Parallel computing in R using `snow`

Lect 27
Nov. 30, 2009

Kate Cowles
374 SH, 335-0727
kcowles@stat.uiowa.edu

Running parallel jobs in R in the Linux lab

- use `top` and `finger` to make sure that your target machines are not being used intensively by others
- use the `snow` ("Simple Network of Workstations") package

```r
> library(snow)
```

- master/slave design: master R process creates a cluster of slave processes that carries out computations and returns results to master

Main classes of functions in `snow`

- `makeCluster` and `stopCluster`: start and stop a cluster of slave processes
- `clusterEvalQ`: evaluate a literal expression on each slave and return results
  - useful for having each node run functions using arguments in its own memory
- `clusterCall`: runs a specified function on all slave nodes with identical arguments sent from master to all nodes
- `clusterApply` and functions built on it: runs a specified function with arguments sent from master and split up among the nodes

Starting a cluster

- `makeCluster` to start up a cluster of processes communicating with master
  - node you started R in will be master

```r
# create an 8-process socket cluster
> cl <- makeSOCKcluster(c("localhost","localhost",
                         "localhost","localhost","l-lnx211.divms.uiowa.edu",
                         "l-lnx211.divms.uiowa.edu","l-lnx211.divms.uiowa.edu",
                         "l-lnx211.divms.uiowa.edu"))
```

  # prompts for password for any machines I'm not already
  # logged into
**clusterCall**: to get all slave processes to execute the same function with the same arguments

```r
# call Sys.info function on all processes
> clusterCall(cl, function(cl) Sys.info() )

> do.call("rbind", clusterCall(cl, 
function(cl) Sys.info()["nodename"]))

nodename
[1,] "l-lnx207.divms.uiowa.edu"
[2,] "l-lnx207.divms.uiowa.edu"
[3,] "l-lnx207.divms.uiowa.edu"
[4,] "l-lnx207.divms.uiowa.edu"
[5,] "l-lnx211.divms.uiowa.edu"
[6,] "l-lnx211.divms.uiowa.edu"
[7,] "l-lnx211.divms.uiowa.edu"
[8,] "l-lnx211.divms.uiowa.edu"
```

Various **parApply** functions to get processes to carry out same function on different arguments

```r
> mymat <- matrix(rnorm(1000000), nrow=1000)

# calc summary statistics on each row of matrix using
# master process only
> system.time(applyout <- apply(mymat,1,summary))

user   system elapsed
1.217   0.000   1.217

> applyout <- t(applyout)

> help(parRapply)

# calc summary statistics on each row of matrix using
# 8 processes on 2 machines
> system.time(parRapplyout1 <- parRapply(cl, mymat,summary))

user   system elapsed
0.060   0.012   0.543

# calc summary statistics on each row of matrix using
# 4 processes on 1 machine
> system.time(parRapplyout2 <- parRapply(cl[1:4], mymat,summary)

user   system elapsed
0.089   0.006   0.410

> is.matrix(parRapplyout1)
[1] FALSE

> is.vector(parRapplyout1)
[1] TRUE

> parCapplyoutM <- matrix( parRapplyout1, ncol=6, byrow=T)

> parRapplyout1[1:12]

[1,] -3.189000 -0.617100 0.022220 0.012210 0.652900 3.0070
[8,] -0.615500 -0.006234 0.005136 0.660500 3.563000

> parRapplyout1M <- matrix(parRapplyout1, ncol=6, byrow=T )

> parRapplyout1M[1:5, ]

> applyout[1:5, ]

Min. 1st Qu. Median Mean 3rd Qu. Max.
[1,] -3.189 -0.6171 0.022220 0.012210 0.6529 3.007
[2,] -2.887 -0.6155 -0.006234 0.005136 0.6605 3.563
[3,] -2.833 -0.7610 -0.090580 -0.078740 0.5933 3.529
[4,] -3.102 -0.6295 -0.051070 -0.016630 0.6048 3.774
[5,] -3.535 -0.5880 0.099620 0.053010 0.7009 2.815
Parallel random number generation

- If you don’t initialize a separate random number stream for each node, it is possible to get identical random number streams on all cluster nodes.
- two parallel random number generators are available in snow, based on two packages: rsprng and rlecuyer

# seed independent uniform random number streams for snow cluster
# L’Ecuyer’s generator
> clusterSetupRNGstream(cl, seed=rep(12345,6))

> do.call("rbind", clusterCall( cl, rnorm, 5 ))

[1,] 0.68567690 -1.40176821  0.4644450 0.06166349 0.3081519
[2,] 1.59218721  0.98941360 -0.2260639 1.03891974 0.5725584
[3,] -0.16213049  0.08560169  1.9705866 -1.10948803 1.7657923
[4,] -0.57209565  1.79293554  0.9375416 -0.52962240 0.2293538
[5,]  0.91600693 -0.23380300 -0.1648971  0.09438836 -1.1816592
[6,]  0.05928533  0.01071665  0.8184931  0.25428280 1.4123132
[7,]  2.19469222  0.48531364  0.5833869 -1.18760882 -0.3608804
[8,] -0.90408653 -0.32904130  0.5819193  0.19522605 1.1392602

Getting individual processes to operate on different data

> stopCluster(cl)  # I want a smaller cluster for this example, so shut down 8-slave cluster and make a smaller one
> cl <- makeSOCKcluster( c("localhost","localhost","localhost","localhost"))

> clusterSetupRNGstream(cl, seed=rep(12345,6))

# make the working directory different for each slave process
# set up a vector of arguments for clusterApply
> dirnames <- c("dir1","dir2","dir3","dir4")

> clusterApply(cl, dirnames, setwd )

[[1]]
[1] "/mnt/nfs/netapp1/fs2/kcowles/166/parallel/dir1"

[[2]]
[1] "/mnt/nfs/netapp1/fs2/kcowles/166/parallel/dir2"

[[3]]
[1] "/mnt/nfs/netapp1/fs2/kcowles/166/parallel/dir3"

[[4]]
[1] "/mnt/nfs/netapp1/fs2/kcowles/166/parallel/dir4"

# clusterEvalQ evaluates a literal expression on each node
> clusterEvalQ( cl, load("y.Rdata") )

> clusterEvalQ( cl, print(y) )  # wouldn’t work with clusterCall

[[1]]
[1] -0.3337495 -0.1518703  0.6569270 -0.7677969 -1.3420129

[[2]]
[1] -0.5946356  1.0493249  2.1990838 -0.9631471  0.1113470 -1.1324455

[[3]]
[1]  0.1571528  0.8139019  0.9223264  0.2692795

[[4]]
[1]  0.86589506  1.27566060 -2.01340611  0.23612130 -0.5668075

> clusterEvalQ( cl, mean(y) )

[[1]]
[1] -0.3877005

[[2]]
[1]  0.1232192

[[3]]
[1]  0.5406652

[[4]]
[1] -0.2766687
> clusterEvalQ(cl, ls())
[[1]]
1 "meany" "y"

[[2]]
1 "meany" "y"

[[3]]
1 "meany" "y"

[[4]]
1 "meany" "y"

> clusterEvalQ(cl, save(meany, file="meany.Rdata"))

_clusterExport_: Sending the same objects to all processes

> x <- 2.5

> wierdFunc <- function(x, y)
{y * x}

> clusterExport(cl, list("x", "wierdFunc") )

> clusterEvalQ(cl, wierdFunc(x, y))
[[1]]
[1]-0.8343737 -0.3796757 1.6423175 -1.9194923 -3.3550322

[[2]]
[1]-1.4865890 2.6233122 5.4977095 -2.4078678 0.2783674 -2.8311138

[[3]]
[1] 0.3928820 2.0347548 2.3058159 0.6731988

[[4]]
[1] 2.1647377 3.1891515 -5.0335153 0.5903032 -1.4170189 -0.1424771
[7] -2.8326035 -1.6107250 0.0652752 -1.8898465

# important to shut down the cluster you created before you exit
> stopCluster(cl)