

### Scaling up your pandas workflows with Modin

Devin Petersohn

Co-founder and CTO, Ponder

### About me

- Active Duty U.S. Marine
  - Korean Crypto-Linguist
  - 3d Radio BN (2008-2012)
- BS University of Missouri (2016)
- MS UC Berkeley (2018)
- PhD UC Berkeley (2021)
  - NSF Graduate Research Fellow
  - Chancellor's Fellow
  - Modin started as my PhD project
- Currently: Cofounder and CTO of Ponder







### A dataframe built from first

principles



### Data Science Organization problems

What problems do data science teams face?

### Data Science has a scalability problem





### Data Science has a scalability problem





### Data Science Teams\* have a scalability problem





### Data Science Teams\* have a scalability problem





### Data Science Teams\* have a scalability problem



























## Data Science scalability is human scalability

There is no service that can spin up more **Data Scientists**, so we must treat them like the finite resource they are



# Data Science scalabilit 's a human scal-'

There is n so we mu Lan spin up more **Data Scientists**, La chem like the finite resource they are



# Ease of use

flexibility, agility expressiveness,



### Performance

scalability, robustness, efficiency



# Ease of use

flexibility, agility expressiveness,



### Performance

scalability, robustness, efficiency

### Shifting the focus from the machine to the user





Data Scientists shouldn't have to work for their tools



### Ponder's work:

### Transparently scale existing tools

Abstract away all of the components of the system that data scientists don't care about, only expose details they do care about.



### Ponder's work:

### Transparently scale existing tools



Abstract away all of the components of the system that data scientists don't care about, only expose details they do care about.



# Ease of use

flexibility, agility expressiveness,



### Performance

scalability, robustness, efficiency





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### Let's start from first principles!

### Performance

scalability, robustness, efficiency



### But the Pandas API doesn't scale!



### The API is simply an expression of what to do

### Solving dataframes from first principles

Dataframe Data Model
Dataframe Algebra
Parallelism / Decomposition Rules
Type System
Operator Semantics
Implementation

25

### **First Steps: Formalize the Dataframe**



#### **Towards Scalable Dataframe Systems**

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#### ABSTRACT

2020

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Dataframes are a popular and convenient abstraction to represent, structure, clean, and analyze data during exploratory data analysis. Despite the success of dataframe libraries in R and Python (pandas), dataframes face performance issues even on moderately large datasets. In this vision paper, we take the first steps towards formally defining dataframes, characterizing their properties, and outlining a research agenda towards making dataframes more interactive at scale. We draw on tools and techniques from the database community, and describe ways they may be adapted to serve dataframe systems, as well as the new challenges therein. We also describe our current progress toward a scalable dataframe system, MODIN, which is already up to 30× faster than pandas in preliminary case studies, while enabling unmodified pandas code to run as-is. In its first 18 months, MODIN is already used by over 60 downstream projects, has over 250 forks, and 3,900 stars on GitHub, indicating the pressing need for pursuing this agenda.

### T INTRODUCTION

Characteristics such as these have helped dataframes become incredibly popular for EDA; for instance, the dataframe abstraction provided by pandas within Python (pandas.pydata.org), has, as of 2019, been downloaded over 200 million times, served as a dependency for over 160,000 repositories in GitHub, and starred on GitHub more 22,000 times. Python's own popularity has been attributed to the success of pandas for data exploration and data science [7,9]. Due to its ubiquity, we focus on pandas for concreteness.

Pandas has been developed from the ground up via open-source contributions; pandas DataFrame API operators and their implementations have been provided by dozens of contributors to satisfy immediate or ad-hoc needs, spanning capabilities that mimic relational algebra, linear algebra, and spreadsheet formula computation. To date, the pandas DataFrame API has ballooned to over 200 distinct operators [14]. R, which is both more mature and more carefully curated than pandas, has only 70 operators—but this is still far more than, say, relational and linear algebra combined [15].

While this rich API is sometimes cited as a reason for pandas' attractiveness, the set of operators has significant redundancies, often with different performance implications. These redundancies







TASTING OF VEGETABLES 28 May 2021

"GOUGÈRE" Andante Dairy "Etude" and Preserved Australian Black Winter Truffle "Fondue"



# pandas

### Dataframes: A New Data Model and API

df.groupby(..)

pd.concat(..)

pd.merge(..)

df.explode(..)

df.drop(..)

df.describe(..)

df.pivot(..)



Dataframes: Mixed type-array, w/ row and column labels 600+ functions to clean, reshape, explore, and summarize data spanning rel., linear, & spreadsheet algebra









### Convenience

Flexible

Versatility

### Entire query at once

Strict schema

SFW or bust

### Incremental + inspection

Mixed types, R/C and data/metadata equiv.

600+ functions

### **Everybody loves pandas!**

A SIGN IN

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{\* DEVOPS \*}



### Meet the man behind the most important tool in data science

### **Inherited Data Model**





## **Dataframe formal definition (VLDB 2020)**

R<sub>m</sub> **Column Domains** Dn Σ\* be the finite Let set of characters Labels Cn **Column Labels** Let be finite Dom domai а set of Amn Let each  $dom_i \in Dom$  have a mapping  $p_i: \Sigma^* \to dom_i$ .

**Array of Data** 

A **dataframe** is a tuple ( $A_{mn}$ ,  $R_m$ ,  $C_n$ ,  $D_n$ ), where  $A_{mn}$  is an arrangement of entries in columns and rows from the domain  $\Sigma^*$ ,  $R_m$  is a vector of row labels from  $\Sigma^*$ ,  $C_n$  is a vector of column labels from  $\Sigma^*$ , and  $D_n$  is a vector of *n* domains from some finite set of domains *Dom*, one per column, each of which can also be left unspecified. We call  $D_n$  the schema of the dataframe. If any of the *n* entries within  $D_n$  is left unspecified, then that domain can be induced by applying a schema induction function *S*(·) to the corresponding column of  $A_{mn}$ . The schema induction function *S*:  $\Sigma^* \rightarrow Dom$ , assigns an arrangement of *m* strings to a domain in *Dom*.

### Dataframe data model



- Ordered, but not necessarily sorted
  - Rows **and** columns
- No predefined schema necessary
  - Types can be induced at runtime
- Typed Row/column labels
  - Labels can become data
- Indexing by label or by row/column numeric index
  - "Named notation" or "Positional notation"


## **Dataframes from two perspectives**

#### From a **relational algebra** perspective, dataframes contain:

- An ordered table
- Named rows of arbitrary type
- A lazily-induced schema
- Column names of arbitrary type
- Column and row symmetry
- Support for linear algebra operators (e.g. matrix multiply)



## **Dataframes from two perspectives**

#### From a linear algebra perspective:

- Heterogeneous matrix-like data structure
- Both numeric and non-numeric types
- Explicit row and column labels
- Indexing by label in addition to position
- Support for relational algebra operators (e.g.



Dataframe Data Model 
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#### Next: What can a dataframe do?

# First Principles next steps:

## define an algebra

#### What can Pandas Do?



# pandas

pd.DataFrame	280+ methods
pd.Series	280+ methods
Convenience methods (e.g. concat)	40+ APIs

Total: 600+ operators in pandas





#### Proof by exhaustion that all pandas APIs are covered

Operator Pattern	Modin Syntax	Exhaustive list of pandas public API	Count
Applying a user-	<pre>map(df, axis, f)</pre>	abs, astype, clip, eval, isna, isnull, notna,	42
defined function		notnull, fillna, isin, apply, applymap, transform,	
uniformly element-		fillna, rank, round, unary version of {add, subtract,	
wise, column-wise, or		etc.}, string manipulations (str), datetime manipulation (dt),	
row-wise		replace	
Binary function be-	<pre>map(join(df1,</pre>	add, subtract, multiply, divide, eq, floordiv,	28
tween two dataframes	df2), f)	where, update, corr, corrwith, combine,	
		combine_first, cov, dot, ge, gt, lt, pow, radd,	
		rdiv, rfloordiv, rmod, rmul, rpow, rsub, rtruediv, sub, truediv	
Indexing: Queries on	mask(df,	as_freq, asof, at, at_time, between_time,	26
the row labels	row_indices=query)	drop level, drop, first, first valid index,	20
the row labers	row_indices-query)	iloc, last, last valid index, loc, mask, pop, get,	
		head, tail, iat, lookup, resample, sample, select,	
		take, truncate	
Treating metadata as	to_labels(map(	add prefix, add suffix, swap level, melt,	10
data, metadata manipu-	from_labels(df),	reorder levels, shift, slice shift, tshift,	
lation, and querying	f), label)	tz_convert,tz_localize	
Reshaping, transpos-	[map/groupby] (	pivot, pivot_table, stack, unstack, transpose, T	6
ing, pivot	transpose(df), f)		
One-hot (dummy) en-	transpose(	get_dummies	1
coding	to_labels(		
	transpose (map(df,		
	f, axis=1)))))		
User-defined ag-	reduction(df, f)	all, any, count, agg, aggregate, compound, describe,	28
gregation of values		duplicated, equals, idxmax, idxmin, kurtosis,	
per-column		mad, max, mean, median, min, mode, memory_usage,	
		prod/product, nunique, quantile, sem, skew, std,	
Aligning and joining		sum, var align, concat, join, reindex, reindex_axis,	6
two dataframes on row	join( from labels(df1),	align, concat, join, reindex, reindex_axis, reindex_like	0
or column labels	from labels (df2),	reindex_like	
or column labers	on="index", axis)		
Window user-defined	window(df, axis,	bfill, cumsum, cumprod, cummax, cummin, diff, ewm,	15
functions (window	f, size)	expanding, ffill, fillna, interpolate, nLargest,	
size < length of		nsmallest, pct_change, rolling	
dataframe)		and a second second state of the second of the second second of the	
Conditional filter	filter(df, f)	dropna, drop_duplicates, filter, query	4
Queries on the schema	filter_by_types(df,	select_dtypes	1
of the dataframe	types)		
Type Inference and in-	infer_types(df,	infer_objects, convert_objects	2
duction	columns)		
Column/row insertion	concat (df1,	append, assign, concat, insert	4
and assignment, ap-	[df2])		
pending columns/rows			
Groupby with a user-	groupby (df, by,	groupby	
defined aggregation or	f)		
function Join on an attribute	1 1 1101 100		2
Join on an attribute	join(df1, df2, condition, how)	merge,merge_asof	2
Sorting on labels or	condition, how) sort by(df)	sort index.sort values	2
Sorting on labels or column values	sort_by(dr)	sort_index, sort_values	2
Expand the number of	explode(df, f)	explode	1
rows or columns	exprode(ul, 1)	exprode	
Tows of columns			

Dataframe Data Model 
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#### **Decomposition Rules -> Formalize parallelism**

**Cell wise:** An operator can be applied to a "unit dataframe" independently

Row-wise: An operator can be applied

to each row independently

**Column-wise:** An operator can be applied to each column independently



- Dataframe Data Model 🗸 Dataframe Algebra 🗸 -- Parallelism / Decomposition Rules V - Type System - Operator Semantics - Implementation



#### Formalization of other components of the dataframe

#### Type System



#### **Order Semantics**

Operator	Input Order	Position	Output Order & Position		
mask	N	Y*	Parameter-Dependent		
filter_by_types	N	N	Inherited   Updated		
map	N	Y◊	Inherited from Inputs		
filter	N	Y◊	Inherited   Updated		
explode	N	Y◊	Inherited   Updated		
reduce	N	Y◊	Inherited		
window	Y	N	Inherited		
groupby	N	N	Data-dependent		
infer_types	N	N	Inherited		
join	N	N	Inherited*		
concat	N	N	Inherited*		
transpose	N	N	Inherited		
to_labels	N	N	Inherited		
from_labels	N	Y	Inherited		
sort	N	N	Data-dependent		
rename	N	N	Inherited		

- Dataframe Data Model 🗸 - Dataframe Algebra 🗸 - Parallelism / Decomposition Rules V - Type System 🗸 - Operator Semantics V Implementation

#### So now we know:

- What a dataframe is (formally)
- What operators a dataframe supports
- How these operators map back to pandas
- How to handle dataframe types
- How to decouple logical and physical order
- How to maximally parallelize each operator



## A dataframe built from first

principles

#### Modin Accelerate your pandas workloads by changing one line of code



To use Modin:

import pandas as pd

To install Modin:

pip install modin

## What can we do with the formalism?



- Data model
  - Expose the "feel" of pandas without

the baggage

- Dataframe Algebra
  - Smaller surface to implement
  - Map operators to other systems



## Pandas on everything with Ponder





### Many organizations look like this





## How Modin is being used in practice:







#### Used by 10% Fortune 100 companies & more!



2.6M+

Downloads to date

 $(\downarrow)$ 

#### **E-Commerce Case Study**



**Current State** 

Pricing + Recommendation **Pipelines in Production** 

#### 150M Events **Streamed Daily**

#### 50k Records Pandas Limit

With Ponder





1000X More Data with Modin



### Finance Case Study



Current State

Regulatory Reporting Pipelines Migration 10k+ Lines Of Code to change est.

#### 2k+ Hours Human time to rewrite est.

<u>With Ponder</u>



100X Reduction in code reduction w/ Modin 100X Reduction in human time with Modin

### **Bring your database!**





#### In summary...



- Formal dataframe data model & algebra
  - Dataframes are newly defined structures with a lot of open problems!
  - Dataframe algebra can express all of pandas
- Reference implementation: Modin
  - High impact -> problems are real and pressing need
- Deep technical problems still exist!
  - It is an exciting time to be working on dataframes



# Thank you!

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#### Current state of affairs

63

### **Current state of affairs**

PONDER

- Coverage of pandas API
  - pandas.DataFrame 83% (93% based on usage)
  - pandas.Series 77% (86% based on usage)
  - pandas.read\_\* 42% (>90% based on usage)

•

## **API Vision - 5 years**



- More complete pandas API 95%
- All common interactive data processing modalities
  - Spreadsheet API
  - SQL API
  - New Modin API
- Hooks for SQL systems to implement parts of the API
  - A partial pandas API for relational systems
- Preliminary numpy API more implementation proof that dataframes can act as matrices
  - Plug in to sklearn

## **Engineering Vision - 5 years**

PONDER

- Query planning/optimization
  - Optimize for user's time
  - Some research involved here (more later)
  - Extending Calcite?
- GPU integration
- MPI, other compute engines
- Serverless

#### Gase study: Pivot PONDER

DER			nspose +					
		groupby + map Wide Table of MONTHs						
				Month	2001	2002	2003	
Narrow Table (SALES)		, ľ	Jan	100	150	300		
Year	Month	Sales		Feb	110	200	310	
2001	Jan	100		Mar	120	250	NULL	
2001	Feb	110						
2001	Mar	120	<b>Pivot</b> $\longrightarrow$					
2002	Jan	150	← Unpivot			1		
2002	Feb	200						ß
2002	Mar	250	1	Year	Jan	Feb	Mar	
2003	Jan	300		2001	100	110	120	
2003	Feb	310		2002	150	200	250	
			1	2003	300	310	NULL	
Transpose + map Wide Table of YEARs						ARS		

## **Current Machine Learning Lifecycle**





## One API, all scales (think SQL)





## Data Science Landscape: Today



#### Tools efficient for O(1MB)

# Usable but not scalable

#### Tools efficient for O(100s GB+)

# Scalable but not usable



pandas  $y_{it} = \beta' x_{it} + \mu_i + \epsilon_{it}$ 

## Data Science Landscape: Today



#### Tools efficient for O(1MB)

- Follow typical programming styles
- Tools are widely used and understood in production
- The majority of college graduate will already know these tools
- No scalability

#### Tools efficient for O(100s GB+)



## Data Science Landscape: Today




PONDER



PONDER





PONDER

**Column Domains** Dn  $C_n$ **Column Labels** A<sub>mn</sub> Array of Data

df.set\_index(df["col"]) df.reset index(drop=False)



levating data into metadata, or moving metadata into the data

# Working with tabular

data

A (very) brief history

76

#### **Relational Databases**



- Invented in the 1970's by Edgar F. Codd
  - Defined a data model for **structured data**
  - Schema must be known before input into DBMS
  - Decoupling of the physical representation from logical
- Popularized in the 1980's
  - Data model has stood the test of time, still in use!
  - SQL

#### Census - the original "Big Data"

- 1880's Seaton Device, manual intervention a 10 years
- 1890's Herman Hollerith's machine, punch o
- 1940's First use of electronic computers





#### Dataframes



- Emerged from a real-world need at the time
  - No way of handling unstructured or semi-structured data
  - Matrices and Tables did not fit their need, something new needed
- Not formalized!
- Dataframes have an origin in S

# Focus: pandas

#### pandas success



- 23 million installs/month
- Over 300 million total installs
- Used by over 209k projects in GitHub
- 24.6k GitHub stars



pd.DataFrame	280+ methods
pd.Series	280+ methods
Convenience methods (e.g. concat)	40+ APIs

# pendas API is huge and expressive

pd.DataFrame	280+ methods
pd.Series	280+ methods
Convenience methods (e.g. concat)	40+ APIs

#### What do people use within pandas API?



API

PONDER

Top 30 most used pandas APIs by count -- Kaggle notebooks dataset

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# **Ponder**

Matrix

Relational Table

Name	FName	City	Age	Salary
Smith	John	3	35	\$280
Doe	Jane	1	28	\$325
Brown	Scott	3	41	\$265
Howard	Shemp	4	48	\$359
Taylor	Tom	2	22	\$250

#### Spreadsheet

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# **PONDER**

Matrix

0	3	1	0	2	3	8	1	1	3	
1	1	0	0	7	1	2	2	3	3	
1	2	2	0	0	6	7	1	2	2	
1	2	3	10	0	4	6	1	0	5	
3	2	2	1	4	3	2	1	6	0	
7	4	4	5	3	9	6	1	6	1	
7	1	1	5	2	8	9	1	3	6	
5	0	1	6	2	0	0	0	1	5	
1	6	3	3	4	6	2	0	1	1	
1	2	2	4	1	1	3	0	8	2	)

#### **Relational Table**

Name	FName	City	Age	Salary
Smith	John	3	35	\$280
Doe	Jane	1	28	\$325
Brown	Scott	3	41	\$265
Howard	Shemp	4	48	\$359
Taylor	Tom	2	22	\$250

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### **Dataframes**

PONDER

Operator
SELECTION
PROJECTION
UNION
DIFFERENCE
CROSS-PRODUCT / JOIN
DROP DUPLICATES
GROUPBY
SORT
RENAME
WINDOW
TRANSPOSE
MAP
TOLABELS
FROMLABELS

Position notation" or 'Named notation"

idf.iloc[row\_pos, col\_pos]
if.loc[row\_lab, col\_lab]

PONDER

4
Operator
SELECTION
PROJECTION
UNION
DIFFERENCE
CROSS-PRODUCT / JOIN
DROP DUPLICATES
GROUPBY
SORT
RENAME
WINDOW
TRANSPOSE
MAP
TOLABELS
FROMLABELS

Ordered union

df.append(df2)

PONDER

Operator SELECTION PROJECTION UNION DIFFERENCE **CROSS-PRODUCT / JOIN** DROP DUPLICATES GROUPBY SORT RENAME WINDOW TRANSPOSE MAP TOLABELS FROMLABELS

rdered Joins bring undamentally new challenges

df.merge(df2, how="inner") df2.merge(df, how="inner")

PONDER

Operator
SELECTION
PROJECTION
UNION
DIFFERENCE
CROSS-PRODUCT / JOIN
DROP DUPLICATES
GROUPBY
SORT
RENAME
WINDOW
TRANSPOSE
MAP
TOLABELS
FROMLABELS

This is a generalized definition of groupby

df.count() df.groupby(df.columns).count()

PONDER

Operator SELECTION PROJECTION UNION DIFFERENCE CROSS-PRODUCT / JOIN DROP DUPLICATES GROUPBY SORT RENAME WINDOW TRANSPOSE MAP TOLABELS FROMLABELS

Conceptually a rolling function, can output same table shape or smaller (groupby)

df.cumsum()
df.rolling

PONDER

Operator
SELECTION
PROJECTION
UNION
DIFFERENCE
CROSS-PRODUCT / JOIN
DROP DUPLICATES
GROUPBY
SORT
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WINDOW
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TOLABELS
FROMLABELS

f.reset index(drop=False

Insert the row labels into the data and reset the row labels to the positional notation Μ





#### Data Science Landscape: Today



#### Tools efficient for O(1MB)

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pandas  $y_{it} = \beta' x_{it} + \mu_i + \epsilon_{it}$ 

#### Data Science Landscape: Today





## Dataframe origin

#### A (not so) long time ago, at Bell Labs





John M. Chambers Trevor J. Hastie

#### Chapter 3: Data for Models

"Dataframes are more general than matrices in the sense that matrices in S assume all elements to be of the same mode—all numeric, all logical, all character string, etc."

"... data frames support matrix-like computation, with variables as columns and observations as rows, and, in addition, they allow computations in which the variables actas separate objects, referred to by name."

### Modin partitioning - logical column partitioning





### Modin partitioning - logical row partitioning





#### Modin architecture



- Highly flexible
- Layered architecture
  - New optimizations can be implemented as they are developed
- Support for dataframe algebra
- Partitioning approach lends itself to allowing us to use optimizations from multiple domains

#### Data Science LifeCycle





#### Data Science LifeCycle



