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# Managing large datasets in R – ff examples and concepts

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#### Summary

The statistical interpreter R is hungry for RAM and therefore limited to dataset sizes much smaller than available RAM. R packages 'bit' and 'ff' provide the basic infrastructure to handle large data problems in R. In this session we give an introduction into 'bit' and 'ff' – interweaving working examples with short explanation of the most important concepts. give free access to excellent statistical software to everyone ...

... for processing large datasets even with standard hardware

## Design goals: base packages for large data objects in R



Source: Oehlschlägel (2010) Managing large datasets in R – ff examples and concepts

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	package rgl package ff since 1.0 dyncall project: dynamic C interface in work: dynamic compilation and streaming for R
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	package bit since 1.0 package ff since 2.0 prototype R.ff

### **Development**

http://r-forge.r-project.org/projects/ff/

#### **Production**

## Statistical methods that can be scaled to large data problems using the infrastructure provided by packages bit and ff

Basic infrastructure for large objects Basic infrastructure for chunking Reading and writing csv files

packages bit and ff packages bit and ff (chunked sequential access with package ff)

(chunked and parallelized with package R.ff)

(chunked and parallelized, supported by ff)

(chunked and parallelized random access)

(chunked and parallelized random access)

(chunked and parallelized sequential access)

(chunked fitting with package biglm)

(chunked and partially parallelized)

new today:

ffsave / ffload

(chunked processing with package R.ff)

Data transformation (chunked and partially parallelized with package R.ff) Math and probability distributions (chunked and parallelized, supported by bit and ff) Data filtering Descriptive statistics on chunks Biglm and bigglm Bootstrapping Bagged predictive modelling Bagged clustering (chunked and parallelized random access with truecluster) Likelihood maximization EM-algorithm Some linear algebra • matrix transpose matrix multiplication

matrix inversion

svd for many rows and few columns

Saving and loading ff archives (incremental save and selective load with package ff)

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# Infrastructure in bit and ff addresses a complexity of performance-critical topics

#### Complexities in scope of ff and bit

- virtual objects by reference
- disk based objects
- memory efficient data types
- memory efficient subscript types
- fast chunk access methods
- fast index (pre)processing
- chunk processing infrastructure
- large csv import/export
- large data management

#### Complexities partially in scope

• parallel processing

#### Complexities in scope of R.ff

- basic processing of large objects
- some linear algebra for large objects

#### Currently not in scope

• full linear algebra for large objects

avoid copying and RAM duplication manage temporary and permanent objects on disk minimize storage requirements of data minimize storage requirements of subscripts allow fast (random) access to disk – for chunks of data minimize or avoid cost of subscript preparation foundation for efficient chunked processing interface large datasets conveniently manage all files behind ff

parallel access to large datasets (without locking)

elementwise operations and more t, vt, matmul, matinv, few column svd

observe package bigmemory

# **Basic memory organisation**



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# Architecture behind packages ff and bit implements several performance optimizations

R frontend	C interface	C++ backend
Hybrid Index Preprocessing	access methods	memory mapped compressed pages
<ul> <li>HIP <ul> <li>parsing of index expressions instead of memory consuming evaluation</li> <li>ordering of access positions and re-ordering of returned values</li> <li>rapid rle packing of indices if and only if rle representation uses less memory compared to raw storage</li> </ul> </li> <li>Hybrid copying semantics <ul> <li>virtual dim/dimorder ()</li> <li>virtual windows vw ()</li> <li>virtual transpose vt ()</li> </ul> </li> <li>New performance generics <ul> <li>clone (), update (), swap (), add (), chunk (), bigsample ()</li> </ul> </li> </ul>	<ul> <li>C-code accelerating is.unsorted() and rle() for integers: intisasc(), intisdesc(), intrle()</li> <li>C-code for looping over hybrid index can handle mixed raw and rle packed indices in arrays and avoids multiplication</li> <li>C-code for looping over bit: outer loop fixes word in processor cache, inner loop handles bits</li> </ul>	<ul> <li>Tunable pagesize and system caching= c("mmnoflush", "mmeachflush")</li> <li>Custom datatype bit- level en/decoding, add' arithmetics and NA handling</li> <li>Ported to Windows, Mac OS, Linux and BSDs</li> <li>Large File Support (&gt;2GB) on Linux</li> <li>Paged shared memory allows parallel processing</li> <li>Fast creation and modification of large files on sparse filesystems</li> </ul>

## **Basic example: creating atomic vectors**

```
# R example
ri <- integer(10)</pre>
```

```
# ff examples
library(ff)
fi <- ff(vmode="integer", length=10)
fb <- ff(vmode="byte", length=10)
rb <- byte(10) # in R this is integer
fb <- ff(rb)
vmode(ri)
vmode(fi)
vmode(fi)
vmode(fb)
cbind(.rambytes, .ffbytes)[c("integer", "byte"),]
?vmode
```

# Atomic data types supported by ff

vmode(x)

implemented

not implemented

boolean	1 bit logical	no NA
logical	2 bit logical	with NA
quad	2 bit unsigned integer	no NA
nibble	4 bit unsigned integer	no NA
byte	8 bit signed integer	with NA
ubyte	8 bit unsigned integer	no NA
short	16 bit signed integer	with NA
ushort	16 bit unsigned integer	no NA
integer	32 bit signed integer	with NA
single	32 bit float	
double	64 bit float	
complex	2x64 bit float	
raw	8 bit unsigned char	
character	fixed widths, tbd.	

#### Advanced example: creating atomic vectors

```
# R example
rf <- factor(levels= c("A", "T", "G", "C"))
length(rf) <- 10
rf</pre>
```

```
# ff examples
frf <- ff(rf)
length(frf) <- le8
frf
frf[l1:le8] <- NA
ff(vmode="quad", length=le8, levels=c("A", "T", "G", "C"))
ff(vmode="quad", length=10
, levels=c("A", "B", "C", "D"), ordered=TRUE)

ff(Sys.Date()+0:9, length=10)
ff(Sys.time()+0:9, length=10)
ff(0:9, ramclass="Date")
ff(0:9, ramclass=c("POSIXt", "POSIXct"))</pre>
```

```
str(ff(as.POSIXct(as.POSIXlt(Sys.time(), "GMT")), length=12))
```

### Limiting R's RAM consumption through chunked processing

```
# ff example
> str(chunk(fd))
List of 50
 $ :Class 'ri' int [1:3] 1 2000000 100000000
 $ :Class 'ri' int [1:3] 2000001 4000000 100000000
 $ :Class 'ri' int [1:3] 4000001 6000000 10000000
[snipped]
# simple as seq but balancing chunk size
> args(chunk.default)
function (from = NULL, to = NULL, by = NULL, length.out = NULL
, along.with = NULL, overlap = 0L, method = c("bbatch", "seq"), ...)
# automatic calculation of chunk size
> args(chunk.ff vector)
function (x
, RECORDBYTES = .rambytes[vmode(x)]
, BATCHBYTES = getOption("ffbatchbytes")
, ...)
# by default limited at 1% of available RAM
> getOption("ffbatchbytes") / 1024^2 / memory.limit()
[1] 0.01
```

#### **Basic example: working with atomic vectors**

```
# R example
rd <- double(100)
rd[] <- runif(100) # write
rd[] # this is the proper non-lazy way to read</pre>
```

```
# ff example
fd <- ff(vmode="double", length=1e8)
system.time(
   for (i in chunk(fd)) fd[i] <- runif(sum(i))
)
system.time(
s <- lapply( chunk(fd)
, function(i)quantile(fd[i], c(0.05, 0.95)) )
)
crbind(s)</pre>
```

# **Negligible RAM duplication for parallel execution on ff objects**



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#### Advanced example: working parallel with atomic vectors

```
library(snowfall)
finalizer(fd)
# let slaves not delete fd on shutdown
finalizer(fd) <- "close"</pre>
sfInit(parallel=TRUE, cpus=2, type="SOCK")
sfLibrary(ff)
sfExport("fd") # do not export the same ff multiple times
sfClusterEval(open(fd)) # explicitely opening avoids a gc problem
system.time(
    sfLapply( chunk(fd), function(i) {
        fd[i] <- runif(sum(i))</pre>
        invisible()
    })
system.time(
    s <- sfLapply( chunk(fd)</pre>
    , function(i) quantile(fd[i], c(0.05, 0.95)) )
sfClusterEval(close(fd)) # for completeness
csummary(s)
sfStop()
```

Supported index exp	ressions	implemeneted not implemented
x <- ff(1::	12, dim=c(3,4), d i	<pre>imnames=list(letters[1:3], NULL)) &lt;- as.bit(c(TRUE, FALSE, FALSE))</pre>
expression		Example
(which) positive integers		x[ 1, 1]
negative integers		<b>x</b> [ -(2:12) ]
logical		x[ c(TRUE, FALSE, FALSE), 1]
character		x[ "a", 1]
integer matrices		x[ rbind(c(1,1)) ]
bit		x[i&i, 1]
bitwhich		x[ as.bitwhich(i), 1]
range index		x[ ri(1,1), 1]
hybrid index	ff's internal index	x[ as.hi(1) ,1]
zeros		×[0]
NAs		x[ NA ]

#### **Basic example: working with bit filters**

```
# R example
1 <- rd > 0.99
rd[1]
1e8 * .rambytes["logical"] / (1024^2) # 381 MB for logical
```

```
# ff example
b1 <- b2 <- bit(length(fd))</pre>
system.time( b1[] <- c(FALSE, TRUE) )</pre>
system.time( for (i in chunk(fd)) b2[i] <- fd[i] > 0.99 )
system.time( b <- b1 & b2 )</pre>
object.size(b) / (1024^2)
system.time( x <- fd[b] )</pre>
x[1:10]
sum(b) / length(b) # less dense than 1/32
w <- as.bitwhich(b)</pre>
sum(w) / length(w)
object.size(w) / (1024^2)
system.time( x <- fd[w] )</pre>
x[1:10]
```

### Advanced example: working with hybrid indexing

```
# ff example
hp <- as.hi(b)  # ignores pack=FALSE</pre>
object.size(hp) / (1024^2)
system.time( x <- fd[hp] )</pre>
x[1:10]
hu <- as.hi(w, pack=FALSE)</pre>
object.size(hu) / (1024^2)
system.time( x <- fd[hu] )</pre>
x[1:10]
# Don't do
as.hi(1:1e8)
# Do
as.hi(quote(1:1e8))
hi(1, 1e8)
ri(1, 1e8)
chunk(1, 1e8, by=1e8)
```

soon on CRAN

prototype available

not yet implemented

# **Supported data structures**

	example	class(x)
vector	ff(1:12)	c("ff_vector","ff")
array	ff(1:12, dim=c(2,2,3))	c("ff_array","ff")
matrix	ff(1:12, dim=c(3,4))	c("ff_matrix","ff_array","ff")
data.frame	ffdf(sex=a, age=b)	c("ffdf","ff")
symmetric matrix with free diag	<pre>ff(1:6, dim=c(3,3) , symm=TRUE, fixdiag=NULI</pre>	<b>،</b> )
symmetric matrix with fixed diag	<pre>ff(1:3, dim=c(3,3) , symm=TRUE, fixdiag=0)</pre>	
distance matrix		c("ff_dist","ff_symm","ff")
mixed type arrays instead of data.frames		c("ff_mixed", "ff")

#### **Basic example: working with arrays (and matrices)**

```
# R example: physically stored by column
array(1:12, dim=c(3,4))  # read by column
matrix(1:12, 3,4, byrow=TRUE) # read by row
```

```
# ff example: physically stored by row - like OLTP database
ff(1:12, dim=c(3,4), dimorder=c(2,1))  # read by column
ff(1:12, dim=c(3,4), dimorder=c(2,1), bydim=c(2,1))  # read by row
```

```
fm <- ff(1:12, dim=c(3,4), dimorder=c(2,1))
get.ff(fm, 1:12) # note the physical order
fm[1:12] # [. exhibits standard R behaviour
ncol(fm) <- 1e8 # not possible with this dimorder
nrow(fm) <- 1e8 # possible with this dimorder</pre>
```

```
fm <- ff(vmode="double", dim=c(1e4, 1e4))
system.time( fm[1,] <- 1 ) # column store: slow
system.time( fm[,1] <- 1 ) # column store: fast
# even more pronounced difference for caching="mmeachflush"</pre>
```

### Hybrid copying semantics: physical and virtual attributes

```
x \leftarrow ff(1:12, dim=c(3,4))
х
> str(physical(x))
List of 9
 $ vmode : chr "integer"
                                                        ff(); vmode()
 $ maxlength: int 12
                                                    ff(); maxlength()
 $ pattern : chr "ff"
                                                          pattern() <-</pre>
 $ filename : chr
                                                         filename() <-</pre>
 "D:/DOCUME~1/JENSOE~1/LOCALS~1/Temp/RtmpKDilKg/ff462a1d5a.ff"
 $ pagesize : int 65536
                                                    open(, pagesize=)
 $ finalizer: chr "delete"
                                                        finalizer()<-</pre>
 $ finonexit: logi TRUE
                                                                  ff()
 $ readonly : logi FALSE
                                                    open(, readonly=)
 $ caching : chr "mmnoflush"
                                                     open(, caching=)
> str(virtual(x))
List of 4
 $ Length : int 12
                                                            length() <-</pre>
 $ Dim : int [1:2] 3 4
                                                               dim() <-
 $ Dimorder : int [1:2] 1 2
                                                         dimorder() <-</pre>
 $ Symmetric: logi FALSE
                                                    ff(); symmetric()
```

#### Hybrid coyping semantics in action: different virtual 'views' into same ff

```
a \le ff(1:12, dim=c(3,4))
b <- a
\dim(b) < -c(4,3)
dimorder(b) <-c(2:1)
> a
ff (open) integer length=12(12) dim=c(3,4) dimorder=c(1,2)
    [,1] [,2] [,3] [,4]
[1,] 1 4 7 10
                                            a virtual
[2,] 2 5 8 11
[3,] 3 6 9 12
> b
ff (open) integer length=12(12) dim=c(4,3) dimorder=c(2,1)
    [,1] [,2] [,3]
[1,]
    1 2 3
                                            transpose
[2,] 4 5 6
[3,] 7 8 9
[4,] 10 11 12
vt(a) # shortcut to virtually transpose
t(a) \# == clone(vt(a))
```

#### **Basic example: working with data.frames**

```
# R example
id <- 1:12
gender <- sample(factor(c("male","female","unknown")), 12, TRUE)
rating <- matrix(sample(1:6, 12*10, TRUE), 12, 10)
colnames(rating) <- paste("r", 1:10, sep="")
df <- data.frame(id, gender, rating)
df[1:3,]
```

```
# ff example
fid <- as.ff(id); fgender <- as.ff(gender); frating <- as.ff(rating)
fdf <- ffdf(id=fid, gender=fgender, frating)
identical(df, fdf[,])
fdf[1:3,] # data.frame
fdf[,1:4] # data.frame
fdf[1:4] # ffdf
fdf[] # ffdf
fdf[] # ffdf
fdf[] # ffdf</pre>
```

#### Advanced example: physical structure of data.frames

```
# R example
# remember that 'rating' was a matrix
# but data.frame has copied to columns (unless we use I(rating))
str(df)
```

```
# ff example
physical(fdf) # ffdf has *not* copied anything
# lets' physically copy
fdf2 <- ffdf(id=fid, gender=fgender, frating, ff split=3)</pre>
physical(fdf2)
filename(fid)
filename(fdf$id)
filename(fdf2$id)
nrow(fdf2) <- 1e6</pre>
fdf2[1e6,] <- fdf[1,]
fdf2
nrow(fdf2) < -12
# understand this error: pros and cons of embedded ff_matrix
nrow(fdf) < -16
# understand what this does to the original fid and fgender
fdf3 <- fdf[1:2]
nrow(fdf3) < -16
fgender
nrow(fdf3) < -12
```

## Basic example: reading and writing csv

```
# R example
write.csv(df, file="df.csv")
cat(readLines("df.csv"), sep="\n")
df2 <- read.csv(file="df.csv")
df2</pre>
```

### Advanced example: physical specification when reading a csv

```
# ff example
vmode(fdf2)
args(read.table.ffdf)
fdf2 <- read.csv.ffdf(file="fdf.csv"</pre>
, asffdf args = list(vmode=list(quad="gender", nibble=3:12))
 first.rows = 1
, next.rows = 4
 VERBOSE=TRUE)
fdf2
fdf3 <- read.csv.ffdf(file="fdf.csv"</pre>
, asffdf args = list( vmode=list(nibble=3:12)
                     , ff join=list(3:12)
fdf3
# understand "unknown factor values mapped to first level"
read.csv.ffdf(file="fdf.csv"
, asffdf args = list(vmode=list(quad="gender", nibble=3:12))
  appendLevels = FALSE
 first.rows = 2
  VERBOSE=TRUE)
```

#### **Basic example: file locations and file survival**

```
# R example: objects are not permanent
# rm(df) simply removes the object
# when closing R with q() everything is gone
```

```
# ff example: object data in files is POTENTIALLY permanent
# rm(fdf) just removes the R object,
# the next gc() triggers a finalizer which acts on the file
# when closing R with q()
# the attribute finonexit decides whether the finalizer is called
# finally fftempdir is unlinked
physical(fd)
dir(getOption("fftempdir"))
# changing file locations and finalizers
sapply(physical(fdf2), finalizer)
                                   # filename(ff) <- changes one ff</pre>
filename(fdf2)
pattern(fdf2) <- "./cwdpat "</pre>
filename(fdf2)
                                   # ./ renamed to cwdpat in getwd()
sapply(physical(fdf2), finalizer) # AND set finalizers to "close"
pattern(fdf2) <- "temppat "</pre>
```

#### **Closing example: managing ff archives**

# R example

```
# save.image() saves all R objects (but not ff files)
# load() restores all R objects (if ff files exist, ff objects work)
# ff example
# get rid of the large objects (takes too long for demo)
delete(frf); rm(frf)
delete(fd); rm(fd)
delete(fm); rm(fm)
rm(b, b1, b2, w, x, hp, hu)
ffsave.image(file="myff") # => myff.RData + myff.ffData
# close R
# open R
library(ff)
str(ffinfo(file="myff"))
ffload(file="myff", list="fdf2")
sapply(physical(fdf2), finalizer)
yaff <- ff(1:12)
ffsave(yaff, file="myff", add=TRUE)
ffdrop(file="myff")
```

Source: Oehlschlägel (2010) Managing large datasets in R - ff examples and concepts

SOME DETAILS NOT PRESENTED IN THE SESSION

#### Before you start, make sure you read the important warnings in

library(ff) ?LimWarn

#### The default behavior of ff can be configured in options ()

getOption("fftempdir") == "D:/.../Temp/RtmpidNQq9" getOption("ffextension") == "ff" getOption("fffinonexit") == TRUE getOption("ffdrop") getOption("ffcaching") == "mmnoflush" # or "mmeachflush" getOption("ffbatchbytes") == 16104816

# default 1% of RAM Win32

# set this under Linux !!

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## Behavior on rm() and on q()

If we create or open an ff file, C++ resources are allocated, the file is opened and a finalizer is attached to the external pointer, which will be executed at certain events to release these resources.

#### Available finalizers

close	releases C++ resources and closes file (default for named files)
delete	releases C++ resources and deletes file (default for temp files)
deleteIfOpen	releases C++ resources and deletes file only if file was open

#### Finalizer is executed

rm(); gc()	at next garbage collection after removal of R-side object
q()	at the end of an R-session (only if <b>finonexit=TRUE</b> )

# Wrap-up of temporary directory

.onUnload getOption ("fftempdir") is unliked and all ff-files therein deleted

You need to understand these mechanisms, otherwise you might suffer ...

- .. unexpected loss of ff files
- .. GBs of garbage somewhere in temporary directories

Check and set the defaults to your needs ....

getOption("fffinonexit")

#### Update, cloning and coercion

```
# plug in temporary result into original ff object
update(origff, from=tmpff, delete=TRUE)
```

```
# deep copy with no shared attributes
y <- clone(x)</pre>
```

```
# three variants to cache complete ff object
# into R-side RAM and write back to disk later
```

```
# variant deleting ff
ramobj <- as.ram(ffobj); delete(ffobj)
# some operations purely in RAM
ffobj <- as.ff(ramobj)</pre>
```

```
# variant retaining ff
ramobj <- as.ram(ffobj); close(ffobj)
# some operations purely in RAM
ffobj <- as.ff(ramobj, overwrite=TRUE)</pre>
```

```
# variant using update
ramobj <- as.ram(ffobj)
update(ffobj, from=ramobj)</pre>
```

# Atomic access functions, methods and generics

	reading	writing	combined reading and writing
single element	get.ff	set.ff	getset.ff
contiguous vector	read.ff	write.ff	readwrite.ff
indexed access with HIP and vw	[	[< (, add=FALSE)	swap(,add=FALSE)
for ram compatibility		add(x,i,value)	swap.default

#### HIP optimized disk access

#### Hybrid Index Preprocessing (HIP)

ffobj[1:100000000] will silently submit the index information to
as.hi(quote(1:100000000)) which does the HIP:

rather parses than expands index expressions like 1:1000000000
stores index information either plain or as rle-packed index increments (therefore 'hybrid')
sorts the index and stores information to restore order

#### Benefits

• minimized RAM requirements for index information
• all elements of ff file accessed in strictly increasing position

#### Costs

RAM needed for HI may double RAM for plain index (due to re-ordering)
RAM needed during HIP may be higher than final index (due to sorting)

Currently preprocessing is almost purely in R-code (only critical parts in fast C-code: intisasc, intisdesc, inrle)

# Random access to permanent vector of integer: cost of HIP in [.ff and [<-.ff is well-invested compared to naive access in get.ff and set.ff

seconds



35

#### Parsing of index expressions

```
# The parser knows `c()' and `:', nothing else
# [.ff calls as.hi like as.hi(quote(index.expression))
# efficient index expressions
a <- 1
b <- 100
as.hi(quote(c(a:b, 100:1000)))  # parsed (packed)
as.hi(quote(c(1000:100, 100:1))) # parsed and reversed (packed)
# neither ascending nor descending sequences
as.hi(quote(c(2:10,1))) # parsed, but then expanded and sorted
                        # plus RAM for re-ordering
# parsing aborted when finding expressions with length>16
x < -1:100; as.hi(quote(x)) # x evaluated, then rle-packed
as.hi(quote((1:100))) #() stopped here, ok in a[(1:100)]
# parsing skipped
as.hi(1:100)
                           # index expanded , then rle-packed
# parsing and packing skipped
as.hi(1:100, pack=FALSE)  # index expanded
as.hi(quote(1:100), pack=FALSE)  # index expanded
```

#### **RAM considerations**

```
# ff is currently limited to length(ff) == .Machine$max.integer
# storing 370 MB integer data
> a <- ff(0L, dim=c(1000000,100))</pre>
# obviously 370 MB for return value
b <- a[]
# zero RAM for index or recycling
a[] <- 1  # thanks to recycling in C
a[] <- 0:1
a[1:10000000] <- 0:1 # thanks to HIP
a[10000000:1] <- 1:0
# Attention: 370 MB for recycled value
a[, bydim=c(2,1)] < - 0:1
# don't do this
a[offset+(1:10000000)] <- 1 # better: a[(o+1):(o+n)] <- 1
# 5x 370MB during HIP # Without chunking final costs are
a[sample(10000000)] <- 1  # 370 MB index + 370 MB re-order
a[sample(10000000)] <- 0:1 # dito + 370 MB recycling
```

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#### Lessons from RAM investigation

rle() requires up to 9x its input RAM\*

without using structure() reduces to 7x RAM

intrle() uses an optimized C version, needs
up to 2x RAM and is by factor 50 faster.
Trick: intrle returns NULL if compression
achieved is worse than 33.3%. Thus the RAM
needed is maximal

- 1/1 for the input vector
- 1/3 for collecting values
- 1/3 for collecting lengths
- 1/3 buffer for copying to return value

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## A physical to virtual hierarchy

