
***pR*: Introduction to Parallel R for Statistical Computing** for people with little knowledge but infinite intelligence

CScADS Scientific Data and Analytics for
Petascale Computing Workshop

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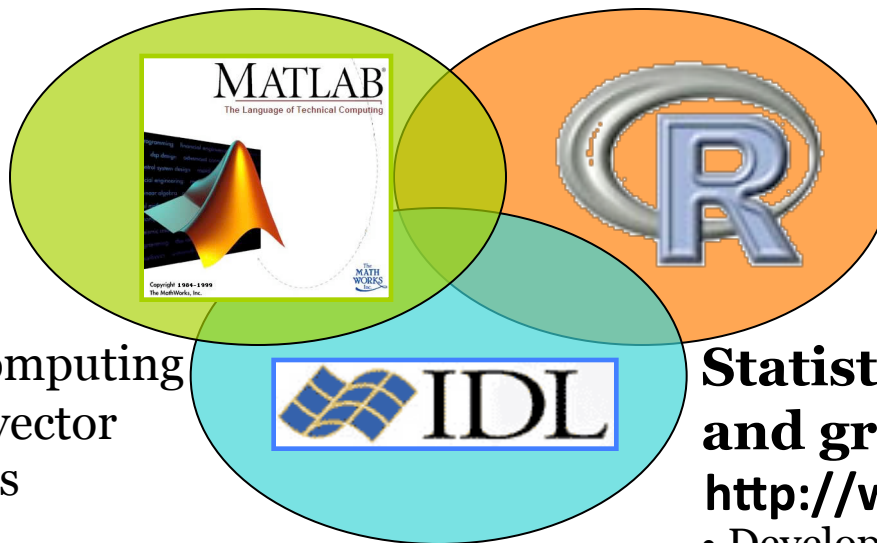
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8/03/2009



Why R?



- Technical computing
- Matrix and vector formulations

- Data Visualization and analysis platform
- Image processing, vector computing

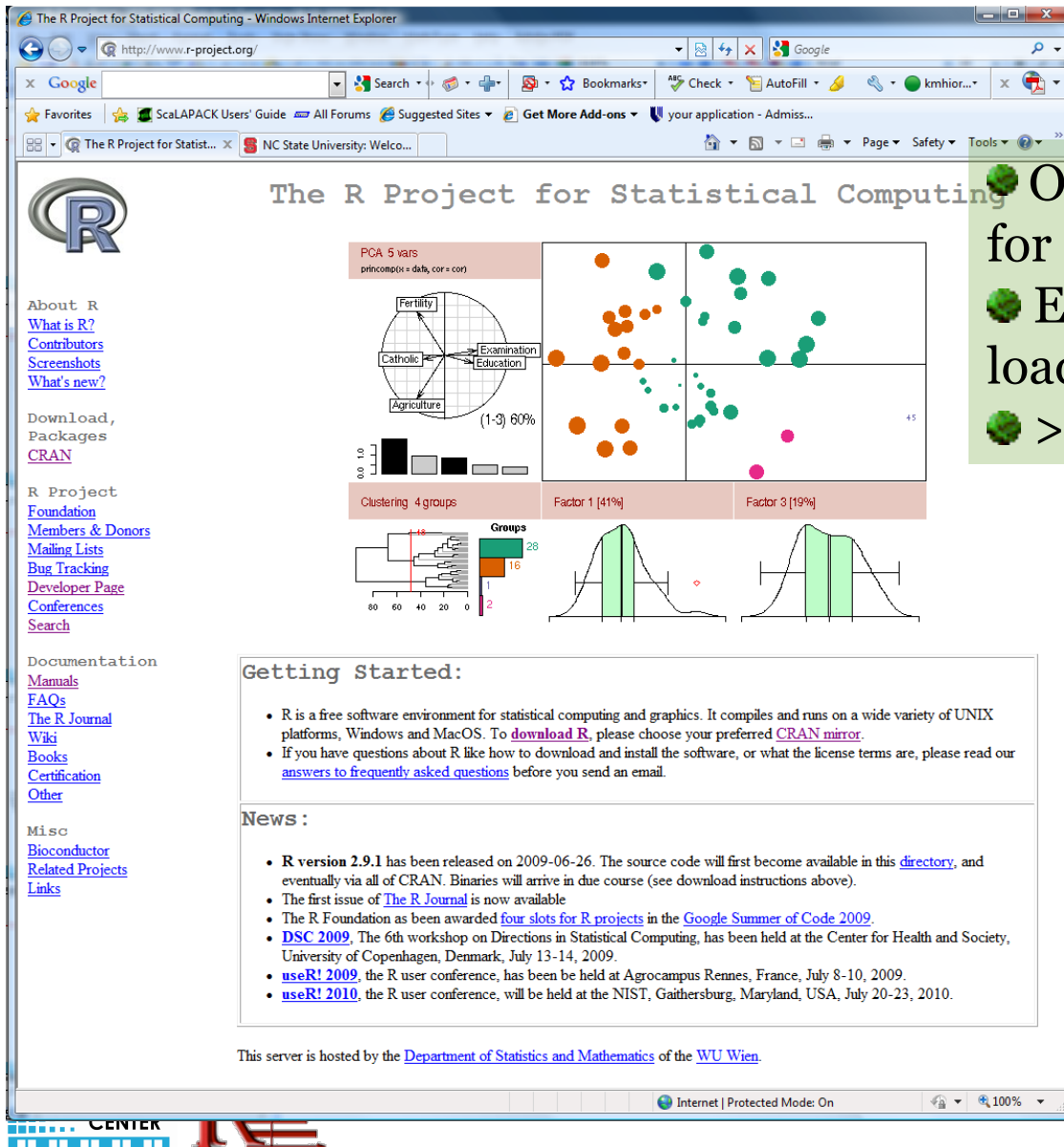
Statistical computing and graphics

<http://www.r-project.org>

- Developed by R. Gentleman & R. Ihaka
- Expanded by community as open source
- Statistically rich

Statistical Computing with R –

<http://www.r-project.org>



The R Project for Statistical Computing

PCA 5 vars
princomp(x = data, cor = cor)

Clustering 4 groups

Factor 1 (41%)

Factor 3 (19%)

Getting Started:

- R is a free software environment for statistical computing and graphics. It compiles and runs on a wide variety of UNIX platforms, Windows and MacOS. To [download R](#), please choose your preferred [CRAN mirror](#).
- If you have questions about R like how to download and install the software, or what the license terms are, please read our [answers to frequently asked questions](#) before you send an email.

News:

- R version 2.9.1** has been released on 2009-06-26. The source code will first become available in this [directory](#), and eventually via all of CRAN. Binaries will arrive in due course (see download instructions above).
- The first issue of [The R Journal](#) is now available
- The R Foundation has been awarded [four slots for R projects](#) in the [Google Summer of Code 2009](#).
- DSC 2009**, The 6th workshop on Directions in Statistical Computing, has been held at the Center for Health and Society, University of Copenhagen, Denmark, July 13-14, 2009.
- useR! 2009**, the R user conference, has been held at Agrocampus Rennes, France, July 8-10, 2009.
- useR! 2010**, the R user conference, will be held at the NIST, Gaithersburg, Maryland, USA, July 20-23, 2010.

This server is hosted by the [Department of Statistics and Mathematics](#) of the [WU Wien](#).

- Open source, most widely used for statistical analysis and graphics
- Extensible via dynamically loadable add-on packages
- >1,800 packages on CRAN

```
> library(stats)
> pca = prcomp(data)
> summary(pca)
```

```
> ...
> dyn.load("foo.so")
> .C("foobar")
> dyn.unload("foo.so")
```

How to Get Started with R?

- **Step 1: Download R** (under Linux):
 - mkdir for RHOME; cd \$RHOME
 - wget <http://cran.cnr.berkeley.edu/src/base/R-2/R-2.9.1.tar.gz>
- **Step 2: Install R** (under Linux):
 - tar -zxvf R-2.9.1.tar.g
 - ./configure --prefix=<RHOME> --enable-R-shlib
 - make
 - make install
- **Step 3: Run R** (under Linux):
 - Update env. variables in \$HOME/.bash_profile:
 - *export PATH=<RHOME>/bin:\$PATH*
 - *export R_HOME=<RHOME>*
 - R

Session 1: Vectors and vector operations

To create a vector:

```
# c() command to create vector x  
x=c(12,32,54,33,21,65)  
# c() to add elements to vector x  
x=c(x,55,32)
```

```
# seq() command to create  
sequence of number  
years=seq(1990,2003)  
# to contain in steps of .5  
a=seq(3,5,.5)
```

```
# rep() command to create data  
that follow a regular pattern  
b=rep(1,5)  
c=rep(1:2,4)
```

To access vector elements:

```
# 2nd element of x  
x[2]  
# first five elements of x  
x[1:5]  
# all but the 3rd element of x  
x[-3]  
# values of x that are < 40  
x[x<40]  
# values of y such that x is < 40  
y[x<40]
```

To perform operations:

```
# mathematical operations on vectors  
y=c(3,2,4,3,7,6,1,1)  
x+y; 2*y; x*y; x/y; y^2
```

Session 2: Matrices & matrix operations

To create a matrix:

```
# matrix() command to create matrix A with rows and cols  
A=matrix(c(54,49,49,41,26,43,49,50,58,71),nrow=5,ncol=2))
```

To access matrix element:

```
# matrix_name[row_no, col_no]  
A[2,1] # 2nd row, 1st column element  
A[3,] # 3rd row  
A[,2] # 2nd column of the matrix  
A[2:4,1] # submatrix of 2nd-4th elements  
of the 1st column  
A["KC",] # access row by name, "KC"
```

Statistical operations:

```
rowSums(A)  
colSums(A)  
rowMeans(A)  
colMeans(A)  
# max of each columns  
apply(A,2,max)  
# min of each row  
apply(A,1,min)
```

To perform element by element ops:

```
2*A+3; A+B; A*B; A/B;
```

Help in R

- **At the package level:**
 - `help (package=pkg_name)` (e.g. `help (package=stats)`)
 - `pkg_name::<TAB><TAB>` (`stats::`)
 - CRAN Search:
 - CRAN Task Views: <http://cran.cnr.berkeley.edu/web/views/>
 - From R GUI: Help → Search help...
- **At the function level:**
 - `help (function_name)` (e.g. `help(prcomp)`)
 - `?function_name` (e.g.: `?prcomp`)
 - `??function_name`

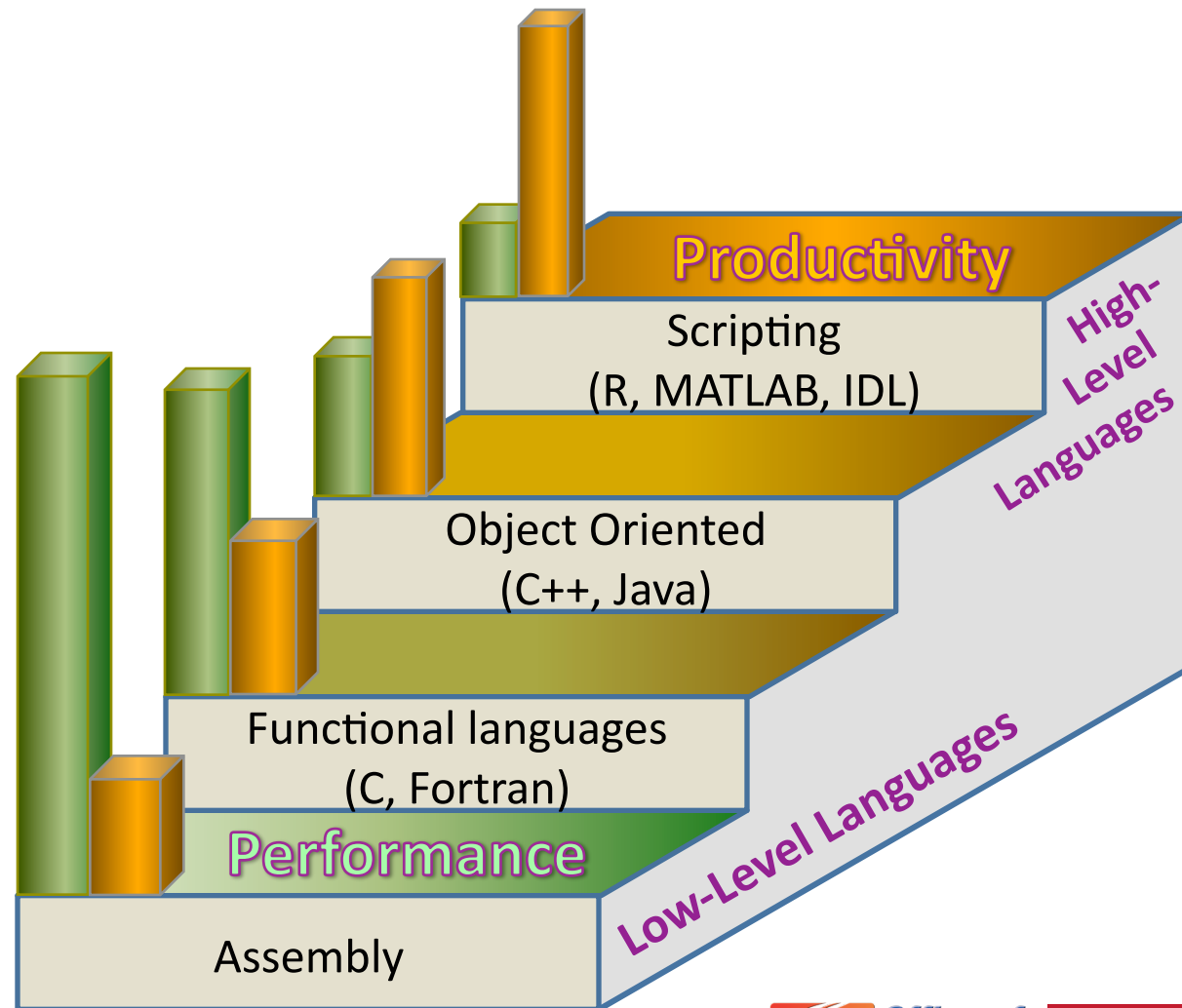
How to Add a Package?

- From R prompt:
 - `install.packages("pkg_name")` (`install.packages("ctv")`)
- From R GUI:
 - Packages → Install package(s)...
- From Command Line:
 - R CMD INSTALL `pkg_name.version.tar.gz`

Useful R Links

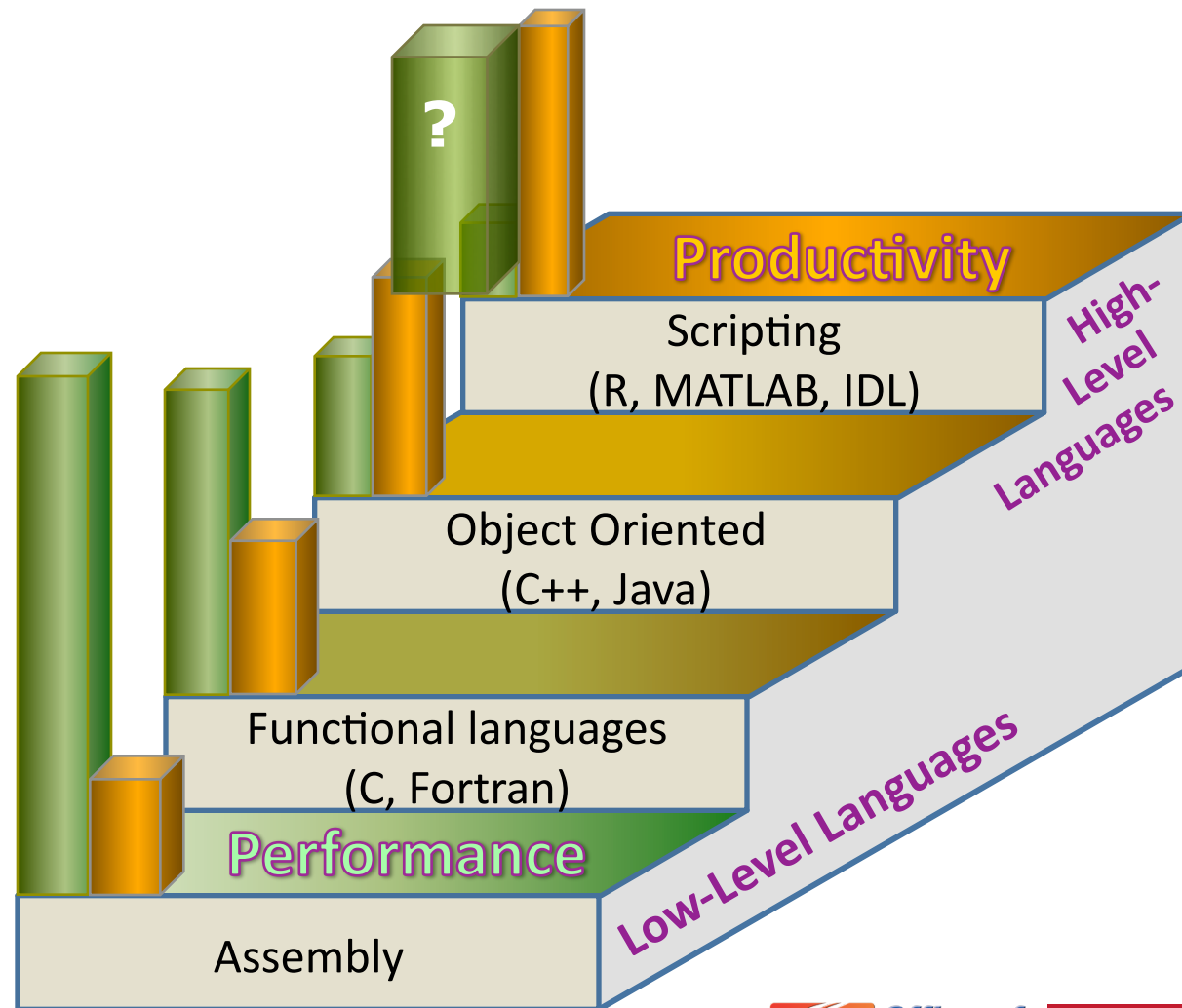
- R Home: <http://www.r-project.org/>
- R's CRAN package distribution: <http://cran.cnr.berkeley.edu/>
- Introduction to R manual:
<http://cran.cnr.berkeley.edu/doc/manuals/R-intro.pdf>
- Writing R extensions:
<http://cran.cnr.berkeley.edu/doc/manuals/R-exts.pdf>
- Other R documentation:
<http://cran.cnr.berkeley.edu/manuals.html>

The Programmer's Dilemma



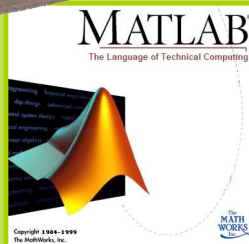
Towards High-Performance High-Level Languages

How do we get there? – Parallelization



One Hat Does NOT Fit All

Parallel R for Data Intensive Statistical Computing



- Technical computing
- Matrix and vector formulations

- Data Visualization and analysis platform
- Image processing, vector computing


**Data Intensive
Statistical Computing**

Statistical computing and graphics

<http://www.r-project.org>

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Towards Enabling Parallel Computing in R

<http://cran.cnr.berkeley.edu/web/views/HighPerformanceComputing.html>

- **snow** (Luke Tierney): general API on top of message passing routines to provide high-level (*parallel apply*) commands; mostly demonstrated for *embarrassingly parallel* applications.

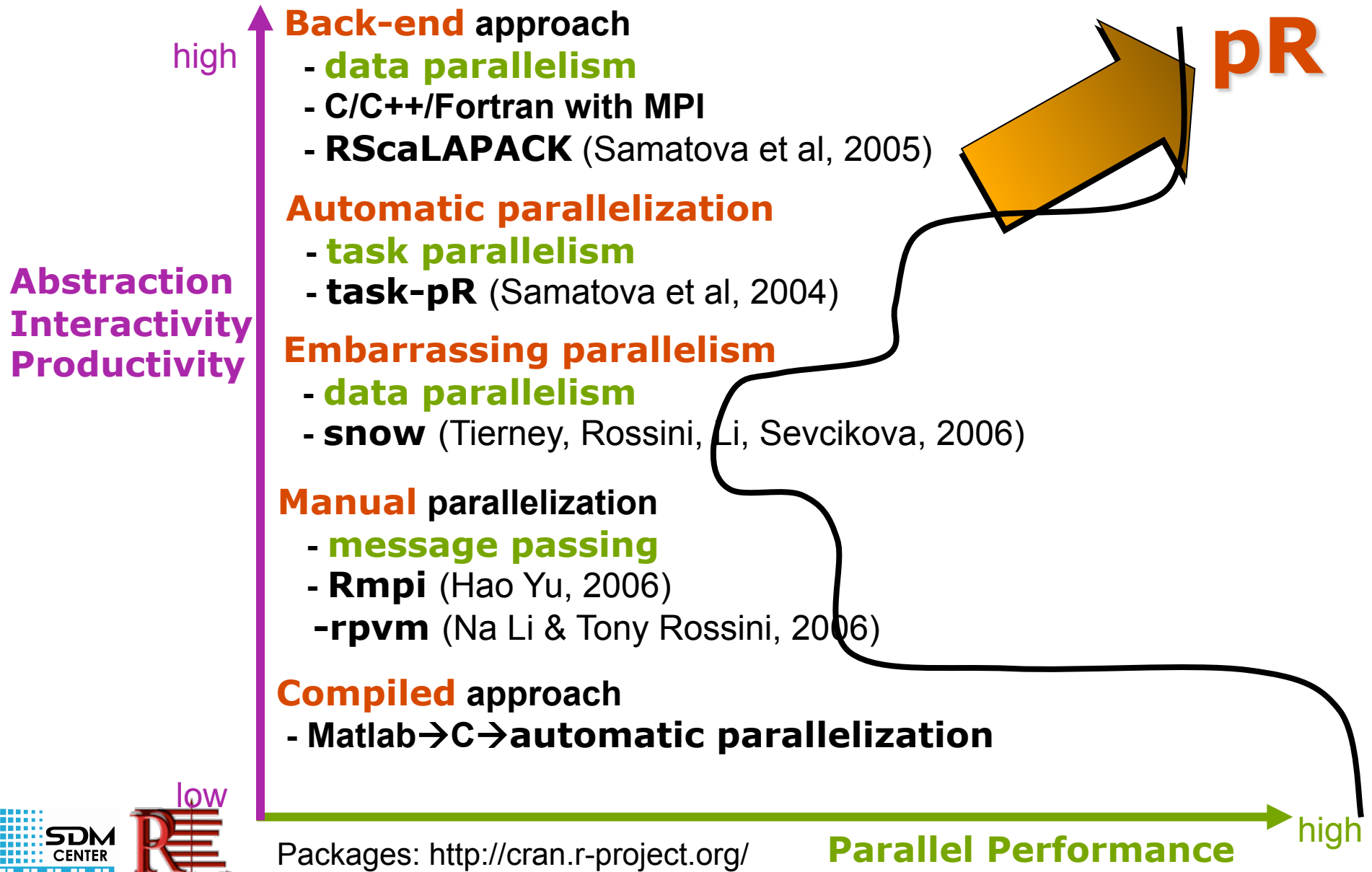
snow API	<i>High Level Routines</i>
parLapply	parallel lapply
parSapply	parallel sapply
parApply	parallel apply
	<i>Basic Routines</i>
clusterExport	export variables to nodes
clusterCall	call function on each node
clusterApply	apply function to arguments on nodes
clusterApplyLB	load balanced clusterApply
clusterEvalQ	evaluate explicit expression on nodes
clusterSplit	split vector into pieces for nodes
	<i>Administrative Routines</i>
makeCluster	create a new cluster of nodes

- **Rmpi** (Hao Yu): **R** interface to **MPI**.
- **rpvm** (Na Li and Tony Rossini): **R** interface to **PVM**; requires knowledge of parallel programming.

```
> library(rpvm)
> .PVM.start.pvmd ()
> .PVM.addhosts (...)
> .PVM.config ()
```

Lessons Learned from R/Matlab Parallelization

Interactivity and High-Level: Curse & Blessing



Types of Users

- **R end-user:**
 - Use R scripting language for statistical analysis tasks
- **R contributor:**
 - Contribute R packages
 - Use R (sometimes serial C/C++, Fortran)
- **HPC developer:**
 - MPI C/C++/Fortran codes
 - Linear algebra routines that underlie data analysis $f()$
 - Parallel machine learning and data mining algorithms:
 - Unsupervised learning: clustering, association rule mining,...
 - Supervised learning: SVM, NN, Decision Trees, Bayesian networks

Our Philosophy

- From R end user's perspective:
 - Require **NO** (very trivial) changes to serial R code
 - Yet deliver HPC performance
- From HPC developer's perspective:
 - Provide **native** to HPC developer interface to R internals
 - With NO (constantly small) overhead

Task and Data Parallelism in pR

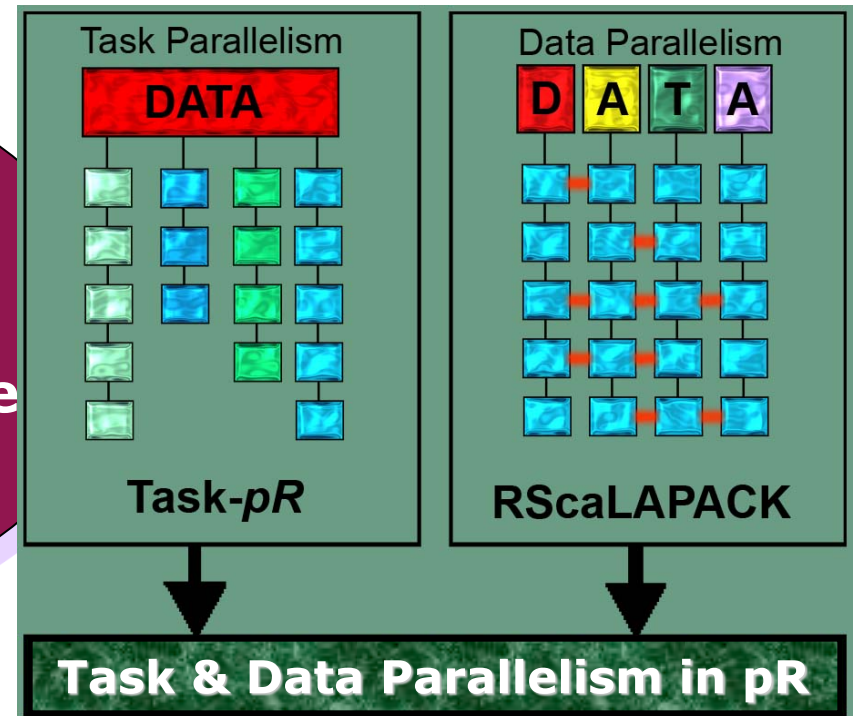
Goal: Parallel R (*pR*) aims:

- (1) to automatically detect and execute *task-parallel* analyses;
- (2) to easily plug-in *data-parallel* MPI-based C/C++/Fortran code
- (3) to retain high-level of *interactivity, productivity* and *abstraction*

Embarrassingly-parallel:

- Likelihood Maximization
- Sampling: Bootstrap, Jackknife
- Markov Chain Monte Carlo
- Animations

Task Parallelism Data Parallelism



Data-parallel:

- k-means clustering
- Principal Component Analysis
- Hierarchical clustering
- Distance matrix, histogram

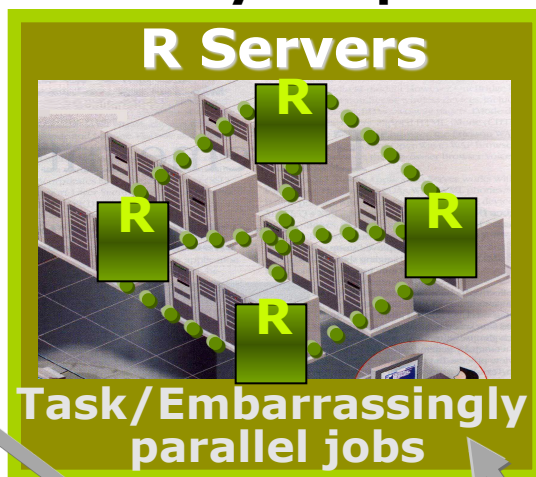
pR Multi-tiered Architecture



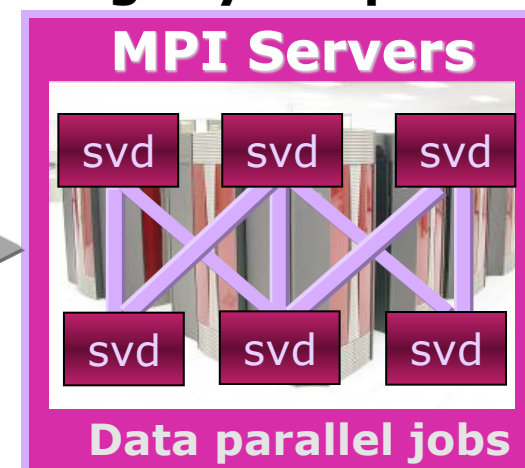
Interactive R Client



Loosely Coupled



Tightly Coupled



```
A ← matrix(1:10000, 100, 100)
library(pR)
```

```
S ← sla.svd(A)      Data parallel
b ← list()
for(k in 1:dim(A)[1]) {
  b[k] ← sum(A[k,])
}      Embarassingly parallel
m ← mean(A)
d ← sum(A)      Task parallel
```

getValue()
putValue()

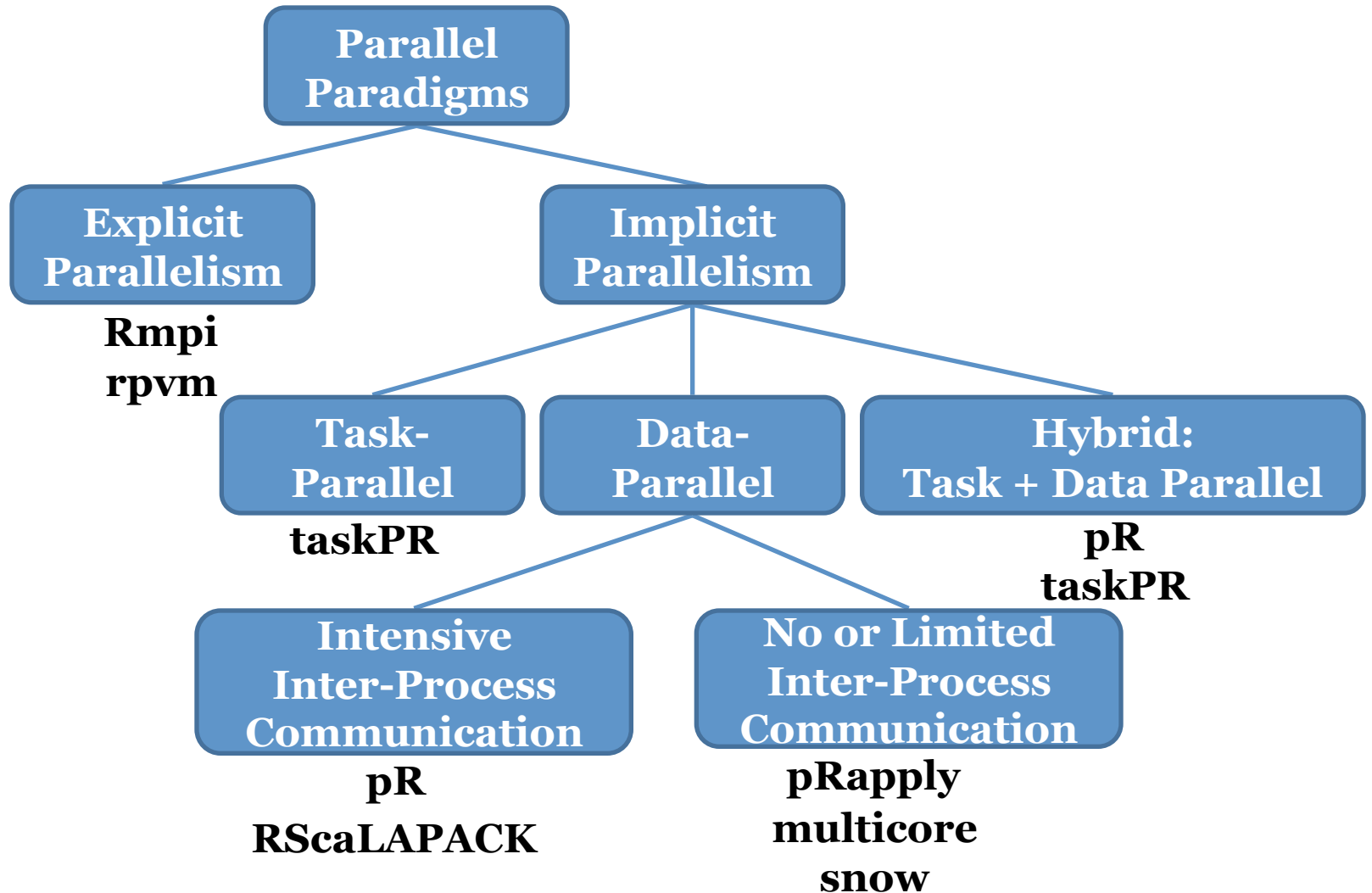
Data Bank Server(s)



U.S. DEPARTMENT OF ENERGY

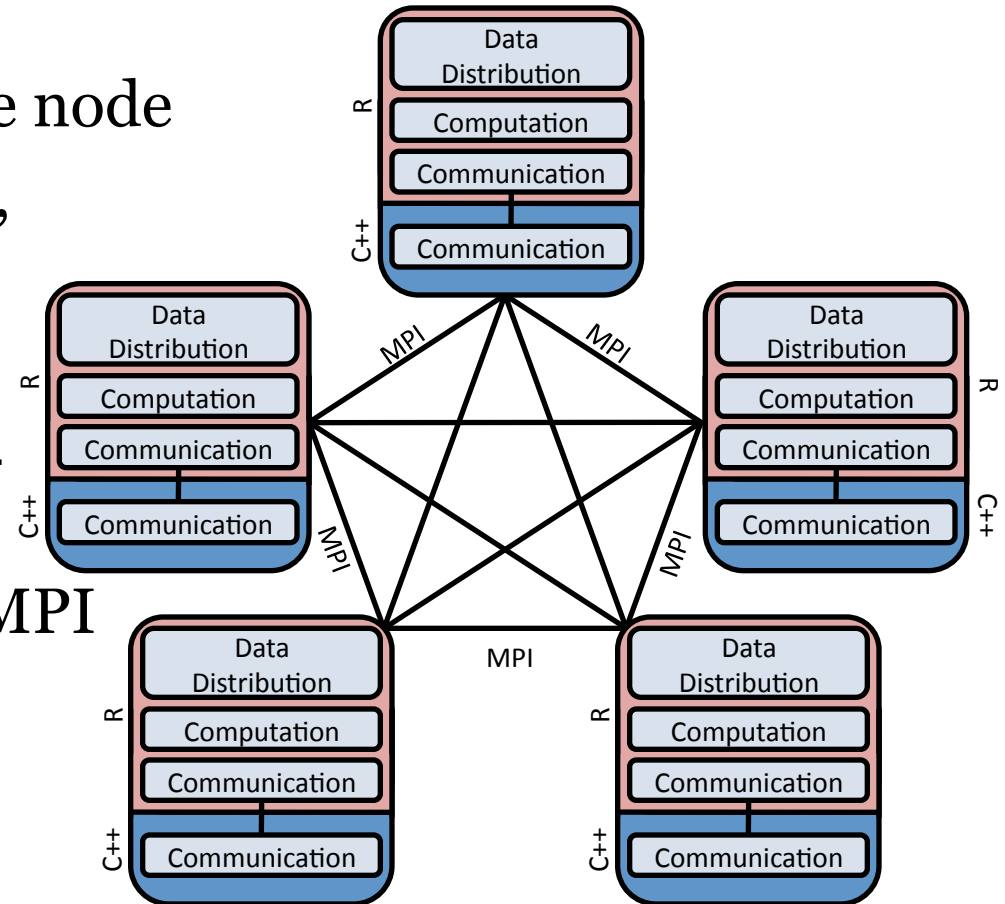
OAK
RIDGE
National Laboratory

Parallel Paradigm Hierarchy



Rmpi May Not Be Ideal for All End-Users

- R-wrapper around MPI
- R is required at each compute node
- Executed as interpreted code, which introduces noticeable overhead
- Supports ~40 of >200 MPI-2 functions
- Users must be familiar with MPI details
- Can be especially useful for prototyping



Rmpi Matrix Multiplication Requires Parallel Programming Knowledge and is Rmpi Specific

<pre>mm_Rmpi <- function(A, B, n_cpu = 1) { da <- dim(A) ## dimensions of matrix A db <- dim(B) ## dimensions of matrix B ## Input validation matrix_mult_validate(A, B, da, db) if(n_cpu == 1) return(A %%% B) ## spawn R workers mpi.spawn.Rslaves(nslaves = n_cpu)</pre>	<pre>## broadcast data and functions mpi.bcast.Robj2slave(A) mpi.bcast.Robj2slave(B) mpi.bcast.Robj2slave(n_cpu) ## how many rows on workers ? nrows_workers <- ceiling(da[1] / n_cpu) nrows_last <- da[1] - (n_cpu - 1) * nrows_workers ## broadcast number of rows and foo to apply mpi.bcast.Robj2slave(nrows_workers) mpi.bcast.Robj2slave(nrows_last) mpi.bcast.Robj2slave(mm_Rmpi_worker)</pre>	<pre>## start partial matrix multiplication mpi.bcast.cmd(mm_Rmpi_worker()) ## gather partial results from workers local_results <- NULL results <- mpi.gather.Robj(local_results) C <- NULL ## Rmpi returns a list for(i in 1:n_cpu) C <- rbind(C, results[[i + 1]]) mpi.close.Rslaves() C }</pre>
--	---	--

Worker

```
mm_Rmpi_worker <- function(){
  commrank <- mpi.comm.rank() - 1
  if(commrank == ( n_cpu - 1 ))
    local_results <- A[ (nrows_workers * commrank + 1): (nrows_workers * commrank + nrows_last), ] %%% B
  else
    local_results <- A[ (nrows_workers * commrank + 1): (nrows_workers * commrank + nrows_workers), ] %%% B

  mpi.gather.Robj(local_results, root = 0, comm = 1)
}
```



pR Matrix Multiplication

pR example:

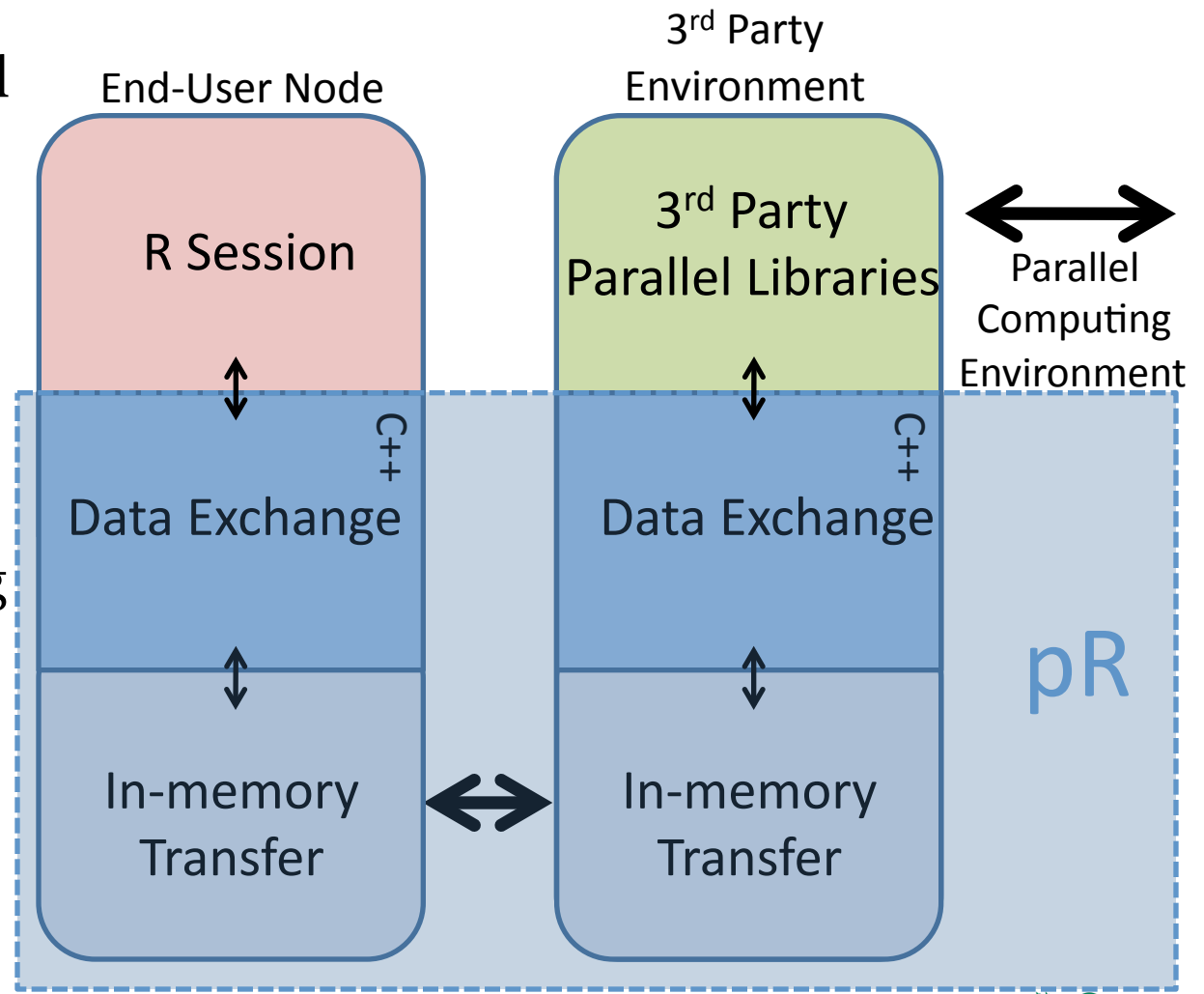
```
library (RScalAPACK)  
A = matrix (c(1:256),16,16)  
B = matrix (c(1:256),16,16)  
C = sla.multiply (A, B)
```

Using R:

```
A = matrix (c(1:256),16,16)  
B = matrix (c(1:256),16,16)  
C = A % * % B
```

pR Parallel Plugin: Goals & Software Stack

- Couple general parallel computation capabilities within R
- Shield end-users from the complexities of parallel computing
- Enable execution of compiled and scripting codes together



pR Example: Do it Yourself

R End-User

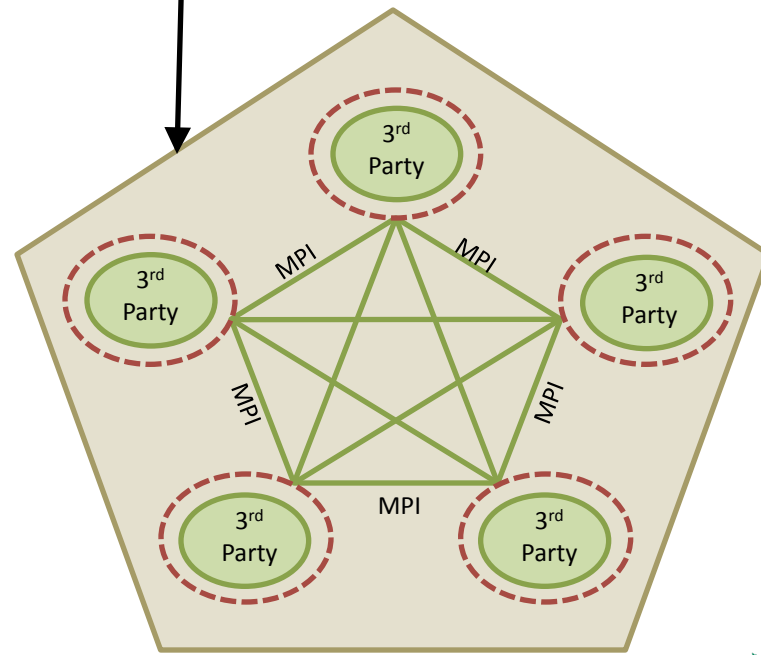
```
A = matrix(c(1:256),16,16)
B = matrix(c(1:256),16,16)
C = mm(A, B)
```

pR glue code

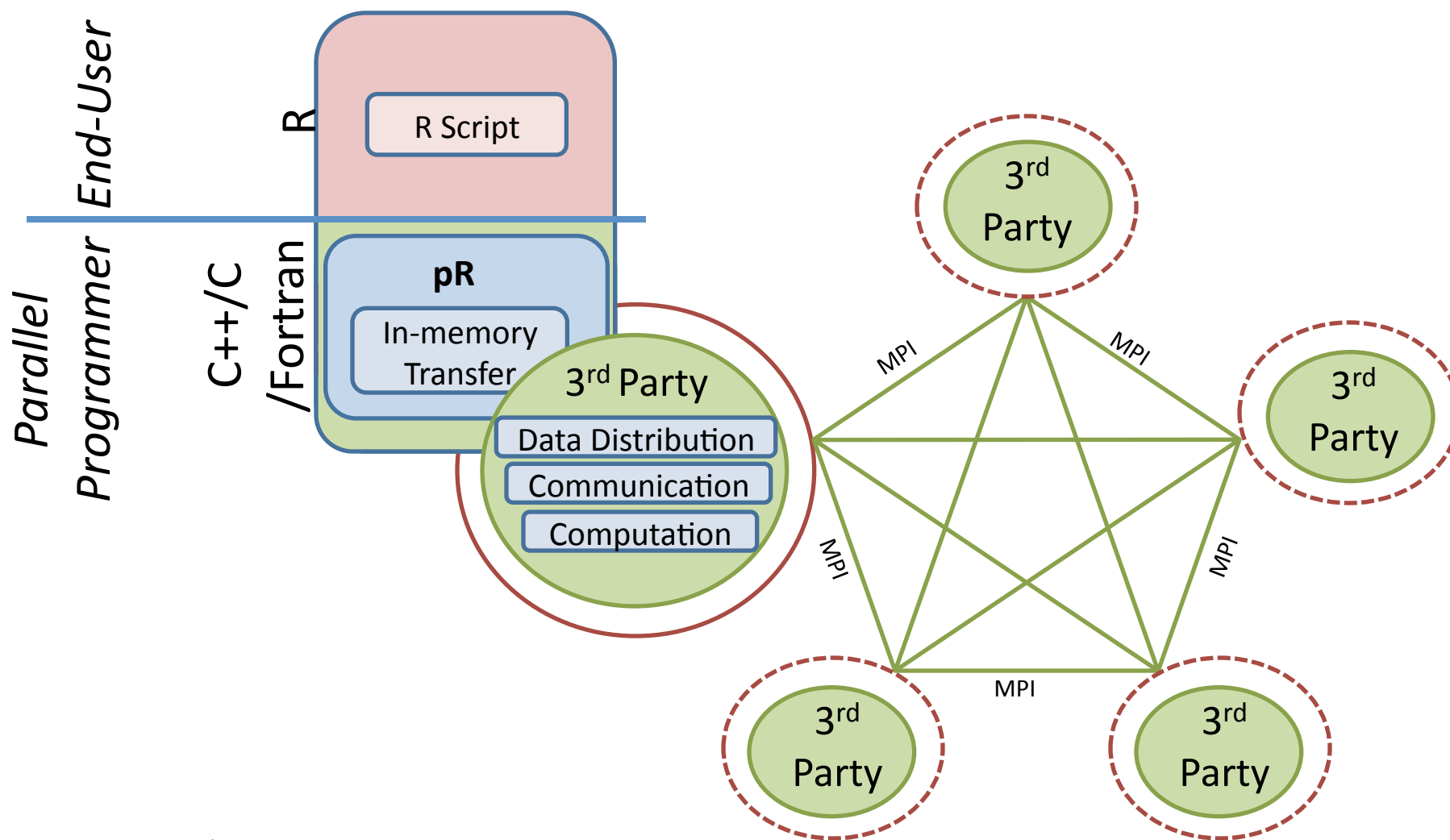
```
mm(SEXP args) {
  double *a, *b;
  a = args.getPointer();
  b = args.getPointer();
  c = matrix_multiply(a,b);
  return c.getRObject();
}
```

3rd Party Code: HPC MPI code

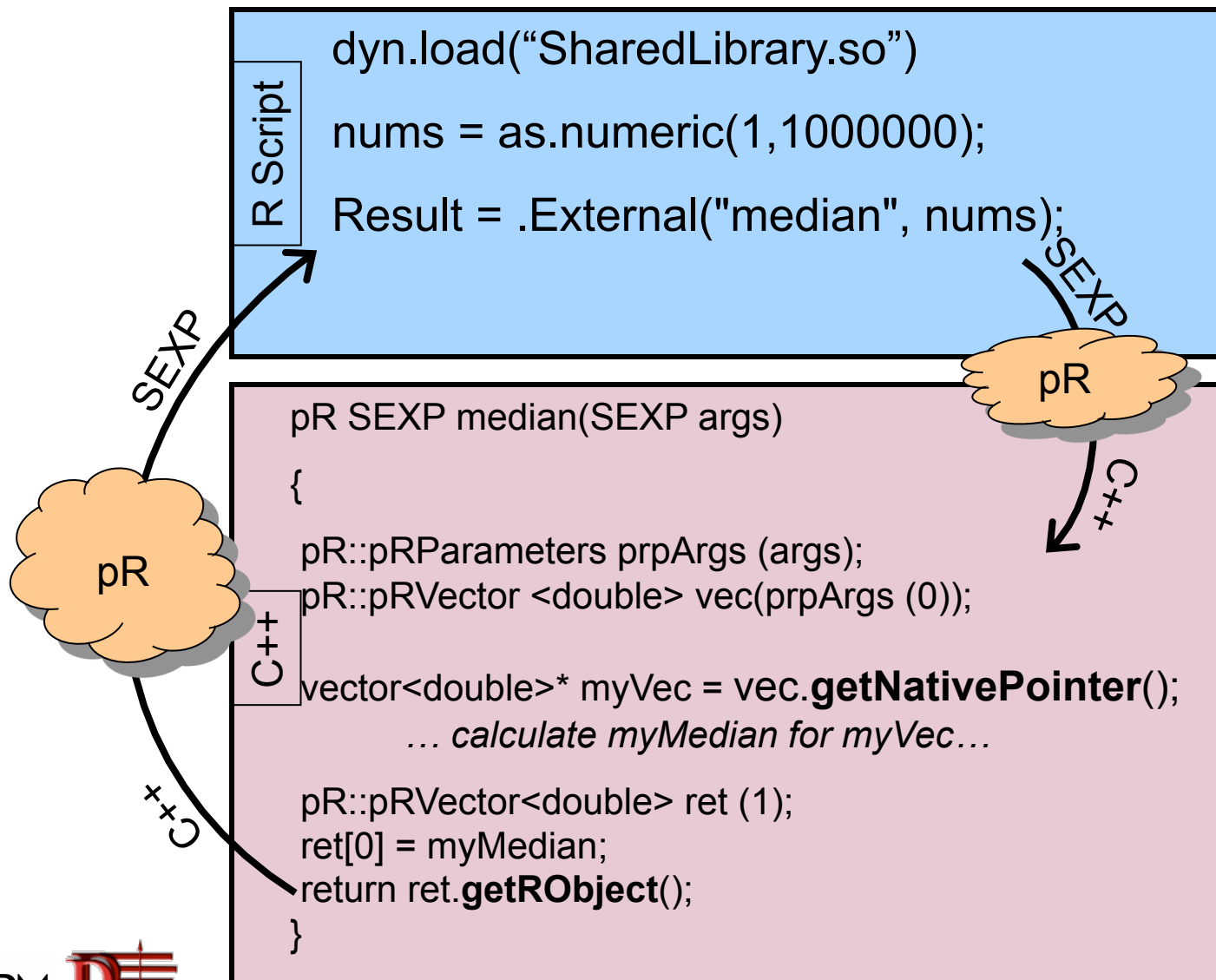
```
matrix_multiply(a,b) {
  ...
  return c;
}
```



pR Overview



C/C++/Fortran Plug-in to pR



Serial pR Performance over Python and R

Method	Python	R	pR	pR Improv. over Python	pR Improv. over R
Median	0.300	0.108	0.030	10.0	3.6
Geometric Mean	0.323	N/A	0.128	2.9	N/A
Average	0.071	0.049	0.012	5.9	4.1
Standard Deviation	0.420	0.020	0.019	22.1	1.1
Average				18.1	2.8

Method	C++	R	pR	R Overhead	pR Overhead	Times Imrov. over R
ddot	0.003	0.131	0.003	0.128	0.001	43.7
dnrm2	0.024	0.044	0.026	0.014	0.000	1.7
dchdc	N/A	0.001	0.001	0.001	0.000	1.0
dsvdc	N/A	0.661	3.864	0.026	0.000	0.2
dgeev	0.002	0.557	0.004	0.027	0.002	139.3
Average						37.2

pR Often Lowers Overhead Compared to R

Method	C++	<i>R</i>	pR	<i>R</i> Overhead	pR Overhead	Times Imrov. over <i>R</i>
ddot	0.003	0.131	0.003	0.128	0.001	43.7
dnrm2	0.024	0.044	0.026	0.014	0.000	1.7
dchdc	N/A	0.001	0.001	0.001	0.000	1.0
dsvdc	N/A	0.661	0.516	0.026	0.000	1.3
dgeev	0.002	0.557	0.004	0.027	0.002	139.3
Average						37.2

Comparing C++, R and BridgeR External Method Calls in Seconds

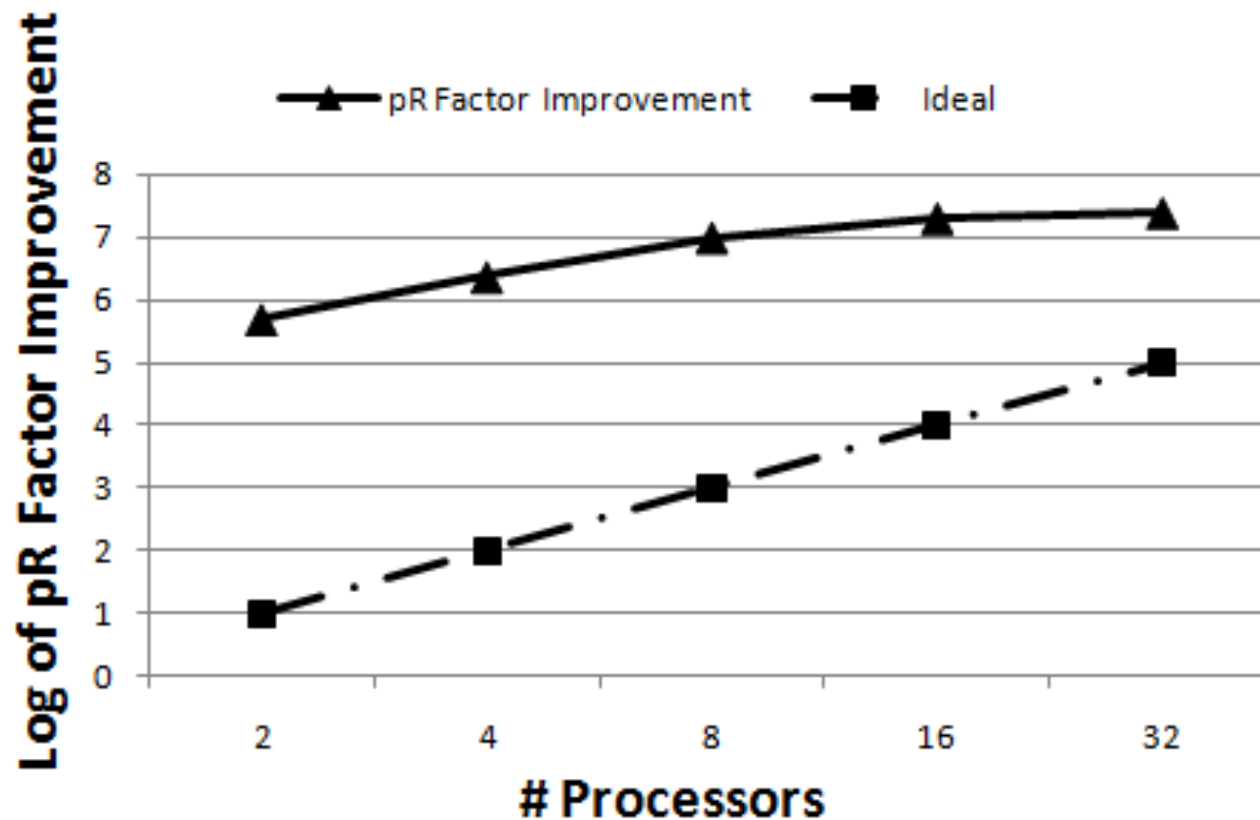
pR to R Performance Comparison

Matrix Size	R (sec)	pR (sec)	pR Factor Improvement
32	$< 1 \cdot 10^{-3}$	$1 \cdot 10^{-3}$	0.0
64	$1 \cdot 10^{-3}$	$8 \cdot 10^{-3}$	0.01
128	$1 \cdot 10^{-3}$	$8 \cdot 10^{-2}$	0.07
256	$5 \cdot 10^{-2}$	$1 \cdot 10^{-1}$	0.41
512	$8 \cdot 10^{-1}$	$2 \cdot 10^{-1}$	5.63
1024	$1 \cdot 10^1$	$6 \cdot 10^{-1}$	17.18
2048	$9 \cdot 10^1$	$4 \cdot 10^0$	19.78
4096	$7 \cdot 10^2$	$2 \cdot 10^1$	28.32

Single processor matrix-multiplication testcase.

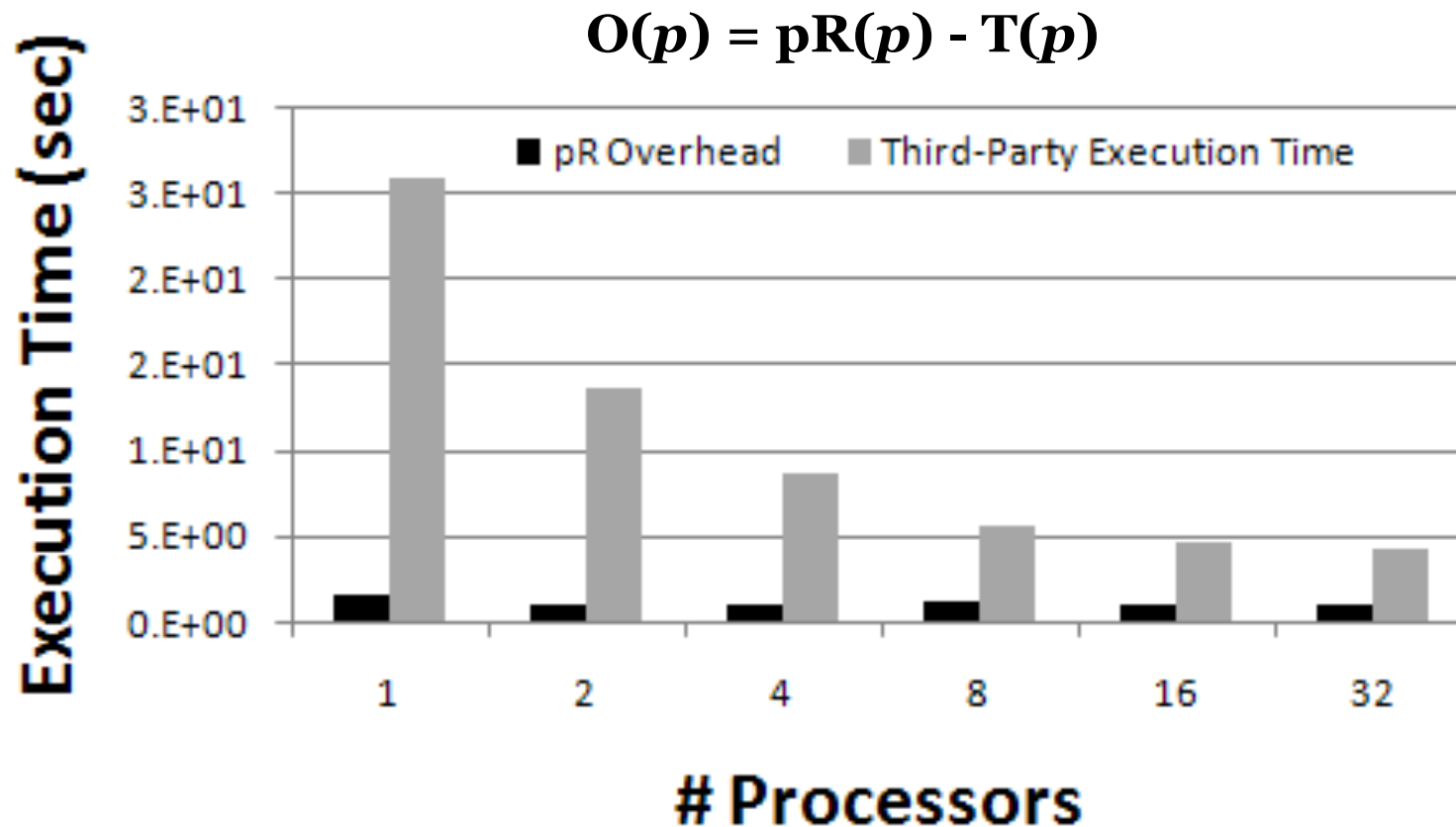
System: 32 node Intel-based Infiniband cluster running Linux. Each node contains two 3.4 GHz Pentium IV processors and 6GB of memory.

pR Achieves Superlinear Speedup vs. Serial R



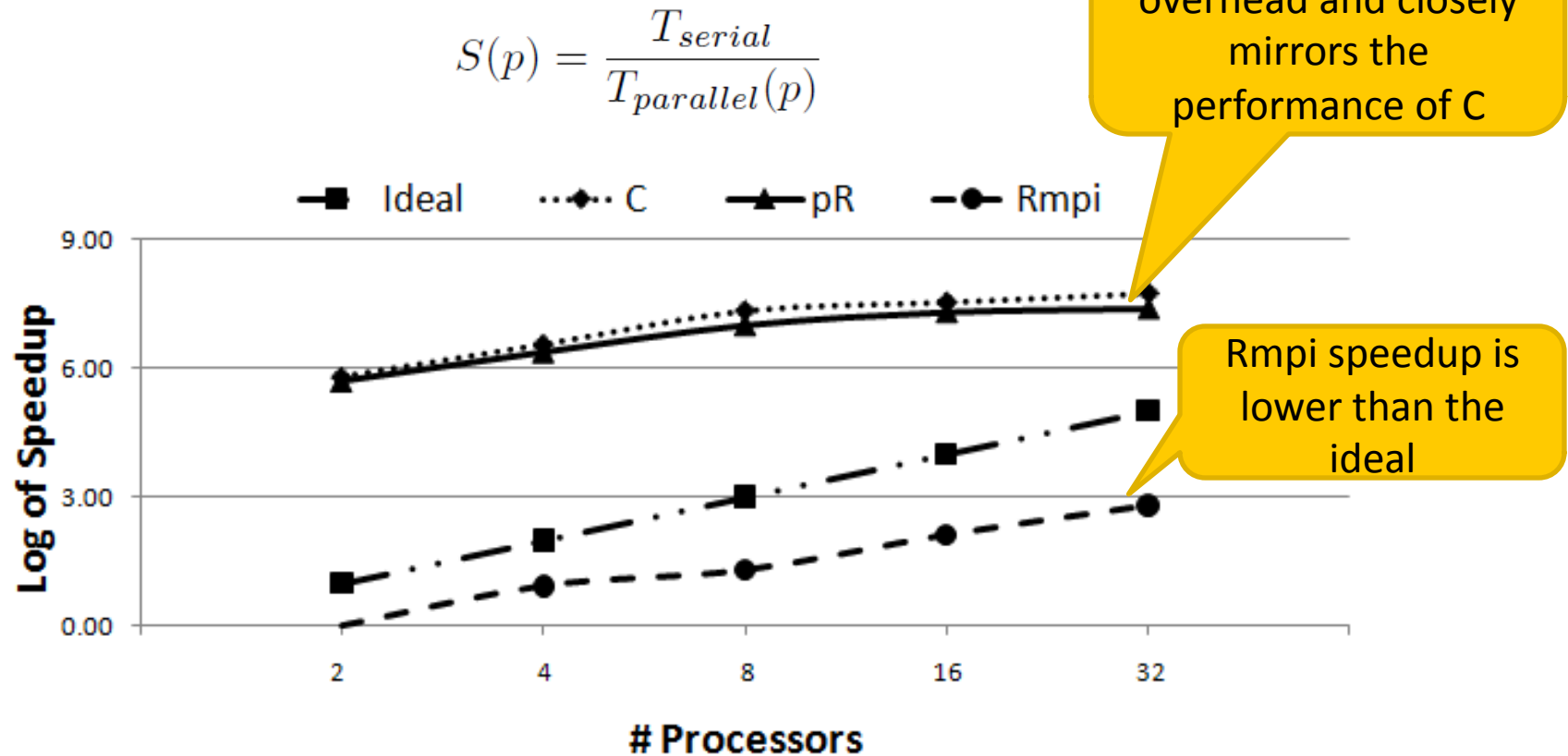
Using a matrix-multiplication testcase on 4096x4096 matrices.

pR Overhead is ~Constant and Small



Matrix-multiplication testcase on 4096x4096 matrices

pR Offers Parallel *Scripting* Computing with the Same Performance as Parallel *Compiled* Codes

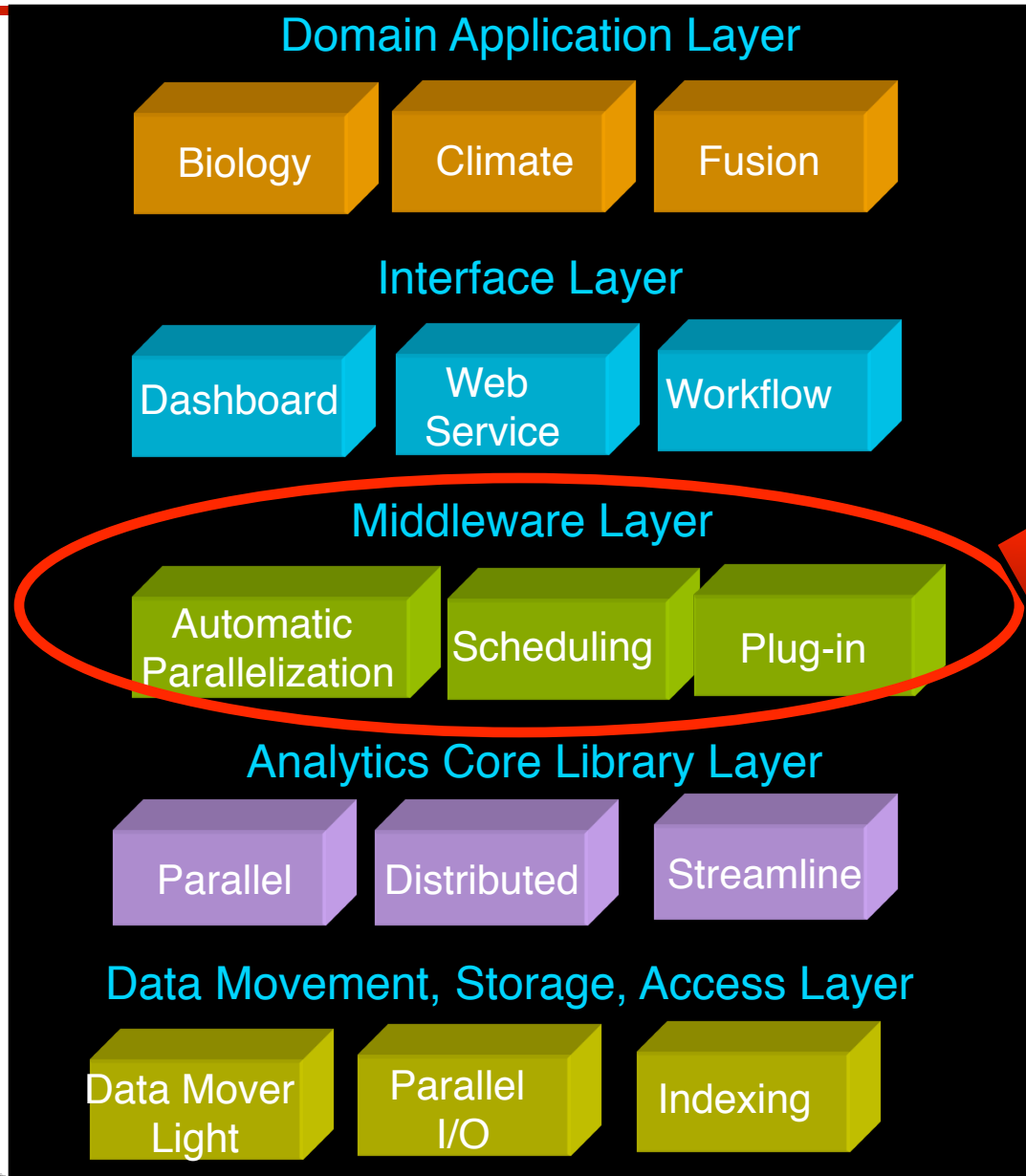


Using a matrix-multiplication testcase on 4096 x 4096 matrices, and comparing against a serial R implementation.

pR Provides Simple, Efficient Third-Party Access to R

- Tightly-Coupled R Interface Between R and Third-Party Code
- Bidirectional Translation of Data Objects
- Memory Management: Direct Memory Access to R objects
- Compared to R: Average Speedup of 37x (with large variability)
- Compared to C: Negligible Overhead Induced

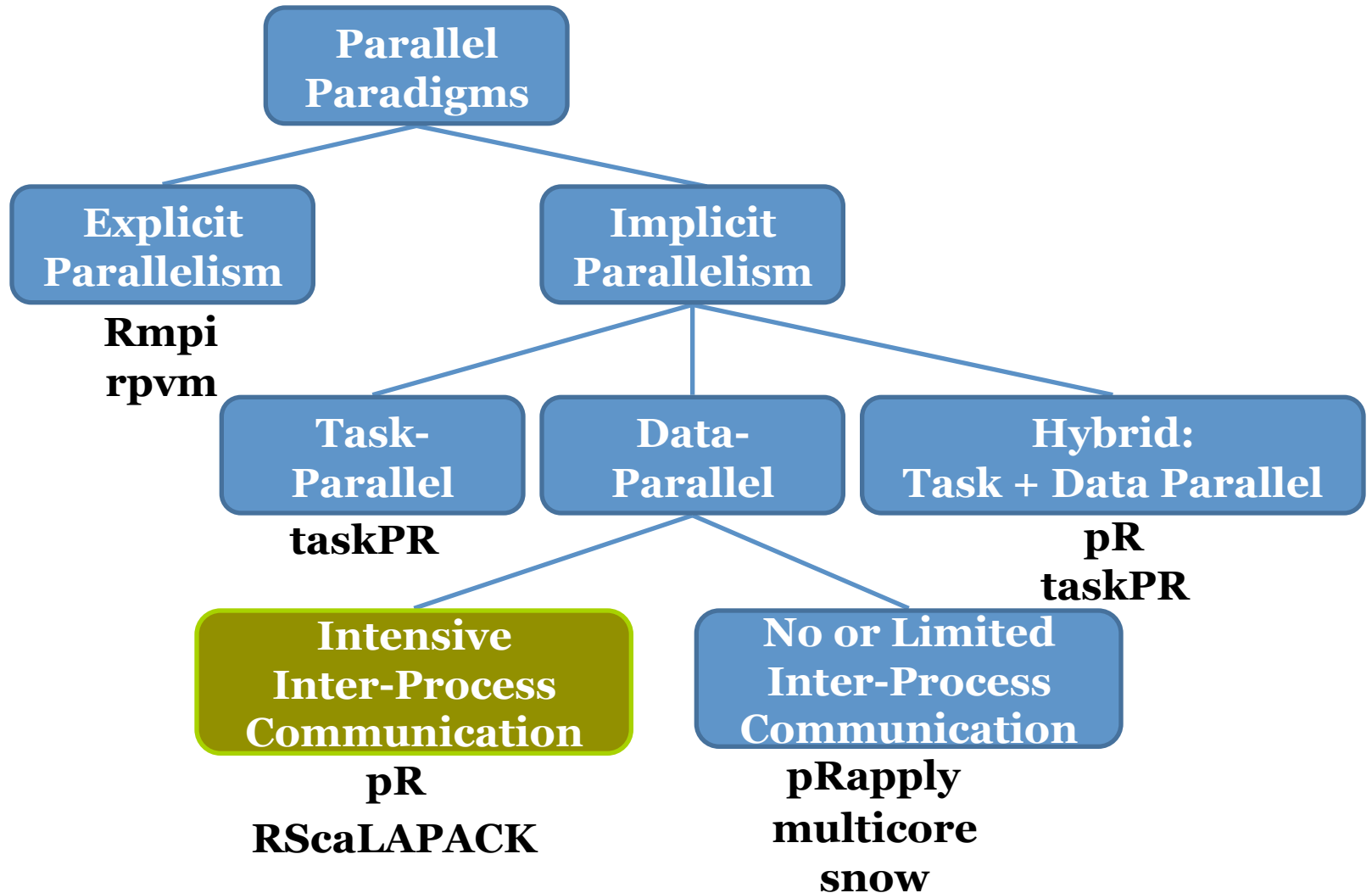
End-to-End Data Analytics



pR

- Lightweight middleware to bridge 3rd party codes
- pR-based packages:
 - RScalAPACK
 - pRapply
 - pRstats
 -
- You can add your own libraries using pR

Parallel Paradigm Hierarchy



What is RScalLAPACK?

- Motivation:
 - Many data analysis routines call linear algebra functions
 - In R, they are built on top of **serial** LAPACK library:
<http://www.netlib.org/lapack>
- ScaLAPACK:
 - **parallel** LAPACK: <http://www.netlib.org/scalapack>
- RScalLAPACK is a wrapper library to ScaLAPACK:
 - Also allows to link with ATLAS: <http://www.netlib.org/atlas>

Ex: RScaLAPACK Examples

```
A = matrix(rnorm(256),16,16)
b = as.vector(rnorm(16))
```

Using RScaLAPACK:

```
library (RScaLAPACK)
sla.solve (A,b)
sla.svd (A)
sla.prcomp (A)
```

Using R:

```
solve (A,b)
La.svd (A)
prcomp (A)
```

RScaLAPACK Functions

- `library (RScaLAPACK)`
- `help (package=RScaLAPACK)`
- `help (sla.solve)` or `?sla.solve`
- `example (sla.solve)`
- `demo (RScaLAPACK)`

Currently Supported Functions



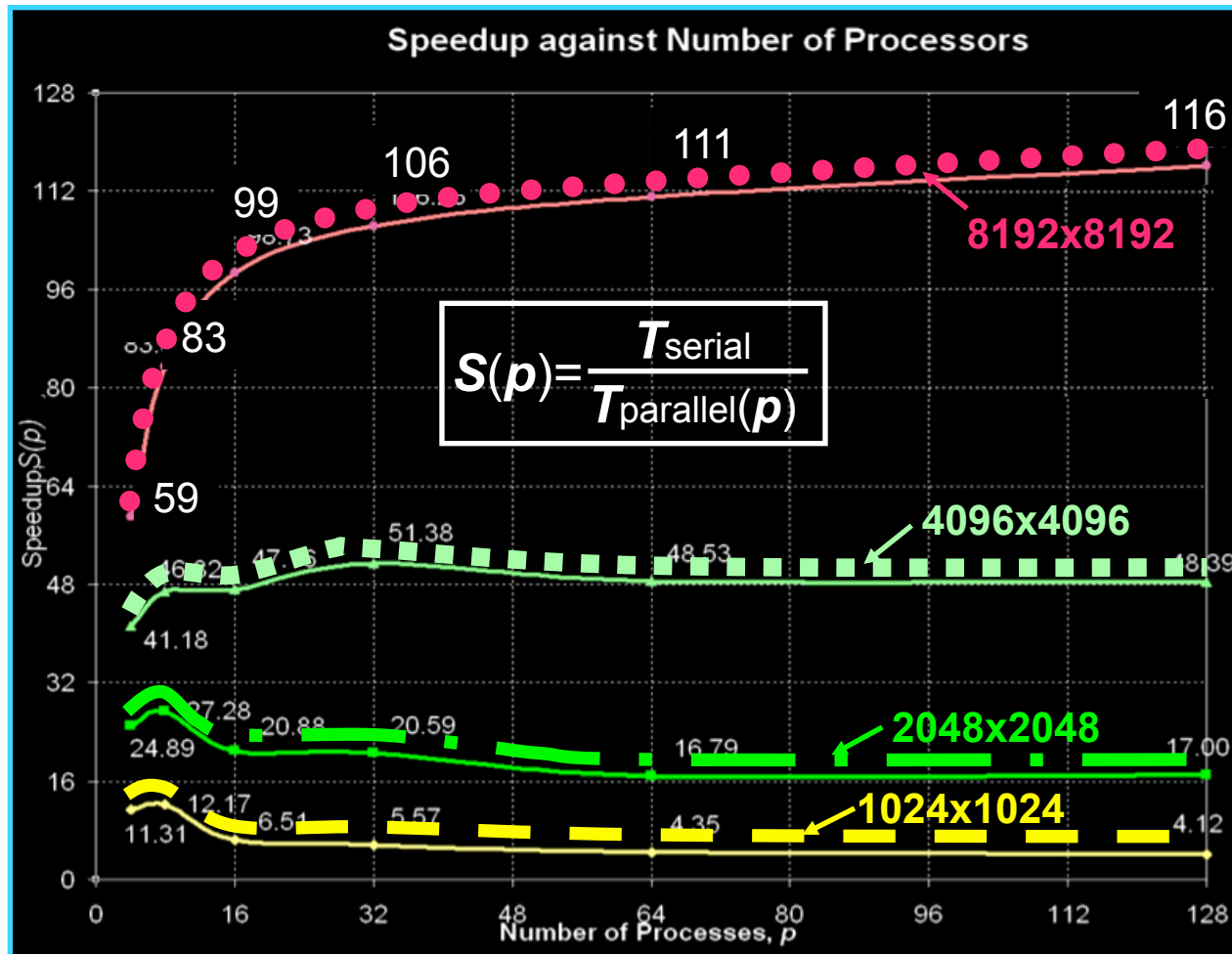
Serial R Functions	Parallel RScalAPACK	RScalAPACK Function Description
svd	sla.svd	Compute a singular value decomposition of a rectangular matrix
eigen	sla.eigen	Computes the Eigen values and Eigen vectors of symmetric square matrix
chol	sla.chol	Computes the Choleski factorization of a real symmetric positive definite square matrix
chol2inv	sla.chol2inv	Invert a symmetric, positive definite, square matrix from its Choleski decomposition
solve	sla.solve	This generic function solves the equation $a*x=b$ for x
qr	sla.qr	computes the QR decomposition of a matrix
factanal	sla.factanal	Perform maximum-likelihood factor analysis on a covariance matrix or data matrix using RScalAPACK functions
factanal.fit.mle	sla.factanal.fit.mle	Perform maximum-likelihood factor analysis on a covariance matrix or data matrix using RScalAPACK functions
prcomp	sla.prcomp	performs a principal components analysis on the given data matrix using RScalAPACK functions
princomp	sla.princomp	performs a principal components analysis on the given data matrix using RScalAPACK functions
varimax	sla.varimax	These functions rotate loading matrices in factor analysis using RScalAPACK functions
promax	sla.promax	These functions rotate loading matrices in factor analysis using RScalAPACK



Scalability of *pR*: *RScalAPACK*

R > *solve* (*A*,*B*) *pR* > *sla.solve* (*A*, *B*, *NPROWS*, *NPCOLS*, *MB*)

A, *B* are input matrices; *NPROWS* and *NPCOLS* are process grid specs; *MB* is block size



Architecture: SGI Altix at CCS of ORNL with **256 Intel Itanium2 processors** at **1.5 GHz**; 8 GB of memory per processor (**2 TB** system memory); 64-bit Linux OS; 1.5 TeraFLOPs/s theoretical total peak performance.

Changing the Processor Grid in RScaLAPACK

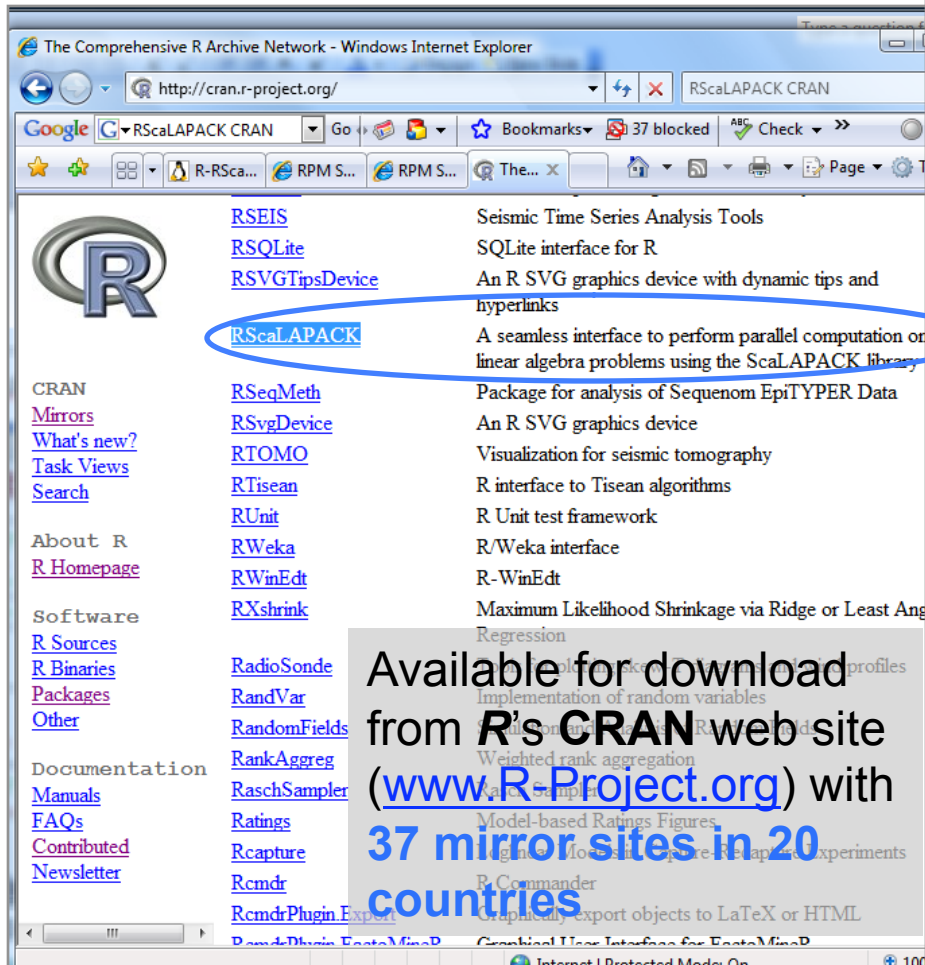
```
library (RScaLAPACK)  
A = matrix(rnorm(128*128),128,128)  
?sla.gridInit
```

Changing processor grid:

```
sla.gridInit(NPROCS=8)  
x = sla.solve (A, NPROWS=4)  
sla.gridExit()
```

RedHat and CRAN Distribution

CRAN R-Project



The Comprehensive R Archive Network - Windows Internet Explorer

<http://cran.r-project.org/>

RScalAPACK CRAN

R

[RSEIS](#) Seismic Time Series Analysis Tools
[RSQLite](#) SQLite interface for R
[RSVGTipsDevice](#) An R SVG graphics device with dynamic tips and hyperlinks
[RScalAPACK](#) A seamless interface to perform parallel computation on linear algebra problems using the ScaLAPACK library

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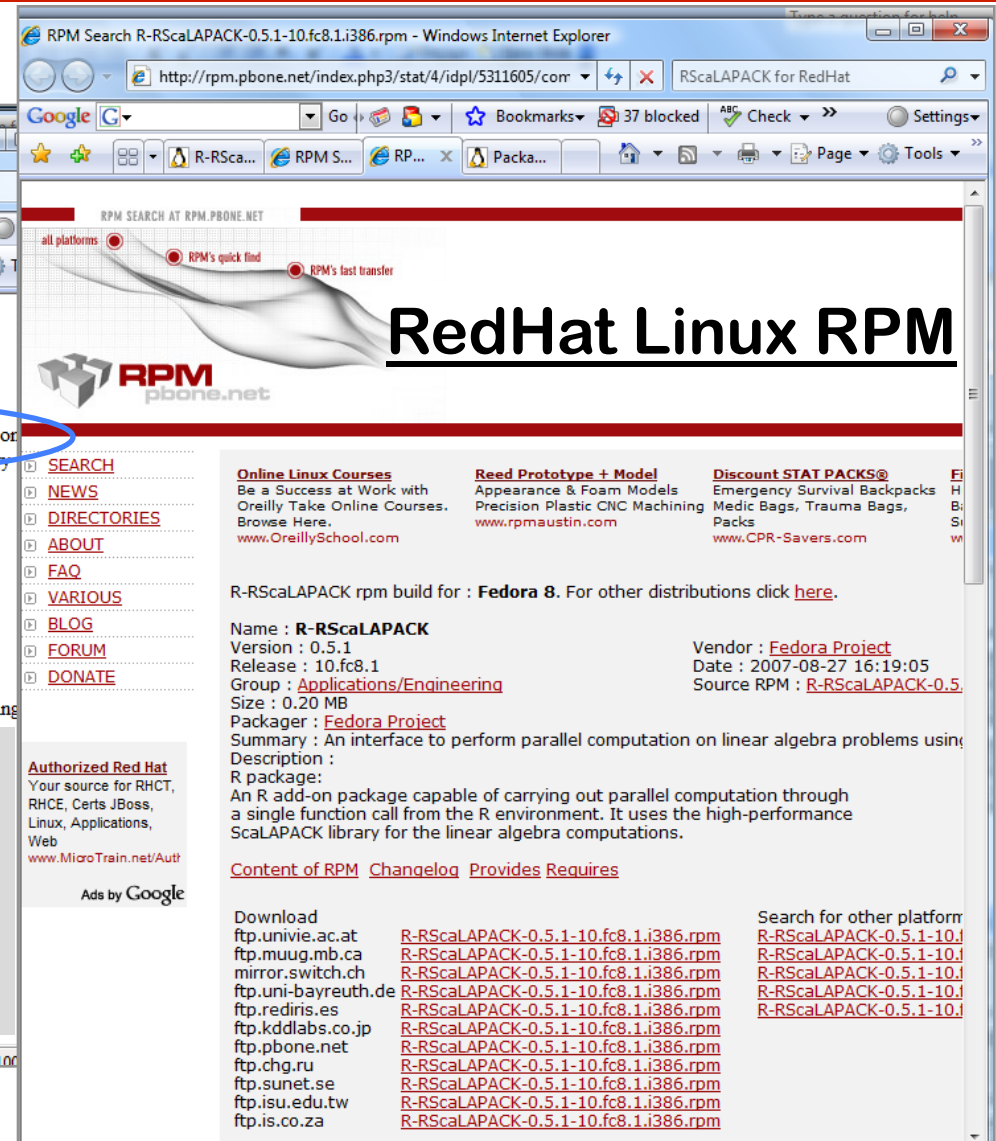
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[RSeqMeth](#) Package for analysis of Sequenom EpiTYPER Data
[RSvgDevice](#) An R SVG graphics device
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[RTisean](#) R interface to Tisean algorithms
[RUnit](#) R Unit test framework
[RWeka](#) R/Weka interface
[RWinEdt](#) R-WinEdt
[RXshrink](#) Maximum Likelihood Shrinkage via Ridge or Least Angle Regression

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[RankAggreg](#) Weighted rank aggregation
[RaschSampler](#) Rasch Sampler
[Ratings](#) Model-based Ratings Figures
[Rcapture](#) Capture-recapture experiments
[Rcmdr](#) R Commander
[RcmdrPlugin.FactoMineR](#) Originally export objects to LaTeX or HTML
[RcmdrPlugin.EpiMix](#) Graphical User Interface for EpiMix

<http://cran.r-project.org/web/packages/RScalAPACK/index.html>



RPM Search R-RScalAPACK-0.5.1-10.fc8.1.i386.rpm - Windows Internet Explorer

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R-RScalAPACK rpm build for : **Fedora 8**. For other distributions click [here](#).

Name : **R-RScalAPACK**
Version : 0.5.1
Release : 10.fc8.1
Group : [Applications/Engineering](#)
Size : 0.20 MB
Packager : [Fedora Project](#)
Summary : An interface to perform parallel computation on linear algebra problems using
Description :
R package:
An R add-on package capable of carrying out parallel computation through
a single function call from the R environment. It uses the high-performance
ScaLAPACK library for the linear algebra computations.

Vendor : [Fedora Project](#)
Date : 2007-08-27 16:19:05
Source RPM : [R-RScalAPACK-0.5.1-10.fc8.1.i386.rpm](#)

[Content of RPM](#) [Changelog](#) [Provides](#) [Requires](#)

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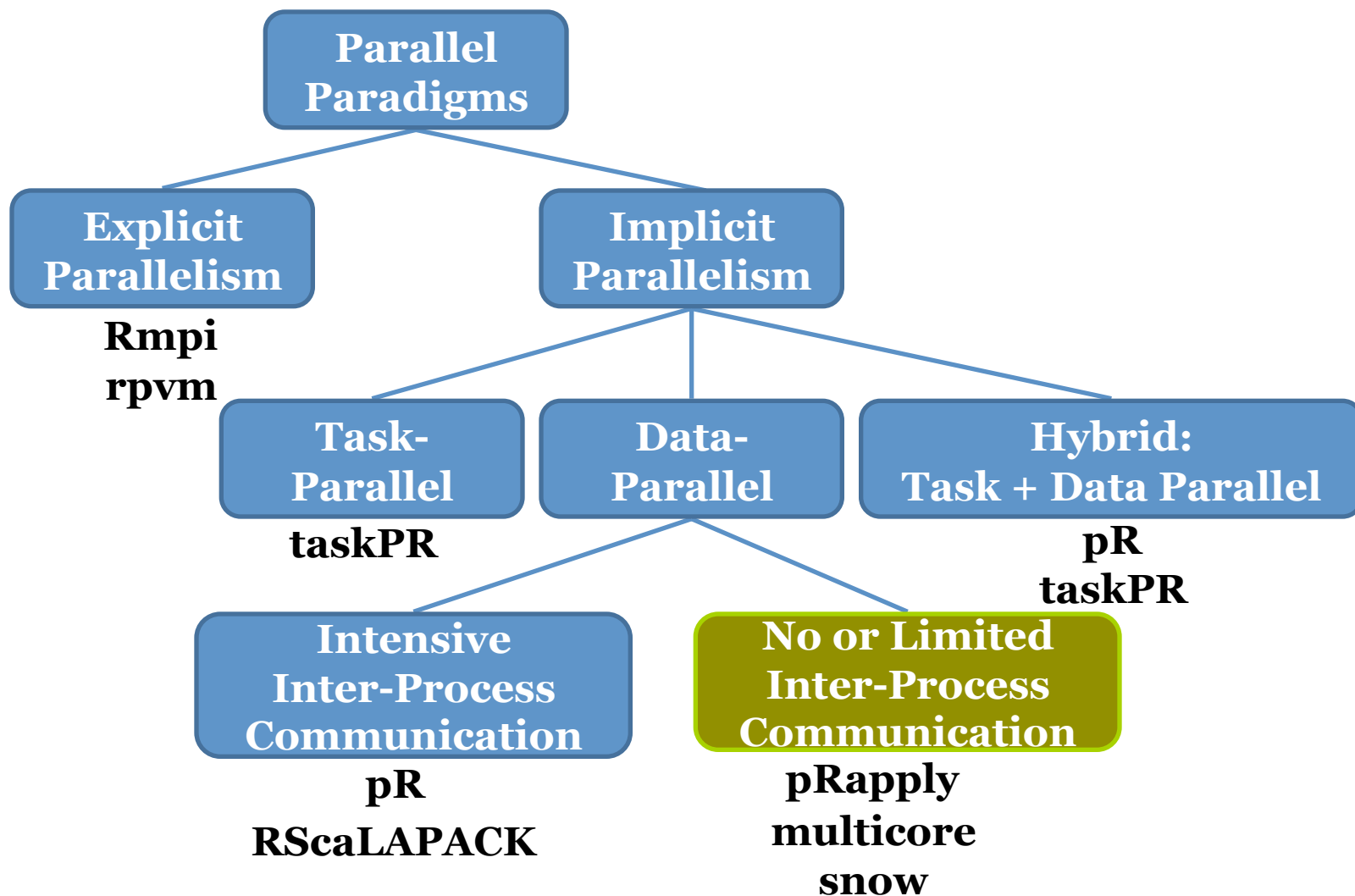
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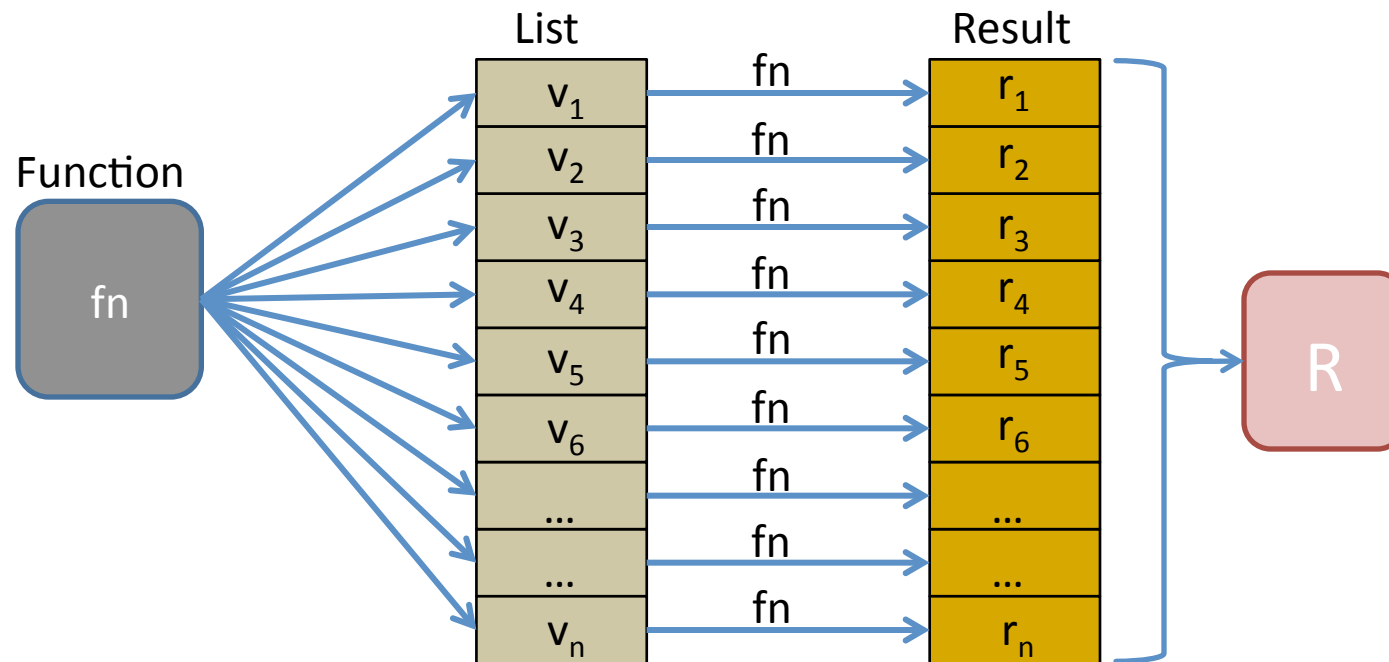
RScalAPACK Installation

- **Download** RscalAPACK from R's CRAN web-site
- **Install dependency packages:**
 - Install R
 - MPI (Open MPI, MPICH, LAM MPI)
 - ScaLAPACK (with the proper MPI distribution)
 - Setup environment variables
export LD_LIBRARY_PATH=<path2deps>/lib:\$LD_LIBRARY_PATH
- **Install RScalAPACK:**
 - R CMD INSTALL --configure-args="--with-f77
--with-mpi=<MPI install home directory>
--with-blacs=<blacs build>/lib
--with-blas=<blas build>/lib
--with-lapack=<lapack build>/lib
--with-scalapack=<scalapack build>/lib"
RScalAPACK_0.6.1.tar.gz

Parallel Paradigm Hierarchy



R's *lapply* Method is a Natural Candidate for Automatic Parallelization



- Examples: Bootstrapping, Monte Carlo, etc.

Existing R Packages with Parallel *lapply*

- multicore
 - Limited to single-node execution
 - *mclapply*
- snow
 - Built on Rmpi – uses MPI for communication
 - Requires users to explicitly manage R dependencies (libraries, variables, functions)
 - *clusterApply*

snow Example

R End-User

```
1 library(snow);
2 library(abind);
3 x = as.list(1:16);
4 axis=0;
5 y = matrix(1:12,3,4);
6 fn <- function(){
7   z = y+100;
8   b = dim(abind(y,z,along=axis))
9 }
10
11 cl = makeCluster(numProcs, type = "MPI")
12 clusterApply(cl, x, fn);
13 stopCluster(c1);
```

Explicitly send libraries,
functions, and variables

```
1 clusterExport(cl, list(axis, y));
2 clusterEvalQ(cl, library(abind))
```


pRapply Example

pRapply (list, fn, procs=2, cores=2)

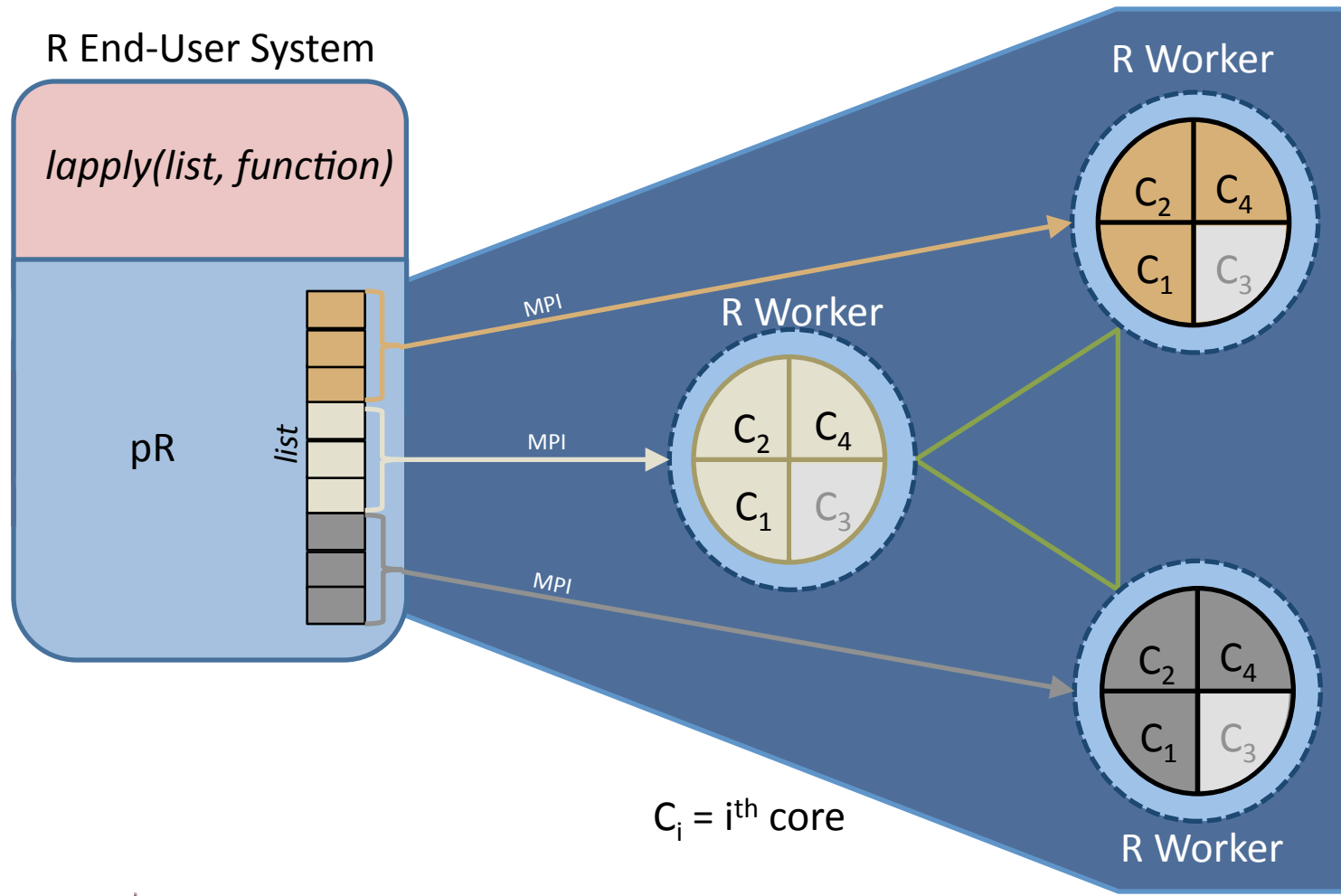
Using pRapply:

```
1 library(pRapply);
2 library(abind);
3 x = as.list(1:16);
4 axis=0;
5 y = matrix(1:12,3,4);
6 fn <- function(){
7   z = y+100;
8   b = dim(abind(y,z,along=axis))
9 }
10
11 pRlapply(x, fn)
```

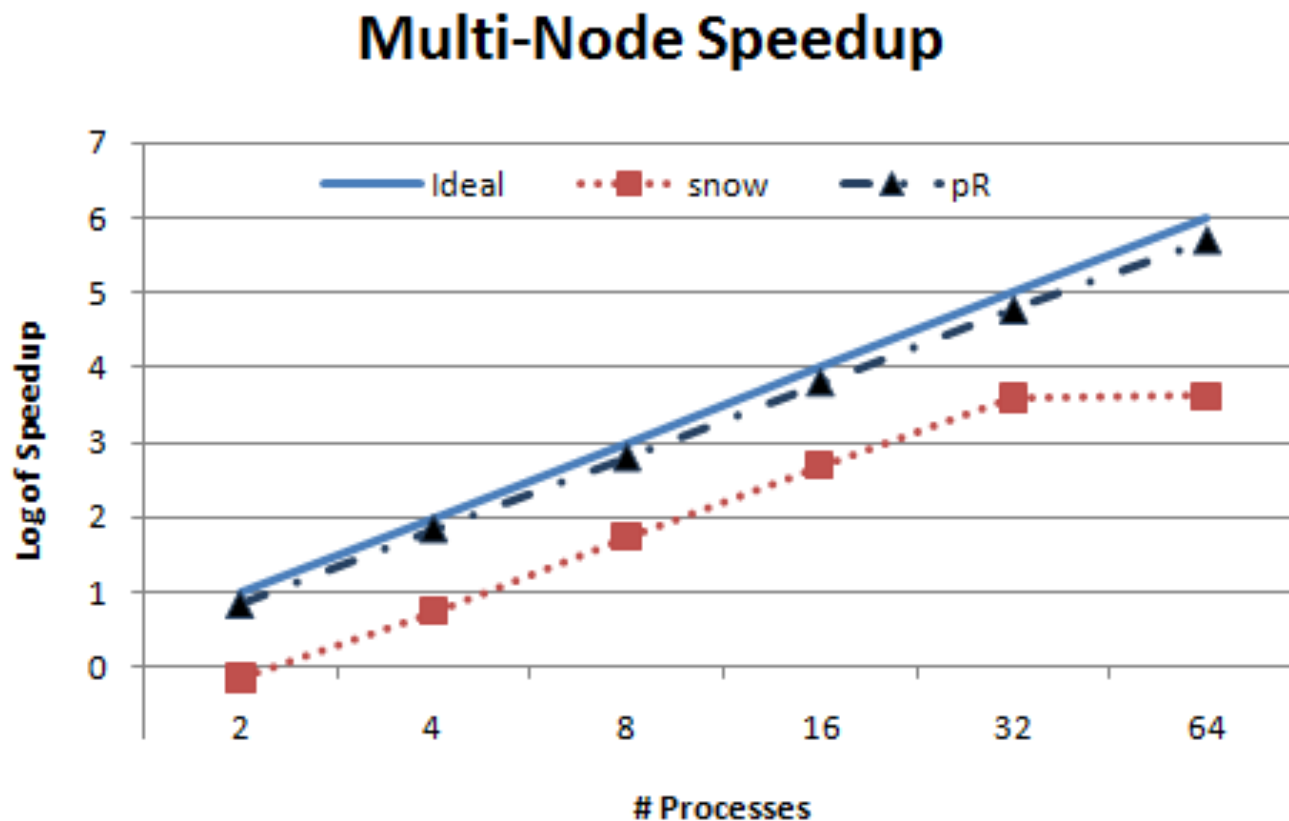
Using R:

```
1
2 library(abind);
3 x = as.list(1:16);
4 axis=0;
5 y = matrix(1:12,3,4);
6 fn <- function(){
7   z = y+100;
8   b = dim(abind(y,z,along=axis))
9 }
10
11 lapply(x, fn)
```

pR Automatic Parallelization Uses a 2-Tier Execution Strategy

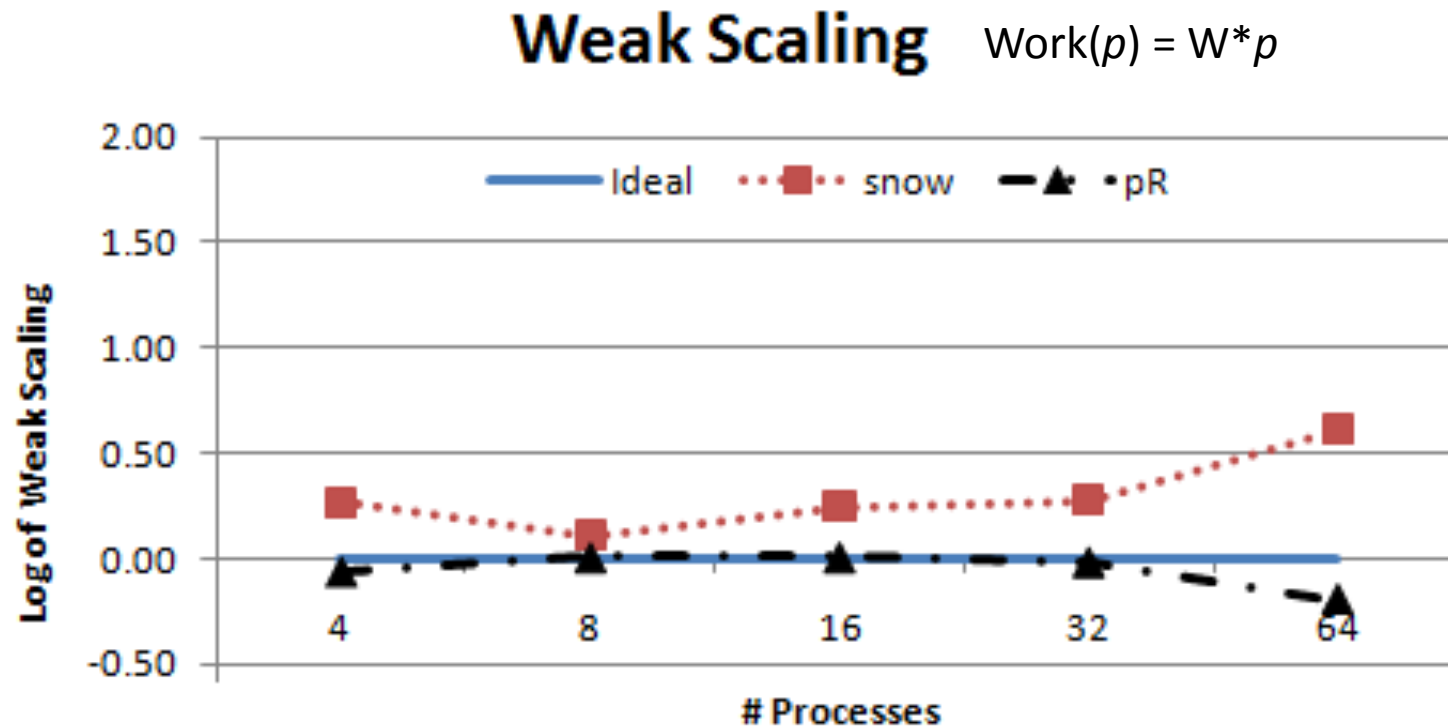


pRapply: ~Ideal Speedup vs. snow



Multi-node speedup for pR and snow compared to the serial R implementation using a testcase that sums 4096 vectors, each of size 2^{24}

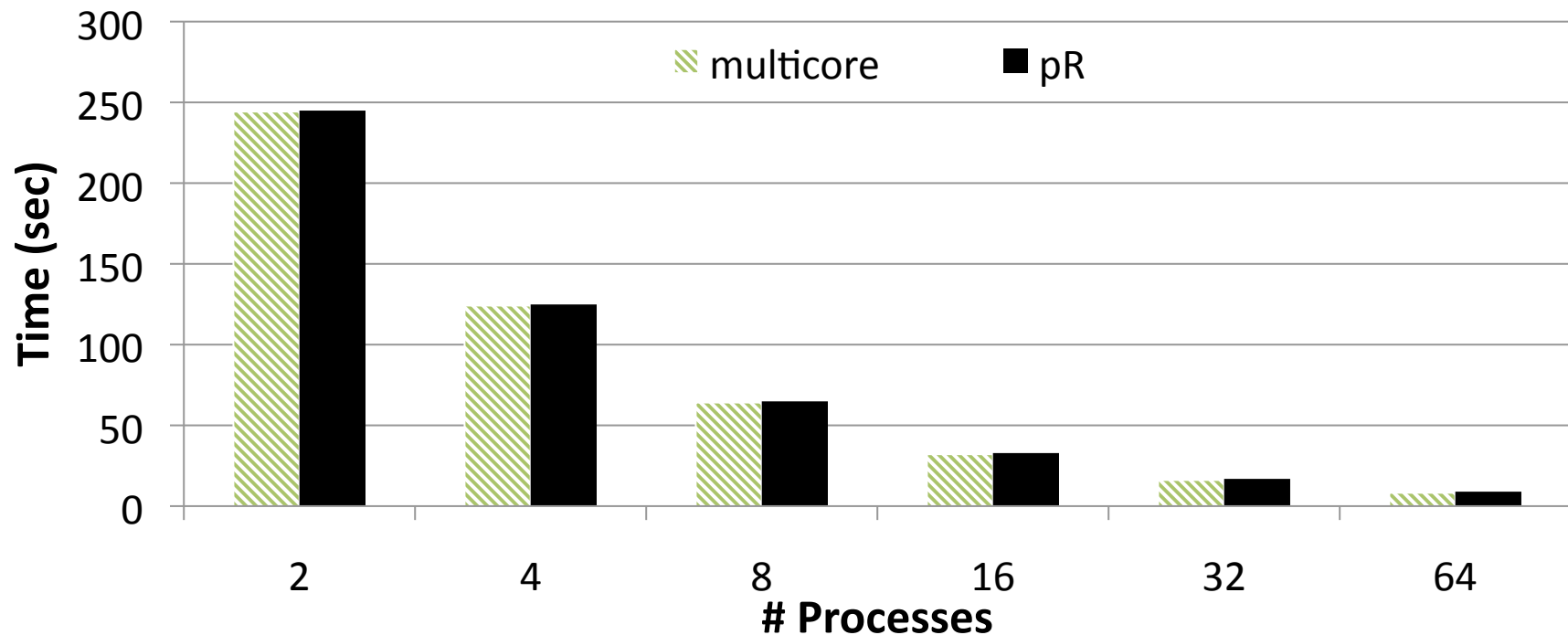
pRapply: Ideal or Better Weak Scaling



Weak scaling comparison of snow and pR in a 64-node hybrid multi-node multi-core environment; each process sums a 2^{24} element vector.

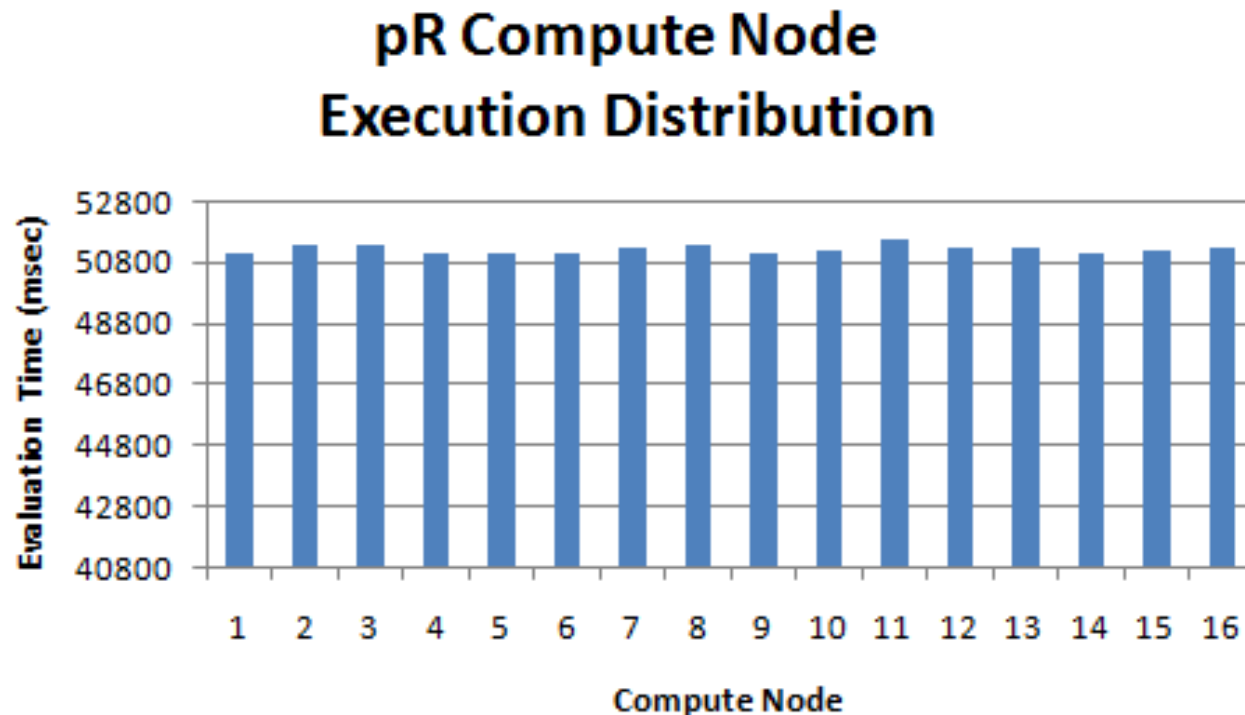
pRapply: Like *multicore*, but Supports Hybrid Multi-Node, Multi-Core Execution

Multi-Core Performance Comparison



The **pR** overhead and total execution time compared to the multicore package over powers of two processes (1-64) using a testcase that *sleeps* 120 times for 4 seconds.

pR Achieves Load-Balanced Performance



pR compute node execution heterogeneity in a hybrid multi-node multi-core Environment using 16 nodes to each sum a 2^{24} element vector.

pR Major Contributions

- Enables integrating efficient serial codes into R using in-memory data transfers
- Provides parallel computing capabilities within R
- Enables automatic parallelization of data-parallel codes in hybrid multi-core and multi-node environments

Acknowledgements

- Guruprasad Kora, ORNL
- Paul Breimyer, Lincoln Lab
- Srikanth Yoginath, ORNL
- David Bauer, GA Tech

Publications

1. *pR: Efficient and Scalable Parallel R for High-Performance Statistical Computing*; The International Conference on Information and Knowledge Engineering (IKE) 2009; Paul Breimyer, Guruprasad Kora, William Hendrix, Nagiza F. Samatova
2. *Parallel R for High Performance Analytics: Applications to Biology*; Scientific Data Management (Book In Press), 2008; Nagiza F. Samatova, Paul Breimyer, Guruprasad Kora, Chongle Pan, Srikanth Yoginath; Editors: Arie Shoshani, Doron Rotem, Chandrika Kamath
3. *pR: Automatic Parallelization of Data-Parallel Statistical Computing Codes for R in Hybrid Multi-Node and Multi-Core Environments*; International Association for Development of Information Society (IADIS) 2009; Paul Breimyer, Guruprasad Kora, William Hendrix, Nagiza F. Samatova
4. RScalAPACK on CRAN: <http://cran.r-project.org/mirrors.html>
5. *High performance statistical computing with parallel R: applications to biology and climate modelling*, Journal of Physics: Conference Series 46 (2006) 505–509; Samatova NF, Branstetter M, Ganguly AR, Hettich R, Khan S, Kora G, Li J, Ma X, Pan C, Shoshani A, Yoginath S,
6. *RScalAPACK: High-performance parallel statistical computing with R and ScaLAPACK*. Proceedings of the 18th International Conference on Parallel and Distributed Computing Systems (PDCS-2005), Sep 12-14, 2005, Las Vegas, Nevada; Yoginath S, Samatova NF, Bauer D, Kora G, Fann G, Geist A.



Session 2: Input and Output

To input data:

```
# scan() command to scan data  
x=scan()  
# enter numbers, one or more on a  
line, and type a blank line to end
```

```
# read.table() command to read  
data from file  
y=read.table("myfile")
```

```
# rep() command to create data  
that follow a regular pattern  
b=rep(1,5)  
c=rep(1:2,4)
```

To access vector elements:

```
# 2nd element of x  
x[2]  
# first five elements of x  
x[1:5]  
# all but the 3rd element of x  
x[-3]  
# values of x that are < 40  
x[x<40]  
# values of y such that x is < 40  
y[x<40]
```

To perform operations:

```
# mathematical operations on vectors  
y=c(3,2,4,3,7,6,1,1)  
x+y; 2*y; x*y; x/y; y^2
```

Session 4: Plotting in R

- To create a vector:
 - `x=c(12,32,54,33,21,65) # help (c)`