# Integrating R with Azure for High-throughput analysis

#### Hugh Shanahan

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hugh.shanahan@rhul.ac.uk @HughShanahan Integrating R with Azure for Highthroughput analysis

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- This project started out doing something very specific for the domain I work in (Computational Biology).
- I promise that there will be no Biology in this talk !!
- Realised can be extended to running high-throughput jobs in R.
- Contrast with MapReduce / R formalisms (HadoopStreaming, Rhipe, Revolution Analytics, ...
  - parallelisation happens outside of individual R script.

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- We all now know what clouds are !
- Infrastructure as a Service (laaS)
- Access Virtual Machine via the command line
- Amazon, Rackspace, OpenStack ...

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- Platform as a Service (PaaS)
- Access Virtual Machine programatically.
- Explicitly allows for batch control, more complicated workflows etc.

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## Microsoft Azure and Generic Worker Libraries

- Azure offers both laaS and PaaS.
- IaaS VM's can run a variety of different flavours of Linux and Windows OS's
- PaaS (they refer to this as a Cloud Service) only runs Windows Server.
- Mass Storage (not storage associated with VM).
- Programatic access is via ASP.NET and C#
- Access mass storage via a variety of languages.
- Set of libraries which allow control of jobs running on VM's.
- Generic Worker (GW)

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## Scaling up

- Needed to scale up a problem based on six data sets to nearly six hundred (100 Mbyte → 1 Tbyte).
- Calculations based on an R script.
- Each data set can be analysed one at a time (batch mode).
- Individual data sets can vary by two orders of magnitude.



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- Made use of Azure PaaS with GW libraries.
- Written using a combination of C# and Java.
- R executables + library uploaded to mass storage.
- Data to be analysed placed in separate container of mass storage.
- R script uploaded at run time.

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#### Operation



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## Launching



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Running



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# Logging it all



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In reality ..... this is less than 100 lines of C#



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This can be extended to any case where

- you have data sets to be analysed by an R script,
- the data is analysed individually.
- Set of complex financial instruments
- Parameter sweeps

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Key issues to fix this Summer

- Getting set up (configuration files and keys).
- Adding GUI.
- https://github.com/hughshanahan/GWydiR
- https://github.com/hughshanahan/ RAzureEssentials
- Will port over to a more suitable github address for group development this Summer.

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### Conclusions

- C# and ASP.NET can be a learning curve for Linux users.
- Nonetheless PaaS explicitly allows control of VM's.
- Batch mode implementation for a specific problem.
- Allows analysis on Tbyte-sized data set
- Modified to run any R script in batch mode much more general.

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#### M.Sc. in Data Science and Analytics M.Sc. in Machine Learning M.Sc. in Computational Finance

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M.Sc. in Data Science and Analytics M.Sc. in Machine Learning M.Sc. in Computational Finance All starting this year at Royal Holloway. Please go to http://bit.ly/1418DOS for further details. Integrating R with Azure for Highthroughput analysis

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### **Acknowledgments**

Andrew (Harry) Harrison







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#### Funded by Venus-C EU Network

Contact hugh.shanahan@rhul.ac.uk @hughshanahan Thank you for your time !

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