

Week 07.2: Dask / HPC

DS-GA 1004: Big Data

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We're half way through the semester. How are you doing?

① Start presenting to display the poll results on this slide.

Announcements

- Quiz 3 this week
 - Spark + Column-oriented storage
- Lab 3 due next week 04/01
- Lab 4 coming soon
 - Dask on the Greene cluster

This week

- Dask
- High-performance computing (HPC)
- Open Q&A

Roadmap for the semester

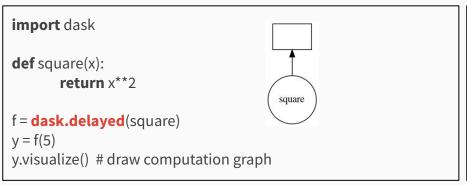
1.	01/24	Introduction	9.	03/21	HPC and Dask
2.	01/31	Relational databases	10.	03/28	Text and similarity search
3.	02/07	Map-reduce	11.	04/04	Reproducibility
4.	02/14	Hadoop distributed file system	12.	04/11	Recommender systems
5.	02/21	President's day, no meeting	13.	04/18	Graph algorithms
6.	02/28	Spark	14.	04/25	Differential privacy
7.	03/07	Column-oriented storage	15.	05/02	Graphical processing units
8.	03/14	Spring break, no meeting	16.	05/09	TBA

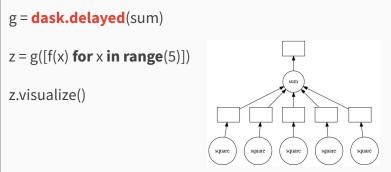
Dask [Rocklin, 2015]

- Python-based distributed computation
- Many common design principles with Spark
 - Delayed computation
 - Computation graphs
 - Collections-based interfaces (e.g. DataFrames)
- Some key differences:
 - Prioritizes array-based computation
 - Designed to support single-machine, out-of-core use

Delayed computation and task graphs

Dask builds complex computations by composing deferred computations into a task graph





Collections interfaces: Bags

- Dask bags are loosely analogous to Spark RDDs
- Unordered collection of generic Python objects
 - Partitions into subsets (sub-bags)
- Implements some basic operations
 - o map, filter, join, sum, etc.
- A good choice for initial processing and structured objects
 - o If your data is tabular or array-based, probably not the best choice

import dask.bag as db

b = **db.from_sequence**(range(5))

c = b.map(square)

c.compute() # [0, 1, 4, 9, 16]

c.sum().compute() # 30

Dask Bags vs. Spark RDDs

- Both partition a collection across multiple machines
- Both are immutable
- Both can be transformed Bag→Bag, RDD→RDD
- RDDs have types (e.g. RDD[Integer])
- Bags are, more or less, untyped. You need to be more careful using them!

Bag folding vs grouping

- Try to avoid using groupBy on bags
 - This requires much inter-worker communication, and is slow!
- Use foldBy if possible
 - Similar benefits to a combiner in map-reduce
 - Perform local aggregation first to reduce the amount of shuffling
 - Like combiners, not always applicable, may require some cleverness
- You supply a key function and a binary operation

import dask.bag as db

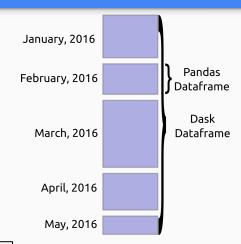
```
b = db.from_sequence(range(10))
iseven = lambda x: x % 2 == 0
add = lambda x, y: x + y
```

dict(b.foldby(iseven, add))

Or better yet, move into **DataFrames** before any heavy processing...

Collections interfaces: DataFrames

- Just like you'd expect, similar to Spark DataFrames
 - Uses Pandas internally, interface is basically the same
- Parallelism (partitioning) is over subsets of rows
- Good choice for data that can naturally split into multiple CSV files (or Parquet partitions)

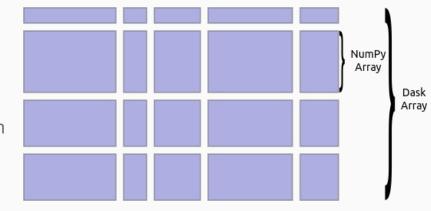


import dask.dataframe as dd

df = dd.read_csv('*.csv')
df.mean().compute()

Collections interfaces: Arrays

- Dask Arrays work like NumPy arrays
- Parallelism is not limited to rows
 - You can define chunks along each dimension
- Large arrays are assembled implicitly from many small arrays



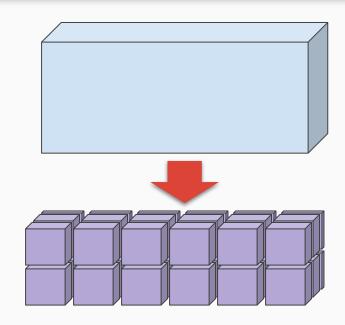
Most* numpy operations work automatically

Array chunking example

```
import numpy as np
import dask.array as da

# Make some noise: 2000 x 6000 x 5
x = np.random.randn(2000, 6000, 5)

# Slice it up into chunks
x_parallel = da.from_array(x, chunks=(1000, 1000, 2))
```



Things that don't work well with chunks

- Sorting. But you can often get away with topk instead!
- Operations where output size depends on values in data (e.g., masking: x[x>0])
- Some linear algebra operations (np.linalg)

Handling large numerical data

- CSV and Parquet are not great options here!
- Collections of npy / npz files can be okay
 - o x.to_npy_stack('/output/folder/') # Size and chunking info stored as metadata 'info' file
 - o y = da.from_npy_stack('/folder/containing/files/')
- Hierarchical Data Format (HDF5) is a pretty good solution
 - Data can be accessed without fully loading into memory
- ZARR is a newer project with better distributed storage support

HDF5 (not the same as HDFS!)

- Basically a file-system within a file
 - (Hierarchical) Directory structures
- In python, use the h5py package
- Data is memory-mapped, not loaded
- Parallel reads are okay!

```
import h5py

data = h5py.File('myfile.h5', mode='r')

x = data['/x']
y = data['/y']
z = data['/path/to/z']
```

```
import dask.array as da
x_parallel = da.from_array(x, chunks=(1000, 1000))
```

Does Dask replace Spark?

- Eh... it depends
 - https://docs.dask.org/en/latest/spark.html summarizes use-cases and differences

Pros for Dask:

- Do you need to integrate with the SciPy stack? (Matplotlib, sklearn, etc)
- Do you need to work with dense / multi-dimensional data?
- Custom algorithms / advanced machine learning? GPUs?

Pros for Spark:

- More mature, possibly more stable / safe
- More "high-level" -- you don't need to think as much about the compute graph
- Probably faster / better optimized for DataFrame crunching
- Better support for large graph data

HPC: Peel and Greene

- So far, we've been using a Hadoop cluster (Peel)
 - HDFS storage
 - MapReduce + Spark jobs (YARN)
- We also have the Greene cluster for less restrictive computation
 - Network-accessible file storage (IBM GPFS, not HDFS)
 - SLURM job system: job scheduling is unaware of storage layout!
 - Traditionally preferred if you have "embarrassing parallelism" (i.e., independent computation / almost no communication)

Next week

- Approximate nearest neighbors
- Spatial data structures

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Audience Q&A Session

① Start presenting to display the audience questions on this slide.