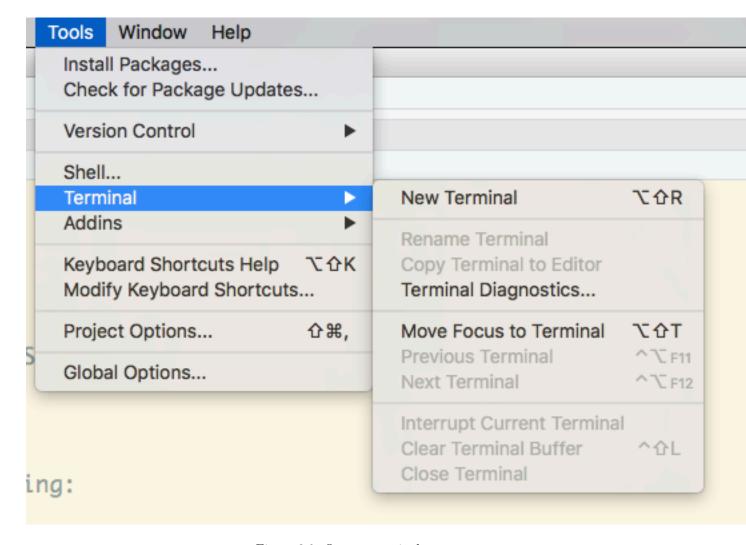


Figure 3.9: Open a terminal

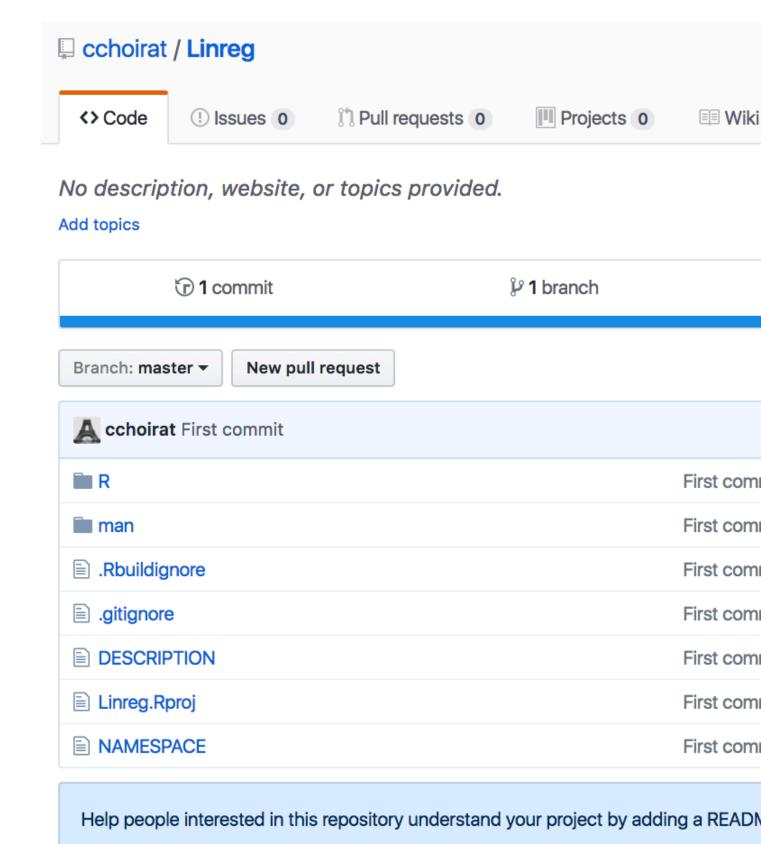


Figure 3.10: Github webpage is updated

```
# History files
.Rhistory
.Rapp.history

# Example code in package build process
*-Ex.R

# RStudio files
.Rproj.user/

# produced vignettes
vignettes/*.html
vignettes/*.pdf
```

3.6 RStudio projects

- .Rproj file extension, in our example Linreg.Rproj
- A project has its own:
 - R session
 - .Rprofile (e.g., to customize startup environment)
 - .Rhistory
- Default working directory is project directory
- Keeps track of project-specific recent files

3.6.1 Project options

```
Version: 1.0

RestoreWorkspace: Default
SaveWorkspace: Default
AlwaysSaveHistory: Default

EnableCodeIndexing: Yes
UseSpacesForTab: Yes
NumSpacesForTab: 2
Encoding: UTF-8

RnwWeave: knitr
LaTeX: pdfLaTeX

AutoAppendNewline: Yes
StripTrailingWhitespace: Yes

BuildType: Package
PackageUseDevtools: Yes
PackageInstallArgs: --no-multiarch --with-keep.source
```

3.6.2 Package documentation

- Functions and methods
- Vignettes
 - PDF
 - knitr

3.7 Package workflow example

Creating R Packages: A Tutorial (Friedrich Leisch, 2009)

Our example is adapted from https://cran.r-project.org/doc/contrib/Leisch-CreatingPackages.pdf.

3.7.1 Add linreg.R to R/ directory

```
linmodEst <- function(x, y) {
    ## CC: crossprod or a QR decomposition (as in the original version) are more efficient
    coef <- solve(t(x) %*% x) %*% t(x) %*% y
    print(coef)
    ## degrees of freedom and standard deviation of residuals
    df <- nrow(x) - ncol(x)
    sigma2 <- sum((y - x %*% coef) ^ 2) / df
    ## compute sigma^2 * (x'x)^-1
    vcov <- sigma2 * solve(t(x) %*% x)
    colnames(vcov) <- rownames(vcov) <- colnames(x)
    list(
        coefficients = coef,
        vcov = vcov,
        sigma = sqrt(sigma2),
        df = df
    )
}</pre>
```

3.7.2 Run our function

```
data(cats, package = "MASS")
linmodEst(cbind(1, cats$Bwt), cats$Hwt)

## [1,] -0.3566624
## [2,] 4.0340627

## $coefficients
## [1,] -0.3566624
## [2,] 4.0340627

## [2,] 4.0340627

## ## $vcov
## [1,] [,2]
## [1,] 0.4792475 -0.17058197
## [2,] -0.1705820 0.06263081
```

```
##
## $sigma
## [1] 1.452373
##
## $df
## [1] 142
We can compare the output with 1m.
lm1 <- lm(Hwt ~ Bwt, data = cats)</pre>
lm1
##
## Call:
## lm(formula = Hwt ~ Bwt, data = cats)
## Coefficients:
## (Intercept)
       -0.3567 4.0341
##
coef(lm1)
## (Intercept)
                       Bwt.
## -0.3566624 4.0340627
vcov(lm1)
               (Intercept)
                 0.4792475 -0.17058197
## (Intercept)
## Bwt
                -0.1705820 0.06263081
summary(lm1)$sigma
## [1] 1.452373
```

3.7.3 Add ROxygen2 documentation

```
#' Linear regression
#' Runs an OLS regression not unlike \code{\link{lm}}}
#' @param y response vector (1 x n)
\#' Oparam X covariate matrix (p x n) with no intercept
#'
#' Oreturn A list with 4 elements: coefficients, vcov, sigma, df
#'
#' @examples
#' data(mtcars)
#' X <- as.matrix(mtcars[, c("cyl", "disp", "hp")])</pre>
#' y <- mtcars[, "mpq"]
\#' linreg(y, X)
#'
#' @export
linmodEst <- function(x, y) {</pre>
## CC: crossprod or a QR decomposition (as in the original version) are more efficient
coef <- solve(t(x) %*% x) %*% t(x) %*% y
```

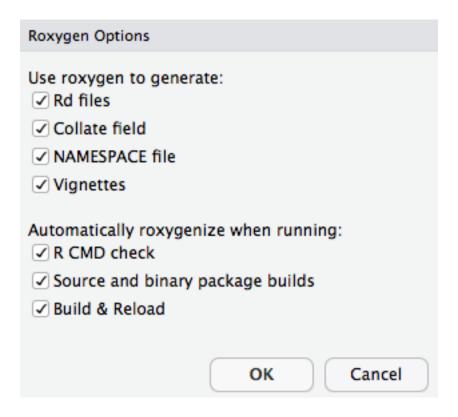


Figure 3.11: Roxygen options

```
print(coef)
## degrees of freedom and standard deviation of residuals
df <- nrow(x) - ncol(x)
sigma2 <- sum((y - x %*% coef) ^ 2) / df
## compute sigma^2 * (x'x)^-1
vcov <- sigma2 * solve(t(x) %*% x)
colnames(vcov) <- rownames(vcov) <- colnames(x)
list(
    coefficients = coef,
    vcov = vcov,
    sigma = sqrt(sigma2),
    df = df
)
}</pre>
```

3.7.4 Configure Build Tools

3.7.5 man page

```
File 'man/linmodEst.Rd contains:
```

```
% Generated by roxygen2: do not edit by hand
% Please edit documentation in R/linreg.R
\name{linmodEst}
\alias{linmodEst}
\title{Linear regression}
```

```
\usage{
linmodEst(x, y)
}
\arguments{
\item{y}{response vector (1 x n)}

\item{x}{covariate matrix (p x n) with no intercept}
}
\value{
A list with 4 elements: coefficients, vcov, sigma, df
}
\description{
Runs an OLS regression not unlike \code{\link{lm}}}
}
\examples{
data(mtcars)
X <- as.matrix(mtcars[, c("cyl", "disp", "hp")])
y <- mtcars[, "mpg"]
linreg(y, X)
}</pre>
```

3.7.6 Formatted output

3.7.7 DESCRIPTION

Reading: http://r-pkgs.had.co.nz/description.html

3.7.8 NAMESPACE

Reading: http://r-pkgs.had.co.nz/namespace.html, in particular Imports vs Suggests export's automatically generated when parsing ROxygen2 snippets

```
export(linmodEst)
```

- A scary hack
- A scary tree

linmodEst {Linreg}

Linear regression

Description

Runs an OLS regression not unlike 1m

Usage

```
linmodEst(x, y)
```

Arguments

- y response vector (1 x n)
- x covariate matrix (p x n) with no intercept

Value

A list with 4 elements: coefficients, vcov, sigma, df

Examples

```
data(mtcars)
X <- as.matrix(mtcars[, c("cyl", "disp", "hp")])
y <- mtcars[, "mpg"]
linreg(y, X)</pre>
```







3.7.9 S3 basics

```
Reading: http://adv-r.had.co.nz/S3.html
```

```
hello <- function() {
    s <- "Hello World!"
    class(s) <- "hi"
    return(s)
}
hello()

## [1] "Hello World!"
## attr(,"class")
## [1] "hi"
print.hi <- function(...) {
    print("Surprise!")
}
hello()</pre>
## [1] "Surprise!"
```

3.7.10 S3 and S4 generics

```
Reading: http://adv-r.had.co.nz/S4.html
```

```
linmod <- function(x, ...)
UseMethod("linmod")</pre>
```

```
linmod.default <- function(x, y, ...) {
  x <- as.matrix(x)
  y <- as.numeric(y)
  est <- linmodEst(x, y)
  est$fitted.values <- as.vector(x %*% est$coefficients)
  est$residuals <- y - est$fitted.values
  est$call <- match.call()
  class(est) <- "linmod"
  return(est)
}</pre>
```

3.7.11 print

```
print.linmod <- function(x, ...) {</pre>
  cat("Call:\n")
  print(x$call)
  cat("\nCoefficients:\n")
  print(x$coefficients)
}
x <- cbind(Const = 1, Bwt = cats$Bwt)
y <- cats$Hw
mod1 \leftarrow linmod(x, y)
##
                [,1]
## Const -0.3566624
## Bwt
          4.0340627
mod1
## linmod.default(x = x, y = y)
## Coefficients:
                [,1]
## Const -0.3566624
## Bwt
         4.0340627
```

3.7.12 Other methods

```
• summary.linmod
```

- print.summary.linmod
- predict.linmod
- plot.linmod
- coef.linmod, vcov.linmod, ...

3.7.13 Formulas and model frames

```
linmod.formula <- function(formula, data = list(), ...) {
  mf <- model.frame(formula = formula, data = data)</pre>
```

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```
x <- model.matrix(attr(mf, "terms"), data = mf)
y <- model.response(mf)
est <- linmod.default(x, y, ...)
est$call <- match.call()
est$formula <- formula
return(est)
}
linmod(Hwt ~ - 1 + Bwt * Sex, data = cats)

Call:
linmod.formula(formula = Hwt ~ -1 + Bwt * Sex, data = cats)

Coefficients:
    Bwt    SexF    SexM    Bwt:SexM
2.636414    2.981312 -1.184088    1.676265</pre>
```

3.8 Unit testing

3.8.1 Unit tests and testthat

Reading: http://r-pkgs.had.co.nz/tests.html

In package directory:

```
devtools::use_testthat()
```

pre-populates test/testthat/

Test files should start with test to be processed.

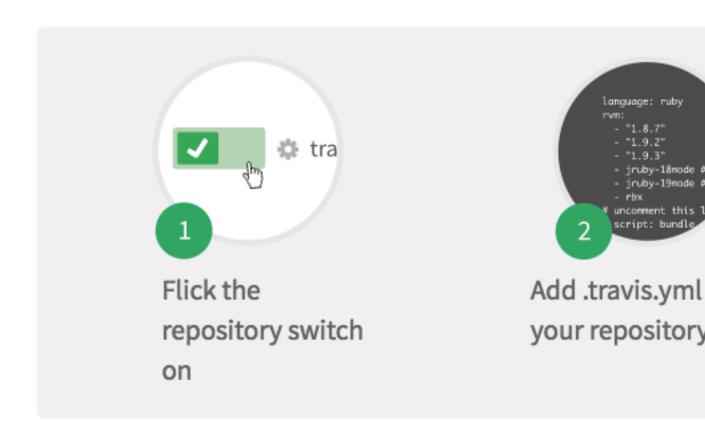
3.8.2 test_coef.R

3.9 Continuous integration

Reading: http://r-pkgs.had.co.nz/check.html#travis

Website: https://travis-ci.org/

We're only showing your public repositories. You c



First step is to create a Travis account and link it to you GitHub account.

Travis will list all your public GitHub repositories for you to select the ones you want to test.

Calling

```
devtools::use_coverage(pkg = ".", type = c("codecov"))

creates the .travis.yml file:
# R for travis: see documentation at https://docs.travis-ci.com/user/languages/r

language: R
sudo: false
cache: packages
```

and pushing ${\tt Linreg}$ code to GitHub will automatically triggers a Travis build... which fails!

To be continued...





cchoirat/Linreg



cchoirat / Linreg (master)



Build #1 failed.



cchoirat

Trying to trigger a build



No repositories covered yet.

Add a repository

3.10 Code coverage

Reading: https://walczak.org/2017/06/how-to-add-code-coverage-codecov-to-your-r-package/

Website: https://codecov.io/

Like Travis, codecov has to be linked to a GitHub account:

```
devtools::use_coverage(pkg = ".", type = c("codecov"))
```

creates the codecov.yml file:

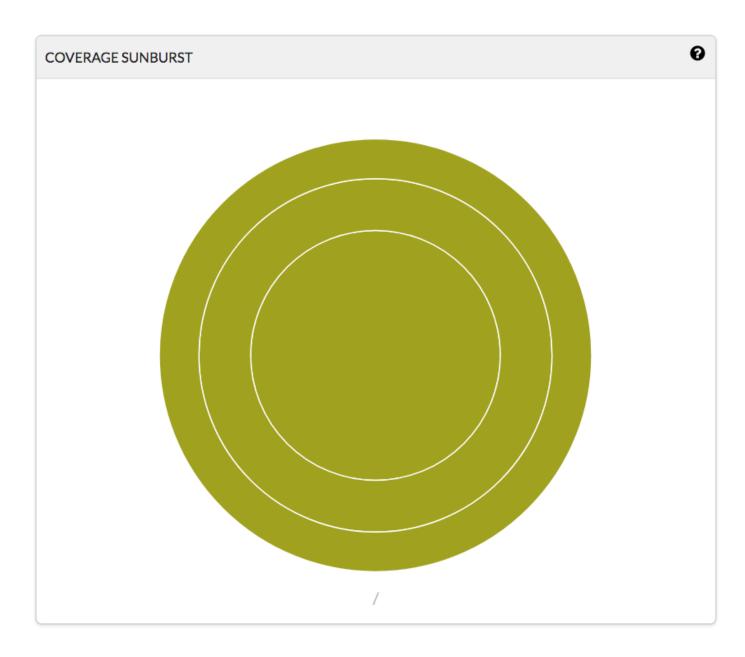
comment: false

A call to

```
covr::codecov(token = "YOUR_TOKEN")
```

will give you code coverage information:

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3.11 Back to GitHub

Badges can be added to README.md:

```
<!--- Badges ----->
[![Travis (LINUX) Build Status](https://travis-ci.org/cchoirat/Linreg.svg?branch=master)](https://travi
[![codecov](https://codecov.io/gh/cchoirat/Linreg/branch/master/graph/badge.svg)](https://codecov.io/gh
## `Linreg` package template
Based on "Creating R Packages: A Tutorial" (Friedrich Leisch, 2009)
- https://cran.r-project.org/doc/contrib/Leisch-CreatingPackages.pdf
```

are are automatically displayed on GitHub:

3.12 Vignettes

Reading: http://r-pkgs.had.co.nz/vignettes.html

Reading: http://kbroman.org/pkg_primer/pages/vignettes.html

Even if all the functions and datasets of your package are documented, it is still useful to have a more detailed illustration on how to use your package. A *vignette* is the right place to explain a worflow and a statistical method.

Running:

```
devtools::use_vignette("my-linear-regression")
```

creates a vignettes folder and provide a template in RMarkdown format my-linear-regression.Rmd:

https://github.com/cchoirat/Linreg/blob/master/vignettes/my-linear-regression.Rmd

It also indicates in DESCRIPTION that vignettes should be built with knitr.

```
VignetteBuilder: knitr
```

The vignette is built into a HTML document with

```
devtools::build_vignettes()

Building Linreg vignettes
Moving my-linear-regression.html, my-linear-regression.R to inst/doc/
Copying my-linear-regression.Rmd to inst/doc/
```

The vignette is accessible with

```
vignette("my-linear-regression")
vignette("my-linear-regression", package = "Linreg")
```

3.12. VIGNETTES 45

Vignette Title

Vignette Author

2017-10-21

Vignettes are long form documentation commonly included in packages. Because t distribution of the package, they need to be as compact as possible. The html_vign custom style sheet (and tweaks some options) to ensure that the resulting html is as html_vignette format:

- Never uses retina figures
- Has a smaller default figure size
- Uses a custom CSS stylesheet instead of the default Twitter Bootstrap style

Vignette Info

Note the various macros within the vignette section of the metadata block above. I instruct R how to build the vignette. Note that you should change the title field and match the title of your vignette.

Styles

The html_vignette template includes a basic CSS theme. To override this theme you in the document metadata as follows:

output:

rmarkdown::html_vignette:

css: mystyles.css

Chapter 4

Optimization

In this Chapter, we will see how to measure and improve code performance.

4.1 Measuring performance

4.1.1 Benchmarking

Reading: http://adv-r.had.co.nz/Performance.html#microbenchmarking

There are several ways to benchmark code (see http://www.alexejgossmann.com/benchmarking_r/) from system.time to dedicated packages such as rbenchmark (Kusnierczyk (2012)) or microbenchmark (Mersmann (2015)).

Let's start with an example from Wickham (2014).

```
library(microbenchmark)
m <- microbenchmark(
  times = 1000, # default is 100

"[32, 11]" = mtcars[32, 11],

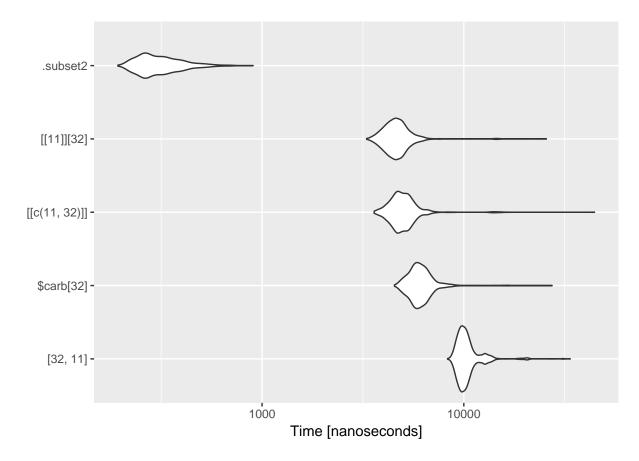
"$carb[32]" = mtcars$carb[32],

"[[c(11, 32)]]" = mtcars[[c(11, 32)]],

"[[11]][32]" = mtcars[[11]][32],

".subset2" = .subset2(mtcars, 11)[32]
)
m</pre>
```

```
## Unit: nanoseconds
##
             expr min
                           lq
                                    mean median
                                                      uq
                                                           max neval
                                                                        cld
##
         [32, 11] 8304 9559.0 10559.731 10066.0 10689.5 33687
                                                                 1000
##
        $carb[32] 4533 5576.0
                               6198.955
                                          5994.5
                                                  6510.5 27395
                                                                 1000
    [[c(11, 32)]] 3595 4534.5
                                                                 1000
##
                               5132.417
                                          4916.0
                                                  5368.5 44446
       [[11]][32] 3295 4225.5
                                          4599.5
                                                                 1000 b
                               4761.957
                                                  5007.0 25681
         .subset2 193
                        258.0
                                320.960
                                           297.0
                                                   361.0
                                                            903
                                                                 1000 a
ggplot2::autoplot(m)
```



4.1.2 Profiling and optimization

Reading: http://adv-r.had.co.nz/Profiling.html#measure-perf

Let's compare three ways of estimating a linear regression: with built-in lm and with two functions we defined in package Linreg in Chapter 3.

```
data(cats, package = "MASS")
fit1 <- lm(Hwt ~ Bwt, data = cats)
fit2 <- linmod(Hwt ~ Bwt, data = cats)</pre>
fit3 <- linmodEst(cbind(1, cats$Bwt), cats$Hwt)</pre>
##
## [1,] -0.3566624
## [2,] 4.0340627
all.equal(round(coef(fit1), 5), round(coef(fit2), 5))
## [1] TRUE
all.equal(round(coef(fit1), 5), round(fit3$coefficients, 5), check.names = FALSE)
## [1] "Attributes: < names for current but not for target >"
## [2] "Attributes: < Length mismatch: comparison on first 0 components >"
## [3] "target is numeric, current is matrix"
m <- microbenchmark(</pre>
 fit1 <- lm(Hwt ~ Bwt, data = cats),
 fit2 <- linmod(Hwt ~ Bwt, data = cats),</pre>
```

```
fit3 <- linmodEst(cbind(1, cats$Bwt), cats$Hwt)</pre>
 # custom checks can be performed with the 'check' argument
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
             [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
             [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
         [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
         [,1]
```

[2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1]## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1]

```
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
              [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
              [,1]
```

[2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1]## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1]

[2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1]## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1]## [1,] -0.3566624 ## [2,] 4.0340627 [,1]## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1]

```
## [2,] 4.0340627
              [,1]
##
## [1,] -0.3566624
## [2,] 4.0340627
             [,1]
## [1,] -0.3566624
## [2,] 4.0340627
             [,1]
## [1,] -0.3566624
## [2,] 4.0340627
             [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
            [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
             [,1]
## [1,] -0.3566624
## [2,] 4.0340627
         [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
             [,1]
## [1,] -0.3566624
## [2,] 4.0340627
             [,1]
## [1,] -0.3566624
## [2,] 4.0340627
            [,1]
## [1,] -0.3566624
## [2,] 4.0340627
##
             [,1]
## [1,] -0.3566624
## [2,] 4.0340627
```

```
## Unit: microseconds

##

expr min lq mean

##

fit1 <- lm(Hwt ~ Bwt, data = cats) 654.540 682.9380 734.9910

## fit3 <- linmod(Hwt ~ Bwt, data = cats) 546.826 571.3625 594.6399

## fit3 <- linmodEst(cbind(1, cats$Bwt), cats$Hwt) 101.805 114.4275 133.9494

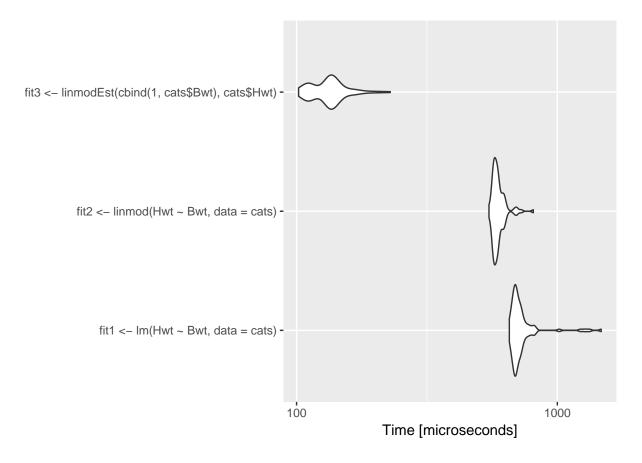
## median uq max neval cld

## 696.7805 728.4910 1473.209 100 c

## 586.0890 603.3210 809.010 100 b

## 134.3535 141.2115 228.724 100 a

ggplot2::autoplot(m)
```



4.2 Improving performance

- Vectorize
- Parallelize
- Use a faster language (C/C++, Fortran, ...)
- Use different tools (as in Chapter 6)

4.3 Vectorization

Let's take an example from a blog post (that seems to be gone). It's used in Wickham (2014, Section Case studies).

```
vacc1a <- function(age, female, ily) {
  p <- 0.25 + 0.3 * 1 / (1 - exp(0.04 * age)) + 0.1 * ily
  p <- p * if (female) 1.25 else 0.75
  p <- max(0, p)
  p <- min(1, p)
  p
}

set.seed(1959)
n <- 1000
age <- rnorm(n, mean = 50, sd = 10)</pre>
```

```
female <- sample(c(T, F), n, rep = TRUE)</pre>
ily \leftarrow sample(c(T, F), n, prob = c(0.8, 0.2), rep = TRUE)
vacc1a(age[1], female[1], ily[1])
## [1] 0.1667005
vacc1a(age[2], female[2], ily[2])
## [1] 0.4045439
vacc1a(age[3], female[3], ily[3])
## [1] 0.2699324
vacc1a is not designed for vector inputs
vacc1a(age, female, ily)
## Warning in if (female) 1.25 else 0.75: the condition has length > 1 and
## only the first element will be used
## [1] 0.2526293
It should be called
vacc1a(age[1], female[1], ily[1])
## [1] 0.1667005
vacc1a(age[2], female[2], ily[2])
## [1] 0.4045439
vacc1a(age[3], female[3], ily[3])
## [1] 0.2699324
We can use a loop:
out <- numeric(n)
for (i in 1:n)
  out[i] <- vacc1a(age[i], female[i], ily[i])</pre>
or one of the apply functions:
vacc0<- function(age, female, ily) {</pre>
  sapply(1:n, function(i) vacc1a(age[i], female[i], ily[i]))
}
out0 <- vacc0(age, female, ily)
all.equal(out, out0)
## [1] TRUE
```

But, it's convenient for the function to support vector inputs, instead of relying on users writing their own wrappers. We can loop inside the function body.

```
vacc1 <- function(age, female, ily) {
  n <- length(age)
  out <- numeric(n)
  for (i in seq_len(n)) {
    out[i] <- vacc1a(age[i], female[i], ily[i])</pre>
```

```
}
out
}
out

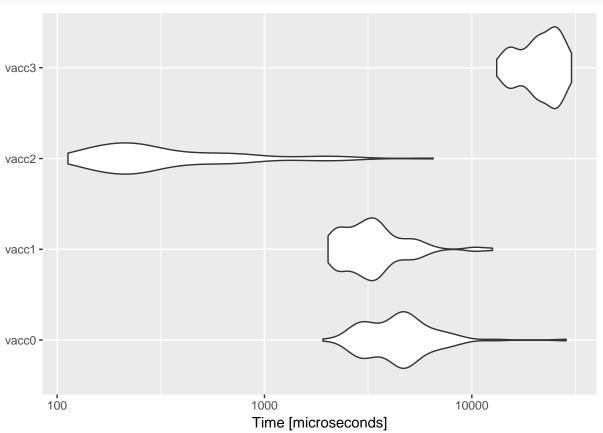
or we can rely on base R functions that accept vector inputs

vacc2 <- function(age, female, ily) {
   p <- 0.25 + 0.3 * 1 / (1 - exp(0.04 * age)) + 0.1 * ily
   p <- p * ifelse(female, 1.25, 0.75)
   p <- pmax(0, p)
   p <- pmin(1, p)
</pre>
```

4.4 Parallelization

р }

```
library(parallel)
cores <- detectCores()</pre>
cores
## [1] 8
vacc3 <- function(age, female, ily) {</pre>
  mcmapply(function(i) vacc1a(age[i], female[i], ily[i]), 1:n, mc.cores = cores - 1)
out3 <- vacc3(age, female, ily)
library(microbenchmark)
m <- microbenchmark(</pre>
  vacc0 = vacc0(age, female, ily),
  vacc1 = vacc1(age, female, ily),
  vacc2 = vacc2(age, female, ily),
  vacc3 = vacc3(age, female, ily)
)
m
## Unit: microseconds
##
                                             median
     expr
              {\tt min}
                           lq
                                     mean
                                                                      max neval
                                                             uq
   vacc0 1913.810 3272.610 4860.9381 4511.481
                                                     5360.9050 28508.167
                                           3248.014
##
    vacc1
           2025.942 2617.384 3589.6382
                                                     3810.6850 12578.677
                                                                            100
##
           112.774
                     186.666
                               518.0049
                                            260.377
                                                      490.4655 6513.684
                                                                            100
##
    vacc3 13182.759 18173.791 21784.7975 21765.854 25633.0875 30251.287
                                                                            100
##
##
      С
##
     b
##
##
```



ggplot2::autoplot(m)

So, what's going on?

We will talk more about parallelization tools and techniques in Chapter '?(bigdata).

4.5 Introduction to C++

- C++ is a very powerful object-oriented language.
- Many tutorials are available on-line, for example http://www.cplusplus.com/doc/tutorial/.
- R is *interpreted*, C++ is *compiled* and typically much faster (in loops for examples).
- Our introduction to C++ is from an R perspective. Python (and most interpreted languages) can be extended with C++ too.

4.5.1 Rcpp

Reading: http://adv-r.had.co.nz/Rcpp.html

- Rcpp Eddelbuettel (2013) makes it very easy to use C++ code in R (for example to speed up a function or to wrap methods already implemented in C++).
- Rcpp provides "syntactic sugar" that makes is easy to leverage C++ even without a deep knowledge of it.
- To use Rcpp, you need a C++ compiler:

```
Windows: Rtools
OS X: Xcode
Linux: r-base-dev from package manager
```

4.5.2 Hello World!

```
library(Rcpp)
cppFunction('void hello(){
 Rprintf("Hello, world!");
}')
hello
## function ()
## invisible(.Primitive(".Call")(<pointer: 0x106cbc100>))
hello()
## Hello, world!
Rprintf is the counterpart of C++ printf function.
Let's take the first example of Wickham (2014), Section Getting started with C++.
cppFunction('int add(int x, int y, int z) {
  int sum = x + y + z;
  return sum;
}')
We have to specify the input type and the output type. As expected
add(1, 2, 3)
returns 6. How about?
add(1.1, 2.2, 3.3)
cppFunction('double addd(double x, double y, double z) {
  double sum = x + y + z;
  return sum;
}')
With addd we do get 6.6:
addd(1.1, 2.2, 3.3)
```

4.5.3 sourceCpp

When C++ code takes more than a couple of lines, it's more convenient to create a stand-alone C++ source file.

From the RStudio default template:

```
#include <Rcpp.h>
using namespace Rcpp;

NumericVector timesTwo(NumericVector x) {
  return x * 2;
}
```

```
/*** R
timesTwo(42)
*/
```

From R, we can use sourceCpp to access timesTwo in R:

```
sourceCpp("src/times-two.cpp")
timesTwo(100)
```

4.5.4 Data types

```
int double bool string
NumericVector LogicalVector IntegerVector CharacterVector
NumericMatrix IntegerMatrix LogicalMatrix CharacterMatrix
NA_REAL NA_INTEGER NA_STRING NA_LOGICAL
List DataFrame Function
```

4.5.5 Sugar

Reading: http://adv-r.had.co.nz/Rcpp.html#rcpp-sugar.

• Vectorization of +, *, -, /, pow, <, <=, >, >=, ==, !=, ! -x'

Exercise 4.1. Can you write an Rcpp function similar to addd but accepting vector arguments?

```
cppFunction('NumericVector addv(NumericVector x, NumericVector y, NumericVector z) {
   NumericVector sum = x + y + z;
   return sum;
}')
```

4.5.6 Example (continued)

4.6. RCPP PACKAGES 61

```
for(int i = 0; i < n; ++i) {
  out[i] = vacc3a(age[i], female[i], ily[i]);
}
return out;
}</pre>
```

4.5.7 Back to Linreg

- armadillo is a very powerful C++ linear algebra library: http://arma.sourceforge.net/
- It can be used in Rcpp via the RcppArmadillo package.

Exercise 4.2. Can you write an Rcpp function similar to linmodEst?

```
linmodEst <- function(x, y) {</pre>
  ## CC: crossprod or a QR decomposition (as in the original version) are more efficient
  coef <- solve(t(x) %*% x) %*% t(x) %*% y</pre>
  print(coef)
  ## degrees of freedom and standard deviation of residuals
  df \leftarrow nrow(x) - ncol(x)
  sigma2 \leftarrow sum((y - x %*% coef) ^ 2) / df
  ## compute sigma^2 * (x'x)^{-1}
  vcov \leftarrow sigma2 * solve(t(x) %*% x)
  colnames(vcov) <- rownames(vcov) <- colnames(x)</pre>
  list(
    coefficients = coef,
    vcov = vcov,
    sigma = sqrt(sigma2),
    df = df
  )
```

4.6 Rcpp packages

Readings: - https://cran.r-project.org/web/packages/Rcpp/vignettes/Rcpp-package.pdf - http://adv-r.had.co.nz/Rcpp.html#rcpp-package

Chapter 5

Databases

- 5.1 Overview
- 5.2 SQL
- 5.3 noSQL
- 5.4 R interfaces

Chapter 6

Big data

6.1 List of tools

Reading: Varian (2014) (PDF available)

Spark? h2o? More? Let's go back to the bottlenecks

- CPU
- RAM
- I/O

6.2 Data that fits in memory

6.2.1 Faster I/O

user system elapsed

2.711 90.997

Reading: https://cran.r-project.org/web/packages/data.table/vignettes/datatable-intro.html data.table provides an enhanced of a data.frame and faster I/O with fread and fwrite.

To read the 0.5GB ratings file from MovieLens

```
library(data.table)
system.time(ratings <- fread("~/Dropbox/Data17/ml-20m/ratings.csv"))

takes

Read 20000263 rows and 4 (of 4) columns from 0.497 GB file in 00:00:05
    user system elapsed
    4.007    0.229    4.244

while

system.time(ratings <- read.csv("~/Dropbox/Data17/ml-20m/ratings.csv"))

takes</pre>
```

There are ways to improve the speed of read.csv (for example, but specifying column types). But in general fread is much faster.

CHAPTER 6. BIG DATA

Tools for Manipulating Big Data

Google name	Analog	Description	
Google File System	Hadoop File System	This system supports files s distributed across hundre computers.	
Bigtable	Cassandra	This is a table of data that it System. It too can stretch of	
MapReduce	Hadoop	This is a system for accessing data in large data structure. MapReduce allows you to a using hundreds or thousand the data you are interested to the machines and is the different shards of the data are then combined ("redu summary table you are interested to the machines and is the different shards of the data are then combined ("redu summary table you are interested to the machines and is the different shards of the data are then combined ("redu summary table you are interested to the machines and is the different shards of the data."	
Sawzall	Pig	This is a language for creat	
Go	None	Go is flexible open-source, computer language that m parallel data processing.	
Dremel, BigQuery	Hive, Drill, Impala	This is a tool that allows da a simplified form of of Str (SQL). With Dremel it is query on a petabtye of da few seconds.	

Table 6.1: I/O comparison

package	function.	speed	output
base	read.csv	slow	data.frame
data.table	fread	very fast	data.table
readr	read_csv	fast	tibble

```
library(readr) # in tidyverse
system.time(ratings <- read_csv("~/Dropbox/Data17/ml-20m/ratings.csv"))</pre>
```

user system elapsed 10.290 3.037 18.450

also tends to perform better than read.csv.

- 6.2.2 Reference vs copy
- 6.3 Data that doesn't fit in memory (but fits on drive)
- 6.4 Pure R solutions
- 6.4.1 Sampling
- 6.4.2 bigmemory
- 6.4.3 Database connections and lazy evaluation
- 6.5 Scaling up
- 6.5.1 Parallel computing and clusters
- 6.5.2 Cloud computing
- 6.5.3 Spark

Reading: https://spark.rstudio.com/

```
library(sparklyr)
spark_install(version = "2.1.0")

conf <- spark_config()
conf$`sparklyr.shell.driver-memory` <- "32G"
conf$spark.memory.fraction <- 0.5
sc <- spark_connect(master = "local")

library(dplyr)
iris_tbl <- copy_to(sc, iris)
flights_tbl <- copy_to(sc, nycflights13::flights, "flights")
batting_tbl <- copy_to(sc, Lahman::Batting, "batting")
src tbls(sc)</pre>
```

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```
top_rows <- read.csv("~/Dropbox/Data17/AirFlights/allyears.csv", nrows = 5)</pre>
file_columns <- top_rows %>%
  purrr::map(function(x)"character")
rm(top_rows)
sp_flights <- spark_read_csv(sc,</pre>
                              name = "flights2",
                             path = "~/Dropbox/Data17/AirFlights/allyears.csv",
                             memory = FALSE,
                              columns = file_columns,
                              infer_schema = FALSE)
flights_table <- sp_flights %>%
  mutate(DepDelay = as.numeric(DepDelay),
         ArrDelay = as.numeric(ArrDelay),
         SchedDeparture = as.numeric(CRSDepTime)) %>%
  select(Origin, Dest, SchedDeparture, ArrDelay, DepDelay, Month, DayofMonth)
flights_table %>% head
Cache data:
sp flights %>%
 tally # takes a looooong time
123534969...
subset_table <- flights_table %>%
  compute("flights_subset")
subset_table %>%
  tally # a bit faster.
123534969 as well!
lm(arr_delay ~ distance, data = flights_tbl)
ml_linear_regression(subset_table, response = "ArrDelay", features = "SchedDeparture")
```

TODOL change the config arguments of the connection

6.5.4 h2o and Sparkling Water

Reading: https://spark.rstudio.com/h2o.html

6.5.5 More?

GPU

Chapter 7

Visualization

- 7.1 Principles of visualization
- 7.2 Maps and GIS

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