

Handling Streaming Data in R Using bigmemory

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Typically, R's strength lies in offline data analysis. However, there is a growing interest in supporting real-time data acquisition and processing. This has potential applications in many fields, from engineering to medicine to finance. In this presentation, we examine the state of the art for real-time data handling in R, and the potential issues when dealing with streaming data. Using the new version of the bigmemory package, we show some concrete examples of handling streaming data across multiple sessions using shared memory. To illustrate, we will see a real-life example from the financial domain.

References

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