



9. Handling large data

Thomas Lumley

Ken Rice

Universities of Washington and Auckland

Seattle, July 2014

Large data

“R is well known to be unable to handle large data sets.”

Solutions:

- Get a bigger computer: 8-core Linux computer with 32Gb memory for < \$3000
- Don't load all the data at once (methods from the mainframe days).

Large data

Data won't fit in memory on current computers: R can comfortably handle data up to

- About 1/3 of physical RAM
- About 10% of address space (ie, no more than 400MB for 32-bit R, no real constraint for 64-bit R)

R can't (currently) handle a single matrix with more than $2^{31} - 1 \approx 2$ billion entries even if your computer has memory for it.

Storing data on disk means extra programming work, but has the benefit of making you aware of data reads/writes in algorithm design.

Storage formats

R has two convenient data formats for large data sets

- For ordinary large data sets, direct interfaces to relational databases allow the problem to be delegated to the experts.
- For very large ‘array-structured’ data sets the `ncdf` package provides storage using the netCDF data format.

SQL-based interfaces

Relational databases are the natural habitat of large datasets.

- Optimized for loading subsets of data from disk
- Fast at merging, selecting
- Standardized language (SQL) and protocols (ODBC, JDBC)

Elementary SQL

Basic statement: `SELECT var1, var2 FROM table`

- `WHERE condition` to choose rows where condition is true
- `table1 INNER JOIN table2 USING(id)` to merge two tables on a identifier
- Nesting: `table` can be a complete `SELECT` statement

R database interfaces

- RODBIC package for ODBC connections (mostly Windows)
- DBI: standardized wrapper classes for other interfaces
 - RSQLite: small, zero-configuration database for embedded storage
 - RJDBC: Java interface
 - also for Oracle, MySQL, PostgreSQL.

Setup: DBI

Needs DBI package + specific interface package

```
library("RSQLite") ## also loads DBI package
```

```
sqlite <- dbDriver("SQLite")
```

```
conn <- dbConnect(sqlite, "example.db")
```

```
dbListTables(conn) ## what tables are available?  
## see also dbListFields()
```

```
dbDisconnect(conn) ## when you are done
```

Now use `conn` to identify this database connection in future requests

Queries: DBI

- `dbGetQuery(conn, "select var1, var2, var22 from smalltable")`: runs the SQL query and returns the results (if any)
- `dbSendQuery(conn, "select var1, var2, var22 from hugetable")` runs the SQL and returns a result set object
- `fetch(resultset, n=1000)` asks the database for the next 1000 records from the result set
- `dbClearResult(resultset)` releases the result set

New databases: DBI

First part of this should look familiar;

```
library("RSQLite") ## also loads DBI package
sqlite <- dbDriver("SQLite")
conn <- dbConnect(sqlite, "mynewdatabase.db")
```

Then to write data to mynewdatabase.db, use

```
dbWriteTable(conn, "tablename", dataframe)
```

- Optional setting `row.names=FALSE` stops writing probably-unwanted junk to the file
- Close the connection after writing – or no-one else will be able to read it

Whole tables: DBI

Other whole-table commands;

- `dbWriteTable(conn, "tablename", dataframe)` writes the whole data frame to a new database table (use `append=TRUE` to append to existing table)
- `dbReadTable(conn, "tablename")` reads a whole table
- `dbDropTable(conn, "tablename")` deletes a table.

Setup: ODBC

Just needs RODBC package. Database must be given a "Data Source Name" (DSN) using the ODBC administrator on the Control Panel

```
library("RODBC")
```

```
conn <- odbcConnect(dsn)
```

```
close(conn) ## when you are done
```

Now use `conn` to identify this database connection in future requests

Queries: ODBC

- `sqlQuery(conn, "select var1, var2, var22 from smalltable")`: runs the SQL query and returns the results (if any)
- `odbcQuery(conn, "select var1, var2, var22 from hugetable")` runs the SQL and returns a result set object
- `sqlGetResults(con, max=1000)` asks the database for the next 1000 records from the result set

Whole tables: ODBC

- `sqlSave(conn, dataframe, "tablename")` writes the whole data frame to a new database table (use `append=TRUE` to append to existing table)
- `sqlFetch(conn, "tablename")` reads a whole table

SQLite and Bioconductor

Bioconductor **AnnotationDBI** system maps from one system of identifiers (eg probe ID) to another (eg GO categories).

Each annotation package contains a set of two-column SQLite tables describing one mapping.

'Chains' of tables allow mappings to be composed so, eg, only gene ids need to be mapped directly to GO categories.

Original annotation system kept all tables in memory; they are getting too large now.

AnnotationDBI

```
> library("hgu95av")
> hgu95av2CHR[["1001_at"]]
[1] "1"
> hgu95av2OMIM[["1001_at"]]
[1] "600222"
> hgu95av2SYMBOL[["1001_at"]]
[1] "TIE1"
> length(hgu95av2GO[["1001_at"]])
[1] 16
```


Under the hood

```
> ls("package:hgu95av2.db")
[1] "hgu95av2"           "hgu95av2_dbconn"      "hgu95av2_dbfile"
[4] "hgu95av2_dbInfo"    "hgu95av2_dbschema"    "hgu95av2ACCNUM"
[7] "hgu95av2ALIAS2PROBE" "hgu95av2CHR"          "hgu95av2CHRLengths"
[10] "hgu95av2CHRLoc"     "hgu95av2CHRLocEnd"    "hgu95av2ENSEMBL"
> hgu95av2_dbconn()
<SQLiteConnection: DBI CON (7458, 1)>
> dbGetQuery(hgu95av2_dbconn(), "select * from probes limit 5")
  probe_id gene_id is_multiple
1   1000_at   5595           0
2   1001_at   7075           0
3  1002_f_at   1557           0
4  1003_s_at    643           0
5   1004_at    643           0
```

Under the hood

The `[[` method calls the `mget` method, which also handles multiple queries.

These (eventually) produce SQLite `SELECT` statements with `INNER JOINS` across the tables needed for the mapping.

Databases for data

Large phenotype data sets are usually entered and stored in a relational database, and exported for statistical analysis.

Querying the database directly can save time and memory: only load variables as needed

To automate

- use `all.vars()` to give all the variable names in a formula or expression
- construct a `SELECT` statement with the variables

Databases for data

```
> all.vars( a~b+d+log(d)+ns(e))
[1] "a" "b" "d" "e"
> all.vars(quote( a+f(b+g(c+d)+elephant)))
[1] "a"          "b"          "c"          "d"          "elephant"

> v <- all.vars( a~b+d+log(d)+ns(e))
> vlist <- paste(v, collapse=", ")
> sub("@",vlist, "select @ from phenotypes")
[1] "select a, b, d, e from phenotypes"
```

Implemented in [survey](#) package to allow database-backed data objects with the same user interface as in-memory objects

Method for database-backed objects loads data and then calls method for in-memory object.

Databases for data

Translating an R expression to a SQL **WHERE** condition is a little more difficult because R and SQL syntax are not identical

Need to change `%in%` to **IN**, `&` to **AND**, `|` to **OR**, remove `c` from vectors, change from expression to string.

Work recursively on an R expression (inorder traversal of tree)

```
> sqlexpr(quote(a==b+c))
[1] "( (a==(b+c)) )"
> sqlexpr(quote(a==b+c & g>h))
[1] "( ((a==(b+c)) AND (g>h)) )"
> sqlexpr(quote(a==b+c & g>h | id %in% c(3,4,7)))
[1] "( (((a==(b+c)) AND (g>h)) OR (id IN (3,4,7))) )"
```

See also `translate_sql()` in Hadley Wickham's `dplyr` package. (It also provides R functions `filter()`, `arrange()`, `select()`, `mutate()` and `summarise()` that work on SQL datasets.)

netCDF



netCDF was designed by the NSF-funded UCAR consortium, who also manage the National Center for Atmospheric Research.

Atmospheric data are often array-oriented: eg temperature, humidity, wind speed on a regular grid of (x, y, z, t) .

Need to be able to select 'rectangles' of data – eg range of (x, y, z) on a particular day t .

Because the data are on a regular grid, the software can work out where to look on disk without reading the whole file: efficient data access.

Many processes can read the same netCDF file at once: efficient parallel computing.

Current uses in biology

- Whole-genome genetic data (us and people we talk to)
 - Two dimensions: genomic location \times sample, for multiple variables
 - Data sizes in tens to thousands of gigabytes.
- Flow cytometry data (proposed new FCS standard)
 - 5–20 (to 100, soon) fluorescence channels \times 10,000–10,000,000 cells \times 5–5000 samples
 - Data sizes in gigabytes to thousands of gigabytes.

Using netCDF data

With the `ncdf` package:

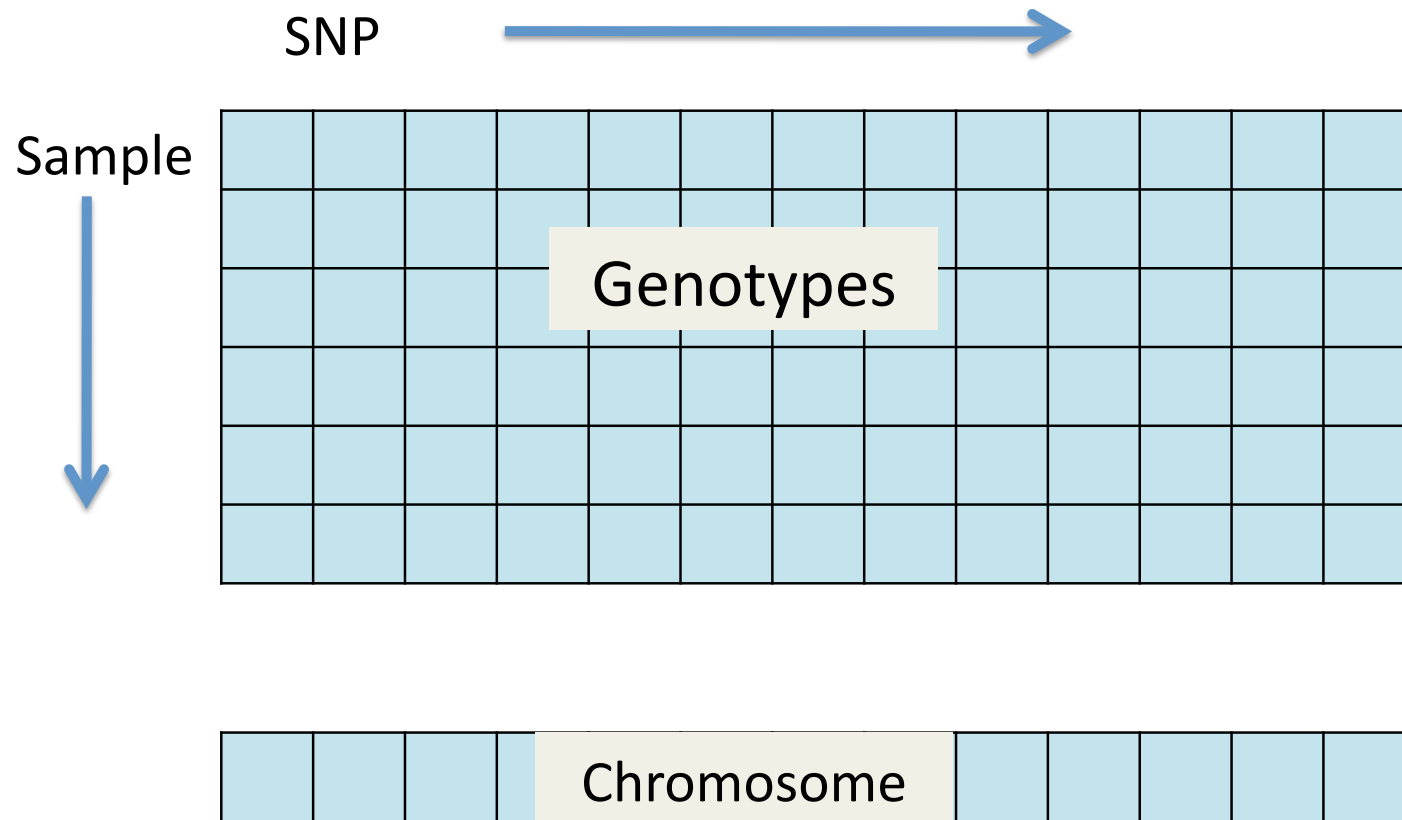
`open.ncdf()` opens a netCDF file and returns a connection to the file (rather than loading the data)

`get.var.ncdf()` retrieves all or part of a variable.

`close.ncdf()` closes the connection to the file.

Dimensions

Variables can use one or more array dimensions of a file



Example

Finding long homozygous runs (possible deletions)

```
library("ncdf")
nc <- open.ncdf("hapmap.nc")

## read all of chromosome variable
chromosome <- get.var.ncdf(nc, "chr", start=1, count=-1)
## set up list for results
runs<-vector("list", nsamples)

for(i in 1:nsamples){
  ## read all genotypes for one person
  genotypes <- get.var.ncdf(nc, "geno", start=c(1,i),count=c(-1,1))
  ## zero for htzygous, chrn number for hmzygous
  hmzygous <- genotypes != 1
  hmzygous <- as.vector(hmzygous*chromosome)
```

Example

```
## consecutive runs of same value
r <- rle(hmzygous)
begin <- cumsum(c(1, r$lengths))
end   <- cumsum(r$lengths)
long  <- which ( r$lengths > 250 & r$values !=0)
runs[[i]] <- cbind(begin[long], end[long], r$lengths[long])
}

close.ncdf(nc)
```

Notes

- chr uses only the 'SNP' dimension, so start and count are single numbers
- geno uses both SNP and sample dimensions, so start and count have two entries.
- rle compresses runs of the same value to a single entry.

Creating netCDF files

Creating files is more complicated

- Define **dimensions**
- Define **variables** and specify which **dimensions** they use
- Create an empty file
- Write data to the file.

Dimensions

Specify the name of the dimension, the units, and the allowed values in the `dim.def.ncdf` function.

One dimension can be 'unlimited', allowing expansion of the file in the future. An unlimited dimension is important, otherwise the maximum variable size is 2Gb.

```
snpdim      <-dim.def.ncdf("position","bases", positions)
sampledim   <-dim.def.ncdf("seqnum","count",1:10, unlim=TRUE)
```

Variables

Variables are defined by name, units, and dimensions

```
varChrm <- var.def.ncdf("chr","count",dim=snpdim,  
    missval=-1, prec="byte")  
varSNP <- var.def.ncdf("SNP","rs",dim=snpdim,  
    missval=-1, prec="integer")  
vargeno <- var.def.ncdf("geno","base",dim=list(snpdim, sampledlim),  
    missval=-1, prec="byte")  
vartheta <- var.def.ncdf("theta","deg",dim=list(snpdim, sampledlim),  
    missval=-1, prec="double")  
varr <- var.def.ncdf("r","copies",dim=list(snpdim, sampledlim),  
    missval=-1, prec="double")
```

Creating the file

The file is created by specifying the file name and a list of variables.

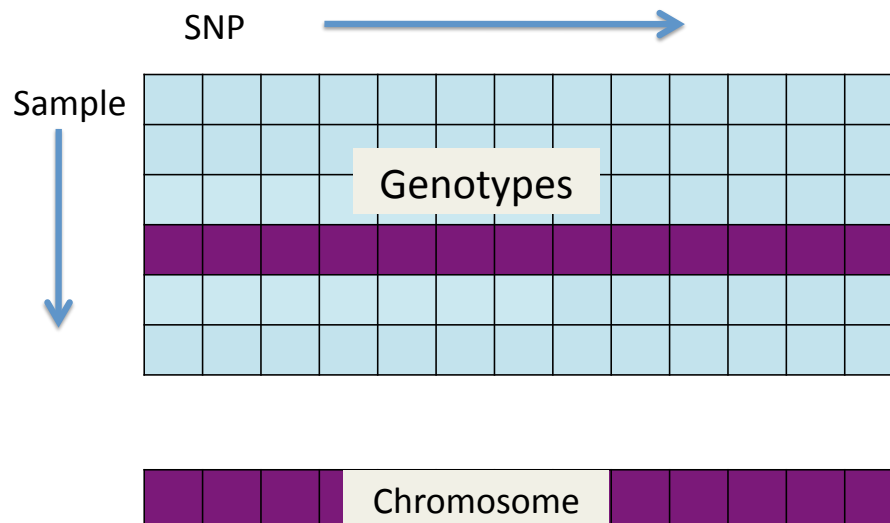
```
genofile<-create.ncdf("hapmap.nc", list(varChrm, varSNP, vargeno,  
                                         vartheta, varr))
```

The file is empty when it is created. Data can be written using `put.var.ncdf()`. Because the whole data set is too large to read, we might read raw data and save to netCDF for one person at a time;

```
for(i in 1:4000){  
    temp.geno.data <-readRawData(i) ## somehow  
    put.var.ncdf(genofile, "geno", temp.geno.data,  
                  start=c(1,i), count=c(-1,1))  
}
```

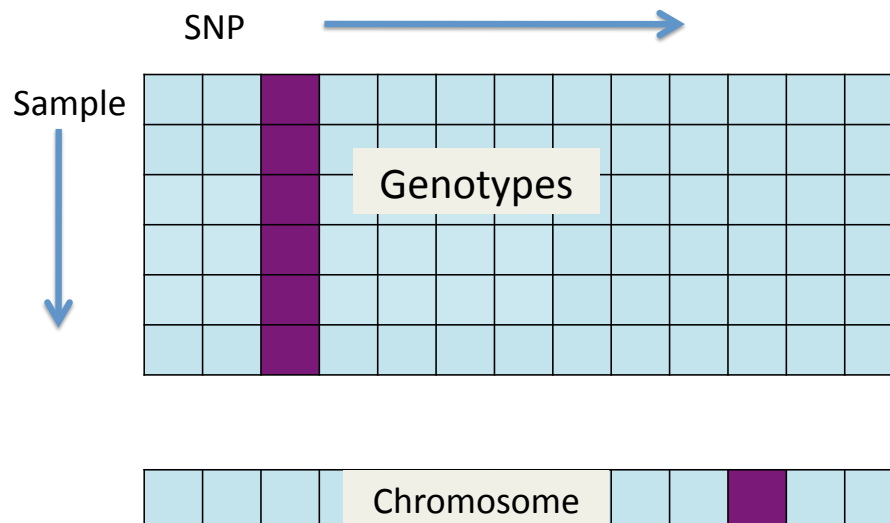
Efficient use of netCDF

Read all SNPs, one sample



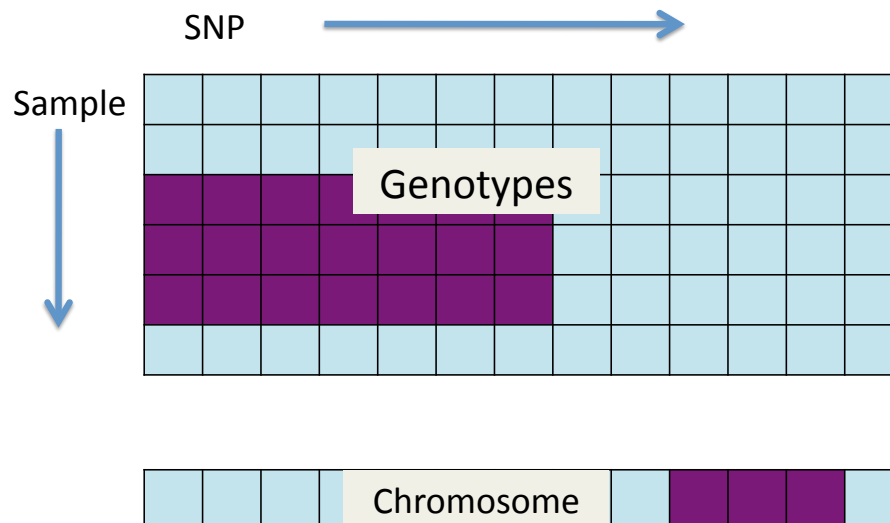
Efficient use of netCDF

Read all samples, one SNP



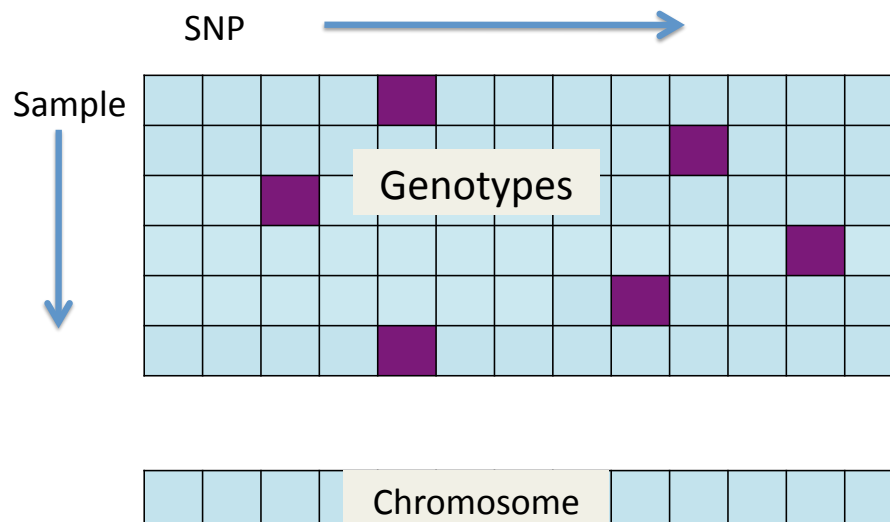
Efficient use of netCDF

Read some samples, some SNPs.



Efficient use of netCDF

Random access is not efficient: eg read probe intensities for all missing genotype calls.



Efficient use of netCDF

- Association testing: read all data for one SNP at a time
- Computing linkage disequilibrium near a SNP: read all data for a contiguous range of SNPs
- QC for aneuploidy: read all data for one individual at a time (and parents or offspring if relevant)
- Population structure and relatedness: read all SNPs for two individuals at a time.