Grid computing and computational statistics

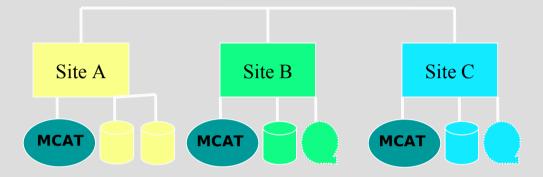
Nigel Sim VeRG/SIDA

Three focuses

- Data Grid library
 - PGL
- Computational infrastructure
 - Grid Agents
- Data mining:
 - Ensembles
 - Permutation testing

The Data Grid

 Federation between sites

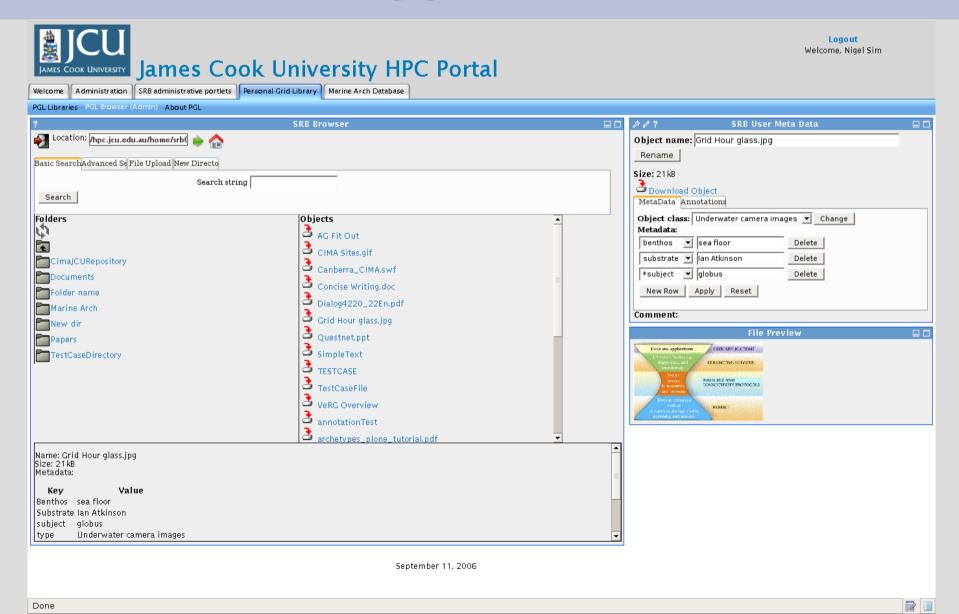


- Meta data directly attached to data
- Multiple data locations
- Virtualisation!

Personal Grid Library

- Implementation of a web-based digital library
- Provides an interface to templated metadata manipulation
 - Define object classes (Images, reports, datasets...)
 - Define appropriate metadata tags
 - Define metadata display template
- Exists by placing a metadata template file in a directory – used by interface to render library

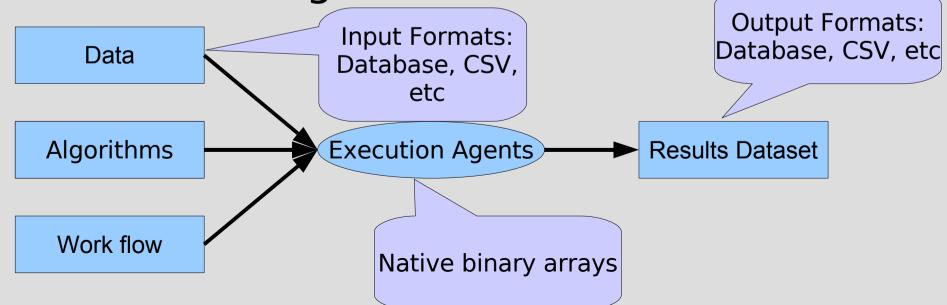
Personal Grid Library cont...



Grid Agents

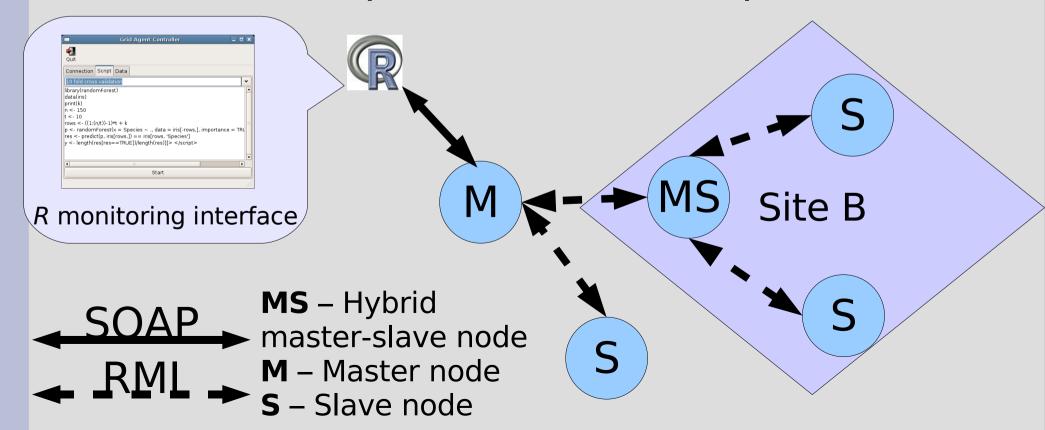
- Cross platform data flow execution system
- Can utilise R, compiled libraries, legacy apps, etc

Handles in-flight data conversion



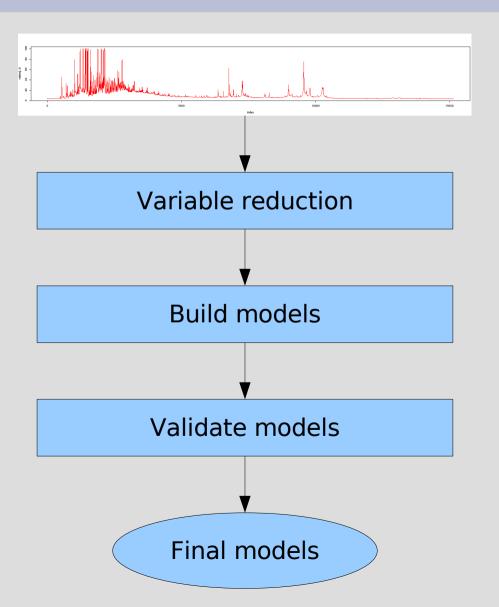
Grid Agents cont...

- Scalable work placement
 - Master-slave using workflows
- Utilise multiple CPUs on multiple machines



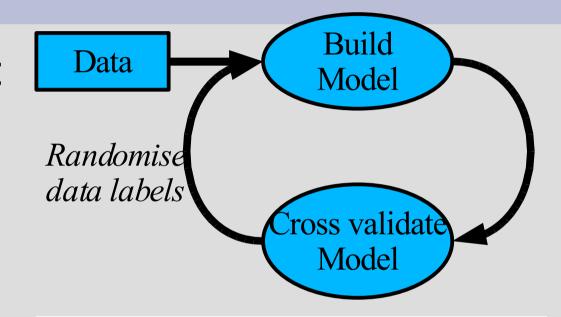
Data mining

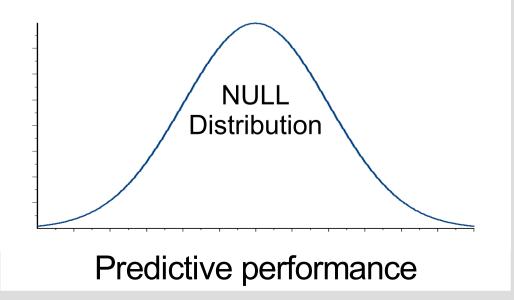
- Mainly focusing on spectral data
 - NIR (Quality control)
 - Mass spec (blood proteins)
- Computationally intensive
 - Cross validation
 - Permutation test
 - Optimisation (EA)



Permutation tests

- A non-parametric test
- Can be adapted to many situations
 - Model testing
 - Variable testing





Ensembles

 Linear combination of many models

$$F(x) = \sum_{i=1}^{N} w_i f_i(x)$$
$$f(x) = \text{Any model}$$

- Bootstrap using Lasso
- Optimise using evolutionary algorithms

- Stepwise regression
- Some coefficients may end up zero

				_		_	
	age	sex	bmi	map	tc	ldl	hdl
0	0	0	0	0	0	0	0
1	0	0	60.12	0	0	0	0
2	0	0	361.89	0	0	0	0
3	0	0	434.76	79.24	0	0	0
4	0	0	505.66	191.27	0	0	-114.1
5	0	-74.92	511.35	234.15	0	0	-169.71
11	-7.01	-237.1	521.08	321.55 -	580.44	313.86	0
12	-10.01	-239.82	519.84	324.39 -	792.18	476.75	101.04

Combined use case

- 1)Ingest raw data files
- 2)Start a Grid Agents workflow
- 3)Results stored as metadata
- 4) Viewed using PGL

