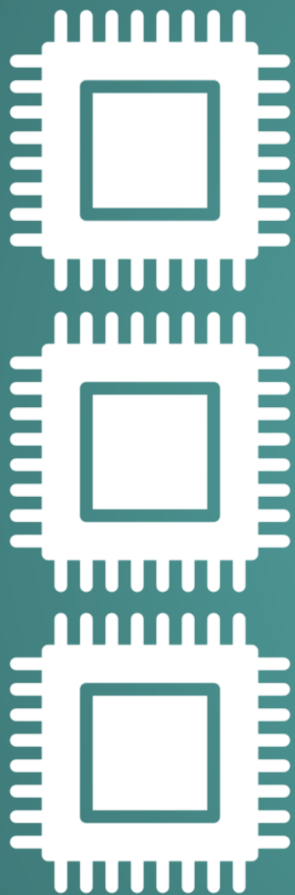


Bring Your Code to Your Data

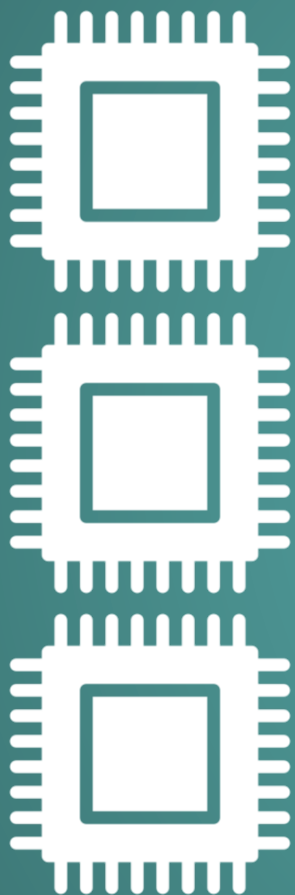
Ian Huston
@ianhuston

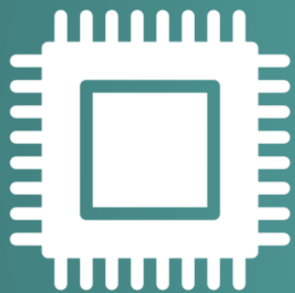




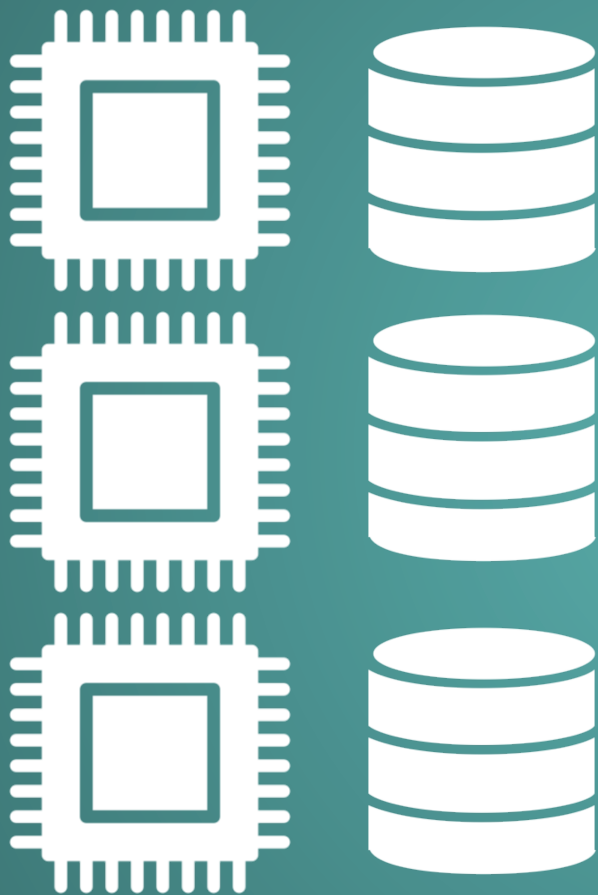
High Performance Computing

HPDC ≠ BIG DATA

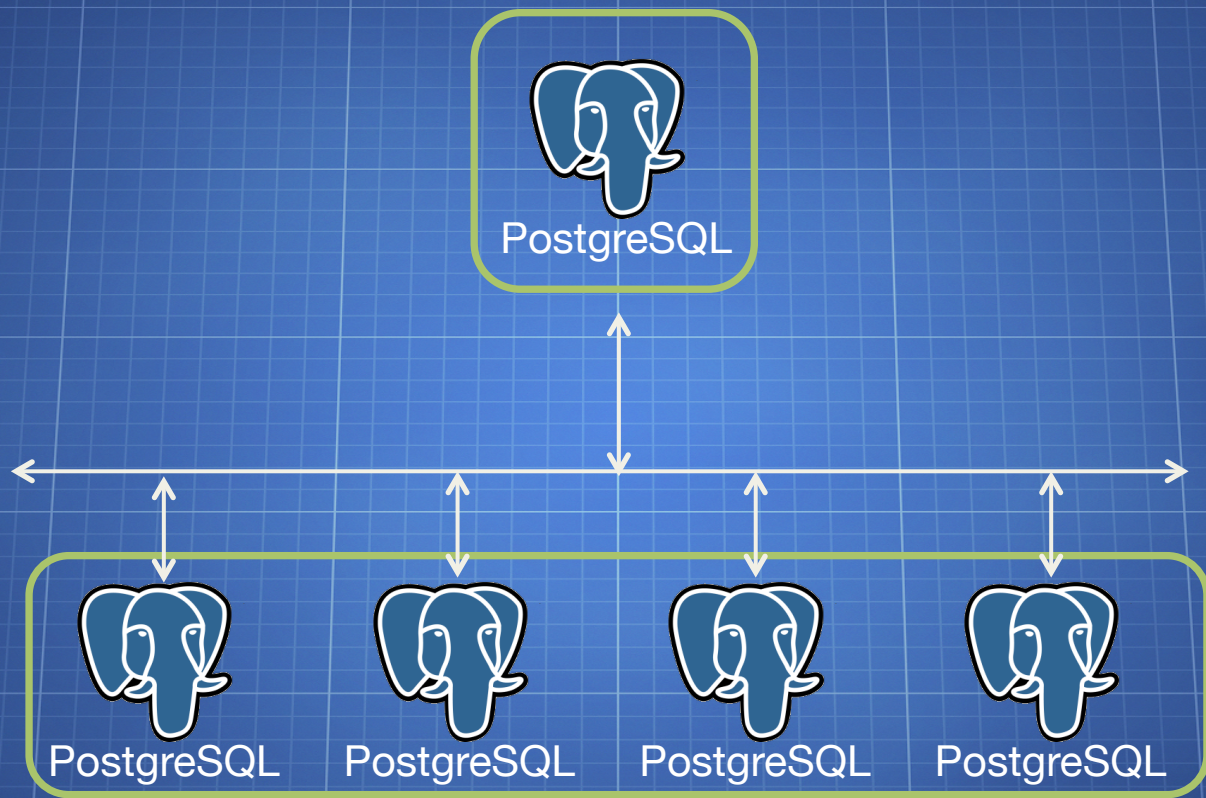




In-Database Computing



In-Database Distributed Computing





- 1. SQL for analytics**
- 2. Packaged libraries**
- 3. In-Database Python**



1. SQL for analytics

SQL is more than SELECT

- Window Functions
- WITH queries (Common Table Expressions)
- User Defined Aggregations
- User Defined (SQL) Functions

Examples:

- Time Series using Windowing: <http://blog.pivotal.io/author/caleb-welton>
- Heroku's Postgres bits: <http://postgres-bits.herokuapp.com>

Get rows in 6th decile of scores

CTE { WITH decile as (
Window Function { SELECT *,
ntile(10) OVER (ORDER BY score)
FROM mytable)
Normal Query { SELECT *
FROM decile
where ntile = 6;

<http://postgres-bits.herokuapp.com/#60>

User Defined (SQL) Functions

Declaration	{	CREATE FUNCTION times2(INT)
		RETURNS INT
		AS \$\$
SQL	{	SELECT 2 * \$1
Statements		\$\$
Language	{	LANGUAGE sql;
Execution	{	SELECT times2(1);
		times2

		2



2. Packaged libraries

IN-DATABASE MACHINE LEARNING



<http://madlib.net>

IN-DATABASE GEOGRAPHIC QUERIES



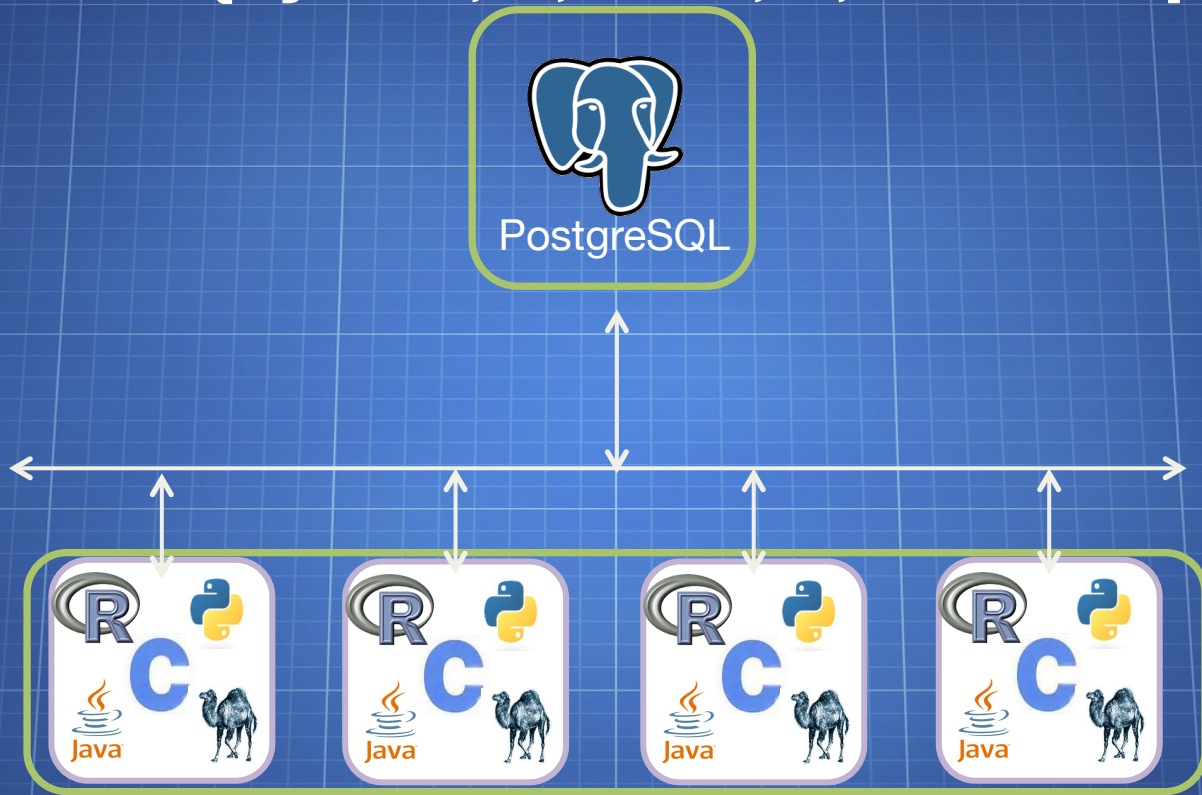
<http://postgis.net>

Pivotal



3. In-Database Python (and R, Java, C, etc)

PL/X : X in {Python, R, Java, C, JavaScript, etc.}



Data Parallelism

- Little or no effort is required to break up the problem into a number of parallel tasks, and there exists no dependency (or communication) between those parallel tasks.
- Examples:
 - Measure the height of each student in a classroom (explicitly parallelizable by student)
 - MapReduce
 - `map()` function in Python

SQL wrapper	{	CREATE FUNCTION
		pymax (a integer, b integer)
		RETURNS integer
		AS \$\$
Normal Python	{	if a > b:
		return a
		return b
Language	{	\$\$ LANGUAGE plpythonu;

BENEFITS:

Reuse Python & R code

Access Python & R libraries

Implicit parallelism

Financial Examples



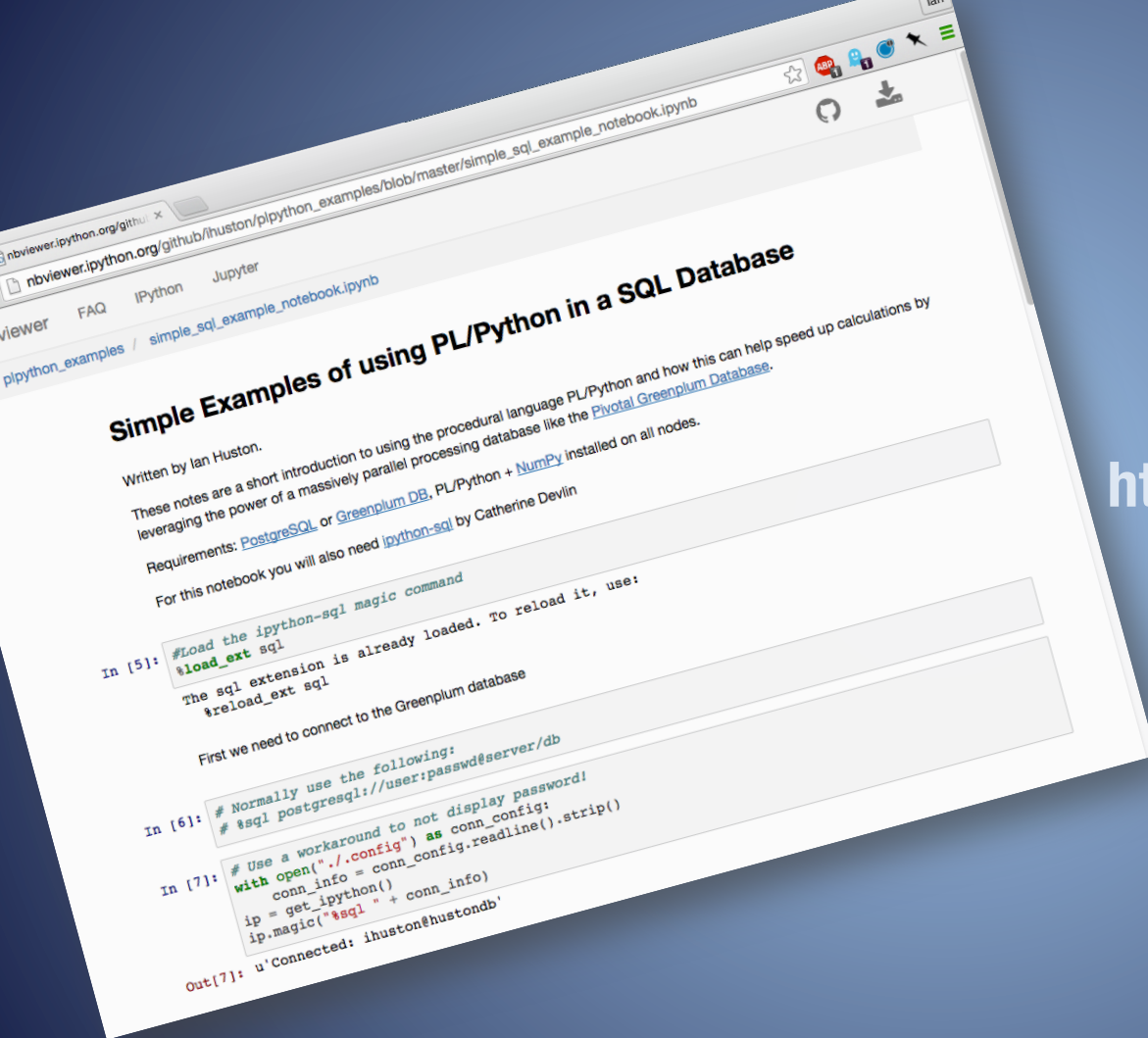
Insurance Risk Analysis



Stress Testing



Asset Management
and Churn



MORE DETAILS

<http://tinyurl.com/ih-plpython>

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