Ve572 Lecture 7

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• We have only dealt with small datasets, for which efficiency is not an issue.

```
> system.time({
   n = 1e3  # number of data points to load
    dota2items.df =
      read.table("~/Desktop/purchase_log.csv",
      sep = ",", header = TRUE,
+
      nrows = n) # Max rows
+
+
+
    item.name.df =
      read.table("~/Desktop/item_ids.csv",
                 sep = ",", header = TRUE,
+
                 stringsAsFactors = FALSE)
+
+ })
```

```
user system elapsed 0.004 0.001 0.003
```

> str(dota2items.df, vec.len = 1)

```
'data.frame': 1000 obs. of 4 variables:
$ item_id : int 44 29 ...
$ time : int -81 -63 ...
$ player_slot: int 0 0 ...
$ match_id : int 0 0 ...
```

> nrow(item.name.df); head(item.name.df)

```
[1] 189
  item_id
                    item_name
                        blink
        2
           blades_of_attack
3
        3
                  broadsword
4
        4
                  chainmail
5
        5
                     claymore
6
          helm_of_iron_will
```

• We need to be careful when the dataset becomes even moderately big!

```
> system.time({
    dota2items.df = read.table(
      "~/Desktop/purchase_log.csv",
      sep = ",", header = TRUE,
     nrows = 1e7
+ })
   user system elapsed
20.874 0.283 21.791
> format(object.size(dota2items.df),
         units = "auto")
[1] "152.6 Mb"
```

• R was originally designed to be extremely dynamic and flexible.

Static VS Dynamic Software

Dynamic	Static
Flexible	Inflexible
Slow	Fast

which means there are various ways of doing the same job in R.

- Currently, there are three main approaches of manipulating data in R.
 - base
 - dplyr
 - data.table
- We will cover data.table next, which is designed to be efficient for big data.
 - > library(data.table)

• Before data.table, here is a textbook example of trading flexibility for speed

```
> m = 1e5; rbenchmark::benchmark(
+ "1.Slow for loop" = {
      x = NULL
+
     for (i in 1:m) \{x[i] = sqrt(i)\}
+
   },
   "2.Preallocation" = {
   x = double(m);
+
     for (i in 1:m)\{x[i] = sqrt(i)\}
+
   },
   "3. Vectorisation" = {
+
+
      x = sqrt(1:m)
   }, replications = 5, order = "relative",
+
    columns = c("test", "replications",
+
                "elapsed", "relative"))
+
             test replications elapsed relative
```

 3 3. Vectorisation
 5 0.003
 1

 2 2. Preallocation
 5 0.414
 138

 1 1. Slow for loop
 5 102.528
 34176

```
> rbenchmark::benchmark( # Recall this has 189 rows
    "Base" = {
      item.name.df =
+
        read.table("~/Desktop/item_ids.csv",
+
                    sep = ",", header = TRUE,
+
+
                    stringsAsFactors = FALSE)
   },
    "data.table" = {
+
+
      item_name_dt =
        fread("~/Desktop/item_ids.csv",
+
+
              sep = ",", header = TRUE,
              stringsAsFactors = FALSE)
+
    }, replications = 5, order = "relative",
+
    columns = c("test", "replications",
                "elapsed", "relative"))
+
        test replications elapsed relative
2 data.table
                         5
                             0.001
                         5
        Base
                             0.004
```

```
> rbenchmark::benchmark( # This has 18,193,745 rows
    "Base" = {
                         # Significantly bigger!
      dota2items.df =
+
        read.table("~/Desktop/purchase_log.csv",
+
+
                   sep = ",", header = TRUE)
+
   },
    "data.table" = {
+
+
      dota2items_dt =
        fread("~/Desktop/purchase_log.csv",
+
+
              sep = ",", header = TRUE)
    },
+
    replications = 5, order = "relative",
    columns = c("test", "replications",
+
                "elapsed", "relative"))
        test replications elapsed relative
                        5 10.427 1.000
2 data.table
        Base
                        5 205.571 19.715
```

```
> rbenchmark::benchmark( # sort the data frame
    "Base" = {
      order.base.df =
+
        dota2items.df[order(dota2items.df$match_id,
+
                             dota2items.df$time,
+
                             decreasing = TRUE), ]
   },
    "data.table" = {
+
      order_dt =
        dota2items_dt[order(-match_id,-time)]
+
   }.
+
    replications = 5, order = "relative",
+
    columns = c("test", "replications",
                "elapsed", "relative"))
+
        test replications elapsed relative
2 data.table
                        5 5.237 1.000
        Base
                        5 11.140 2.127
```

> head(order.base.df)

	item_id	time	player_slot	match_id
18193441	147	2849	1	49999
18193549	158	2768	4	49999
18193482	96	2760	2	49999
18193480	58	2742	2	49999
18193481	24	2742	2	49999
18193548	55	2742	4	49999

> head(order_dt)

	item_id	time	player_slot	match_id
1:	147	2849	1	49999
2:	158	2768	4	49999
3:	96	2760	2	49999
4:	58	2742	2	49999
5:	24	2742	2	49999
6:	55	2742	4	49999

```
> rbenchmark::benchmark( # Subset columns
    "Base" = {
+
      col.base.df =
        order.base.df[, !names(order.base.df)
+
                       %in% c("player_slot")]
+
   },
    "data.table" = {
      col_dt = order_dt[, !"player_slot"]
+
    },
+
    replications = 5, order = "relative",
    columns = c("test", "replications",
+
                "elapsed", "relative"))
+
```

```
test replications elapsed relative

1 Base 5 0.001 1
2 data.table 5 0.229 229
```

```
> rbenchmark::benchmark( # Add a column
    "Base" = {
+
+
      col.base.df$time_r =
        rank(order.base.df$time)
+
    },
+
    "data.table" = {
+
      col_dt[, time_r := rank(time)]
+
+
    },
    replications = 5, order = "relative",
    columns = c("test", "replications",
+
                 "elapsed", "relative"))
+
```

```
test replications elapsed relative
Base 5 46.444 1.000
data.table 5 48.019 1.034
```

```
rbenchmark::benchmark( # Subset rows
    "Base" = {
+
      row.base.df =
+
+
        dota2items.df[dota2items.df$player_slot == 0
+
                      & dota2items.df$time>0, ]
+
   },
    "data.table" = {
+
+
      row_dt =
+
        dota2items_dt[player_slot == 0 & time>0 ]
    },
+
    replications = 5, order = "relative",
+
    columns = c("test", "replications",
                "elapsed", "relative"))
        test replications elapsed relative
2 data.table
                        5
                            1.578
                                      1.000
        Base
                        5
                            2.457 1.557
```

```
rbenchmark::benchmark(
    "Base" = {
      item.counts.df =
        aggregate (time "item_id,
                   data = row.base.df,
                   FUN = length)
      item.median.time.df =
        aggregate (time "item_id,
                   data = row.base.df,
                   FUN = median)
      item.summary.base.df =
        merge(item.name.df,
+
+
               item.counts.df,
               by = "item_id")
      item.summary.base.df =
+
        merge(item.summary.base.df,
               item.median.time.df,
               by = "item_id")
```

```
colnames(item.summary.base.df)[-1:-2] =
+
        c("counts", "median_time")
+
    },
+
    "data.table" = {
+
      item_counts_dt =
+
        row_dt[, length(time), by = item_id ]
+
+
      colnames(item_counts_dt)[2] = "counts"
      item_median_time_dt =
+
        row_dt[, .(median_time = median(time)),
                 by = item_id ]
+
      item_summary_dt =
+
        merge(item_name_dt, item_counts_dt,
                 bv = "item id")
+
      item_summary_dt =
+
        merge(item_summary_dt, item_median_time_dt,
+
                 by = "item_id")
+
    },
+
    replications = 5, order = "relative",
+
    columns = c("test", "replications",
+
                 "elapsed", "relative"))
+
```

```
test replications elapsed relative
2 data.table 5 0.256 1.000
1 Base 5 16.817 65.691
```

> head(item_summary_dt)

	item_id	item_name	counts	median_time
1 :	: 1	blink	14740	1173.0
2	: 2	blades_of_attack	26309	518.0
3	: 3	broadsword	10834	1445.0
4	: 4	chainmail	14214	1310.5
5	: 5	claymore	8365	1056.0
6	: 6	helm_of_iron_will	6008	1056.0

• Another problem with large datasets in R:

R objects live in memory entirely

which means R reads Data into RAM all at once!

- This feature improves speed until there is NOT enough memory.
- Solution:
 - 1. Subset data before loading into R
 - 2. Workarounds within R (< 10GB)
 - 3. Connect and interact with database within R (> 10GB)
 - 4. Hadoop and Spark (> 10GB)

```
> # Trade flexibility/Convenience for speed
> flights.df =
+ read.table("flights14.csv", header = TRUE,
+
               sep = ",", stringsAsFactors = FALSE)
> classes.vec =
    c(rep("integer", 8), rep("character", 2),
      "integer", rep("character", 2),
      rep("integer", 4))
+
> # read.table specifying colClasses
> flights.df =
+ read.table("flights14.csv", header = TRUE,
               sep = ",", stringsAsFactors = FALSE,
+
+
               colClasses = classes.vec)
                test replications elapsed relative
     With colClasses
                               10 19.005 1.000
1 Without colClasses
                               10 21.310 1.121
```

- That said, fread does everything automatically,
 - > library(data.table)
 - > flights.df =
 - + fread("flights14.csv", data.table = FALSE)

and is much faster, the trade-off is flexibility for it can only read regular csv.

		test	replications	elapsed	relative
3		fread	10	1.460	1.000
2	With	colClasses	10	19.521	13.371
1	Without	colClasses	10	21.838	14.958

- > flights_DT =
- + fread("flights14.csv", data.table = TRUE)

			test	replications	elapsed	relative
1	fread	data	frame	10	1.381	1.000
2	fread	data	table	10	1.454	1.053

• A data table is also an enhance data frame, it is a data frame with a pointer

> attributes(DT)

```
$names
[1] "ID" "No" "Mon"
$row.names
\lceil 1 \rceil 1 2 3
$class
[1] "data.table" "data.frame"
$.internal.selfref
<pointer: 0x10200df78>
```

- There is not much difference in printing,
 - > DT

```
ID No Mon
1: a 1 Jan
2: b 2 Jan
3: a 3 Feb
```

- > # Things that are the same
- > DT[[1]]; DT[["No"]]; DT\$Mon; DT[1,]

• But the syntax within the frame of data table, i.e. [...], is vastly different.

Selecting elements

```
ID No Mon
```

- 1 a 1 Jan
- 2 b 2 Jan
- 3 a 3 Feb
- > # Data frame drops its structure by default
- > df[2,3]

```
[1] "Jan"
```

- > # Data table retains its structure by default
- > DT[2,3]

Mon

1: Jan

Selecting columns

```
> # Data frame drops its structure by default
> df[, 1]; df[, "ID"]
```

```
[1] "a" "b" "a"
[1] "a" "b" "a"
```

- > # Data table retains its structure by default
- > DT[, 1]; DT[, "ID"]

```
ID
1: a
```

2: b

3: a

ID

1: a

2: b

3: a

```
> # Selecting columns using names without ""
> DT[, ID]
```

```
[1] "a" "b" "a"
```

- > # .() is an alias to list()
- > DT[, .(ID)]

ID

1: a

2: b

3: a

> # Renaming while selecting columns

> DT[, .(colID = ID, colNo = No)]

colID colNo

1: a 1

2: b 2

3: a :

```
ID No
1 a 1
2 b 2
3 a 3
> DT[1:2] # Selecting rows
  ID No Mon
1: a 1 Jan
2: b 2 Jan
> # grepl on column names
> DT[, names(DT) %like% "o", with = FALSE]
  No Mon
1: 1 Jan
2: 2 Jan
3: 3 Feb
```

> df[1:2] # Selecting columns

- Subsetting or filtering rows
 - > # Identical to the syntax in data frame
 - > DT[ID == "a" & No == 3,]

```
ID No Mon
1: a 3 Feb
```

- > # Subsetting rows is assumed without the comma
- > DT[ID == "a" & No == 3]

```
ID No Mon
1: a 3 Feb
```

- Notice data table always gives new row names, while data frame gives old
 - > df[df\$ID == "a" & df\$No == 3,] # Need the comma

```
ID No Mon
3 a 3 Feb
```

Sort

- > # by ID in descending order,
 > # and then by No in ascending order
 > DT[order(-ID, No)]
- ID No M
 1: b 2 Jan
 2: a 1 Jan
 3: a 3 Feb
- In addition to pointers, data.table uses binary search algorithm to speed up
 - > setkey(DT, ID, No) # the followings are equivalent
 - > DT[.("a", 3)]; DT[ID == "a" & No == 3]

```
ID No Mon

1: a 3 Feb

ID No Mon
```

1: a 3 Feb

- In general, j in DT[i, j, by] is not necessary the column index.
 - > str(flights_DT)

```
Classes ?data.table? and 'data.frame': 253316 obs. of 17 variables:
                 $ year
          : int
$ month : int 1 1 1 1 1 1 1 1 1 ...
$ dav
       : int 1 1 1 1 1 1 1 1 1 1 ...
$ dep_time : int 914 1157 1902 722 1347 1824 2133 1542 1509 1848 ...
$ dep_delay: int 14 -3 2 -8 2 4 -2 -3 -1 -2 ...
$ arr time : int 1238 1523 2224 1014 1706 2145 37 1906 1828 2206 ...
$ arr_delay: int 13 13 9 -26 1 0 -18 -14 -17 -14 ...
$ cancelled: int 0 0 0 0 0 0 0 0 0 ...
                 "AA" "AA" "AA" "AA" ...
$ carrier : chr
$ tailnum : chr
                 "N338AA" "N335AA" "N327AA" "N3EHAA" ...
$ flight : int 1 3 21 29 117 119 185 133 145 235 ...
$ origin : chr
                 "JFK" "JFK" "JFK" "LGA" ...
$ dest : chr
                 "LAX" "LAX" "LAX" "PBI" ...
$ air time : int 359 363 351 157 350 339 338 356 161 349 ...
$ distance : int 2475 2475 2475 1035 2475 2454 2475 2475 1089 2422 ...
$ hour : int 9 11 19 7 13 18 21 15 15 18 ...
$ min : int 14 57 2 22 47 24 33 42 9 48 ...
- attr(*, ".internal.selfref")=<externalptr>
```

- Compute or do j
 - > # How many trips have had total delay < 0
 - > flights_DT[, sum((arr_delay + dep_delay) < 0)]</pre>

[1] 141814

Subsetting in i and do in j

The followings are the same

```
> # How many trips have been made in 2014
> # from JFK airport in the month of June
> flights_DT[origin == "JFK" & month == 6L, .N]
>
> # The function length() requires an input argument
> flights_DT[origin == "JFK" & month == 6L,
+ length(dest)]
```

• Grouping using by in DT[i, j, by]

```
> flights_DT[, .(.N), by = .(origin)]
```

```
origin N
1: JFK 81483
2: LGA 84433
3: EWR 87400
```

Multiple grouping variables

```
origin dest N
1: JFK LAX 10208
2: LGA PBI 2307
3: EWR LAX 4226
4: JFK MIA 2750
5: JFK SEA 1815
6: EWR MIA 2094
```

Subsetting in i, computing in j and grouping in by

```
1: JFK LAX 1 6.590361 14.2289157
2: LGA PBI 1 -7.758621 0.3103448
3: EWR LAX 1 1.366667 7.5000000
```

Statements in by

> flights_DT[, .N, .(dep_delay > 0, arr_delay > 0)]

```
      dep_delay
      arr_delay
      N

      1:
      TRUE
      TRUE
      72836

      2:
      FALSE
      TRUE
      34583

      3:
      FALSE
      FALSE
      119304

      4:
      TRUE
      FALSE
      26593
```

```
Q: What does the following do?
  > DT[, print(.SD), by = ID]
     No Mon
  1: 1 Jan
  2: 3 Feb
      No Mon
  1: 2 Jan
  Empty data.table (0 rows) of 1 col: ID
Q: What does the following mean?
  > DT[, lapply(.SD, mean),
  + by = ID, .SDcols = c("No")]
      ID No
     a 2
  1:
       b 2
  2:
```

Reshaping

Consider the following

> (DT = fread(tmp))

> str(DT)

```
Classes ?data.table? and 'data.frame': 5 obs. of 5 variables:

$ family_id : int 1 2 3 4 5

$ age_mother: int 30 27 26 32 29

$ dob_child1: chr "1998-11-26" "1996-06-22" "2002-07-11" "2004-10-10" ...

$ dob_child2: chr "2000-01-29" NA "2004-04-05" "2009-08-27" ...

$ dob_child3: chr NA NA "2007-09-02" "2012-07-21" ...

- attr(*, ".internal.selfref")=<externalptr>
```

Convert to long form

Convert to wide form

```
> dcast(DT_m1,
```

```
+ value.var = "dob")
```

- There are people running R with data.table on servers with 1TB of memory.
- However, most of us don't have 1TB of memory readily available:

```
> library(ff)
> library(ffbase)

> # Specify a path to a folder
> # to store the binary file created by R
> setwd("~/Desktop/")
>
> system("mkdir ffdf")
>
> options(fftempdir = "~/Desktop/ffdf")
```

• The data we are going to use is from the Bureau of Transportation Statistics,

```
flights_sep_oct15.txt
```

it contains all flights to and from all American airports in Sept. - Oct. 2015.

```
system.time({
      flights.ff =
+
         read.table.ffdf(file="flights_sep_oct15.txt",
+
                                 sep = ",", VERBOSE = TRUE,
                                 header = TRUE, next.rows = 1e5,
                                 colClasses = NA)})
read.table.ffdf 1..100000 (100000) csv-read=3.928sec ffdf-write=0.54sec
read.table.ffdf 100001..200000 (100000) csv-read=4.146sec ffdf-write=0.401sec
read.table.ffdf 200001..300000 (100000) csv-read=4.141sec ffdf-write=0.401sec
read.table.ffdf 300001..400000 (100000) csy-read=4.15sec ffdf-write=0.406sec
read.table.ffdf 400001..500000 (100000) csv-read=4.245sec ffdf-write=0.401sec
read.table.ffdf 500001..600000 (100000) csv-read=4.224sec ffdf-write=0.396sec
read.table.ffdf 600001..700000 (100000) csv-read=4.211sec ffdf-write=0.405sec
read.table.ffdf 700001..800000 (100000) csv-read=4.128sec ffdf-write=0.399sec
read.table.ffdf 800001..900000 (100000) csv-read=4.145sec ffdf-write=0.405sec
read.table.ffdf 900001..951111 (51111)
                                    csy-read=2.264sec_ffdf-write=0.225sec
csy-read=39.582sec ffdf-write=3.979sec TOTAL=43.561sec
  user system elapsed
40.019
       1 413 43 574
```

> ncol(flights.ff)

[1] 28

```
> system.time({ airlines.ff =
    read.csv.ffdf(file = "airline_id.csv",
                  VERBOSE = TRUE, header = TRUE,
                  next.rows = 1e5, colClasses = NA)})
```

read.table.ffdf 1..1607 (1607) csv-read=0.03sec ffdf-write=0.017sec csv-read=0.03sec ffdf-write=0.017sec TOTAL=0.047sec user system elapsed 0.031 0.004 0.049

> names(airlines.ff)

```
[1] "Code"
                   "Description"
```

> names(flights.ff)

```
[1] "YEAR"
                          "MONTH"
                                              "DAY_OF_MONTH"
                                                                   "DAY_OF_WEEK"
[5] "FL_DATE"
                         "UNIQUE_CARRIER"
                                              "AIRLINE ID"
                                                                   "TAIL NUM"
[9] "FL_NUM"
                         "ORIGIN_AIRPORT_ID" "ORIGIN"
                                                                   "ORIGIN_CITY_NAME"
[13] "ORIGIN STATE NM"
                         "ORIGIN WAC"
                                              "DEST_AIRPORT_ID"
                                                                   "DEST"
[17] "DEST_CITY_NAME"
                         "DEST STATE NM"
                                              "DEST WAC"
                                                                   "DEP TIME"
                                              "ARR_DELAY"
[21] "DEP_DELAY"
                         "ARR_TIME"
                                                                   "CANCELLED"
[25] "CANCELLATION_CODE" "DIVERTED"
                                              "AIR_TIME"
                                                                   "DISTANCE"
```

> names(airlines.ff) = c("AIRLINE_ID", "AIRLINE_NM")

Join the two datasets

```
> flights.data.ff =
```

- + merge.ffdf(flights.ff, airlines.ff,
- + by = "AIRLINE_ID")
- > class(flights.data.ff)
- [1] "ffdf"
- > dim(flights.data.ff)
- [1] 951111 29
- > #The new object is only 551.2 Kb in size
- > object.size(flights.data.ff)

562144 bytes

If we load the whole dataset into the memory,

it will be slightly faster at this scale than reading into ffdf

```
> #The new object is already 105.7 Mb in size
> #A rapid spike in RAM use when processing
> object.size(flights.df)
110803296 bytes
> rbenchmark::benchmark(
    "ff" = {}
+
+
      origin_st=unique(flights.data.ff$ORIGIN_STATE_NM)
   }.
+
    "base" = {
+
      origin.st=unique(flights.df$ORIGIN_STATE_NM)
   },
+
+
    replications = 10, order = "relative",
    columns = c("test", "replications",
+
                "elapsed", "relative")
+
+ )
 test replications elapsed relative
2 base
                 10 0.167 1.000
   ff
                 10 0.560 3.353
```

Basic modelling can be done using base func together with ff and ffbase.

```
> flights.2008.data = read.csv.ffdf(
+ file="2008.csv.bz2",header=TRUE,VERBOSE=TRUE)
```

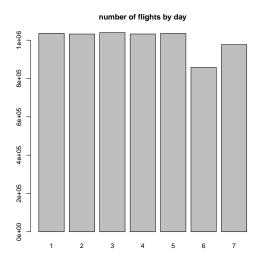
> dim(flights.2008.data)

```
[1] 7009728 29
```

> names(flights.2008.data)

```
[1] "Year"
                          "Month"
                                                "DavofMonth"
                                                                     "DavOfWeek"
 [5] "DepTime"
                          "CRSDepTime"
                                                "ArrTime"
                                                                     "CRSArrTime"
 [9] "UniqueCarrier"
                          "FlightNum"
                                                "TailNum"
                                                                     "ActualElapsedTime"
[13] "CRSElapsedTime"
                          "AirTime"
                                                "ArrDelay"
                                                                     "DepDelay"
[17] "Origin"
                          "Dest"
                                                "Distance"
                                                                     "TaxiIn"
[21] "TaxiOut"
                          "Cancelled"
                                                "CancellationCode"
                                                                     "Diverted"
[25] "CarrierDelay"
                          "WeatherDelay"
                                                                     "SecurityDelay"
                                                "NASDelay"
[29] "LateAircraftDelay"
```

- > barplot(table.ff(flights.2008.data\$DayOfWeek),
- + main="number of flights by day")

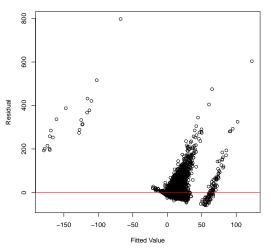


> object.size(flights.2008.data)

435856 bytes

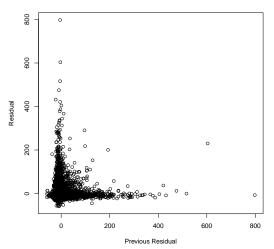
```
flights.LM =
    lm(DepDelay~DayOfWeek+DepTime+CRSDepTime
+
       +ArrTime+CRSArrTime+UniqueCarrier,
+
       data = flights.2008.data)
> res = flights.LM$residuals
> fit = flights.LM$fitted.values
> sample = sample(1:length(res), 1e4)
> res = res[sample]
> fit = fit[sample]
> plot(fit, res,
       xlab = "Fitted Value", ylab = "Residual",
       main = "Residual VS Fitted Value")
> abline(h = 0, col = "red")
```

Residual VS Fitted Value



```
> plot(res[-length(res)], res[-1],
+ main = "Residual Vs Previous Residual",
+ ylab = "Residual", xlab = "Previous Residual")
```

Residual Vs Previous Residual



> qqnorm(res); qqline(res, col = "red")



