Easier Parallel Computing in R with snowfall and sfCluster

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Many statistical analysis tasks in areas such as bioinformatics are computationally very intensive, while lots of them rely on embarrassingly parallel computations (Grama et al., 2003). Multiple computers or even multiple processor cores on standard desktop computers, which are widespread nowadays, can easily contribute to faster analyses.

R itself does not allow parallel execution. There are some existing solutions for R to distribute calculations over many computers — a cluster — for example Rmpi, rpvm, snow, nws or papply. However these solutions require the user to setup and manage the cluster on his own and therefore deeper knowledge about cluster computing itself is needed. From our experience this is a barrier for lots of R users, who basically use it as a tool for statistical computing.

Parallel computing has several pitfalls. A single program can easily affect a complete computing infrastructure on maloperation such as allocating too many CPUs or RAM leaving no resources for other users and their processes, or degrading the performance of one or more individual machines. Another problem is the difficulty of keeping track of what is going on in the cluster, which is sometimes hard if the program fails for some reason on a slave.

We developed the management tool sfCluster and the corresponding R package snowfall, which are designed to make parallel programming easier and more flexible. sfCluster completely hides the setup and handling of clusters from the user and monitors the execution of all parallel programs for problems affecting machines and the cluster. Together with snowfall it allows the use of parallel computing in R without further knowledge of cluster implementation and configuration.

snowfall

The R package snowfall is built as an extended abstraction layer above the well established snow package by L. Tierney, A. J. Rossini, N. Li and H. Sevcikova (Rossini et al., 2007). Note this is not a technical layer, but an enhancement in useability. snowfall can use all networking types implemented in snow, which are socket, MPI, PVM and NetWorkSpaces.

snowfall is also usable on its own (without sfCluster), which makes it handy on single multicore machines, for development or for distribution inside packages.

The design goal was to make parallel computing accessible to R programmers without further general computing knowledge. The Application Programming Interface (API) of snowfall is similar to snow and indeed snow functions can be called directly. So porting of existing snow programs is very simple.

The main snowfall features are as follows:

- All cluster functions and snow wrappers include extended error handling with stopping on error, which makes it easier to find improper behaviour for users without deeper knowledge of clusters.

- In addition to snow functions, there are several functions for common tasks in parallel computing. For example functions for loading packages and sources in the cluster and exchanging variables between cluster nodes are present, as well as helpers for saving intermediate results during calculation.

- Cluster settings can be controlled with command line arguments. Users do not have to change their R scripts to switch between sequential or parallel execution, or to change the number of cores or type of clusters used.

- Connector to sfCluster: Used with sfCluster, configuration does not have to be done on initialisation as all values are taken from the user-given sfCluster settings.

- All functions work in sequential execution, too, i.e. without a cluster. This is useful for development and distribution of packages using snowfall. Switching between sequential and parallel execution does not require code changes inside the parallel program (and can be changed on initialisation).

Like snow, snowfall basically uses list functions for parallelisation. Calculations are distributed on slaves for different list elements. This is directly applicable to any data parallel problem, for example bootstrapping or cross-validation can be represented with this approach (other types of parallelisation can also be used, but probably with more effort).

Generally, a cluster constitutes single machines, called nodes, which are chosen out of a set of all machines usable as nodes, called the universe. The calculation is started on a master node, which spawns worker R processes (sometimes also called slaves). A CPU is a single calculation unit of which modern computers may have more than one.
library(snowfall)
# 1. Initialisation of snowfall.
# (if used with sfCluster, just call sfInit())
sfInit(parallel=TRUE, cpus=4, type="SOCK")

# 2. Loading data.
require(mvna)
data(sir.adm)

# 3. Wrapper, which can be parallelised.
wrapper <- function(idx) {
  # Output progress in worker logfile
  cat("Current index: ", idx, "\n")
  index <- sample(1:nrow(sir.adm), replace=TRUE)
  temp <- sir.adm[index,]
  fit <- crr(temp$time, temp$status, temp$pneu)
  return(fit$coef)
}

# 4. Exporting needed data and loading required packages on workers.
sfExport("sir.adm")
sfLibrary(cmprsk)

# 5. Start network random number generator
# (as "sample" is using random numbers).
sfClusterSetupRNG()

# 6. Distribute calculation
result <- sfLapply(1:1000, wrapper)
# Result is always in list form.
mean(unlist(result))

# 7. Stop snowfall
sfStop()

Figure 1: Example bootstrap using snowfall.

For most basic programs, the parallelisation follows the workflow of the example in Figure 1.

1. Initialisation. Call sfInit with parameters if not using sfCluster or without parameters if used with sfCluster. Parameters are used to switch between parallel or sequential execution (argument parallel, default FALSE) and the number of CPUs wanted (argument cpus with numerical value, in sequential mode always ‘1’, in parallel mode the default is ‘2’). Used with sfCluster, these parameters are taken from the sfCluster settings.

2. Load the data and prepare the data needed in the parallel calculations (for example generating data for a simulation study).

3. Wrap parallel code into a wrapper function (function wrapper in the example), callable by an R list function.

4. Export objects needed in the parallel calculation (e.g., sir.adm) to cluster nodes. It is also necessary to load required packages on all workers. Exporting objects can reduce the total amount of data transmitted. If there are only a few objects needed in the parallel function, you can export them implicitly using additional arguments in the wrapper function and specifying them in the parallel call (e.g. sfLapply).

5. Optional step: start a network random number generator. Such random number generators ensure that nodes produce independent sequences of random numbers. The sequences, and hence results relying on random numbers, are reproducible provided that the same number of workers process the same sequence of tasks.

6. Distribute the calculation to the cluster by using a parallel list function (sfLapply in the example). This function distributes calls of wrapper to workers (which usually means index 1 to index n is called on CPU 1 to CPU n respectively. These calls are then executed in parallel. If the list is longer than the amount of CPUs, index n + 1 is scheduled on CPU 1 again). That also means all used data inside the wrapper function must be exported first, to have them existing on any node (see point 2).

7. Stop cluster via sfStop() (If used with sfCluster this is not stopping the cluster itself, but allows reinitialisation with sfInit).

Probably the most irritating thing in the example is the export of the data frame. On the provided type of cluster computing, the source program runs only on the master first of all. Local variables and objects remain on the master, so workers do not automatically have access to them. All data, functions and packages needed for the parallel calculation have to be transferred to the workers’ processes first. Export means objects are instantiated on the slaves. Unlike snow’s export function, local variables can be exported, too. As a further addition, all variables can be exported or removed from the worker processes.

Basic networking parameters (like execution mode and the number of CPUs on each machine) can be set on the command line, as seen in Figure 2. Arguments provided in sfInit() will override the command line arguments. For example, a script that always uses MPI clusters might include sfInit(type="MPI"). This mechanism can be

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1If calls to the wrapper function take different times, as with search problems, or you have computers with different speeds, most likely you will want to use a load balanced version, like sfClusterApplyLB, which dynamically re-schedules calls of wrapper to CPUs which have finished their previous job.

2There are more elaborate ways to integrate data transfer, e.g. NetWorkSpaces, but from our experience, snowfall’s exporting functions are enough for most common needs.
used in R scripts using snowfall, as a connector to sfCluster, or as a binding to other workload and management tools.

In all current parallel computing solutions intermediate results are lost if the cluster dies, perhaps due to a shutdown or crash of one of the used machines. snowfall offers a function which saves all available parts of results to disc and reloads them on a restored run. Indeed it does not save each finished part, but any number of CPUs parts (for example: Working on a list with 100 segments on a 5 CPU cluster, 20 result steps are saved). This function cannot prevent a loss of results, but can greatly save time on long running clusters. As a side effect this can also be used to realise a kind of “dynamic” resource allocation: just stop and restart with restoring results on a differently sized cluster.

Note that the state of the RNG is not saved in the current version of snowfall. Users wishing to use random numbers need to implement customized save and restore functions, or use pre-calculated random numbers.

sfCluster

sfCluster is a Unix commandline tool which is built to handle cluster setup, monitoring and shutdown automatically and therefore hides these tasks from the user. This is done as safely as possible enabling cluster computing even for inexperienced users. Using snowfall as the R frontend, users can change resource settings without changing their R program. sfCluster is written in Perl, using only Open Source tools.

On the backend, sfCluster is currently built upon MPI, using the LAM implementation (Burns et al., 1994), which is available on most common Unix distributions.

Basically, a cluster is defined by two resources: CPU and memory. The monitoring of memory usage is very important, as a machine is practically unusable for high performance purposes if it is running out of physical memory and starts to swap memory on the hard disk. sfCluster is able to probe memory usage of a program automatically (by running it in sequential mode for a certain time) or to set the upper bound to a user-given value.

The resource allocation can be widely configured: Even partial usage of a specific machine is possible (for example on a machine with 4 CPUs, which is used for other purposes as well, it is possible to allow only e.g. 2 cores for usage in clusters and sfCluster ensures that no more than 2 CPUs are used by parallel computing on this machine). The restriction of usage can leave calculation resources for other tasks, e.g. if a computer is used for other calculations or perhaps a computing pool for students is used for cluster programs, leaving enough CPU power for the users of those machines.

sfCluster checks the cluster universe to find machines with free resources to start the program (with the desired amount of resources — or less, if the requested resources are not available). These machines, or better, parts of these machines, are built into a new cluster, which belongs to the new program. This is done via LAM sessions, so each program has its own independent LAM cluster.

Optionally sfCluster can keep track of resource usage during runtime and can stop cluster programs if they exceed their given memory usage, machines start to swap, or similar events. On any run, all spawned R worker processes are detected and on shut down it is ensured that all of them are killed, even if LAM itself is not closed/shut down correctly.

The complete workflow of sfCluster is shown in Figure 3.

An additional mechanism for resource administration is offered through user groups, which divide the cluster universe into “subuniverses”. This can be used to preserve specific machines for specific users. For example, users can be divided in two groups, one able to use the whole universe, the other only specific machines or a subset of the universe. This feature was introduced, because we interconnect the machine pools from two institutes to one universe, where some scientists can use all machines, and some only the machines from their institute.

sfCluster features three main parallel execution modes. All of these setup and start a cluster for the program as described, run R and once the program has finished, shutdown the cluster. The batch- and monitoring mode shuts down the cluster on interruption from the user (using keys Ctrl-C on most Unix systems).
Figure 3: Workflow of sfCluster.

1. Parallel batchmode: Parallel counterpart to R CMD BATCH. Called using sfCluster -b or by the optionally installed R CMD par.

2. Interactive R shell (sfCluster -i or R CMD parint).

3. Monitoring mode (sfCluster -m or R CMD parmon): Behaves similarly to batchmode, but features a process monitor for workers, access to worker logfiles, system output and debugging and runtime messages. The visualisation in the terminal is done using Ncurses. For an example output see Figure 4: A cluster with 9 worker processes (marked SL) and one master process (marked MA) are running on five machines. Each machine has a tab with logfiles marked by the name of the node, e.g. knecht4. For each process, its process identification number (PID), the node it is running on, its memory usage and state (like running, sleeping, dead etc.) is shown at the top. The System tab contains system messages from sfCluster; the R output on the master is shown in tab R-Master.

Administration

sfCluster includes features to get information about current running clusters and free resources on the cluster universe (see Figure 5 for an example). This can help users to get an overview of what is currently happening on the cluster machines and of the resources available for starting their own programs. Also detailed information about clusters, with all process PIDs, memory use and runtime of single processes can be printed, which is useful for administrators to determine which R process belongs to which cluster.

All these administration options are directly usable by (administrative) root account, as well, so administrators can safely kill clusters without wiping out all the slave processes manually.

The configuration of sfCluster itself is done via common Unix-style configuration files. Configuration includes system variables (like definition of triggers for stopping events on observation), the user groups, R versions and of course the cluster universe with resource limits.

The installation is available through tar.gz or as a Debian package; both are instantly usable for a single (probably multicore) machine and only need to be configured for "real" clusters. In normal cases the default installation should work out of the box. It needs some minor tweaking if R is not installed in the default way, e.g. if multiple R installations are available on the machines. All needed CRAN and CPAN packages are also installable through the installer.

Future additions will be a port to OpenMPI, integration to common batch and resource management systems (e.g. the Sun Grid Engine or slurp) and basic reports about cluster behaviour.
Summary

Although many well-working solutions for parallel computing in R are available, they have their downsides on forcing the user to manage the underlying clusters manually. sfCluster/snowfall solves this problem in a very flexible and comfortable way, enabling even inexperienced computer users to benefit from parallel programming (without having to learn cluster management, usage and falling into pitfalls affecting other people’s processes). snowfall makes sure the resulting R programs are runable everywhere, even without a cluster.

The combination snowfall/sfCluster has been used daily in our institute for several months and has evolved with user’s demands and wishes. There are packages that have been built integrating snowfall with optionally usable parallelisation techniques (e.g. the package peperr).

The software and further information are available at http://www.imbi.uni-freiburg.de/parallel.

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Bibliography


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Figure 5: Overview of running clusters from the user (first call) and from all users (second call). The session column states a unique identifier as well as the used R version. “state” describes whether the cluster is currently running or dead. “USR” contains the user who started the cluster. Column “M” includes the sfCluster running mode: MO/BA/IN for monitoring, batch and interactive. Column “#N” contains the amount of CPUs used in this cluster. The third call gives an overview of the current usage of the whole universe, with free calculation time (“Free-Load”) and useable memory (“Free-RAM”).