

Databasing without the database: the *indexing* package

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Statistical software, training, and consulting

indexing

mmap



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mmap

index vectors or columns of any object

stored in an 'indexed_db' environment

fast binary search

regular R syntax for subsetting

... fast



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mmap

R access to OS-level mmap call

map very large files into memory on demand

supports single byte to 64 bit complex

regular R syntax for subsetting

... did I mention *fast*?



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Real Life Example

End of Day Equity Options Database

January 2, 2009 to October 31, 2009

67836671 rows by 13 columns

12 GB (columns & indexes)



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Thanks!

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<http://r-forge.r-project.org/projects/indexing>



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