Computing for Big Data (BST-262)

Christine Choirat 2017-11-24

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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

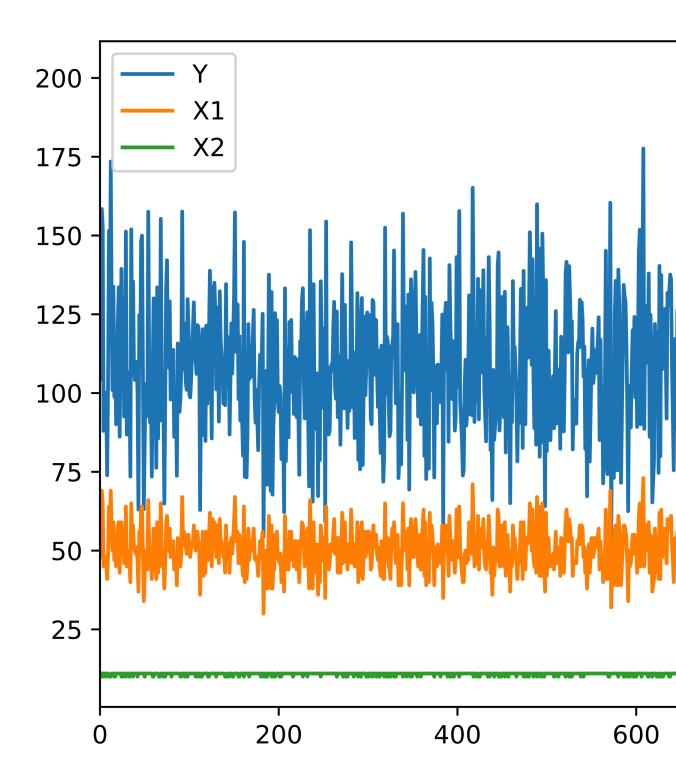
head(data.frame(Y = Y, X1 = X1, X2 = X2))

```
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")
```

2.2. MAKEFILES 15



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.

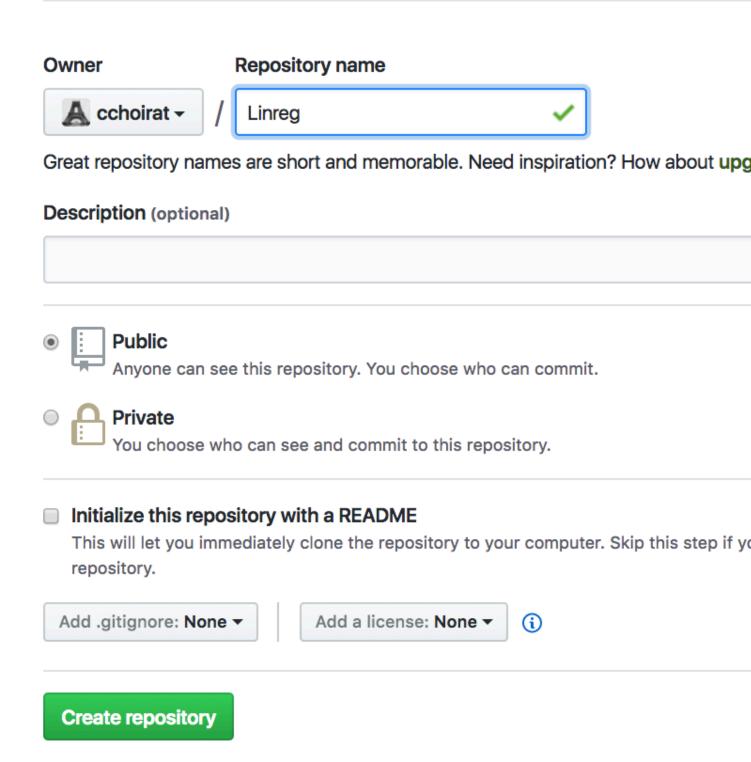


Figure 3.2: Create a new Linreg repository on GitHub

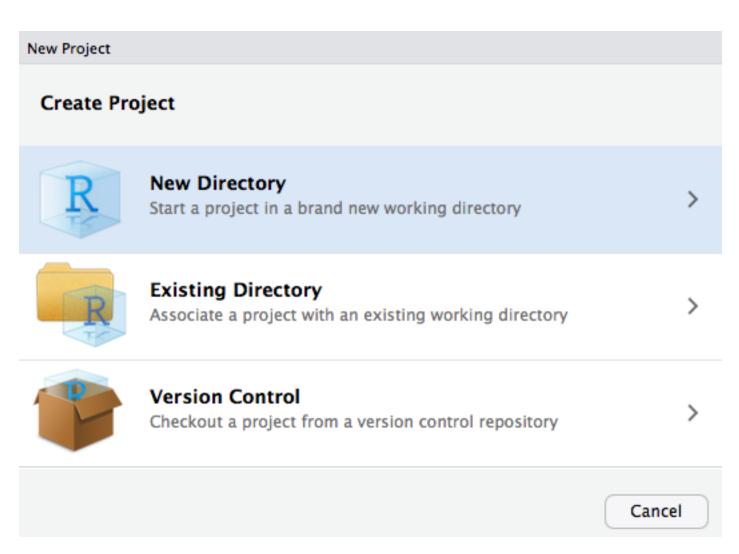


Figure 3.3: Create a new project in RStudio

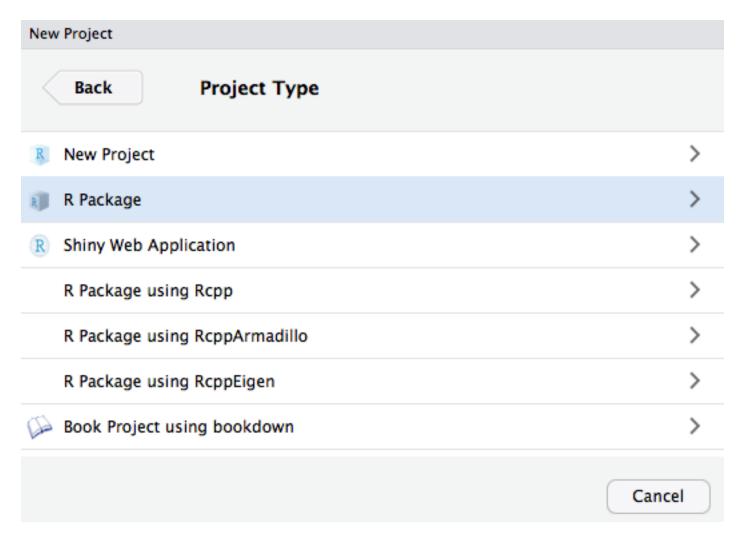


Figure 3.4: Select R package

New Project			
Back	Create R Package		
	Туре:	Package name:	
	Package 💠	Linreg	
R	Create package based on source files: Add Remove Create project as subdirectory of:		
	~/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

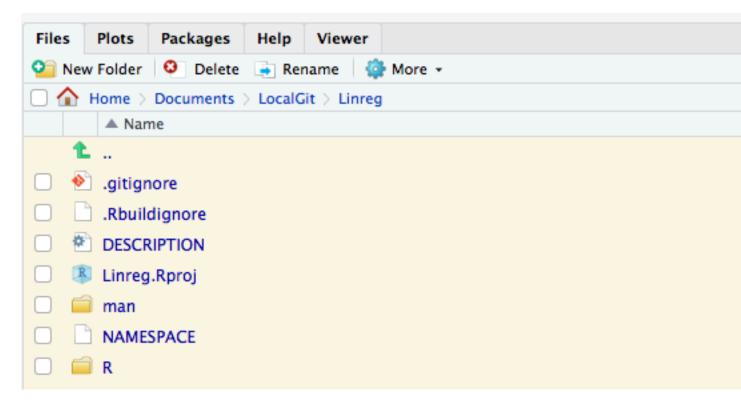


Figure 3.6: Automatically created files

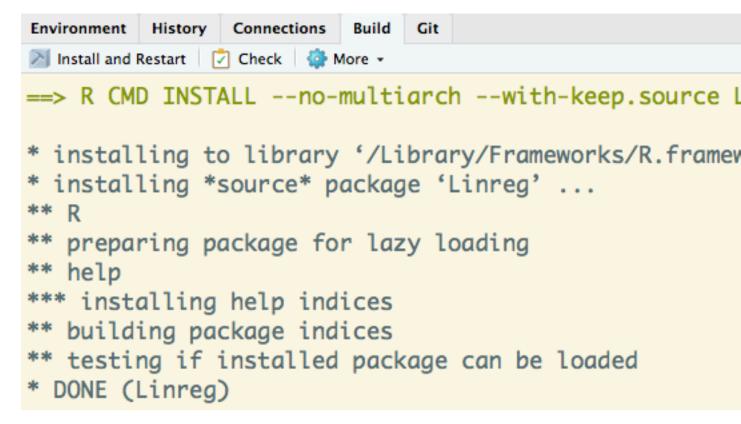
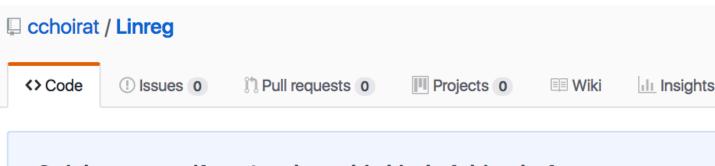


Figure 3.7: Build tab in RStudio



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

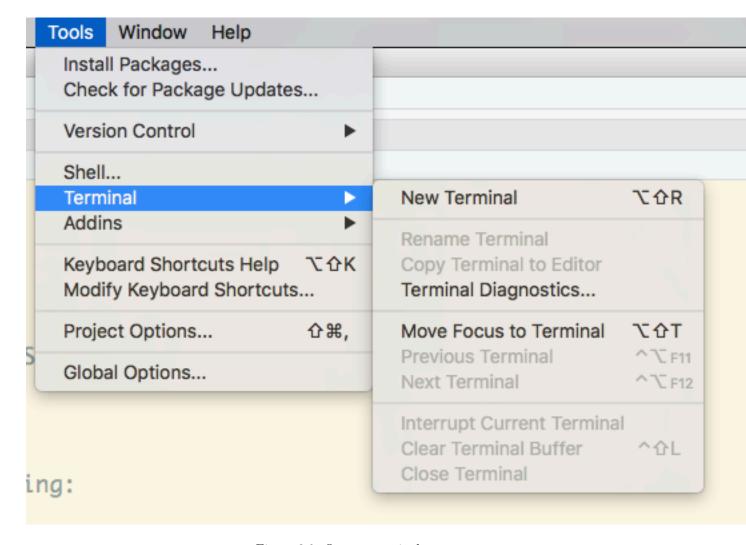


Figure 3.9: Open a terminal

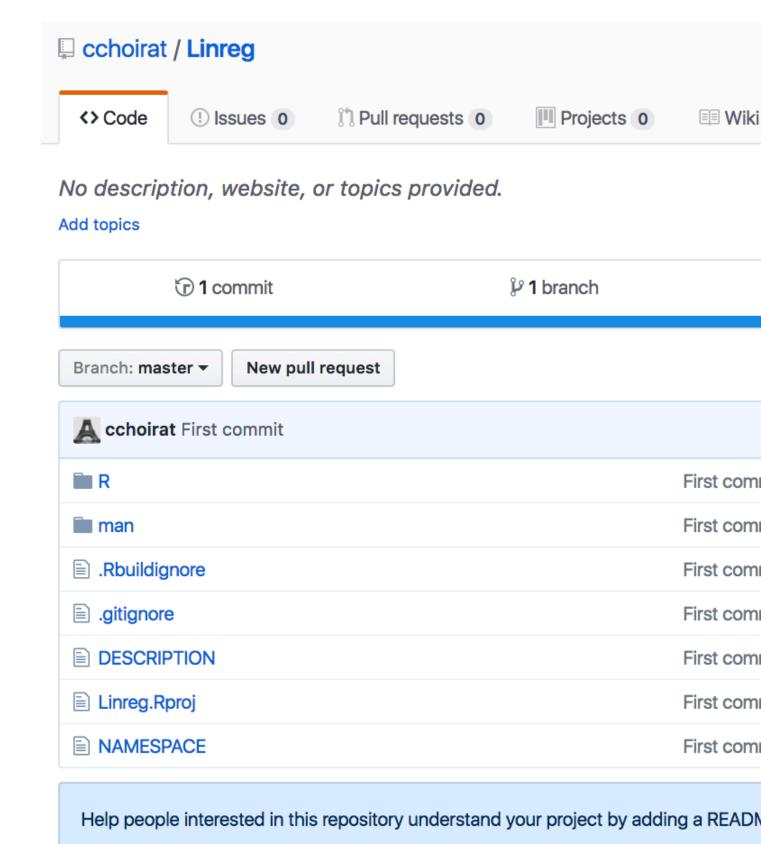


Figure 3.10: Github webpage is updated

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

3.7.3 Add ROxygen2 documentation

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

```
#' Linear regression
#'
#' Runs an OLS regression not unlike \code{\link{lm}}
# '
#' Oparam y response vector (1 x n)
\#' @param 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")])
#' y <- mtcars[, "mpg"]
\#' linmodEst(y, X)
#'
#' @export
linmodEst <- function(x, y) {</pre>
 ## CC: crossprod or a QR decomposition (as in the original version) are more efficient
```

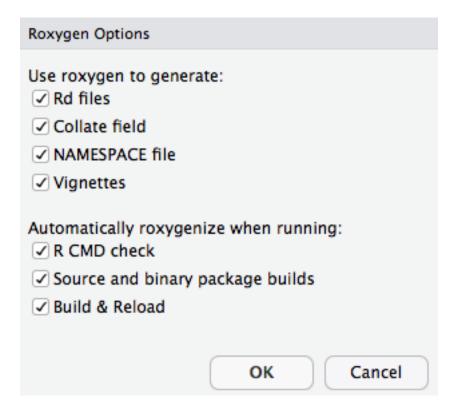


Figure 3.11: Roxygen options

```
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>
```

3.7.4 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")])</pre>
y <- mtcars[, "mpg"]
linmodEst(y, X)
```

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

Reading: https://git-scm.com/book/en/v2/Git-Branching-Basic-Branching-and-Merging

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"]
linmodEst(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, ...

Exercise 3.1. Write two functions that implement the coef.linmod and vcov.linmod methods.

3.7.13 Formulas and model frames

Reading: http://genomicsclass.github.io/book/pages/expressing_design_formula.html

3.8. UNIT TESTING 39

model.frame (a generic function) and its methods return a data.frame with the variables needed to use formula and any ... arguments.

model.matrix creates a design (or model) matrix, e.g., by expanding factors to a set of dummy variables (depending on the contrasts) and expanding interactions similarly.

model.response returns the response of a model frame passed as optional arguments to model.frame.

Exercise 3.2. What is model.extract?

```
linmod.formula <- function(formula, data = list(), ...) {</pre>
  mf <- model.frame(formula = formula, data = data)</pre>
  x <- model.matrix(attr(mf, "terms"), data = mf)</pre>
  y <- model.response(mf)</pre>
  est <- linmod.default(x, y, ...)</pre>
  est$call <- match.call()</pre>
  est$formula <- formula
  return(est)
}
linmod(Hwt ~ - 1 + Bwt * Sex, data = cats)
linmod.formula(formula = Hwt ~ -1 + Bwt * Sex, data = cats)
Coefficients:
                SexF
                           SexM Bwt:SexM
      Bwt.
2.636414 2.981312 -1.184088 1.676265
```

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/

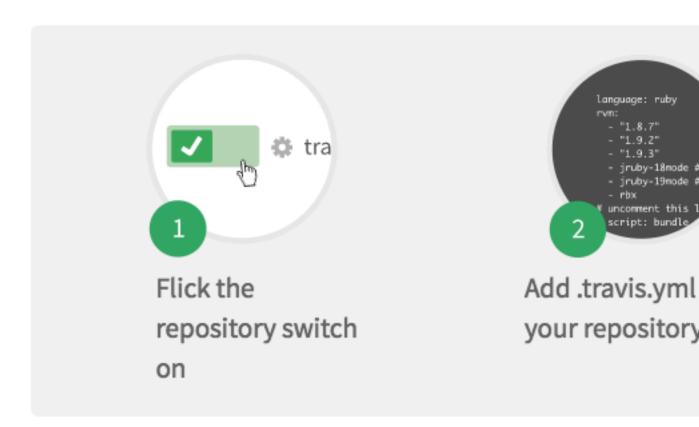
Test files should start with test to be processed.

3.8.2 test_coef.R

```
data(cats, package = "MASS")
11 <- linmod(Hwt ~ Bwt * Sex, data = cats)
12 <- lm(Hwt ~ Bwt * Sex, data = cats)

test_that("same estimated coefficients as lm function", {
   expect_equal(round(l1$coefficients, 3), round(l2$coefficients, 3))
})</pre>
```

We're only showing your public repositories. You c



3.9 Continuous integration

Readings: - http://r-pkgs.had.co.nz/check.html#travis - https://juliasilge.com/blog/beginners-guide-to-travis/planers-guide-

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

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.







cchoirat / Linreg (master)



Build #1 failed.



cchoirat

Trying to trigger a build

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 Linreg code to GitHub will automatically triggers a Travis build... which fails!

To be continued...



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:

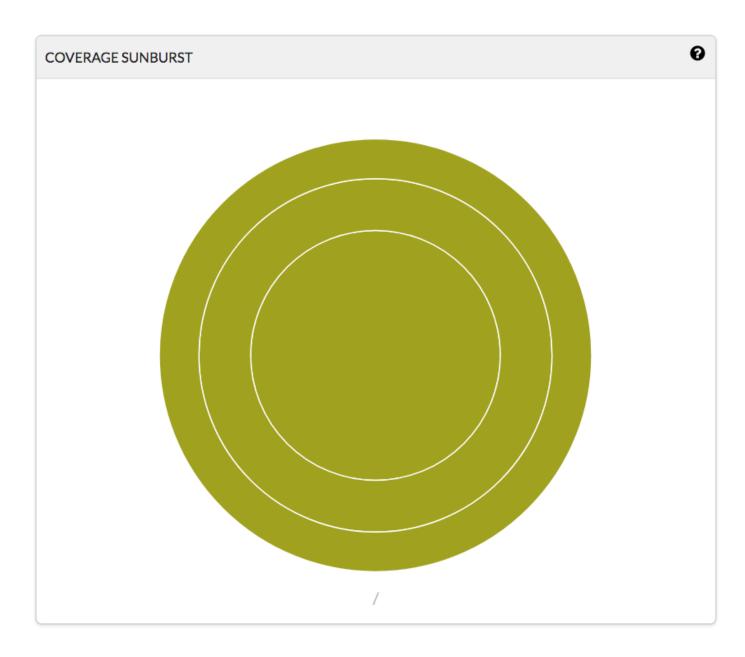
comment: false

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 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],

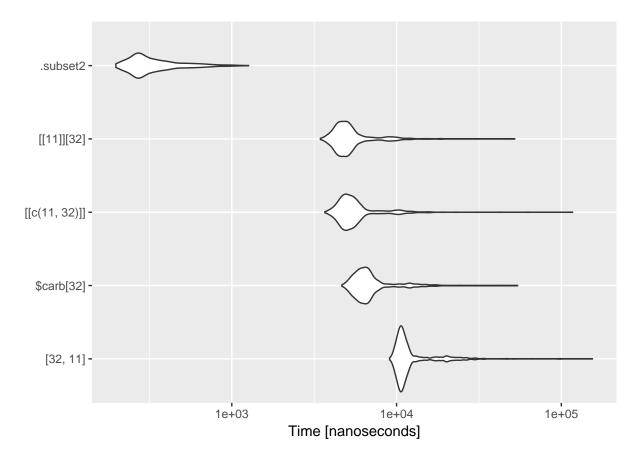
"$carb[32]" = mtcars$carb[32],

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

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

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

```
## Unit: nanoseconds
##
             expr min
                            lq
                                    mean median
                                                       uq
                                                             max neval
##
         [32, 11] 9075 10396.5 13225.101 10942.5 11938.0 154637
                                                                   1000
                                                                           d
##
        $carb[32] 4653
                        5842.5 7378.601
                                           6465.0
                                                   7190.0 54374
    [[c(11, 32)]] 3670
                                                                   1000
##
                        4714.0
                                6021.797
                                           5205.0
                                                   5843.5 117164
       [[11]][32] 3449
                                                                   1000
                        4429.0
                                5561.624
                                           4915.0
                                                   5485.5
                                                          52227
         .subset2 198
                         263.0
                                  359.939
                                            296.5
                                                    400.5
                                                            1267
                                                                  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 1m and with two functions we defined in package Linreg in Chapter 3.

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

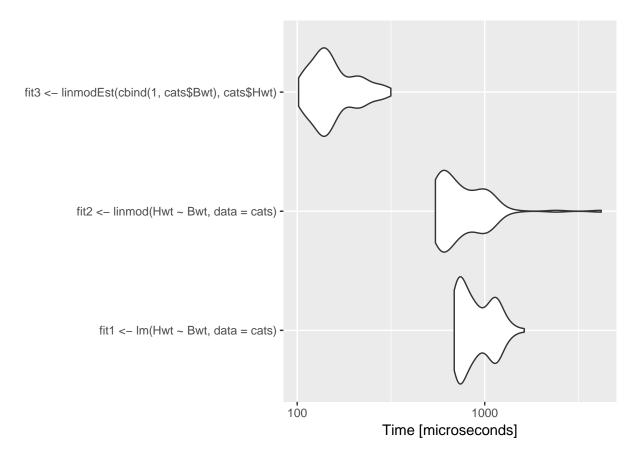
[2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 ## [,1] ## [1,] -0.3566624 ## [2,] 4.0340627 [,1] ## [1,] -0.3566624 ##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



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

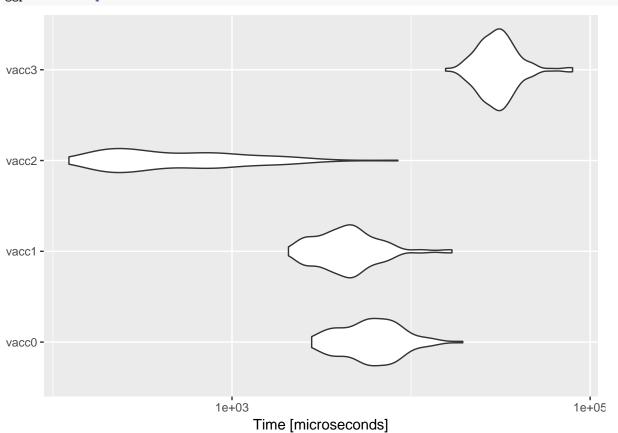
vacc2 <- function(age, female, ily) {
  p <- 0.25 + 0.3 * 1 / (1 - exp(0.04 * age)) + 0.1 * ily
  p <- p * ifelse(female, 1.25, 0.75)
  p <- pmax(0, p)
</pre>
```

4.4 Parallelization

 $p \leftarrow pmin(1, p)$

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
##
                                   mean
                                           median
     expr
           min
                           lq
                                                                 max neval
                                                         uq
   vacc0 2786.032 4380.040 6417.818 5907.273 7882.742 19437.16
           2067.147 3328.137 4778.119 4396.369 5260.566 16917.05
                                                                        100
##
  vacc1
                                                    874.297 8442.18
##
           122.904
                      223.865
                                749.117
                                          384.335
                                                                        100
##
  vacc3 15581.865 25301.957 31650.155 30181.679 34733.643 79763.07
##
##
   b
##
    b
## a
##
     С
```



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: 0x105f12de0>))
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, <, <=, >, >=, ==, !=, ...
- Vectorization of R-like functions: abs(), exp(), factorial(), ...

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)

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```
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) {
    ## CC: crossprod or a QR decomposition (as in the original version) are more efficient
    coef <- solve(t(x) %*% x) %*% t(x) %*% y

## 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>
```

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

4.7 Getting serious about C++

4.7.1 STL

STL: Standard Template Library

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

4.8 Profiling

Reading: https://rstudio.github.io/profvis/

```
library(profvis)

profvis({
   data(diamonds, package = "ggplot2")

plot(price ~ carat, data = diamonds)
   m <- lm(price ~ carat, data = diamonds)
   abline(m, col = "red")
})</pre>
```

Chapter 5

\mathbf{SQL}

5.1 What is SQL?

SQL (Structured Query Language) is a standard way of specifying the information you want to receive from a database. There are a number of variations on the language, and a number of online resources available for learning their various complexities. However, the general structure of all SQL queries is consistent across implementations.

SQL is an imperative computer language. This means that it describes the output desired without actually describing the calculations required to get the output described. This allows for the verbs and structures of the language to be used across database systems, as well as in other areas of data handling.

5.1.1 What is a database?

A database is simply an organized structure for storing and accessing data on disk. There are a number of structures used to store data on disk, each with their own languages. However, despite the variations in structure, the goals (and song) remain the same. The process of data storage on disk is controlled by the database management system (DBMS).

5.1.2 Relational Databases (SQL)

The most common type of DBMS is a relational database (RDBMS). A Relational Database stores information in a the form of entities and the relationships between them. Entities are typically nouns and relationships are typically verbs. For example, if we wanted to store information about class enrollment at a university, the entities would consist of objects like a student, class, and professor. The relationships would consist of takes and teaches. Relationships can be one to one, many to many, or one to many.

5.1.3 Types of Relational Databases

- Commercial
 - Oracle Database
 - Microsoft
 - SQL Server
 - ..
- Open-source
 - MySQL
 - PostgreSQL

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```
- SQLite
```

• SQLite is the easiest way to start: unlike the others, it's not a client-server DB. The whole DB can live in a (portable) folder. All the required tools are included in dplyr.

5.1.4 SQL

In relational databases, entities and relationships are represented by tables, where each row or record in a table represents a particular instance of of that general object. Continuing the class example, students would be stored in Student, classes in Class, and professors in Professor. The table containing the relationships between students and classes would be likely named StudentClass and the

The three key parts of a SQL query are the SELECT clause, the FROM clause, and the WHERE clause. The SELECT clause specifies the pieces of information you want about an individual record, the FROM clause specifies the tables that will be used

To get all information about all students we would type the following:

```
SELECT * FROM STUDENT
```

To Select the name and birthday of all students in classes taught by Dr. Choirat would be a more complex query, which would likely look something like this:

```
SELECT Name,

DOB

FROM Student s

inner join StudentClass sc on

s.ID = sc.studentid

inner join ProfessorClass pc on

sc.classid = pc.classid

inner join Professor p on

pc.profid = p.id

WHERE p.lastname = "Choirat"
```

5.2 SQLite: An Exercise

Create an in memory DB sqlite3

5.2.1 Make a Table

```
CREATE TABLE table1(x,y,z);
```

5.2.2 Insert Values

```
INSERT INTO table1 VALUES (1,2,3),(4,5,6),(7,8,9);
```

5.2.3 Select Values

Select All Values

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```
SELECT * FROM table1;
Select specific values
SELECT z from table1 WHERE x = 4;
```

5.3 SQL and R

There are a number of R packages for interfacing directly with RDBs. RODBC is one sucn example that allows for queries to be submitted to previsously set up database connections with the results being returned as a data frame for further analysis in R. There's a large amount of documentation available online for these methods. Each system has its own idiosyncracies.

5.3.1 Data: oscars and movies again: 2016 Oscars Nominations

```
library(readr)
library(dplyr)
db <- src_sqlite("db.sqlite3", create = TRUE)</pre>
oscars <-"
name, movie, category
Adam McKay, The Big Short, Best Director
Alejandro González Iñárritu, The Revenant, Best Director
Lenny Abrahamson, Room, Best Director
Tom McCarthy, Spotlight, Best Director
George Miller, Mad Max: Fury Road, Best Director
Bryan Cranston, Trumbo, Best Actor
Matt Damon, The Martian, Best Actor
Michael Fassbender, Steve Jobs, Best Actor
Leonardo DiCaprio, The Revenant, Best Actor
Eddie Redmayne, The Danish Girl, Best Actor
Cate Blanchett, Carol, Best Actress
Brie Larson, Room, Best Actress
Jennifer Lawrence, Joy, Best Actress
Charlotte Rampling, 45 Years, Best Actress
Saoirse Ronan, Brooklyn, Best Actress
oscars <- read_csv(oscars, trim_ws = TRUE, skip = 1)
movies <-"
movie, length_mins
The Big Short, 130
Star Wars: The Force Awakens, 135
Brooklyn,111
Mad Max: Fury Road, 120
Room, 118
The Martian, 144
The Revenant, 156
Spotlight, 128
movies <- read_csv(movies, trim_ws = TRUE, skip = 1)</pre>
```

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```
oscars_table <- copy_to(db, oscars)
movies_table <- copy_to(db, movies)
db</pre>
```

5.4 Non-Relational Databases (noSQL)

5.4.1 Drawbacks of Relational Databases

- Looking up all information about one entity can be expensive
- Require a large amount of overhead
- Difficult to distribute across multiple disks
- Considered to by some to be inflexible

5.4.2 Common Types of NoSQL Databases

- Graph Databases
 - Neo4j
 - OrientDB
- Document Databases
 - MongoDB
 - JSON Databases
 - XML Databases

5.5 References

The Oscar movie example comes from this lecture by Rafa Irizarry: https://github.com/datasciencelabs/2016/blob/master/lectures/wrangling/data-wrangling-with-dplyr.Rmd

5.6 NoSQL: MondoDB

5.6.1 JSON format

Readings:

• http://www.json.org/

 $\bullet \ \, \rm http://json.org/example.html$

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Chapter 6

Big data

6.1 How to deal with (very / too) large datasets?

- 1. Use more RAM / processors / drive space...
- 2. Use less data: (re)sample, ...
- 3. Use a database
- 4. Use specific R packages (ff, bigmemory)
- 5. Use other tools

6.2 How big is big?

- 1. Fits in RAM and on drive (but slow)
- 2. Doesn't fit in RAM but fits on drive
- 3. Doesn't fit in RAM and doesn't fit on drive

6.3 List of tools

Reading: Varian (2014) (PDF available)

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

- CPU
- RAM
- I/O

6.4 Data that fits in memory

6.4.1 Faster I/O

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"))</pre>
```

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

```
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
```

user system elapsed 85.199 2.711 90.997

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

```
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.

6.4.2 Reference vs copy

Reading: http://adv-r.had.co.nz/memory.html Reading: https://jangorecki.gitlab.io/data.table/library/data.table/html/assign.html

```
library(pryr)
library(data.table)

d <- read.csv("~/Dropbox/Data17/ml-latest-small/ratings.csv")
D <- fread("~/Dropbox/Data17/ml-latest-small/ratings.csv")

object_size(d)
object_size(D)

mem_change(d$Idx <- 1:nrow(d))
mem_change(D[, Idx:= 1:.N])

object_size(d$Idx)
object_size(D$Idx)

d <- read.csv("~/Dropbox/Data17/ml-latest-small/ratings.csv")
D <- fread("~/Dropbox/Data17/ml-latest-small/ratings.csv")</pre>
```

```
.Internal(inspect(d))
d$Idx <- 1:nrow(d)
.Internal(inspect(d))

.Internal(inspect(D))
D[, Idx:= 1:.N]
.Internal(inspect(D))</pre>
```

6.4.3 data.table: another data manipulation grammar

Reading: https://cran.r-project.org/web/packages/data.table/vignettes/datatable-intro.html

Exercise 6.1. Benchmark adding a column to a large data frame vs a large data table.

6.5 Data that doesn't fit in memory (but fits on drive)

Let's try to work with a 12GB file and 4/8 GB of memory...

6.6 Pure R solutions

6.6.1 A regressions example

```
library(data.table)
airlines <- fread("/Users/cchoirat/Dropbox/Data17/AirFlights/allyears2k.csv")
rfit <- lm(ArrDelay ~ Distance, data = airlines)
summary(rfit)</pre>
```

6.6.2 Sampling

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- Read the data (even line by line)
- Select a sample of rows
- Run your model on the random sample

6.6.3 bigmemory

https://cran.r-project.org/web/packages/bigmemory/index.html

Reading: https://cran.r-project.org/web/packages/bigmemory/vignettes/Overview.pdf

bigmemory: Manage Massive Matrices with Shared Memory and Memory-Mapped Files

Create, store, access, and manipulate massive matrices. Matrices are allocated to shared memory and may use memory-mapped files. Packages 'biganalytics', 'bigtabulate', 'synchronicity', and 'bigalgebra' provide advanced functionality.

- (+) pure R solution from a user perspective
- (-) mostly for numeric data matrices, mostly to speed up computations on data of +/- RAM size

```
library(bigmemory)
library(biganalytics)
# library(bigtabulate)
# library(biglm)
flights <- read.big.matrix(</pre>
  "/Users/cchoirat/Dropbox/Data17/AirFlights/allyears2k.csv",
 header = TRUE,
 backingfile = "allyears2k.bin",
  backingpath = "/Users/cchoirat/Dropbox/Data17/AirFlights/",
  descriptorfile = "allyears2k.desc",
 shared = TRUE)
air_flights <- attach.big.matrix("/Users/cchoirat/Dropbox/Data17/AirFlights/allyears2k.desc")</pre>
dim(air_flights)
colnames(air_flights)
mean(air_flights[, "ArrDelay"], na.rm = TRUE)
fit <- biglm.big.matrix(ArrDelay ~ Distance, data = air_flights)</pre>
fit
summary(fit)
```

6.6.4 Database connections and lazy evaluation

```
library(data.table)
D <- fread("~/Dropbox/Data17/ml-20m/ratings.csv")</pre>
library(sqldf)
read.csv.sql(file = "~/Dropbox/Data17/ml-20m/ratings.csv",
             sql = c("ATTACH 'ratings.sqlite3' AS NEW"))
read.csv.sql(file = "~/Dropbox/Data17/ml-20m/ratings.csv",
             sql = "CREATE TABLE ratings_table AS SELECT * FROM file",
             dbname = "ratings.sqlite3")
library(dplyr)
library(DBI)
con <- DBI::dbConnect(RSQLite::SQLite(), dbname = "ratings.sqlite3")</pre>
ratings_db <- tbl(con, "ratings_table")</pre>
ratings_db %>%
  select(ends_with("Id")) %>%
 filter(movieId < 100)</pre>
# Source: lazy query [?? x 2]
# Database: sqlite 3.19.3
  [/Users/cchoirat/Documents/LocalGit/bigdata17/ratings.sqlite3]
  userId movieId
   <int> <int>
      1
               29
        1
```

```
4
                47
 5
        1
                50
 6
        2
                 3
 7
        2
                62
 8
        2
                70
 9
        3
                 1
10
        3
                24
# ... with more rows
# ... with more rows
ratings_db %>%
  select(ends_with("Id")) %>%
  filter(movieId < 100) %>%
  collect()
# A tibble: 790,226 x 2
   userId movieId
    <int>
           <int>
       1
        1
                29
 3
        1
               32
 4
        1
               47
 5
        1
               50
 6
        2
                3
 7
        2
                62
 8
        2
               70
9
        3
                 1
        3
10
                24
# ... with 790,216 more rows
```

6.7 Scaling up

6.8 Parallel computing and clusters

6.9 Cloud computing

More soon with the Odyssey guest lecture (https://www.rc.fas.harvard.edu/odyssey/).

6.10 h2o: "Fast Scalable Machine Learning"

```
http://www.h2o.ai/
```

http://www.r-bloggers.com/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-for-big-data-using-r-and-h2o/scalable-machine-learning-machine-learning-machine-machine-learning-machine-lear

 $http://venturebeat.com/2014/11/07/h2o-funding/ \\ https://www.h2o.ai/driverless-ai/ \\ https://www.h2o.ai/driverless-ai/driverless$

6.10.1 Ecosystem

Readings:

- http://docs.h2o.ai/h2o/latest-stable/h2o-docs/welcome.html
- http://www.h2o.ai/download/h2o/r
- https://cran.r-project.org/web/packages/h2o/index.html

To build H2O or run H2O tests, the 64-bit JDK is required.

To run the H2O binary using either the command line, R, or Python packages, only 64-bit JRE is required.

```
if ("package:h2o" %in% search()) { detach("package:h2o", unload=TRUE) }
if ("h2o" %in% rownames(installed.packages())) { remove.packages("h2o") }
install.packages("h2o")
```

6.11 Running h20 locally within R

```
library(h2o)
localH20 <- h2o.init(min_mem_size = "32g")</pre>
# h2o.init(ip = "localhost", port = 54321, startH20 = TRUE,
          forceDL = FALSE, enable_assertions = TRUE, license = NULL,
          nthreads = -2, max_mem_size = NULL, min_mem_size = NULL,
#
          ice_root = tempdir(), strict_version_check = TRUE,
          proxy = NA_character_, https = FALSE, insecure = FALSE,
          username = NA_character_, password = NA_character_)
Connection successful!
R is connected to the H2O cluster:
   H2O cluster uptime: 19 days 12 hours
   H2O cluster version: 3.14.0.3
   H2O cluster version age: 1 month and 24 days
   H2O cluster name: H2O_started_from_R_cchoirat_bgt310
   H2O cluster total nodes:
   H2O cluster total memory: 30.67 GB
   H2O cluster total cores:
                               8
   H2O cluster allowed cores: 8
   H2O cluster healthy:
                              TRUE
   H20 Connection ip:
                              localhost
   H20 Connection port:
                             54321
   H2O Connection proxy:
                              NA
   H20 Internal Security:
                              FALSE
   H20 API Extensions:
                               XGBoost, Algos, AutoML, Core V3, Core V4
   R Version:
                               R version 3.4.2 (2017-09-28)
```

6.12 JVM (from Wikipedia)

A Java virtual machine (JVM) is an abstract computing machine that enables a computer to run a Java program. There are three notions of the JVM: specification, implementation, and instance. The specification is a document that formally describes what is required of a JVM implementation.

```
(https://en.wikipedia.org/wiki/Java_virtual_machine)
```

6.13 Which languages? (from Wikipedia)

This list of JVM Languages comprises notable computer programming languages that are used to produce software that runs on the Java Virtual Machine (JVM). Some of these languages are interpreted by a Java program, and some are compiled to Java bytecode and JIT-compiled during execution as regular Java programs to improve performance.

6.14 Which languages?

https://en.wikipedia.org/wiki/List_of_JVM_languages

- Java
- Scala, an object-oriented and functional programming language
- Jython
- R (an implementation of R: https://en.wikipedia.org/wiki/Renjin)
- ..

6.15 State of the h2o JVM

```
h2o.clusterInfo()
R is connected to the H2O cluster:
   H2O cluster uptime: 19 days 13 hours
   H2O cluster version:
                               3.14.0.3
   H2O cluster version age: 1 month and 24 days
                               H2O_started_from_R_cchoirat_bgt310
   H20 cluster name:
   H2O cluster total nodes:
                               30.67 GB
   H2O cluster total memory:
   H2O cluster total cores:
                               8
   H2O cluster allowed cores: 8
   H2O cluster healthy:
                               TRUE
   H20 Connection ip:
                               localhost
   H2O Connection port:
                               54321
   H2O Connection proxy:
                               NA
   H20 Internal Security:
                               FALSE
   H20 API Extensions:
                               XGBoost, Algos, AutoML, Core V3, Core V4
                               R version 3.4.2 (2017-09-28)
   R Version:
```

Let's check http://localhost:54321/flow/index.html.



Untitled Flow



CS

assist

Assistance

	Routine	Description
4	importFiles	Import file(s) into H ₂ O
\blacksquare	getFrames	Get a list of frames in H ₂ O
%	splitFrame	Split a frame into two or more frames
⊗	mergeFrames	Merge two frames into one
	getModels	Get a list of models in H ₂ O
	getGrids	Get a list of grid search results in H ₂ O
4	getPredictions	Get a list of predictions in H ₂ O
	getJobs	Get a list of jobs running in H ₂ O
	buildModel	Build a model
#	runAutoML	Automatically train and tune many models
	importModel	Import a saved model
4	predict	Make a prediction

6.15.1 Importing data into h2o from the R session

```
data(cars)
cars_to_h2o <- as.h2o(cars, destination_frame = "cars_from_r")
is.data.frame(cars_to_h2o) # FALSE
class(cars_to_h2o) # H2OFrame</pre>
```

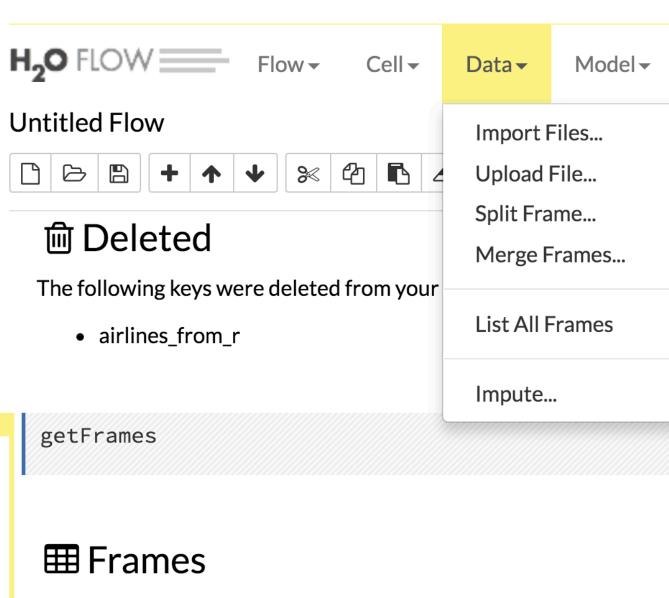
(No persistence beyond the R session when h2O is started from R.)

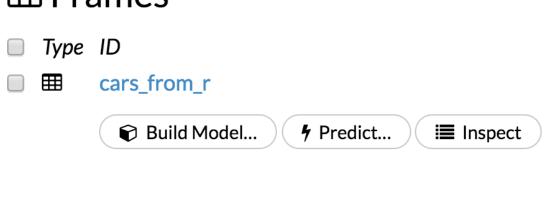
6.15.2 h2o functions

```
summary(cars_to_h2o) # actually calls h2o:::summary.H2OFrame(cars_to_h2o)
Approximated quantiles computed! If you are interested in exact quantiles, please pass the `exact_quant
Min. : 4.0 Min. : 2.00
1st Qu.:12.0 1st Qu.: 26.00
Median :15.0 Median : 36.00
Mean :15.4 Mean : 42.98
3rd Qu.:19.0 3rd Qu.: 56.00
Max. :25.0 Max. :120.00
```

6.15.3 Let's check from the h2o JVM

From the browser: 'Data' -> 'List All Frames'





Delete selected frames

Predict on selected frames...

6.15.4 Importing data into h2o from disk

6.15.5 Running a statistical model

```
h2ofit <- h2o.glm(y = "ArrDelay", x = "Distance",
                 training_frame = airlines_to_h2o,
                 intercept = TRUE, # default is TRUE
                 family = "gaussian")
h2ofit
summary(h2ofit)
Coefficients: glm coefficients
     names coefficients standardized_coefficients
1 Intercept
              7.702657
                                          9.308665
2 Distance 0.002199
                                          1.272253
airlines <- read.csv("~/Dropbox/Data17/AirFlights/allyears2k.csv")</pre>
rfit <- lm(ArrDelay ~ Distance, data = airlines)</pre>
summary(rfit)
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 7.7011553 0.2326198 33.106 <2e-16 ***
Distance 0.0022045 0.0002487 8.865 <2e-16 ***
```

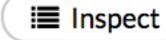
6.15.6 h2o models

CS

getModels



- Key
- GLM_model_R_1511203661277_1





6.15.7 Closing the h2o session

h2o.shutdown()

6.15.8 Available algorithms

- Deep learning
- Distributed randon forest
- Gradient boosting method
- Generalized linear modeling
- Generalized low rank modeling

- K-means
- Naive Bayes
- Principal component analysis

6.15.9 How to incorporate new models in h2o?

- (+) built-in models behave very much like R and are scalable
- (-) not easy to extend (e.g., GLM https://github.com/h2oai/h2o-3/blob/master/h2o-algos/src/main/java/hex/glm/GLM.java)

Exercise 6.2. Run the same analysis with the whole dataset allyears.csv.

6.16 Spark

Database: spark_connection

```
Reading: https://spark.rstudio.com/
library(sparklyr)
spark_install(version = "2.1.0")
conf <- spark_config()</pre>
conf$`sparklyr.shell.driver-memory` <- "32G"</pre>
conf$spark.memory.fraction <- 0.5</pre>
sc <- spark_connect(master = "local")</pre>
library(dplyr)
iris_tbl <- copy_to(sc, iris)</pre>
flights_tbl <- copy_to(sc, nycflights13::flights, "flights")</pre>
batting_tbl <- copy_to(sc, Lahman::Batting, "batting")</pre>
src_tbls(sc)
[1] "batting" "flights" "iris"
You can use SQL:
library(DBI)
iris_preview <- dbGetQuery(sc, "SELECT * FROM iris LIMIT 10")</pre>
Like h2o, you can open a web interface:
spark web(sc)
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)
             table<flights2> [?? x 31]
# Source:
```

6.16. SPARK 83

Year Month DayofMonth DayOfWeek DepTime CRSDepTime ArrTime CRSArrTime UniqueCarrier

```
<chr> <chr>
                              <chr>
                                      <chr>
                                                                    <chr>
                   <chr>
                                                 <chr>>
                                                         <chr>
                                                                                  <chr>
 1 1987
           10
                      14
                                 3
                                        741
                                                   730
                                                           912
                                                                      849
                                                                                     PS
                                        729
 2 1987
                      15
                                 4
                                                   730
                                                           903
                                                                      849
                                                                                     PS
           10
 3 1987
           10
                      17
                                  6
                                        741
                                                   730
                                                           918
                                                                      849
                                                                                     PS
 4 1987
           10
                      18
                                 7
                                        729
                                                   730
                                                           847
                                                                      849
                                                                                     PS
5 1987
           10
                      19
                                 1
                                       749
                                                   730
                                                           922
                                                                      849
                                                                                     PS
 6 1987
                      21
                                 3
                                       728
                                                                                     PS
           10
                                                   730
                                                           848
                                                                      849
7 1987
           10
                      22
                                 4
                                       728
                                                   730
                                                           852
                                                                      849
                                                                                     PS
                      23
                                  5
                                        731
8 1987
           10
                                                   730
                                                           902
                                                                      849
                                                                                     PS
9 1987
           10
                       24
                                  6
                                        744
                                                   730
                                                           908
                                                                      849
                                                                                     PS
10 1987
           10
                       25
                                  7
                                        729
                                                   730
                                                           851
                                                                      849
                                                                                     PS
# ... with more rows, and 22 more variables: FlightNum <chr>, TailNum <chr>,
   ActualElapsedTime <chr>, CRSElapsedTime <chr>, AirTime <chr>, ArrDelay <chr>,
#
#
   DepDelay <chr>, Origin <chr>, Dest <chr>, Distance <chr>, TaxiIn <chr>,
  TaxiOut <chr>, Cancelled <chr>, CancellationCode <chr>, Diverted <chr>,
#
   CarrierDelay <chr>, WeatherDelay <chr>, NASDelay <chr>, SecurityDelay <chr>,
   LateAircraftDelay <chr>, IsArrDelayed <chr>, IsDepDelayed <chr>
flights_table <- sp_flights %>%
  mutate(DepDelay = as.numeric(DepDelay),
         ArrDelay = as.numeric(ArrDelay),
         Distance = as.numeric(Distance),
         SchedDeparture = as.numeric(CRSDepTime)) %>%
  select(Origin, Dest, SchedDeparture, ArrDelay, DepDelay, Month, DayofMonth, Distance)
flights_table %>% head
Cache data:
sp_flights %>%
 tally # takes a looooong time
123534969...
# might take a while...
subset_table <- flights_table %>%
 compute("flights_subset")
subset_table %>%
 tally # a bit faster.
```

123534969 as well!

6.16.1 Run a statistical model

6.16.2 Deployment

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

6.17 Sparkling Water

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

6.18 Adding new models to h2o and spark

6.19 More?

GPU

6.19. MORE? 85

Stages for All Jobs

Active Stages: 1
Pending Stages: 1

Completed Stages: 13

Active Stages (1)

Stage Id ▼	Description		
13	count at LinearRegression.scala:683	+details	(kill)

Pending Stages (1)

Stage Id ▼	Description	
14	count at LinearRegression.scala:683	+details

Completed Stages (13)

Stage Id ▼	Description	
12	sum at RegressionMetrics.scala:71	+det
11	aggregate at RegressionMetrics.scala:57	+deta
10	treeAggregate at WeightedLeastSquares.scala:100	+deta
9	treeAggregate at WeightedLeastSquares.scala:100	+deta

Chapter 7

Visualization

- 7.1 Principles of visualization
- 7.2 Maps and GIS

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