

A fundamental tool in statistical modeling and machine learning are generalized linear models, or GLMs. Various frameworks, suitable for various use cases ranging from large-scale distributed computing to small-scale statistical analysis, optimize GLMs using a variety of techniques. Depending on the size of the dataset, the computing environment, and the modeling needs, the framework and optimization technique selected can have a substantial impact on accuracy, scalability, and performance.

The following table summarizes the optimization methods used by six popular packages/frameworks for fitting GLMs, along with a brief explanation of when each offers superior performance:

Module/framework/package	Name and a brief description of the algorithm	An example of a situation where using the provided GLM implementation provides superior performance compared to that of base R or its equivalent in Python
Base R (<code>stats::glm</code>)	GLM parameters are estimated using iteratively reweighted least squares (IRLS) for maximum likelihood.	Fast and easy to understand, ideal for small to intermediate datasets on a single system.
High-performance R	Fits GLMs on massive datasets or in environments with limited memory by using parallel packages (bigmemory, parallel, bigglm).	while using parallelized computation or datasets larger than RAM to fit GLMs.
Dask-ML	Dask array-based parallelized coordinate descent for GLM optimization that works with the scikit-learn interface.	Effective for huge datasets dispersed among multiple core environments or clusters.
SparkR	Spark's data-parallel engine and resilient distributed datasets (RDDs) are used in distributed IRLS.	Perfect for enterprise Spark infrastructure on large data platforms.
Spark Optimization (MLlib)	supports stochastic gradient descent (SGD), LBFGS, and mini-batch gradient descent for learning that is scalable.	Beneficial for sparse or large-scale data training of logistic regression models.
Scikit-learn	LBFGS or coordinate descent with automatic hyperparameter adjustment that accommodates L1/L2 regularization.	Excellent for high-dimensional issues such as regularized regression and text categorization.

