

Data Science and Statistics in the Amazon Cloud with R

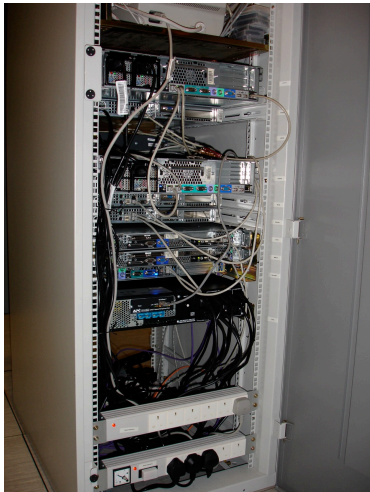
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Introduction

“The old days ...”



R in the cloud

By cloud, I mean an online service which allows users to create and destroy virtual servers remotely without having to worry about initial hardware and OS installation and where billing is in very small increments (e.g. hours).

There are several cloud providers, including:

- Amazon EC2
 - <http://aws.amazon.com/>
- Digital Ocean
 - <http://www.digitalocean.com/>
- Google Compute Engine
 - <http://cloud.google.com/>
- Rackspace Cloud Servers
 - <http://www.rackspace.co.uk/>
- Windows Azure VMs
 - <http://www.windowsazure.com/>

Why R in the cloud?

- Long analyses
- Collaboration
- Powerful AWS instances, with access to GPUs
- Online data sources
- Full environment with C/C++/Fortran, L^AT_EX+ Sweave, Git + Subversion ready-to-go.
- Access to the power of Linux without having to dedicate your own machine to running it.

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Today, AWS is the only the service which ticks all the following (subjectively) important boxes for HPC in statistics, though this is a *fast* moving business:

- Repository for community development of images so users can boot ready-to-run machines with more than just bare operating system (bit like package system in R).

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- Everything from micro instances to the current state of the art in HPC, including machines with nVidia GPUs for CUDA support. (See also benchmarks)

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- A 'stock-market' for unused compute capacity, enabling heavily discounted compute jobs.

Some cons to AWS

There are some cons to AWS, though again these could be addressed in future:

- Billing is in full hour increments (Google Compute Engine is in minutes)
- There are no guarantees of availability: Amazon explicitly intend users to design for instance failure in the use cases. There have been high profile outages in the US East Coast data centre
- High barrier to learning

AWS Background

Amazon Web Services (AWS)

Amazon used to buy in huge server capacity to keep their website up just for the Christmas shopping spree ... rest of the year large parts of server farm sat mostly idle.

Launched 2006. By December 2014, 1,400,000 servers operating in 28 data centres across 7 countries:

- Dublin, Ireland
- Frankfurt, Germany
- North Virginia, United States
- Oregon, United States
- Northern California, United States
- Singapore, Republic of Singapore
- Tokyo, Japan
- Sydney, Australia
- São Paulo, Brazil

Some of the relevant AWS ecosystem

- EC2 (Elastic Compute Cloud)
 - is the service which enables launching virtual servers
- EBS (Elastic Block Storage)
 - persistent block level storage for use with EC2
- VPC (Virtual Private Cloud)
 - for creation of virtual LANs within AWS for private networking
- S3 (Simple Storage Service)
 - for resilient storage of data independent of instances
- RDS (Relational Database Server) / DynamoDB
 - managed SQL and NoSQL databases
- SQS (Simple Queuing Service)
 - highly scalable and reliable atomic messaging service

EC2 Jargon

- Instance
 - a virtual server running on EC2
- Volume
 - a cloud 'hard drive' which is attached to an instance
- AMI (Amazon Machine Image)
 - a bundle of operating system and pre-loaded applications to boot on an instance
- Stop -vs- terminate
 - *stop*: similar to powering down a computer. Cease paying by the hour, just pay by the month for EBS volume (\$0.10/GB/mo). Start and instance boots same machine.
 - *terminate*: power down and destroy all data.
- On-demand/Spot instance
 - *on demand*: immediately available, fixed price per hour
 - *spot*: ephemeral instance, price follows Amazon 'stock-market'

Demo: launching a virtual server on EC2

Demo (without launching)

Interacting with EC2

- Web interface
- REST API accessible from an array of languages/platforms
 - Android, iOS, *nix, Mac, Windows
 - Javascript, Java, .NET, Node.js, PHP, Python, Ruby, Go, shell
 - interestingly, no official R API yet! However, <http://cloudyr.github.io/> looks promising.

Interacting with EC2 : example

EC2 CLI tools:

<https://aws.amazon.com/developertools/351>

```
for Reg in eu-west-1 eu-central-1 us-east-1 us-west-1 \
    us-west-2 sa-east-1 ap-southeast-1 \
    ap-northeast-1 ap-southeast-2
do
    ec2-describe-spot-price-history \
        -t m3.medium \
        --region $Reg \
        -d "Linux/UNIX (Amazon VPC)" \
        -s 'date "+%Y-%m-%dT%H:%M:00"' \
        | cut -f 2,3,4,6
done;
```

The RStudio AMI

Why?

So,

- AWS enables rapid launching of instances from a set of different operating systems.
- However, they're bare bones systems
 - it's up to you to setup up the system as you want it
 - not hard for the technically literate ... but definitely *time consuming*
- Any AWS user can create AMIs of systems so that they can boot directly to a system they have previously setup
 - an AMI is like a bare metal image of a system which can be restored to any new instance.
- The AMIs I provide is a public share of the pre-setup R system I use and have integrated user feedback and requests.

What's included?

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- Optimised BLAS for accelerated matrix operations
- Dropbox integration

What's not included?

- Every R package (obviously!). But, fast AWS based mirror is automatically set for quick installation of new packages.
- Easy cluster setup (yet ... some things perhaps harder to automate well). See next section of talk.

Most important thing to remember ...

... is to **allow port 80 through the AWS EC2 firewall!**

This is done by setting up your security group on instance launch.

Demo

Demo (including launch, RMarkdown, Stan)

Your Own R Cluster

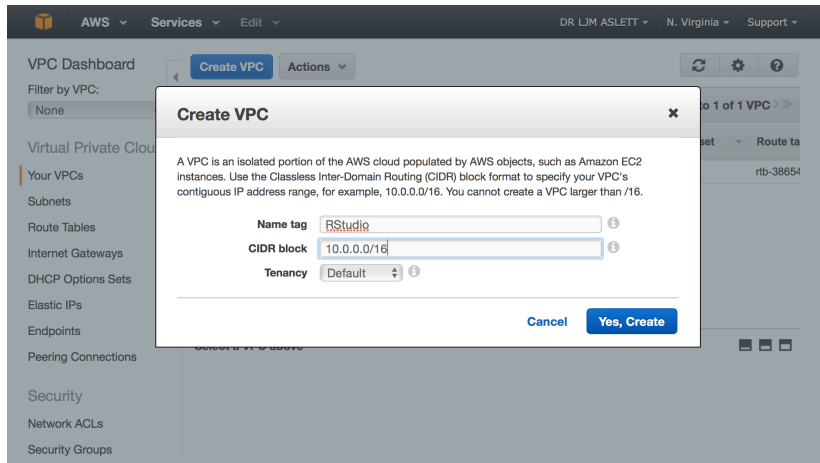
Cluster setup ... if you don't care about security

Just make sure your security group is open for all ports to the world ...

Cluster setup ... if you do care about security

Create a Virtual LAN with private subnet.

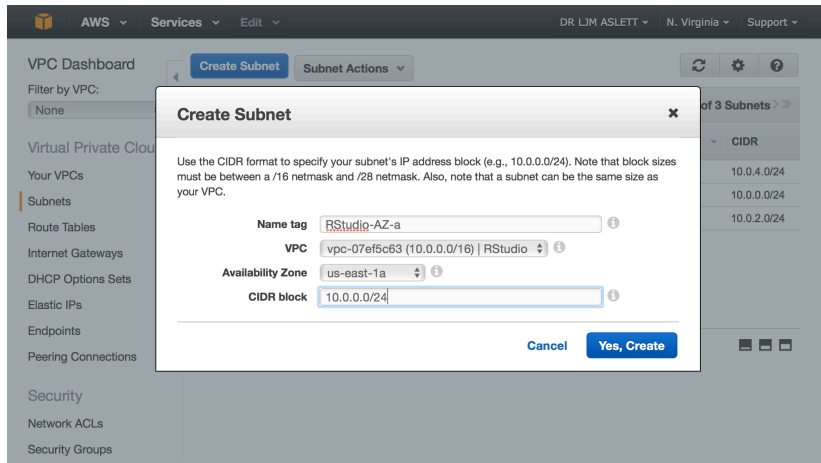
Recall, $10.0.0.0/16 \implies 10.0.0.0 - 10.0.255.255$ (65536 hosts)



The screenshot shows the AWS Management Console interface. The main content area displays the 'Create VPC' dialog box. The dialog box has a title bar 'Create VPC' with a close button. Below the title bar, there is a descriptive paragraph: 'A VPC is an isolated portion of the AWS cloud populated by AWS objects, such as Amazon EC2 instances. Use the Classless Inter-Domain Routing (CIDR) block format to specify your VPC's contiguous IP address range, for example, 10.0.0.0/16. You cannot create a VPC larger than /16.' Below the text, there are three input fields: 'Name tag' with the value 'RStudio', 'CIDR block' with the value '10.0.0.0/16', and 'Tenancy' with a dropdown menu set to 'Default'. At the bottom right of the dialog box, there are two buttons: 'Cancel' and 'Yes, Create'. The background of the console shows the 'VPC Dashboard' with a sidebar on the left containing navigation links like 'Your VPCs', 'Subnets', 'Route Tables', etc.

Split that subnet among the availability zones as you wish

Recall, $10.0.0.0/24 \implies 10.0.0.0 - 10.0.0.255$ (256 hosts)



The screenshot shows the AWS Management Console interface for creating a subnet. The 'Create Subnet' dialog box is open, displaying the following configuration:

- Name tag:** RStudio-AZ-a
- VPC:** vpc-07ef5c63 (10.0.0.0/16) | RStudio
- Availability Zone:** us-east-1a
- CIDR block:** 10.0.0.0/24

The dialog box includes a 'Cancel' button and a 'Yes, Create' button. The background shows the 'VPC Dashboard' with a list of subnets, including 10.0.4.0/24, 10.0.0.0/24, and 10.0.2.0/24.

Split that subnet among the availability zones as you wish

Recall, $10.0.4.0/24 \implies 10.0.4.0 - 10.0.4.255$ (256 hosts)

The screenshot shows the AWS Management Console interface for creating a subnet. The 'Create Subnet' dialog box is the central focus, with the following fields filled out:

- Name tag:** RStudio-AZ-e
- VPC:** vpc-07ef5c63 (10.0.0.0/16) | RStudio
- Availability Zone:** us-east-1e
- CIDR block:** 10.0.4.0/24

At the bottom of the dialog, the 'Yes, Create' button is highlighted in blue. Below the dialog, the 'Summary' tab is active, showing the following details:

Summary	Route Table	Network ACL	Flow Logs	Tags
Subnet ID: subnet-df929f86 RStudio-AZ-a				
CIDR: 10.0.0.0/24				
				Availability Zone: us-east-1a
				Route table: rtb-e9d5b58d

Enable auto-assignment of public IP (I)

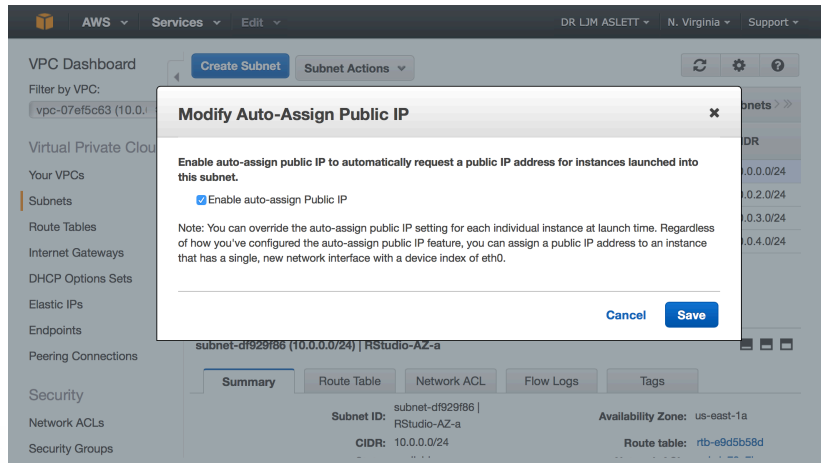
Auto-assigning a public IP will allow you to get in to all hosts remotely for diagnostics etc.

The screenshot shows the AWS Management Console interface for a VPC. The left sidebar contains navigation options: VPC Dashboard, Virtual Private Cloud, Your VPCs, Subnets, Route Tables, Internet Gateways, DHCP Options Sets, Elastic IPs, Endpoints, Peering Connections, Security, Network ACLs, and Security Groups. The main content area displays a list of subnets under the VPC 'vpc-07ef5c63 (10.0.0.0/16)'. A context menu is open over the first subnet, 'RStudio-AZ-a', with the following options: 'Delete Subnet', 'Create Flow Log', and 'Modify Auto-Assign Public IP' (highlighted in orange). Below the list, the details for 'subnet-df929f86 (10.0.0.0/24) | RStudio-AZ-a' are shown, including the Summary tab with the following information:

Subnet ID:	subnet-df929f86 RStudio-AZ-a	Availability Zone:	us-east-1a
CIDR:	10.0.0.0/24	Route table:	rtb-e9d5b58d

Enable auto-assignment of public IP (II)

Auto-assigning a public IP will allow you to get in to all hosts remotely for diagnostics etc.



The screenshot shows the AWS Management Console interface. A modal dialog box titled "Modify Auto-Assign Public IP" is open, centered over the console. The dialog contains the following text:

Enable auto-assign public IP to automatically request a public IP address for instances launched into this subnet.

Enable auto-assign Public IP

Note: You can override the auto-assign public IP setting for each individual instance at launch time. Regardless of how you've configured the auto-assign public IP feature, you can assign a public IP address to an instance that has a single, new network interface with a device index of eth0.

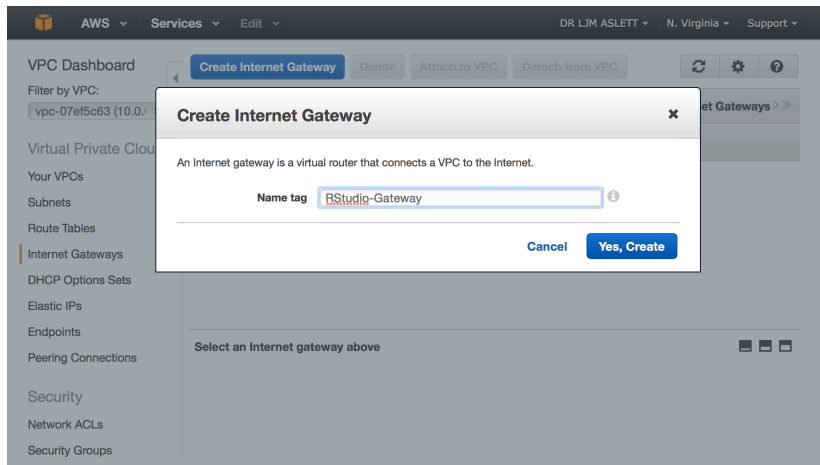
At the bottom of the dialog are "Cancel" and "Save" buttons.

The background console shows the "VPC Dashboard" for "vpc-07ef5c63 (10.0.0.0/24)". The "Subnets" section is active, displaying a list of subnets. The selected subnet is "subnet-df929f86 (10.0.0.0/24) | RStudio-AZ-a". Below the dialog, the "Summary" tab for this subnet is visible, showing:

- Subnet ID: subnet-df929f86 | RStudio-AZ-a
- Availability Zone: us-east-1a
- CIDR: 10.0.0.0/24
- Route table: rtb-e9d5b58d

Add an internet router (I)

Ensure that traffic can be routed between the internet and your LAN ...



The screenshot shows the AWS Management Console interface. The main content area displays the 'Create Internet Gateway' dialog box. The dialog box has a title bar with a close button (X). Below the title bar, there is a descriptive text: 'An Internet gateway is a virtual router that connects a VPC to the Internet.' Below this text is a text input field labeled 'Name tag' containing the text 'RStudio-Gateway'. At the bottom of the dialog box, there are two buttons: 'Cancel' and 'Yes, Create'. The 'Yes, Create' button is highlighted in blue. In the background, the AWS console shows the 'Internet Gateways' section of the 'Virtual Private Cloud' dashboard. The left sidebar contains a navigation menu with various AWS services listed.

Add an internet router (II)

... and attach to your virtual LAN ...

The screenshot shows the AWS Management Console interface. At the top, there are navigation elements: 'AWS', 'Services', 'Edit', and user information 'DR LJM ASLETT' in 'N. Virginia' with a 'Support' link. The main content area is titled 'VPC Dashboard' and includes buttons for 'Create Internet Gateway', 'Delete', 'Attach to VPC', and 'Detach from VPC'. A modal dialog box titled 'Attach to VPC' is open, containing the text 'Attach an Internet gateway to a VPC to enable communication with the Internet.' Below this text is a dropdown menu for 'VPC' with the selected option 'vpc-07ef5c63 (10.0.0.0/16) | RStudio'. At the bottom of the dialog are 'Cancel' and 'Yes, Attach' buttons. In the background, the 'Internet Gateways' section is visible, showing a gateway named 'igw-89baafec | RStudio-Gateway' with a 'Summary' tab selected. The summary details are as follows:

ID:	igw-89baafec RStudio-Gateway	Attached VPC ID:	
State:	detached	Attachment state:	

Add an internet router (III)

... and insert to routing table.

The screenshot shows the AWS Management Console interface for configuring a route table. The breadcrumb navigation indicates the path: **Services** > **Route Tables** > **rtb-e9d5b58d**. The left-hand navigation pane shows the 'Route Tables' section is selected. The main content area displays the details for route table **rtb-e9d5b58d**, which is associated with VPC **vpc-07ef5c63**. The 'Routes' tab is active, showing a table of routes. The table has columns for Destination, Target, Status, Propagated, and Remove. Two routes are listed: a local route for 10.0.0/16 and a route for 0.0.0/0 pointing to internet gateway **igw-89baafec**. The 'Add another route' button is visible at the bottom of the table.

Destination	Target	Status	Propagated	Remove
10.0.0/16	local	Active	No	
0.0.0/0	igw-89baafec	No	No	✕

Modify security group

Allow limited inbound traffic over the router so you can SSH and access RStudio web interface.

NOTE: double check no internal traffic firewalled!

The screenshot shows the AWS Management Console interface for editing a security group. The breadcrumb trail is: AWS > Services > Edit > DR LJM ASLETT > N. Virginia > Support. The left-hand navigation pane shows the 'Security' section expanded to 'Security Groups'. The main content area displays the 'sg-0bc0716d' security group details, with the 'Inbound Rules' tab selected. The 'Inbound Rules' table contains the following data:

Type	Protocol	Port Range	Source	Remove
ALL Traffic	ALL	ALL	sg-0bc0716d	
SSH (22)	TCP (6)	22	0.0.0.0/0	
HTTP (80)	TCP (6)	80	0.0.0.0/0	

At the bottom of the 'Inbound Rules' section, there is an 'Add another rule' button. The 'Cancel' and 'Save' buttons are also visible at the top of the rule configuration area.

Ensure you select this VPC when launching ...

Step 3: Configure Instance Details

us-east-1e 0.126

Maximum price ⓘ \$ 0.2

Launch group ⓘ (Optional)

Request valid from ⓘ Any time [Edit](#)

Request valid to ⓘ Any time [Edit](#)

Persistent request ⓘ Persistent request

Network ⓘ vpc-07ef5c63 (10.0.0.0/16) | RStudio [Create new VPC](#)


Subnet ⓘ subnet-df929f86(10.0.0.0/24) | RStudio-AZ-a | us-east-1a [Create new subnet](#)
251 IP Addresses available

Auto-assign Public IP ⓘ Use subnet setting (Enable)

Placement group ⓘ No placement group

[Cancel](#) [Previous](#) [Review and Launch](#) [Next: Add Storage](#)

... and change security group to the VPC default

 **AWS** ▾ **Services** ▾ **Edit** ▾
DR LJM ASLETT ▾ N. Virginia ▾ Support ▾


1. Choose AMI
2. Choose Instance Type
3. Configure Instance
4. Add Storage
5. Tag Spot Request
6. Configure Security Group
7. Review

Step 6: Configure Security Group

A security group is a set of firewall rules that control the traffic for your instance. On this page, you can add rules to allow specific traffic to reach your instance. For example, if you want to set up a web server and allow Internet traffic to reach your instance, add rules that allow unrestricted access to the HTTP and HTTPS ports. You can create a new security group or select from an existing one below. [Learn more](#) about Amazon EC2 security groups.

Assign a security group: Create a new security group
 Select an existing security group

Filter VPC security groups ▾

Security Group ID	Name	Description	Actions
 sq-0bc0716d	default	default VPC security group	Copy to new

Inbound rules for sg-0bc0716d (Selected security groups: sg-0bc0716d) ⊞ ⊞ ⊞

Type <small>(i)</small>	Protocol <small>(i)</small>	Port Range <small>(i)</small>	Source <small>(i)</small>
HTTP	TCP	80	0.0.0.0/0
All traffic	All	All	sg-0bc0716d (default)
SSH	TCP	22	0.0.0.0/0

Cancel
Previous
Review and Launch

Cluster example (I)

Say my private RSA key is in `k.pem`. First, upload to the instance, then make the correct permissions for SSH:

```
system("chmod 600 k.pem")
```

Now, launch R across the cluster with one command:

```
library("parallel")
cl <- makePSOCKcluster(
  rep(c("localhost", "10.0.0.58", "10.0.4.249"), 36),
  rshcmd="ssh -i k.pem -o StrictHostKeyChecking=no",
  user="ubuntu",
  master=system("hostname --all-ip-addresses", TRUE))
```


Cluster example (II)

Ensure that all the packages you need are installed on all the nodes, then:

- use `clusterEvalQ()`, `clusterApply()` or `clusterApplyLB()` to launch parallel jobs.
- or optionally hook into the `foreach` framework, for easy to use `%dopar%` construct:

```
library("doParallel")  
registerDoParallel(cl)
```

Cluster example (III)

For example, fitting a random forest on large data is then trivial:

```
library("randomForest")
fit <- foreach(nt=rep(5, 36*3), .combine=combine,
               .packages="randomForest") %dopar% {
  load("myDat.RData")
  randomForest(resp ~ ., data=myDat, ntree=nt)
}
```

Case Study

Encrypted statistical machine learning

Modern cryptographic techniques promise to allow privacy to be preserved whilst still allowing computation to be performed, unlike the usual encryption schemes such as AES.

However, these so-called *homomorphic encryption* schemes are currently very computationally demanding and restrictive in the types of computation which can be performed.

Recent work¹ has shown that tailored methods can be built which are competitive with unencrypted machine learning methods, but computational demand is high.

¹Aslett, L. J. M., Esperança, P. M. and Holmes, C. C. (2015), Encrypted statistical machine learning: new privacy preserving methods.

arXiv:1508.06845 [stat.ML].







Homomorphic encryption

Definition (Homomorphic encryption scheme)

An encryption scheme is said to be *homomorphic* if there is a set of operations $\circ \in \mathcal{F}_M$ acting in message space (such as addition) that have corresponding operations $\diamond \in \mathcal{F}_C$ acting in cipher text space satisfying the property:

$$\text{Dec}(k_S, \text{Enc}(k_P, m_1) \diamond \text{Enc}(k_P, m_2)) = m_1 \circ m_2 \quad \forall m_1, m_2 \in M$$

A scheme is *fully homomorphic* if $\mathcal{F}_M = \{+, \times\}$ and an arbitrary number of such operations are possible. Cartoon version:

c81e728d9d4 c2f636f067f 89cc14862c...	+ ,	eccbc87e4b5 ce2fe28308f d9f2a7baf3...	=	e4da3b7fbbc e2345d7772b 0674a318d5...
  2	+	  3	=	  5

Fitting a Completely Random Forest (CRF) encrypted

To show the techniques of the paper are practical required showing you can fit a CRF in a reasonable time (while you have lunch, say) and without extreme cost (don't want to write a grant application just for hardware to run it).

Enter Amazon Web Services ...

As a proof of concept, we encrypted the Wisonsin breast cancer prognosis data set locally, resulting in 13.8GB of encrypted data.

The AWS run

- The spot pricing script earlier was used to determine the cheapest region spot prices for the c3.8xlarge instances
 - 32 cores (Intel Xeon E5-2680 v2), 60GB memory.

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- 18 spot requests in each region \implies 1,152 CPU cores.
- Each (slightly modified) RStudio AMI instance fitted 50 trees to 1 of the shards.
- Upon completion, encrypted subtree uploaded to S3 again.

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- The spot pricing script earlier was used to determine the cheapest region spot prices for the c3.8xlarge instances
 - 32 cores (Intel Xeon E5-2680 v2), 60GB memory.
- The 13.8GB of encrypted data was uploaded to an S3 bucket in Dublin, Ireland and from there copied to São Paulo, Brazil. It was split into 18 'shards' before upload.
- 18 spot requests in each region \implies 1,152 CPU cores.
- Each (slightly modified) RStudio AMI instance fitted 50 trees to 1 of the shards.
- Upon completion, encrypted subtree uploaded to S3 again.
- Total cost: \$23.86 (\approx £15.66)

Conclusion

- The opportunity cost to maintain cryptographic security is 2 hours of time and \$23.86.
- To buy 36 servers with 32 cores of Intel Xeon Ivy Bridge and 60GB RAM would be prohibitive for the occasional encrypted fit.
- The RStudio AMI reduced the time to working substantially.

Future plans

Future plans

- GPU AMI
- more built in cluster tools
 - avoid need to install tools on nodes
 - helper functions to install supporting packages
 - helper function to launch PSOCK clusters
- Migration tools to upgrade when new AMIs released
- Tools to add multiple user accounts and manage server resources

Feedback

Please give feedback – I would love ideas for what else would make the AMIs more useful!

There is no paper currently, so please use a standard software citation if you use them:

Aslett, L. J. M. (2015), *RStudio AMIs for Amazon EC2 cloud computing*. AMI ID ami-ae05a1d9. **URL:**
http://www.louisaslett.com/RStudio_AMI/

and simply replace the AMI ID with the version used for reproducibility.

Thanks