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Description Many data science problems reduce to operations on very tall, skinny matrices. However, sometimes these matrices can be so tall that they are difficult to work with, or do not even fit into main memory. One strategy to deal with such objects is to distribute their rows across several processors. To this end, we offer an 'S4' class for tall, skinny, distributed matrices, called the 'shaq'. We also provide many useful numerical methods and statistics operations for operating on these distributed objects. The naming is a bit ``tongue-in-cheek", with the class a play on the fact that 'Shaquille' 'ONeal' ('Shaq') is very tall, and he starred in the film 'Kazaam'.

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BugReports http://group.r-pbd.org/

MailingList Please send questions and comments regarding pbdR to RBigData@gmail.com

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kazaam-package Tall Matrices

Description

Many data science problems reduce to operations on very tall, skinny matrices. However, sometimes these matrices can be so tall that they are difficult to work with, or do not even fit into main memory. One strategy to deal with such objects is to distribute their rows across several processors. To this end, we offer an 'S4' class for tall, skinny, distributed matrices, called the 'shaq'. We also provide many useful numerical methods and statistics operations for operating on these distributed objects. The naming is a bit "tongue-in-cheek", with the class a play on the fact that 'Shaquille' 'ONeal' ('Shaq') is very tall, and he starred in the film 'Kazaam'.

arithmetic

Author(s)

Drew Schmidt <wrathematics@gmail.com>, Wei-Chen Chen, Mike Matheson, and George Ostrouchov.

References

Programming with Big Data in R Website: http://r-pbd.org/

arithmetic	Arithmetic Operators	
------------	----------------------	--

Description

Some binary arithmetic operations for shaqs. All operations are vector-shaq or shaq-vector, but not shaq-shaq. See details section for more information.

Usage

```
## S4 method for signature 'shaq,shaq'
e1 + e2
## S4 method for signature 'shaq,numeric'
e1 + e2
## S4 method for signature 'numeric,shaq'
e1 + e2
## S4 method for signature 'shaq,shaq'
e1 - e2
## S4 method for signature 'shaq, numeric'
e1 - e2
## S4 method for signature 'numeric,shaq'
e1 - e2
## S4 method for signature 'shaq,shaq'
e1 * e2
## S4 method for signature 'shaq,numeric'
e1 * e2
## S4 method for signature 'numeric,shaq'
e1 * e2
## S4 method for signature 'shaq,shaq'
e1 / e2
```

bracket

S4 method for signature 'shaq,numeric' e1 / e2 ## S4 method for signature 'numeric,shaq' e1 / e2

Arguments

e1, e2 A shaq or a numeric vector.

Details

For binary operations involving two shaqs, they must be distributed *identically*.

Value

A shaq.

Communication

Each operation is completely local.

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
y = ranshaq(runif, 10, 3)
x + y
x / 2
y + 1
finalize()
## End(Not run)
```

bracket

subsetting

Description

Subsetting via `[` for shaq objects.

cbind.shaq

Usage

```
## S4 method for signature 'shaq'
x[i, j]
## S4 replacement method for signature 'shaq'
```

x[i, j, ...] <- value

Arguments

х	A shaq.
i,j	Indices. NOTE currently only implemented for j values.
	Ignored.
value	Replacement value(s) for the [<- method. This can either be an appropriately sized numeric value or a shaq. See the details section for more information.

Value

A shaq.

Communication

Each operation is completely local.

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
y = x[, -1]
y
finalize()
## End(Not run)
```

cbind.shaq

Description

Column binding for shaqs.

Usage

```
## S3 method for class 'shaq'
cbind(..., deparse.level = 1)
```

cbind

Arguments

... A collection of shaqs. deparse.level Ignored.

Details

All shaqs should have the same number of rows. Additionally, all shaqs should be distributed in identical fashion.

Value

A shaq.

Communication

The operation is completely local.

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
y = ranshaq(runif, 10, 1)
cbind(x, y)
finalize()
## End(Not run)
```

collapse collapse

Description

Collapse a shaq into a regular matrix.

Usage

collapse(x)

Arguments

x A shaq.

Details

Only rank 0 will own the matrix on return.

col_ops

Value

A regular matrix (rank 0) or NULL (everyone else).

Communication

Short answer: quite a bit. Each local submatrix has to be sent to rank 0.

Examples

```
## Not run:
library(kazaam)
dx = ranshaq(runif, 10, 3)
x = collapse(dx)
comm.print(x)
finalize()
## End(Not run)
```

col_ops

Column Operations

Description

Column operations (currently sums/means) for shaq objects.

Usage

```
## S4 method for signature 'shaq'
colSums(x, na.rm = FALSE, dims = 1L)
## S4 method for signature 'shaq'
```

```
colMeans(x, na.rm = FALSE, dims = 1L)
```

Arguments

х	A shaq.
na.rm	Should NA's be removed?
dims	Ignored.

Value

A regular vector.

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Communication

The operation consists of a local column sum operation, followed by an allreduce() call, quadratic on the number of columns.

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
cs = colSums(x)
comm.print(cs)
finalize()
```

End(Not run)

cov

Covariance and Correlation

Description

Covariance and (pearson) correlation.

Usage

S4 method for signature 'shaq'
cov(x, y = NULL, use = "everything", method = "pearson")
S4 method for signature 'shaq'
cor(x, y = NULL, use = "everything", method = "pearson")

Arguments

х	A shaq.
У	At this time, this must be NULL.
use	NA handling rules, as with R's cov/cor functions. At this time, only "everything" is supported.
method	The cov/cor method. Currently only "pearson" is available.

Value

A regular matrix.

Communication

The operation is completely local except for forming the crossproduct, which is an allreduce() call, quadratic on the number of columns.

crossprod

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
cov(x)
cor(x)
finalize()
## End(Not run)
```

crossprod

Matrix Multiplication

Description

Conceptually, this computes t(x) %*% x for a shaq x.

Usage

S4 method for signature 'shaq'
crossprod(x, y = NULL)

Arguments

x A shaq. y Must be NULL.

Value

A regular matrix.

Communication

The operation consists of a local crossproduct, followed by an allreduce() call, quadratic on the number of columns.

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
cp = crossprod(x)
comm.print(cp)
```

expand

finalize()

End(Not run)

expand

expand

Description

Expand a regular matrix owned on MPI rank 0 into a shaq.

Usage

expand(x)

Arguments

x A regular matrix.

Value

A shaq.

Communication

Short answer: quite a bit. Each local submatrix has to be received from rank 0.

Examples

```
## Not run:
library(kazaam)
if (comm.rank() == 0){
    x = matrix(runif(30), 10, 3)
} else {
    x = NULL
}
dx = expand(x)
dx
finalize()
## End(Not run)
```

getters

Description

Getters for shaq objects.

Usage

S4 method for signature 'shaq' nrow(x) ## S4 method for signature 'shaq' NROW(x)nrow.local(x) ## S4 method for signature 'shaq' nrow.local(x) ## S4 method for signature 'shaq' ncol(x)## S4 method for signature 'shaq' NCOL(x)ncol.local(x) ## S4 method for signature 'shaq' ncol.local(x) ## S4 method for signature 'shaq' length(x) Data(x) ## S4 method for signature 'shaq'

Data(x)

Arguments

x A shaq.

Details

Functions to return the number of rows (nrow() and NROW()), the number of columns (ncol() and NCOL()), the length - or product of the number of rows and cols - (length()), and the local submatrix (Data()).

Communication

Each operation is completely local.

See Also

setters

glms

Generalized Linear Model Fitters

Description

Linear regression (Gaussian GLM), logistic regression, and poisson regression model fitters.

Usage

```
reg.fit(x, y, maxiter = 100)
logistic.fit(x, y, maxiter = 100)
poisson.fit(x, y, maxiter = 100)
```

Arguments

 The input data x and response y. Each must be a shaq, and each must be dis- tributed in an identical fashion. See the details section for more information.
The maximum number of iterations.

Details

Each function is implemented with gradient descent using the conjugate gradients method ("CG") of the optim() function.

Both of x and y must be distributed in an identical fashion. This means that the number of rows owned by each MPI rank should match, and the data rows x and response rows y should be aligned. Additionally, each MPI rank should own at least one row. Ideally they should be load balanced, so that each MPI rank owns roughly the same amount of data.

Value

The return is the output of an optim() call.

Communication

The communication consists of an allreduce of 1 double (the local cost/objective function value) at each iteration of the optimization.

is.shaq

References

McCullagh, P. and Nelder, J.A., 1989. Generalized Linear Models, no. 37 in Monograph on Statistics and Applied Probability.

Duda, R.O., Hart, P.E. and Stork, D.G., 1973. Pattern classification (pp. 526-528). Wiley, New York.

See Also

lm_coefs

Examples

```
## Not run:
library(kazaam)
comm.set.seed(1234, diff=TRUE)
x = ranshaq(rnorm, 10, 3)
y = ranshaq(function(i) sample(0:1, size=i, replace=TRUE), 10)
fit = logistic.fit(x, y)
comm.print(fit)
finalize()
```

End(Not run)

is.shaq is.shaq

Description

Test if an object is a shaq.

Usage

is.shaq(x)

Arguments

x An R object.

Value

A logical value, indicating whether or not the input is a shaq.

Communication

The operation is completely local.

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
comm.print(is.shaq(x))
finalize()
## End(Not run)
```

lm_coefs

Linear Model Coefficients

Description

Coefficients of the linear model.

Usage

 $lm_coefs(x, y, tol = 1e-07)$

Arguments

х, у	The input data x and response y. Each must be a shaq, and each must be dis-
	tributed in an identical fashion. See the details section for more information.
tol	Numerical tolerance for deciding rank.

Details

The model is fit using a QR factorization of the input x. At this time, that means

Both of x and y must be distributed in an identical fashion. This means that the number of rows owned by each MPI rank should match, and the data rows x and labels y should be aligned. Additionally, each MPI rank should own at least one row. Ideally they should be load balanced, so that each MPI rank owns roughly the same amount of data.

Value

A regular vector.

Communication

The operation has the same communication as

See Also

glms

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matmult

Examples

```
## Not run:
library(kazaam)
comm.set.seed(1234, diff=TRUE)
x = ranshaq(rnorm, 10, 3)
y = ranshaq(runif, 10)
fit = lm_coefs(x, y)
comm.print(fit)
finalize()
## End(Not run)
```

matmult

Matrix Multiplication

Description

Multiplies two distributed matrices, if they are conformable.

Usage

```
## S4 method for signature 'shaq,matrix'
x %*% y
```

Arguments

х	A shaq.
У	A regular matrix, globally ownd on all ranks. Since the number of columns of a
	shaq should be small, this matrix should be small as well.

Details

The two shaqs must be distributed *identically*.

Value

A shaq.

Communication

The operation is completely local.

norm

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
y = matrix(1:9, 3, 3)
x %*% y
finalize()
## End(Not run)
```

norm

norm

Description

Implementation of R's norm() function for shaq objects.

Usage

```
## S4 method for signature 'shaq,ANY'
norm(x, type = c("0", "I", "F", "M", "2"))
```

Arguments

x	A shaq
type	The type of norm: one, infinity, frobenius, max-modulus, and spectral.

Details

If type == "0" then the norm is calculated as the maximum of the column sums.

If type == "I" then the norm is calculated as the maximum absolute value of the row sums.

If type == "F" then the norm is calculated as the square root of the sum of the square of the values of the matrix.

If type == "M" then the norm is calculated as the max of the absolute value of the values of the matrix.

If type == "2" then the norm is calculated as the largest singular value.

Value

A number (length 1 regular vector).

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prcomp

Communication

If type == "0" then the communication consists of an allreduce, quadratic on the number of columns.

If type == "I" then the communication conists of an allgather.

If type == "F" then the communication is an allreduce, quadratic on the number of columns.

If type == "M" then the communication consists of an allgather.

If type == "2" then the communication consists of the same as that of an svd() call: an allreduce, quadratic on the number of columns.

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
nm = norm(x)
comm.print(nm)
finalize()
## End(Not run)
```

prcomp

Principal Components Analysis

Description

Performs the principal components analysis.

Usage

```
## S3 method for class 'shaq'
prcomp(x, retx = TRUE, center = TRUE, scale. = FALSE,
    tol = NULL, ...)
```

Arguments

A shaq.
Should the rotated variables be returned?
Should columns are zero centered?
Should columns are rescaled to unit variance?
Ignored.
Ignored.

Details

prcomp() performs the principal components analysis on the data matrix by taking the SVD. Sometimes core R and kazaam will disagree slightly in what the rotated variables are because of how the SVD is caluclated.

Value

A list of elements sdev, rotation, center, scale, and x, as with R's own prcomp(). The elements are, respectively, a regular vector, a regular matrix, a regular vector, a regular vector, and a shaq.

Communication

The communication is an allreduce() call, quadratic on the number of columns. Most of the run time should be dominated by relatively expensive local operations.

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
pca = prcomp(x)
comm.print(pca)
finalize()
## End(Not run)
```

print

print

Description

Print method for a shaq.

Usage

S4 method for signature 'shaq'
print(x, ...)

S4 method for signature 'shaq'
show(object)

Arguments

x,object	A shaq.
	Ignored

qr

Communication

The operation is completely local.

Examples

```
## Not run:
library(kazaam)
x = shaq(1, 10, 3)
x # same as print(x) or comm.print(x)
finalize()
## End(Not run)
```

qr

QR Decomposition Methods

Description

QR factorization.

Usage

qr_R(x)

 $qr_Q(x, R)$

Arguments

x	A shaq.
R	A regular matrix. This argument is optional, in that if it is not supplied explic- itly, then it will be computed in the background. But if have already computed R, supplying it here will improve performance (by avoiding needlessly recom- puting it).

Details

R is formed by first forming the crossproduct $X^T X$ and taking its Cholesky factorization. But then $Q = XR^{-1}$. Inverting R is handled by an efficient triangular inverse routine.

Value

Q (a shaq) or R (a regular matrix).

ranshaq

Communication

The operation is completely local except for forming the crossproduct, which is an allreduce() call, quadratic on the number of columns.

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
R = qr_R(x)
comm.print(R)
Q = qr_Q(x, R)
Q
finalize()
## End(Not run)
```

ranshaq

ranshaq

Description

Generate a random shaq object.

Usage

```
ranshaq(generator, nrows, ncols, local = FALSE, ...)
```

Arguments

generator	A function, such as runif() or rnorm() (passed without parens). See examples for a demonstration of usage.
nrows,ncols	The number of rows
local	Is the problem size nrows*ncols specifying the local or global problem size?
	Additional arguments passed to the generator.

Value

A shaq.

Communication

The operation is entirely local.

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scale

Examples

```
## Not run:
library(kazaam)
# a 10x3 shaq with random uniform data
x = ranshaq(runif, 10, 3)
x
# a (comm.size() * 10)x3 shaq with random normal data
y = ranshaq(rnorm, 10, 3, local=TRUE)
y
finalize()
## End(Not run)
```

scale Scale

Description

Centers and/or scales the columns of a distributed matrix.

Usage

scale(x, center = TRUE, scale = TRUE)

S4 method for signature 'shaq,logical,logical'
scale(x, center = TRUE, scale = TRUE)

Arguments

х	A shaq.
center	logical value, determines whether or not columns are zero centered
scale	logical value, determines whether or not columns are rescaled to unit variance

Value

A shaq.

Communication

The communication consists of two allreduce calls, each quadratic on the number of columns.

setters

Examples

```
## Not run:
library(kazaam)
x = ranshaq(rnorm, 10, 3, mean=30, sd=10)
x
scale(x)
finalize()
## End(Not run)
```

setters setters

Description

Setter functions for shaq objects. Generally not recommended unless you are sure you know what you're doing.

Usage

Data(x) <- value
S4 replacement method for signature 'shaq'
Data(x) <- value
DATA(x) <- value
S4 replacement method for signature 'shaq'
DATA(x) <- value</pre>

Arguments

Х	A shaq.
value	The new data.

Details

Data<- will perform checks on the inserted data and ensure that the number of columns match across processors (requiring communication). It will also udpate the number of rows as necessary. DATA<- will perform no checks, so use only if you're really sure that you know what you're doing.

Communication

With Data<-, a check on the global number of rows is performed. This amounts to an allgather operation on a logical value (the local dimension check).

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shaq

See Also

getters, bracket

shaq

shaq

Description

Constructor for shaq objects.

Usage

```
shaq(Data, nrows, ncols, checks = TRUE)
## S3 method for class 'matrix'
shaq(Data, nrows, ncols, checks = TRUE)
## S3 method for class 'numeric'
shaq(Data, nrows, ncols, checks = TRUE)
```

Arguments

Data	The local submatrix.
nrows,ncols	The GLOBAL number of rows and columns.
checks	Logical. Should some basic dimension checks be performed? Note that these require communication, and with many MPI ranks, could be expensive.

Details

If nrows and/or ncols is missing, then it will be imputed. This means one must be especially careful to manually provide ncols if some of ranks have "placeholder data" (a 0x0 matrix), which is typical when reading from a subset of processors and then broadcasting out to the remainder.

Communication

If checks=TRUE, a check on the global number of rows is performed. This amounts to an allgather operation on a logical value (the local dimension check).

See Also

shaq-class

shaq-class

Description

An S4 container for a distributed tall/skinny matrix.

Details

The (conceptual) global (non-distributed) matrix should be distributed by row, meaning that each submatrix should own all of the columns of the global matrix. Most methods assume no other real structure, however for best performance (and for the methods which require it), one should try to organize their distributed data in a particular way.

First, adjacent MPI ranks should hold adjacent rows. So if the last row that rank k owns is i, then the first row that rank k+1 owns should be row i+1. Additionally, any method that operates on two (or more) shaq objects, the two shaqs should be distributed identically. By this we mean that if the number of rows shaq A owns on rank k is k_i , then the number of rows shaq B owns on rank k should also be k_i .

Finally, for best performance, one should generally try to keep the number of rows "balanced" (roughly equal) across processes, with perhaps the last "few" having one less row than the others.

Slots

DATA The local submatrix.

nrows, ncols The global matrix dimension.

See Also

shaq

svd

svd

Description

Singular value decomposition.

Usage

```
## S4 method for signature 'shaq'
svd(x, nu = min(n, p), nv = min(n, p), LINPACK = FALSE)
```

svd

Arguments

х	A shaq.
nu	number of left singular vectors to return.
nv	number of right singular vectors to return.
LINPACK	Ignored.

Details

The factorization works by first forming the crossproduct $X^T X$ and then taking its eigenvalue decomposition. In this case, the square root of the eigenvalues are the singular values. If the left/right singular vectors U or V are desired, then in either case, V is computed (the eigenvectors). From these, U can be reconstructed, since if $X = U \Sigma V^T$, then $U = X V \Sigma^{-1}$.

Value

A list of elements d, u, and v, as with R's own svd(). The elements are, respectively, a regular vector, a shaq, and a regular matrix.

Communication

The operation is completely local except for forming the crossproduct, which is an allreduce() call, quadratic on the number of columns.

Examples

```
## Not run:
library(kazaam)
x = ranshaq(runif, 10, 3)
svd = svd(x)
comm.print(svd$d) # a globally owned vector
svd$u # a shaq
comm.print(svd$v) # a globally owned matrix
```

finalize()

End(Not run)

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