

Parallel Computing and Simulations with Revolution R Enterprise

Revolution Analytics





Session 1:

- Overview of parallelism
- RevoScaleR
- HPA vs. HPC
- HPA examples
- rxExec()
- Lab Exercises





Session 2:

- Other parallel tools in R

- parallel
- foreach
- iterators
- snow
- multicore
- NetWorkSpaces

- Lab Exercises





Session 3:

- Hands on Applications
 - Parallel Finance in R
 - Implementing Black-Scholes-Merton Option pricing





Session 4:

- Hands on Applications
 - K-Means Clustering





Overall Goals for Course: Understand ..

- Strengths and weaknesses of parallelism
- How Revolution R Enterprise makes managing parallelism easy
 - `rxExec()` and `foreach()` provide unified approach to programming in parallel in R
 - `RevoScaleR` and `doRSR` packages provide native support for local parallel and distributed (cluster/grid/cloud) computing...
 - ...as well as support for legacy parallel backends
- Limits of parallelism
- Use of examples to show
 - How to use methods and parallel support
 - Performance effects of using parallelism in R



Thank you

Revolution Analytics is the leading commercial provider of software and support for the popular open source R statistics language.

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