Evolving R for Commercial Use

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useR! 2010



R is awesome

- Open Source, Free
- Language
- Graphics
- Statistics
- Cutting-edge methods
- Community
- No Limits



"R is the most powerful statistical computing language on the planet" – Norman Nie (CNET News, June 3 2010)

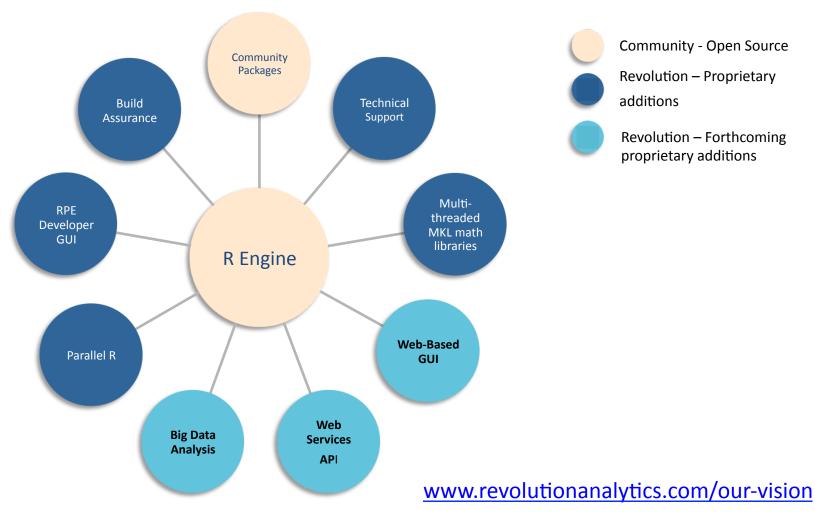


R at Work

- Windows (on the desktop)
- Developers (not necessarily statisticians)
- Managed by IT, not users
- Production applications and research
- Big data sets
- Deployed as part of a process



Revolution R Enterprise has Open-Source R Engine at the core





Open-Core Software Model

- Open-source "core" platform
- Bundled with proprietary add-ons that operate with core platform
 - Add-ons licensed/sold
 - Mark Radcliffe, OSI General Counsel:
 - http://bit.ly/open-core
 - revolutionanalytics.com/downloads/ gpl-sources.php



R for Development

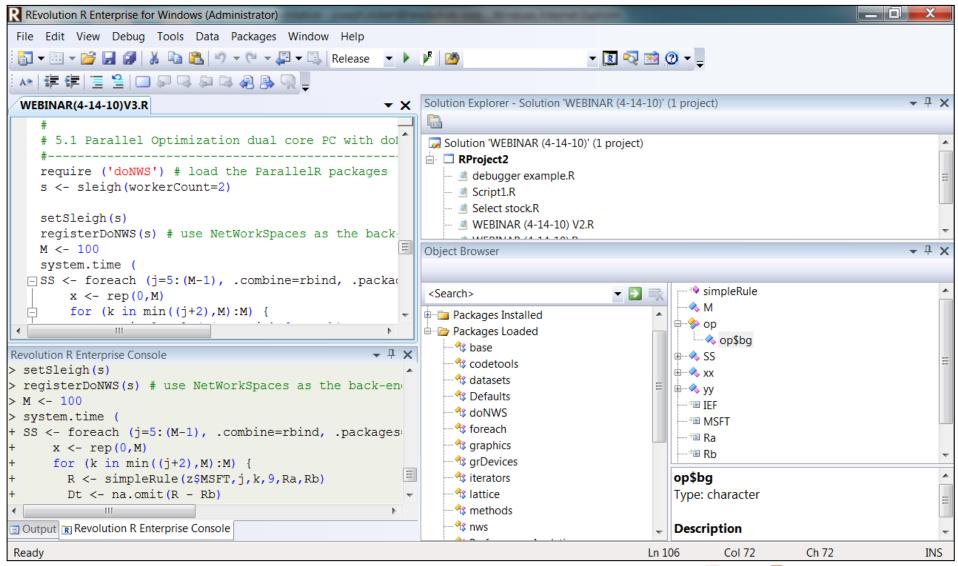
- Researchers prototyping
 - Point-and-click GUI
- Development teams building applications
 - Development environment
- Training
- Support
 - Someone to call for help







R Productivity Environment





IT: Fearing the worst, for you

- Installation (Upgrades)
- Virus checking
- Platform support (RHEL, 64-bit Windows)
- Multiple version control
- Support
 - One throat to choke!
- Contracts and licensing



R for Production Use

- Performance (Speed)
- Use computing resources
 - Clusters, Grids,
 - Cloud
- Scale to large data sets
- Validation



Intel MKL Benchmarks (Windows)

Computation	R 2.9.2	Revo R (1-core)	Revo R (4-core)	Speedup (4-core)
Linear Algebra ¹				
Matrix Multiply	243 sec	22 sec	5.9 sec	41x
Cholesky Factorization	23 sec	3.8 sec	1.1 sec	21x
Singular Value Decomposition	62 sec	13 sec	4.9 sec	12.6x
Principal Components Analysis	237 sec	41 sec	15.6 sec	15.2x
Linear Discriminant Analysis	142 sec	49 sec	32.0 sec	4.4x
General R Benchmarks ²				
R Benchmarks (Matrix Calc)	34 sec	6.6 sec	4.4 sec	7.7x
R Benchmarks (Matrix Functions)	20 sec	4.4 sec	2.1 sec	9.5x
R Benchmarks (Program Control)	4.7 sec	4 sec	4.2 sec	0x



^{1.} http://www.revolutionanalytics.com/why-revolution-r/benchmarks.php

^{2.} http://r.research.att.com/benchmarks/

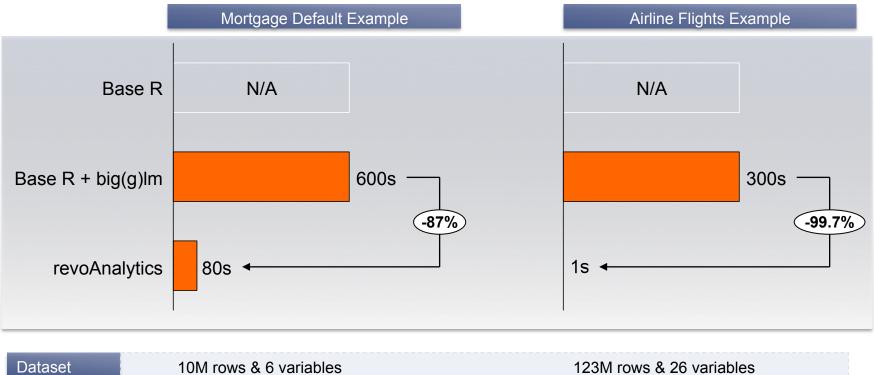
Cloud Computing

- foreach replaces for loops
- Minimal code change required
- Parallel processing on CPUs on local machine, cluster, or cloud
- Significant speedups

```
# Birthday problem simulation run on 2.4 GHz Thinkpad T500 with dual core,
# 64 bit cpu and 3 GB of RAM
birthday <- function(n) { # n is the number of people in the room
                       # m s the number of rooms to simulate
     m <- 10000
     x <- numeric(m)
     for (i in 1:m) {
      b <- sample(1:365,n,repl=T) # simulate birthdays for n people
      x[i] <- n - length(unique(b))
    mean(x) average number of matches over m simulations
# run the loop sequentially
system.time(for(j in 1:100) birthday(j))
# Results of sequential test run on 2.4 GHz Thinkpad T500
# Elapsed: 50.94
# run the test with parallelR, two simultaneous workers
library(nws)
require("doNWS")
s <- sleigh(workerCount=2)
registerDoNWS(s)
system.time(x <- foreach (j=1:100) %dopar% birthday(j))
# Results of parallel test
# Elapsed: 28.75
```



revoScaleR Performance



Dataset	10M rows & 6 variables	123M rows & 26 variables
Technique	Logistic regression	Linear regression
Machine	2-core laptop	8-core desktop
Alternative	Bigglm with all data in-memory	Biglm with sequential data chunking

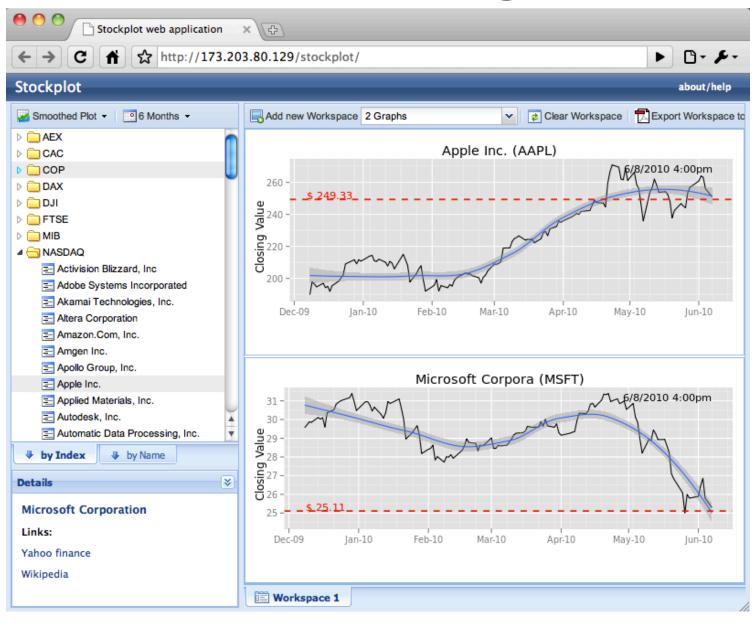


Deployed Applications

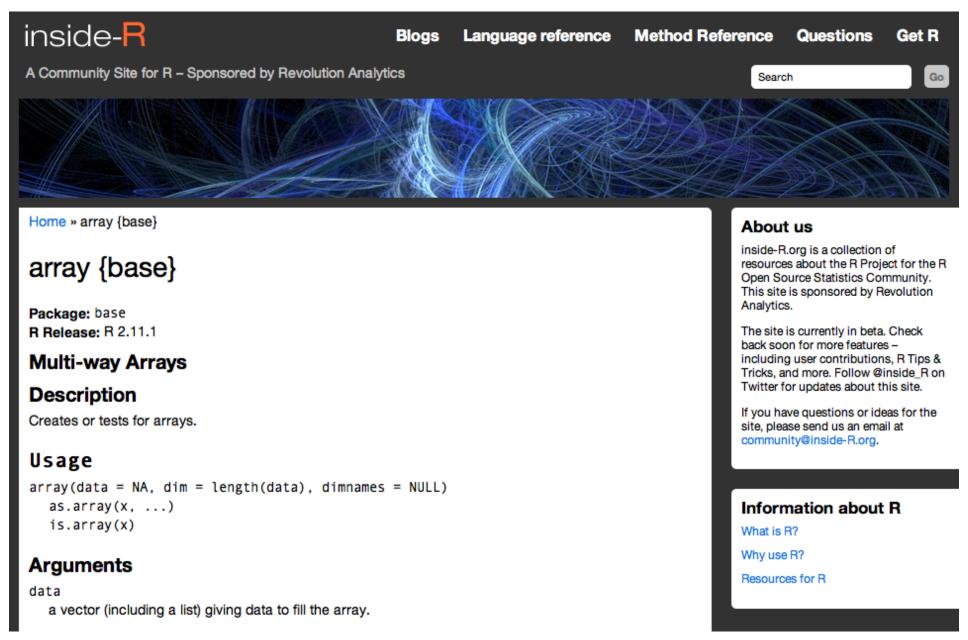
- R as part of a process
 - Batch mode
 - Reporting
 - Interactive Applications
- Integration
 - With applications, data, and systems
 - Modern standards
 - Reliable (support many users, lots of data)
 - Users & Security
 - Maintenance



Web Services Integration



Community: Inside-R.org



Revolution R Enterprise

Production-Grade Statistical Analysis for Business

- ✓ High-performance R for multiprocessor systems
- ✓ Statistical Analysis of Terabyte-Class Data Sets
- ✓ Deploy R Applications via Web Services
- ✓ Easy-to-Use Graphical User Interface
- ✓ Parallel Programming on Clusters / Cloud
- ✓ Modern Integrated Development Environment
- √ Validation for use in regulated environments
- ✓ Telephone and email technical support
- ✓ Training and consulting services



Thank You!

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