PARALLEL PROGRAMMING IN R

Welcome to the course

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Prerequisites

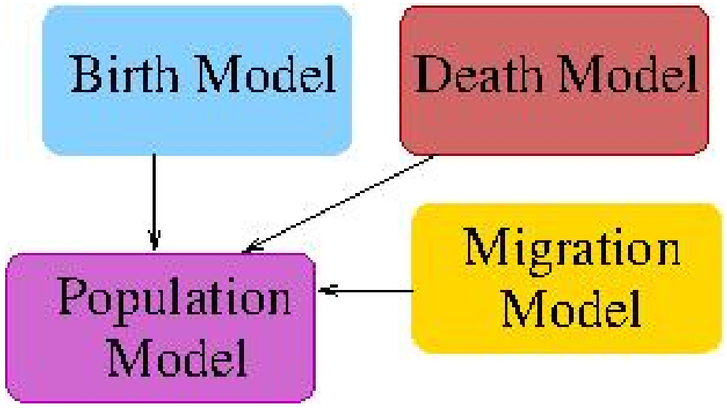
- Writing Efficient R code
- Optimized sequential code
- Benchmark your code

Overview

1. Methods of parallel programming & supporting R packages
2. The **parallel** core package in detail
3. Packages **foreach** and **future.apply**
4. Random numbers & reproducibility and final example

Splitting computation problems for parallel processing

I. By Tasks



II. By Data

$$\begin{bmatrix} 1 & 8 & 13 & 12 \\ 14 & 11 & 2 & 7 \\ 4 & 5 & 16 & 9 \\ 15 & 10 & 3 & 6 \end{bmatrix}$$

Summary of partitioning

1. **By Task:** Apply different tasks to the same or different data.
2. **By Data:** The same task is performed on different data.

Example (splitting by data):

$$1 + 2 + 3 + ... + 100$$

```
sum(1:25) + sum(26:50) + sum(51:75) + sum(76:100)
```

Embarassingly parallel applications

$$\text{Many such independent tasks} = \text{embarassingly parallel}$$

E.g., many statistical simulations of the structure (in pseudo-code):

```
initialize.rng()
for (it in 1:N) result[it] <- myfunc(...)
process(result, ...)
```

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Let's practice!

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Models of parallel computing

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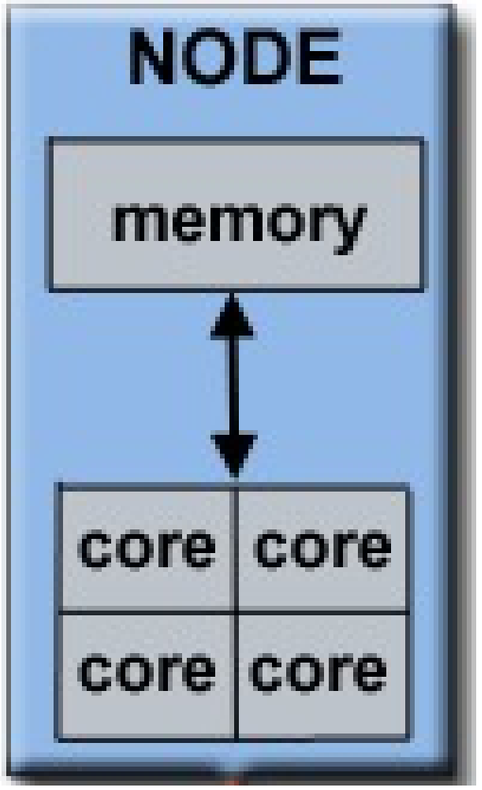
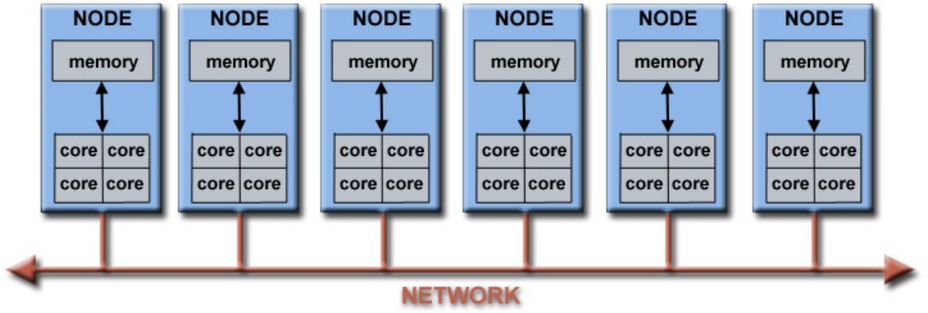
Hardware - Central processing unit (CPU)

I. **Multi-processor** (CPU, core) computer

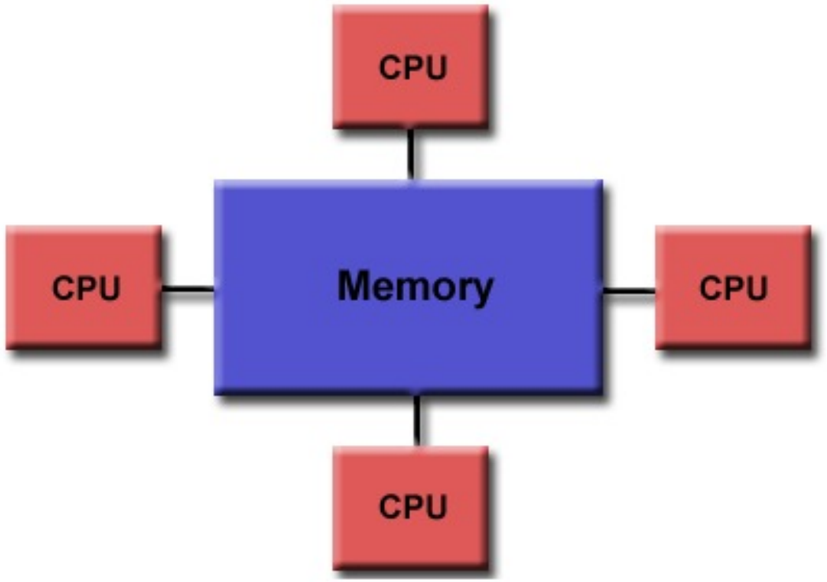


II. **Cluster** of single- or multi-processors computers



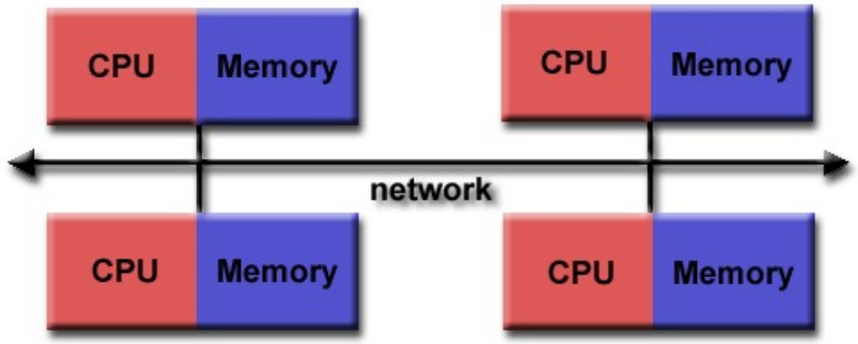
Hardware - Memory

- **Shared memory**



  - Shared memory software
  - Message-passing software

- **Distributed memory**



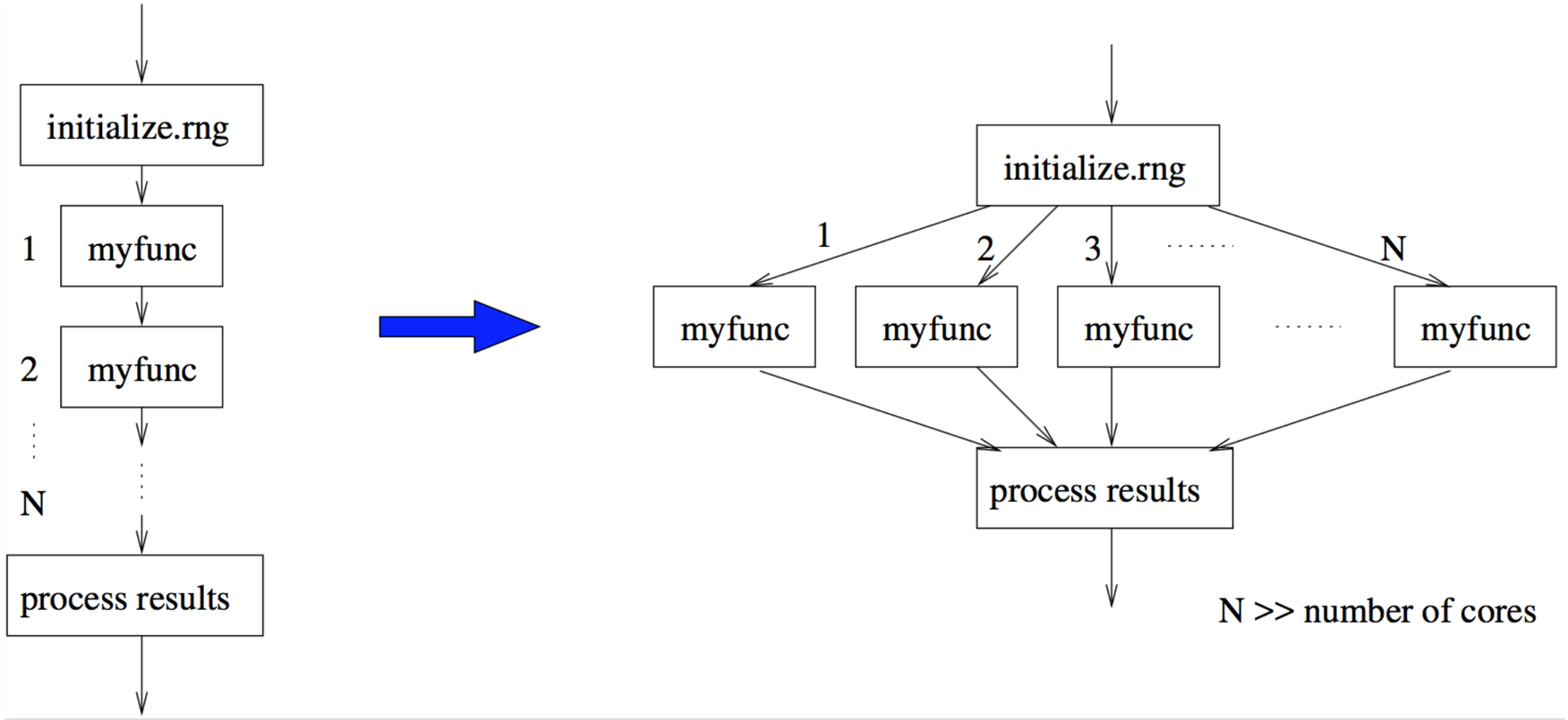
  - Message-passing software

Programming paradigms

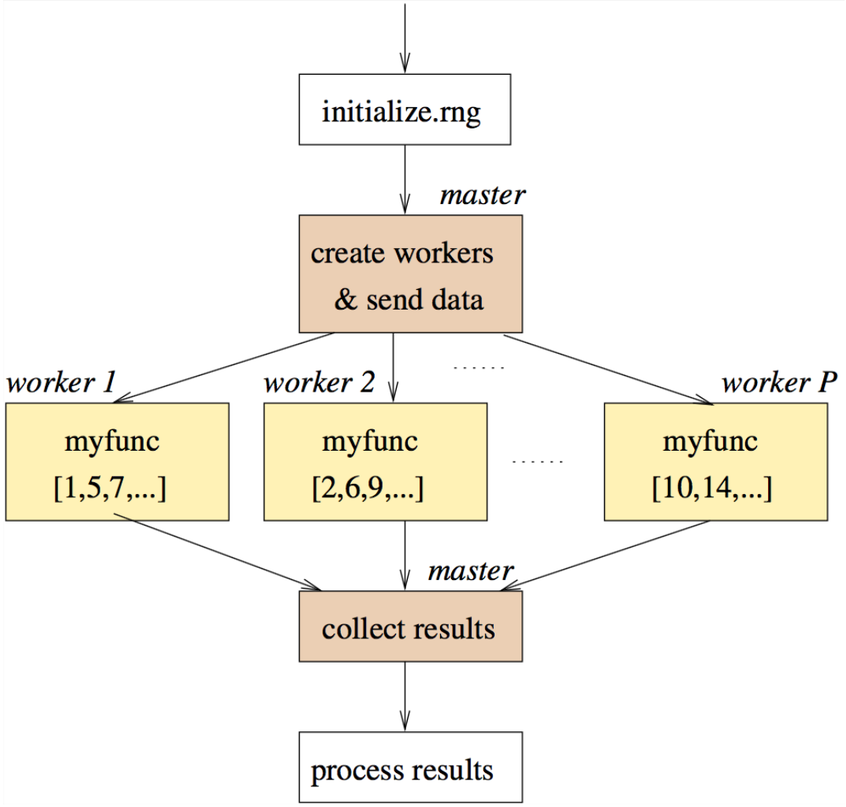
- Master-worker model
- Map-reduce paradigm
  - applications for distributed data
  - Hadoop, Spark
  - Scalable Data Processing in R

Master-worker model

```
initialize.rng()
for (it in 1:N) result[it] <- myfunc(...)
process(result, ...)
```



Master-worker model (cont.)



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R packages for parallel computing

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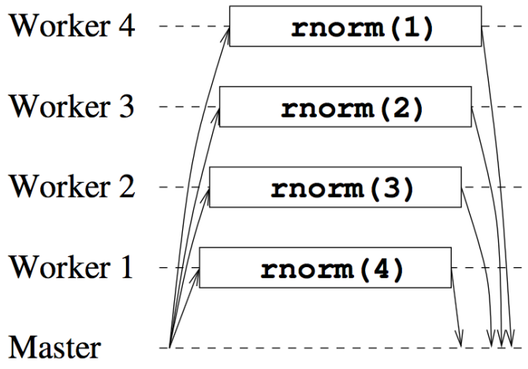
R packages

- Core package: **parallel**
- Parallel support for big data:
  - **sparklyr**, **iotools**
  - **pbdR**
- Embarrassingly parallel, master-worker model:
  - **foreach**, **future.apply**
  - **snow**, **snowFT**, **snowfall**
  - **future**

Package parallel

```
library(parallel)

ncores <- detectCores(logical = FALSE)

cl <- makeCluster(ncores)

clusterApply(cl, x = ncores:1, fun = rnorm)

stopCluster(cl)
```

ncores = 4 $\rightarrow$ x = c(4, 3, 2, 1)



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