## 1 Topic

## MapReduce with R using the « rmr2 » package.

Big Data ${ }^{1}$ is a very popular topic these last years ${ }^{2}$. The big data analytics refers to the process to discovering useful information or knowledge from big data. That is an important issue for organizations ${ }^{3}$. In concrete terms, the aim is to extend, adapt or even create novel exploratory data analysis or data mining approaches to new data sources of which the main characteristics are "volume", "variety" and "velocity".

Distributed computing is essential in the big data context. It is illusory to want infinitely increase the power of servers for following the exponential growth of information to process. The solution depends on the efficient cooperation of a myriad of networked computers, ensuring both the volume management and computing power. Hadoop is a solution commonly cited for this requirement. This is a set of algorithms (an open-source software framework written in Java) for distributed storage and distributed processing of very large data sets (Big Data) on computer clusters built from commodity hardware ${ }^{4}$. For the implementation of distributed programs, the MapReduce programming model plays an important role ${ }^{5}$. The processing of large dataset can be implemented with parallel algorithms on a cluster of connected computers (nodes).

In this tutorial, we are interested in MapReduce programming in R. We use the technology RHadoop ${ }^{6}$ of the Revolution Analytics Company. The "rmr2" package in particular allows to learn the MapReduce programming without having to install the Hadoop environment which is already sufficiently complicated. There are some tutorials about this subject on the web. The one of Hugh Devlin (January 2014) is undoubtedly one of the most interesting ${ }^{7}$. But, it is perhaps more sophisticated for the students which are not very familiar with the programming in R. So I

[^0]decided to start afresh with very simple examples in a first time. Then, in a second time, we progress by programming a simple data mining algorithm such as the multiple linear regression.

## 2 Installing the package «rmr2 »

A tutorial described the steps for Windows ${ }^{8}$. It seems that the package works only under 64 bit system. I have installed first the package "functional". Then, I download the "rmr2" file from GitHub (rmr2_3.3.1.zip). I installed manually the package by using the command "Install package from ZIP file" of R. I use 64 bit - Windows 7 and R 3.1.2.


We then execute the following commands to prepare the ground.

```
#load the package rmr2
library(rmr2)
#in order to work without the Hadoop environment
rmr.options(backend="local")
```

The second command gives us the opportunity to practice the MapReduce programming without having to install the Hadoop environment.

[^1]
## 3 MapReduce - Processing a vector

MapReduce libraries perform a lot of tasks to insure the security and the performance of the system. But, in the programmer point of view, it is fairly straightforward. The MapReduce programming consists in decomposing a task in two sub-tasks: map and reduce. In the MAP step, the node analyzes the problem. It slices it into subproblems and delegates them to other nodes (which can also make the same recursively). Each subproblem is associated to a key that allows to identify the part of the treated problem. These subproblems are processed with the REDUCE procedure. It returns the result that we can identify with a key. The <key, value> pairs play a very important role in this framework. "Value" can refer to data or to results.

### 3.1 First program - Counting values

In this section, we handle a vector of integer numbers. We want to distinguish between odd and even values, send them on 2 different nodes, and perform processing on each of the sub sets.

```
#vector of integer values
x <- c(2,6,67,85,7,9,4,21,78,45)
```

We have 4 even values and 6 odd values.

MAP. We written the following map() function. It uses the modulo (\% \%) operator to check if there is a remainder when dividing by 2 . If the remainder is zero, the number is even, the value 1 is generated as key. The used key is 2 when the number is odd.

```
#map function
map_valeurs <- function(., v) {
    #calculate the key
    cle <- ifelse (v %% 2 == 0, 1, 2)
    #return the key and the value
    return(keyval(cle,v))
}
```

The MAP function usually takes two inputs: the key and the value to process. In our case, we use the value to generate the key. The first parameter is therefore ignored.

The input " $v$ " in our case represents a vector to analyze. The variable "cle" (key) generated by ifelse() is a vector.

The function keyval() returns the key-value pairs i.e. it associates a key to each value of the input vector $v$. We obtain the following pair of vectors for our dataset.

| Cle (key) | v |
| :---: | :---: |
| 1 | 2 |
| 1 | 6 |
| 2 | 67 |
| 2 | 7 |
| 2 | 9 |
| 2 | 21 |
| 2 | 78 |
| 1 | 45 |
| 2 | 7 |

MAPREDUCE uses these two vectors in order to partition the initial vector in two subsets of numbers: $(2,6,4,78)$ for the even value, with the key $=1 ;(67,85,7,9,21,45)$ for the odd values, with the key $=2$.

REDUCE. In the reduce step, the subset are processed on the nodes in the cluster. The reduce() function is therefore called as many times as there are different values of key.

```
#reduce function
reduce_valeurs <- function(k, v) {
    #length of the vector
    n.b <- length(v)
    #return the key and the corresponding value (result)
    return(keyval(k, n.b))
}
```

The key is needed to know what subset is processed. We calculate its length with length(). We send the result with return() by combining the key and the result of the calculations with the keyval() function.

MAPREDUCE. Now let us see how to organize all of this using the rmr2 mapreduce() function.

```
#transform the data in a type recognized by rmr2
x.dfs <- to.dfs(x)
```

```
#call the mapreduce function of rmr2
calcul <- mapreduce(input = x.dfs, map = map_valeurs, reduce = reduce_valeurs)
#transform the result in a type recognized by R
resultat <- from.dfs(calcul)
#printing
print(resultat)
#class of the result
print(class(resultat))
```

to.dfs() transforms the dataset in a format recognized by rmr2; from.dfs() performs the inverse operation i.e. it transforms the rmr2 object in a format recognized by $R$ (a list as we see below).

The mapreduce() function is essential. It takes three parameters here:

- "input" is the dataset to process;
- "map" is the function called to map the data in key-value pairs;
- "reduce" processes the subset of data and returns the result with its key.

At the end of processing, we obtain under R:

```
> #affichage
> print(resultat)
$key
[1] 1 2
$val
[1] 4 6
>
> #classe de resultat
> print(class(resultat))
[1] "list"
```

"resultat" is a "list" object. It contains two vectors: the key values (\$key) $\{1,2\}$ and the result for each key (\$val) $\{4$ even numbers, 6 odd numbers $\}$.

We can obtain the keys and the values by using the functions keys() and values():

```
#keys
print(keys(resultat))
#values: results
print(values(resultat))
```

We have the following output:

```
> #affichage des clés
> print(keys(resultat))
[1] 1 2
>
> #affichage des valeurs calculées
> print(values(resultat))
[1] 4 6
```


### 3.2 Tracing the execution of MAPREDUCE

In order to track and understand the nature of each step, we add several print() procedure in the map and the reduce functions.

```
#map
map_valeurs <- function(., v) {
    #print the input vector v
    print("map") ; print(v)
    #key
    cle <- ifelse (v %% 2 == 0, 1, 2)
    #return key and v
    return(keyval (cle,v))
}
#reduce
reduce_valeurs <- function(k, v) {
    #print the vector v (subset of the initial vector)
    print("reduce") ; print(k) ; print(v)
    #length of v
    n.b <- length(v)
    #return key and result
    return(keyval (k, nb))
}
```

$R$ displays the following output:

```
[1] "map"
    [1] }
[1] "reduce"
[1] 1
[1] 2 6 4 4 78
[1] "reduce"
[1] 2
[1] }6
```

The $\operatorname{map}()$ function is called only once. The entire vector is processed. The reduce() function is called twice : for each key item, we observe the corresponding data subset.

## 4 Processing a data frame

We want to calculate the sum of the squared residuals (SSR) for a one-way analysis of variance (ANOVA) in this section. The originality here lies in the manipulation and the transmission of a data frame to nodes. The above procedure is altogether transposable to this new configuration. This is the data frame now which will be subdivided into several parts.

Data preparation. We create the dataset as follows:

```
#group membership of the individuals
y <- factor (c (1, 1, 2,1,2,3,1,2,3,2,1,1,2,3,3))
#values of the response variable
x <- c(0.2,0.65,0.8,0.7,0.85,0.78,1.6,0.7,1.2,1.1,0.4,0.7,0.6,1.7,0.15)
#create a data frame from y and x
don <- data.frame(cbind(y,x))
```

Here is the "don" data table (data.frame object):

| $\mathbf{y}$ | 1 | 1 | 2 | 1 | 2 | 3 | 1 | 2 | 3 | 2 | 1 | 1 | 2 | 3 | 3 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathbf{x}$ | 0.2 | 0.65 | 0.8 | 0.7 | 0.85 | 0.78 | 1.6 | 0.7 | 1.2 | 1.1 | 0.4 | 0.7 | 0.6 | 1.7 | 0.15 |

Again, we must define the $\operatorname{map}()$ and the reduce() procedures.

MAP. Y is a categorical variable, it indicates the group membership. We use it directly for defining the key items.

```
#map
map_ssq <- function(., v){
    #the column y is the key
    cle <- v$Y
    #return key and the entire data frame
    return(keyval (cle,v))
}
```

This is the data frame object that the function returns with the key using the keyval() function.

REDUCE. The initial data frame is subdivided is subsets defined by Y . We calculate the sum of squares within each group. " $v$ " is a part the "don" data frame here. We have all the variables but only a part of the rows.

```
#reduce - calcul
reduce_ssq <- function(k,v) {
    #counting the number of row of the data frame
    n <- nrow(v)
    #calculate the sum of squares using the column 'x' of data.frame
    SSq <- (n-1) * var(v$x)
    #return key and result of calculation
```

```
    return(keyval(k,ssq))
```

\}
" $v$ " is a data frame object, we use nrow () and not length () to obtain the number of rows. We use the "\$" operator to read the column " $x$ ". The function returns the key and a scalar value.

Calculation. We call the mapreduce() procedure of "rmr2".

```
#rmr2 format
don.dfs <- to.dfs(don)
#mapreduce
calcul <- mapreduce(input=don.dfs,map=map_ssq,reduce=reduce_ssq)
#retrieve the result
resultat <- from.dfs(calcul)
print(resultat)
```

We obtain the sum of squares within each group which are identified by the key item.

```
$key
[1] 1 2 3
$val
[1] 1.152083 0.142000 1.293675
```

We calculate the sum to obtain the residual sum of squares.

```
#SSR
ssr <- sum(resultat$val)
print(ssr)
```

Nous have $S S R=\mathbf{2 . 5 8 7 7 5 8}$.
We get the same result with the AOV procedure of $R$.

```
> #contrôle
> print(aov(x ~ y))
Call:
    aov(formula = x ~ y)
Terms:
Sum of Squares 0.149015 2.587758
Deg. of Freedom 2 12
Residual standard error: 0.4643776
Estimated effects may be unbalanced
```

Tracing the execution. We add print() command in the reduce() function, we can see the part of the dataset used in each node...

```
#reduce
reduce_ssq <- function(k,v) {
    #print the subset of the data frame used
    print("reduce") ; print(v)
    #number of row of the data frame
    n <- nrow(v)
    # calculate the sum of squares
    ssq<- (n-1) * var(v$x)
    #return the key and the result (value)
    return(keyval(k,ssq))
}
```

We note that the function is called three times for the three subsets of the data frame.

| [1] "reduce" |  |
| :---: | :---: |
| $y \mathrm{x}$ |  |
| 110.20 |  |
| 210.65 |  |
| 410.70 |  |
| 711.60 |  |
| 1110.40 |  |
| 1210.70 |  |
| [1] "reduce" |  |
| $y \quad x$ | [®OUMG®(2)) |
| 320.80 |  |
| $5 \quad 20.85$ |  |
| $8 \quad 20.70$ |  |
| 1021.10 |  |
| 1320.60 |  |
| [1] "reduce" |  |
| $y \quad x$ | [®OUCMG®(3)) |
| $6 \quad 30.78$ |  |
| $9 \quad 31.20$ |  |
| 1431.70 |  |
| 1530.15 |  |

## 5 Linear Least Squares

The linear least squares of Hugh Develin uses only one key value because the dataset is passed to the mapper in chunks of complete rows ${ }^{9}$. The map function is called several times.

In this section, we use the $\operatorname{map}()$ function to create subsets of dataset. Thus, the map function is called once, and this is the reduce function which is called several times.

We use $\mathrm{K}=2$ subsets, but the extension to any number of distinct keys is straightforward. Starting from the program proposed in this section, we must modify only the map() procedure. The reduce() function and the consolidation of the results do not need to be modified.

[^2]We will also use this example to go further in handling the results from the reduce() function. Instead of returning a scalar value in the output of the reduce() function, we will output a more sophisticated structure. We can evaluate the flexibility of the tool in this context.

Dataset. We use the mtcars dataset.

```
#data(mtcars)
data(mtcars)
print(mtcars)
```

We want to model the relationship between mpg (dependant variable) and the other variables.


MAP. The map() function randomly subdivides the data frame into two subsets of approximately equal size (number of rows).

```
#map
map_lm <- function(., D){
    #generate random values
    alea <- runif(nrow(D))
    #generate the key by comparing the random value with 0.5
    #we can easily modify here in order
    #to subdivide the dataset into K subsets (K >= 2)
    cle <- ifelse(alea < 0.5, 1, 2)
    #return key and values (data frame)
    return(keyval(cle,D))
}
```

Comment 1: The randomness of the subdivision is not required in the context of the regression. We can select the first $n_{1}$ instances for the first subset, and the remaining for the second subset $\left(\mathrm{n}_{2}\right)$. Whatever the partition strategy used, we must obtain the same estimated model coefficients at the end of the calculations.

Comment 2: The generalization into K subsets is easy. Thus, the code for reduce() and the consolidation below work regardless of the number of requested nodes. Only the map() procedure must be modified.

REDUCE. Let us look a little on the ordinary least squares (OLS) estimation before describing the reduce() function. The linear model is written as follows:

$$
y=X a+\varepsilon
$$

Y is the target variable. X is the matrix corresponding to the explanatory variables (regressors), a first column of 1 is combined to the matrix to account for the regression constant; a is the vector of parameters that we want to estimate; $\varepsilon$ is the error term which captures all the other factors, other than the regressors, which influence the target variable.

The OLS (ordinary least squares) estimate [â] of the vector of parameters is obtained with the following formula:

$$
\hat{\mathrm{a}}=\left(X^{t} X\right)^{-1} X^{t} y
$$

Where $\mathrm{X}^{t}$ is the transpose of X .
We analyze the entries of the matrices in order to understand the strategy used for the subdivision of the calculations. For $\left(X^{t} X\right)$, at the intersection of $X_{j}$ and $X_{m}$, we have:

$$
\sum_{i=1}^{n} x_{i j} \times x_{i m}
$$

Since the terms are additive, we can split the calculations in 2 parts:

$$
\sum_{i=1}^{n_{1}} x_{i j} \times x_{i m}+\sum_{i=n_{1}+1}^{n} x_{i j} \times x_{i m}
$$

We have the same phenomenon for $\left(X^{t} y\right)$, at the intersection of $X_{j}$ and $y$ :

$$
\sum_{i=1}^{n} x_{i j} \times y_{i}=\sum_{i=1}^{n_{1}} x_{i j} \times y_{i}+\sum_{i=n_{1}+1}^{n} x_{i j} \times y_{i}
$$

We can easily subdivide the calculations into K parts in view of these properties. We write the reduce() function as follows:

```
#reduce
reduce_lm <- function(k,D) {
    #number of rows of the data frame
    n <- nrow(D)
    #target variable
    y <- D$mpg
    #regressors
    X <- as.matrix(D[,-1])
    #add the constant column 1 to the first column
    X <- cbind(rep(1,n),X)
    #calculate XX
    XtX <- t(X) %*% X
    #calculate Xty
    Xty <- t(X) %*% y
    #set the results into a list
    res <- list(XtX = XtX, Xty = Xty)
    #return key and the list
    return(keyval(k,res))
}
```

The new subtlety is that we use a list to return the two matrices $\left(X^{t} X\right)$ and $\left(X^{t} y\right)$. We must be very attentive when we should consolidate the results to form the corresponding global matrices.

Calculations. We use the mapreduce() function to launch the analysis...

```
#format rmr2
don.dfs <- to.dfs(mtcars)
#mapreduce
calcul <- mapreduce (input=don.dfs,map=map_lm,reduce=reduce_lm)
#récupération
resultat <- from.dfs(calcul)
print(resultat)
```

Let us see the details of the "resultat" object:


Into \$key, we have a vector with the following values (1, 1, 2, 2). We note that each key item is repeated twice because our reduce () function returns two objects in a list $\left[\left(X^{t} X\right)\right.$ and $\left.\left(X^{t} y\right)\right]$.

Into \$val, we have a list structure where the matrices $\left(X^{t} X\right)$ and $\left(X^{t} y\right)$ are followed one another for each key value.

Thus, to form the global matrix $\left(X^{t} X\right)$ respectively $\left.\left(X^{t} y\right)\right]$, we must sum the objects (the matrices) at the position $(1,3)$ [respectively $(2,4)]$.

Consolidation of the results. The following consolidation program is operational whatever the number of nodes used (i.e. the number of distinct keys $K \geq 1$ ).

```
#consolidation
# X'X
MXtX <- matrix(0,nrow=ncol(mtcars), ncol=ncol(mtcars))
for (i in seq(1,length(resultat$val)-1,2)){
    MXtX <- MXtX + resultat$val[[i]]
}
print(MXtX)
# X }\mp@subsup{}{}{t
MXty <- matrix(0,nrow=ncol(mtcars),ncol=1)
for (i in seq(2,length(resultat$val),2)) {
    MXty <- MXty + resultat$val[[i]]
}
print(MXty)
```

We obtain the global matrices $\left(X^{t} X\right)$ and $\left(X^{t} y\right)$ :

| > print (MXtX) |  |  |  |  |  |  |  |  |  |  |  | > print(MXty) |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | cyl | disp | hp | drat | wt | qsec | vs | am | gear | carb |  | $[, 1]$ |
|  | 32.000 | 198.000 | 7383.10 | 4694.00 | 115.0900 | 102.9520 | 571.160 | 14.000 | 13.000 | 118.000 | 90.000 |  | 642.900 |
| cyl | 198.000 | 1324.000 | 51872.40 | 32204.00 | 691.4000 | 679.4040 | 3475.560 | 64.000 | 66.000 | 710.000 | 604.000 | cyl | 3693.600 |
| disp | 7383.100 | 51872.400 | 2179627.47 | 1291364.40 | 25094.7960 | 27091.4888 | 128801.504 | 1854.400 | 1865.900 | 25650.300 | 23216.100 | disp | 128705.080 |
| hp | 4694.000 | 32204.000 | 1291364.40 | 834278.00 | 16372.2800 | 16471.7440 | 81092.160 | 1279.000 | 1649.000 | 17112.000 | 15776.000 | hp | 84362.700 |
| drat | 115.090 | 691.400 | 25094.80 | 16372.28 | 422.7907 | 358.7190 | 2056.914 | 54.030 | 52.650 | 432.950 | 321.260 | drat | 2380.277 |
| wt | 102.952 | 679.404 | 27091.49 | 16471.74 | 358.7190 | 360.9011 | 1828.095 | 36.558 | 31.343 | 366.582 | 310.502 | wt | 1909.753 |
| qsec | 571.160 | 3475.560 | 128801.50 | 81092.16 | 2056.9140 | 1828.0946 | 10293.480 | 270.670 | 225.680 | 2097.460 | 1547.670 | qsec | 11614.745 |
| vs | 14.000 | 64.000 | 1854.40 | 1279.00 | 54.0300 | 36.5580 | 270.670 | 14.000 | 7.000 | 54.000 | 25.000 | vs | 343.800 |
| am | 13.000 | 66.000 | 1865.90 | 1649.00 | 52.6500 | 31.3430 | 225.680 | 7.000 | 13.000 | 57.000 | 38.000 | am | 317.100 |
| gear | 118.000 | 710.000 | 25650.30 | 17112.00 | 432.9500 | 366.5820 | 2097.460 | 54.000 | 57.000 | 452.000 | 342.000 | gear | 2436.900 |
| carb | 90.000 | 604.000 | 23216.10 | 15776.00 | 321.2600 | 310.5020 | 1547.670 | 25.000 | 38.000 | 342.000 | 334.000 | carb | 1641.900 |

Estimation of the parameters of the model. We get the estimated parameters by using the solve() procedure.

```
#coefficients de la régression
a.chapeau <- solve(MXtX,MXty)
print(a.chapeau)
```

The regression coefficients for the "mtcars" dataset are:

| (intercept) | $>\operatorname{print}($ a.chapeau |
| :--- | :--- | ---: |
|  |  |$)$

Check - The $\operatorname{Im}()$ procedure of $R$. We perform the same regression using the $\operatorname{Im}()$ procedure:

```
> #vérification
> print(summary(lm(mpg ~ ., data = mtcars)))
Call:
lm(formula = mpg ~ ., data = mtcars)
Residuals:
    Min 1Q Median 3Q Max
-3.4506 -1.6044 -0.1196 1.2193 4.6271
Coefficients:
Estimate Std. Error t value Pr(>|t|)
(Intercept) 12.30337 18.71788 0.657 0.5181
cyl 
disp 0.01334 0.01786 0.747 0.4635
hp 
drat 0.78711 1.63537 0.481 0.6353
wt -3.71530 1.89441 -1.961 0.0633 .
qsec 
vs 0.31776 2.10451 0.151 0.8814
lam
gear 
carb 
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
Residual standard error: 2.65 on 21 degrees of freedom
Multiple R-squared: 0.869, Adjusted R-squared: 0.8066
F-statistic: 13.93 on 10 and 21 DF, p-value: 3.793e-07
```

The results are consistent. This is comforting.

## 6 Conclusion

Simple examples are used in this tutorial to illustrate the MapReduce programming using the package "rmr2" under R. The idea is to subdivide the calculations on a group (cluster) of machines (nodes). Of course, other solutions exist. I had explored the parallelization strategy using other packages ${ }^{10}$. Some of these libraries allow to program an algorithm on a networked computers. We can distribute the calculations on remote machines.

In the treated examples, the map function is used to subdivide the dataset in subsets of data (vector or data frame). The reduce function performs the calculations on these parts of data. We consolidate the results subsequently in order to obtain de global result.

[^3]
[^0]:    ${ }^{1}$ http://en.wikipedia.org/wiki/Big_data
    ${ }^{2}$ http://www.google.fr/trends/explore\#q=big\%20data
    ${ }^{3}$ http://www.sas.com/en_us/insights/analytics/big-data-analytics.html
    ${ }^{4}$ http://en.wikipedia.org/wiki/Apache Hadoop
    ${ }^{5}$ http://en.wikipedia.org/wiki/MapReduce
    ${ }^{6}$ http://blog.revolutionanalytics.com/2011/09/mapreduce-hadoop-r.html
    ${ }^{7}$ https://github.com/RevolutionAnalytics/rmr2/blob/master/docs/tutorial.md

[^1]:    ${ }^{8}$ http://tuxette.nathalievilla.org/? $p=1455$ \& lang=en\#win

[^2]:    ${ }^{9}$ https://github.com/RevolutionAnalytics/rmr2/blob/master/docs/tutorial.md

[^3]:    ${ }^{10}$ Tanagra tutorial, « Parallel programming in R », october 2013

