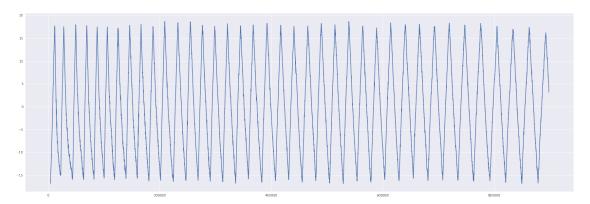
exp

November 8, 2018

```
In [15]: import pandas as pd
         import numpy as np
         import matplotlib.pyplot as plt
         import seaborn as sns
         sns.set()
  Setup
In [3]: data = pd.read_msgpack("data_2018-11-06-22-59-57.msgpack")
        df = pd.DataFrame.from_dict(data)
        df.columns = ["f", "mdia", "msgtype", "pwm", "rc", "rw", "t", "t0", "timestamp"]
        if(df.iloc[0].timestamp > 0):
            df.timestamp -= df.iloc[0].timestamp
        df.pwm.replace(to_replace=0, value=np.NaN, inplace=True)
        df.f = -df.f
  Augment w/ minima, rolling mean
In [6]: from scipy.signal import argrelmin, argrelmax, argrelextrema
        minima = argrelmin(df.f.values, order=5000)[0]
        maxima = argrelmax(df.f.values, order=5000)[0]
        df['f_ra'] = df.f.rolling(window=300).mean()
In [12]: df = df.fillna(0)
  Mean, variance stationarity
In [21]: df.f_ra.mean(), df.f_ra.var(), df.f_ra.min(), df.f_ra.max()
Out [21]: (21.684030983816214,
          103.2979611757999,
          -1.1003944220642248,
          40.441713879903155)
  Detrend
In [35]: df = df[df.f_ra > 5]
In [36]: from scipy.signal import detrend
         df['f_ra_det'] = detrend(df.f_ra, axis=-1, type='constant', bp=0)
```

Out[37]: [<matplotlib.lines.Line2D at 0x7fc4a0595320>]

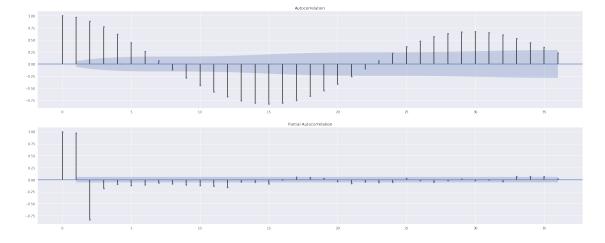


These inform # of lags:

```
In [44]: minima.shape, maxima.shape
Out[44]: ((36,), (38,))
```

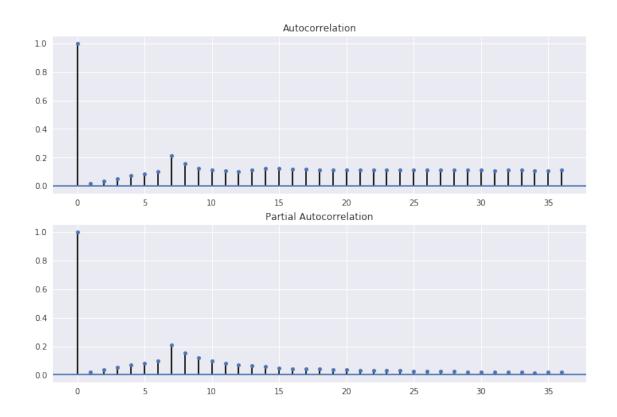
From now on f_ra_det is detrended rolling average force. AR terms come from high autocorrelation:

```
In [47]: import statsmodels.api as sm
    fig = plt.figure(figsize=(30,12))
    ax1 = fig.add_subplot(211)
    fig = sm.graphics.tsa.plot_acf(df.f_ra_det.iloc[::800], lags=36, ax=ax1)
    ax2 = fig.add_subplot(212)
    fig = sm.graphics.tsa.plot_pacf(df.f_ra_det[::800], lags=36, ax=ax2)
    plt.show()
```



```
In [96]: df['dt'] = df.timestamp * 100000
         df.dt = pd.to_datetime(df.dt, unit='ms')
         df = df.set_index('dt')
In [97]: df.head()
Out [97]:
                                              f mdia msgtype
                                                                  pwm
                                                                         rc
                                                                               rw \
        dt
         1970-01-01 02:00:23.610877991 5.464552
                                                  1.0
                                                             2 150.0 27.5 0.35
         1970-01-01 02:00:24.607276917 4.343770
                                                  1.0
                                                             2 150.0 27.5 0.35
         1970-01-01 02:00:26.510810852 6.094062
                                                  1.0
                                                             2 150.0 27.5 0.35
         1970-01-01 02:00:28.495216370 5.250987
                                                  1.0
                                                             2 150.0 27.5 0.35
         1970-01-01 02:00:30.391883850 6.265777
                                                             2 150.0 27.5 0.35
                                                  1.0
                                               t
                                                         t0 timestamp
                                                                            f ra \
         dt
         1970-01-01 02:00:23.610877991 34.183258
                                                  24.727188 72.236109 5.005800
         1970-01-01 02:00:24.607276917
                                       34.183258 24.727188 72.246073 5.006797
         1970-01-01 02:00:26.510810852 34.189365
                                                  24.727188 72.265108 5.016541
         1970-01-01 02:00:28.495216370 34.189365
                                                  24.727188 72.284952 5.017539
         1970-01-01 02:00:30.391883850 34.193535 24.728174 72.303919 5.021741
                                        f_ra_det
         dt.
         1970-01-01 02:00:23.610877991 -16.782868
         1970-01-01 02:00:24.607276917 -16.781871
         1970-01-01 02:00:26.510810852 -16.772127
         1970-01-01 02:00:28.495216370 -16.771130
         1970-01-01 02:00:30.391883850 -16.766927
In [98]: from statsmodels.tsa.arima_model import ARIMA as ARIMA
In [100]: model = ARIMA(endog=df.f_ra_det, order=(0,1,6))
         results = model.fit()
/usr/local/lib/python3.5/dist-packages/statsmodels/tsa/kalmanf/kalmanfilter.py:646: FutureWarnir
  if issubdtype(paramsdtype, float):
/usr/local/lib/python3.5/dist-packages/statsmodels/tsa/kalmanf/kalmanfilter.py:650: FutureWarnir
  elif issubdtype(paramsdtype, complex):
In [101]: fig = plt.figure(figsize=(12,8))
          ax1 = fig.add_subplot(211)
          fig = sm.graphics.tsa.plot_acf(results.resid, lags=36, ax=ax1)
          ax2 = fig.add_subplot(212)
          fig = sm.graphics.tsa.plot_pacf(results.resid, lags=36, ax=ax2)
         plt.show()
```

/usr/local/lib/python3.5/dist-packages/statsmodels/tsa/kalmanf/kalmanfilter.py:577: FutureWarnir if issubdtype(paramsdtype, float):



In [102]: results.summary()

/usr/local/lib/python3.5/dist-packages/statsmodels/tsa/kalmanf/kalmanfilter.py:646: FutureWarnir if issubdtype(paramsdtype, float):

/usr/local/lib/python3.5/dist-packages/statsmodels/tsa/kalmanf/kalmanfilter.py:650: FutureWarnir elif issubdtype(paramsdtype, complex):

Out[102]: <class 'statsmodels.iolib.summary.Summary'>

ARIMA Model Results

=======================================			
Dep. Variable:	${\tt D.f_ra_det}$	No. Observations:	893408
Model:	ARIMA(0, 1, 6)	Log Likelihood	3575244.631
Method:	css-mle	S.D. of innovations	0.004
Date:	Thu, 08 Nov 2018	AIC	-7150473.263
Time:	16:31:28	BIC	-7150379.640
Sample:	01-01-1970	HQIC	-7150447.381
	- 01-19-1970		

==========	========		========		========	=======
	coef	std err	z	P> z	[0.025	0.975]
const	2.234e-05	1.08e-05	2.069	0.039	1.18e-06	4.35e-05
${\tt ma.L1.D.f_ra_det}$	0.2958	0.001	274.120	0.000	0.294	0.298
ma.L2.D.f_ra_det	0.2563	0.001	228.327	0.000	0.254	0.259
ma.L3.D.f_ra_det	0.2454	0.001	218.518	0.000	0.243	0.248
${\tt ma.L4.D.f_ra_det}$	0.2123	0.001	212.506	0.000	0.210	0.214
ma.L5.D.f_ra_det	0.1700	0.001	170.429	0.000	0.168	0.172
ma.L6.D.f_ra_det	0.1277	0.001	127.519	0.000	0.126	0.130
Roots						

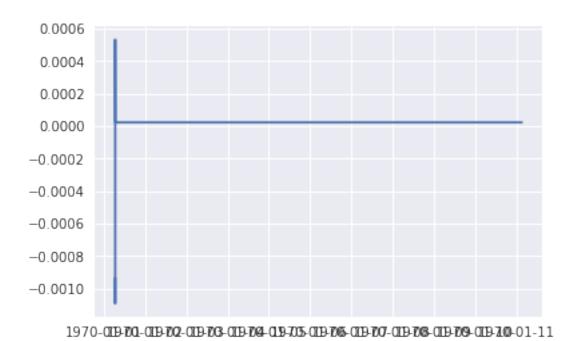
______ Real Imaginary Modulus Frequency 0.8853 -0.9181j -0.1279 MA.1 1.2754 +0.9181j 1.2754 MA.2 0.8853 0.1279 MA.3 -0.2126 -1.4442j 1.4597 -0.2733 MA.4 -0.2126 +1.4442j 1.4597 0.2733 MA.5 -1.3383 -0.6842j 1.5031 -0.4248 -1.3383 +0.6842j 1.5031 0.4248 11 11 11

In [113]: r = results.predict(start = 10000, end = 500000, dynamic= True)

/usr/local/lib/python3.5/dist-packages/statsmodels/tsa/kalmanf/kalmanfilter.py:577: FutureWarnir if issubdtype(paramsdtype, float):

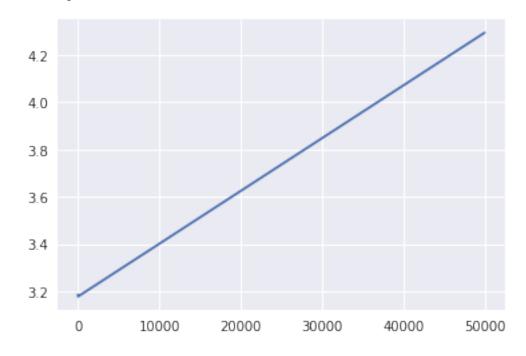
In [111]: plt.plot(r)

Out[111]: [<matplotlib.lines.Line2D at 0x7fc49abe9d68>]

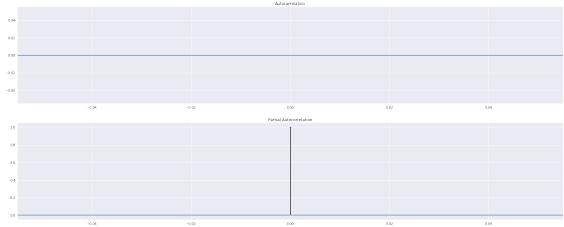


/home/nwchen/.local/lib/python3.5/site-packages/scipy/signal/signaltools.py:1336: FutureWarning:
 out = out_full[ind]

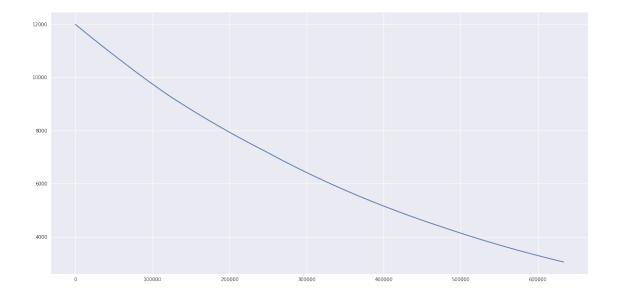
Out[106]: [<matplotlib.lines.Line2D at 0x7fc49accbeb8>]



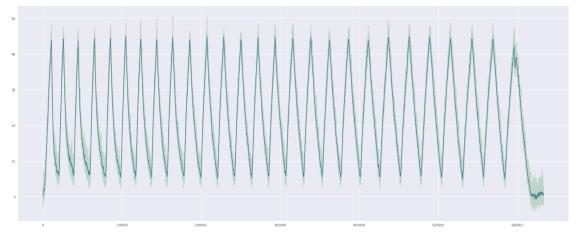
1 GARBAGE BELOW



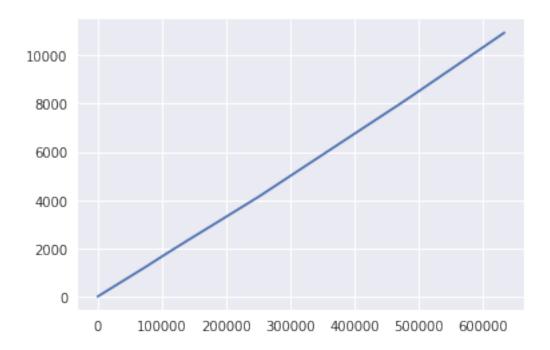
```
In [9]: # t: point in time
        # tc: time constant
        # a: amplitude
        def LOOSE(t, t0, tc, a, p0, is_heating):
            k = 1 if is_heating else -1
            return p0 * (1 + a*(np.exp(k*(t-t0)/(tc)))) # * np.exp(t/tc)
In [10]: a = df.f.max()
         t0 = 0
         p0 = 1
         tc = 8000
         is_heating = True
In [11]: loosies = df.timestamp.apply(LOOSE, args=(t0, 2000, a, p0, is_heating))
In [12]: loosies = df.timestamp.apply(LOOSE, args=(t0, tc, 12000, p0, not is_heating))
         fig, ax = plt.subplots(nrows=1, ncols=1, figsize=(20, 10))
         plt.plot(loosies)
Out[12]: [<matplotlib.lines.Line2D at 0x7f6318d905c0>]
```



```
In [13]: from sklearn import linear_model
         from sklearn.linear_model import LinearRegression
         from sklearn.preprocessing import PolynomialFeatures
         from sklearn.pipeline import Pipeline
In [14]: ma = df.f.rolling(window=300).mean().dropna()
         tsma = df.timestamp.rolling(window=300).mean().dropna()
         X = pd.DataFrame(\{'ma': ma, 'tsma': tsma\}) # df.timestamp.values.reshape(df.timestamp.stamp)
         y = ma
In [15]: X.head()
Out[15]:
                            tsma
         299 0.628544 2.456122
         300 0.624040 2.472461
         301 0.622513 2.488817
         302 0.617728 2.505203
         303 0.611173 2.521591
In [28]: poly = PolynomialFeatures(degree=2)
         poly.fit_transform(X) \#x1^0x2^0, ^10, ^01, ^20, ^11, ^02
Out[28]: array([[1.00000000e+00, 6.28543919e-01, 2.45612203e+00, 3.95067458e-01,
                 1.54378057e+00, 6.03253542e+00],
                [1.00000000e+00, 6.24040213e-01, 2.47246071e+00, 3.89426188e-01,
                 1.54291491e+00, 6.11306196e+00],
                [1.00000000e+00, 6.22513496e-01, 2.48881742e+00, 3.87523053e-01,
                 1.54932243e+00, 6.19421214e+00],
                . . . ,
```



Out[50]: [<matplotlib.lines.Line2D at 0x7f62f36440f0>]



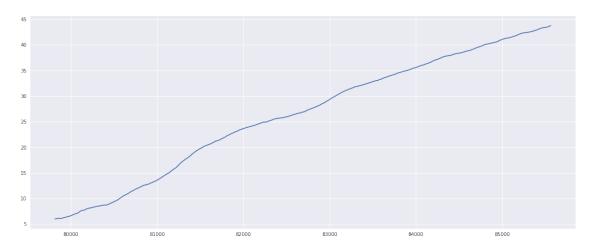
1.0.1 single cycle

In [98]:

```
/home/nwchen/.local/lib/python3.5/site-packages/scipy/signal/_peak_finding.py:68: RuntimeWarning
  results &= comparator(main, plus)
/home/nwchen/.local/lib/python3.5/site-packages/scipy/signal/_peak_finding.py:69: RuntimeWarning
  results &= comparator(main, minus)
/home/nwchen/.local/lib/python3.5/site-packages/scipy/signal/_peak_finding.py:68: RuntimeWarning
  results &= comparator(main, plus)
/home/nwchen/.local/lib/python3.5/site-packages/scipy/signal/_peak_finding.py:69: RuntimeWarning
 results &= comparator(main, minus)
In [99]: minima, maxima
Out[99]: (array([
                    214, 20174, 38313, 79155, 98694, 117433, 136368, 156336,
                 178013, 199924, 221258, 241686, 264319, 285324, 307736, 330042,
                 377151, 400604, 426503, 452401, 477609, 504812, 530607, 557268,
                 584535, 622356]),
                                          65632, 85677, 105194, 123991, 144138,
          array([ 10975, 26153, 45021,
                 164291, 186173, 207596, 228875, 250710, 272266, 294110, 316578,
                 338806, 361751, 387943, 411694, 437241, 463216, 490004, 515464,
                 542936, 569062, 596704, 631609]))
```

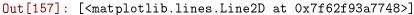
1.1 rising front

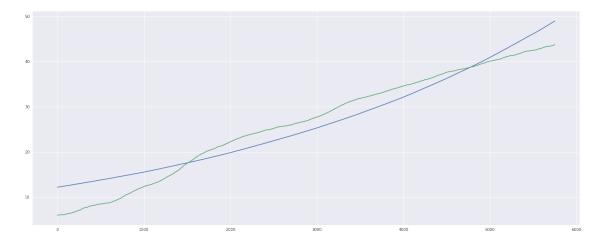
Out[115]: [<matplotlib.lines.Line2D at 0x7f62f988e630>]



In [121]: print(np.where(~np.isfinite(X.f.values)))

```
(array([ 0,
               1,
                     2,
                          3,
                               4,
                                    5,
                                          6,
                                               7,
                                                    8,
                                                         9, 10,
                                                                 11,
                                                                      12,
                                                                  24,
        13,
             14,
                  15,
                        16,
                             17,
                                  18,
                                       19,
                                             20,
                                                  21,
                                                       22,
                                                             23,
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                             82,
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                             95,
                                       97,
                                                  99, 100, 101, 102, 103,
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             92,
                  93,
                                  96,
                                             98,
       104, 105, 106, 107, 108, 109, 110, 111, 112, 113, 114, 115, 116,
       117, 118, 119, 120, 121, 122, 123, 124, 125, 126, 127, 128, 129,
       130, 131, 132, 133, 134, 135, 136, 137, 138, 139, 140, 141, 142,
       143, 144, 145, 146, 147, 148, 149, 150, 151, 152, 153, 154, 155,
       156, 157, 158, 159, 160, 161, 162, 163, 164, 165, 166, 167, 168,
       169, 170, 171, 172, 173, 174, 175, 176, 177, 178, 179, 180, 181,
       182, 183, 184, 185, 186, 187, 188, 189, 190, 191, 192, 193, 194,
       195, 196, 197, 198, 199, 200, 201, 202, 203, 204, 205, 206, 207,
       208, 209, 210, 211, 212, 213, 214, 215, 216, 217, 218, 219, 220,
       221, 222, 223, 224, 225, 226, 227, 228, 229, 230, 231, 232, 233,
       234, 235, 236, 237, 238, 239, 240, 241, 242, 243, 244, 245, 246,
       247, 248, 249, 250, 251, 252, 253, 254, 255, 256, 257, 258, 259,
       260, 261, 262, 263, 264, 265, 266, 267, 268, 269, 270, 271, 272,
       273, 274, 275, 276, 277, 278, 279, 280, 281, 282, 283, 284, 285,
       286, 287, 288, 289, 290, 291, 292, 293, 294, 295, 296, 297, 298]),)
```





1.2 falling front

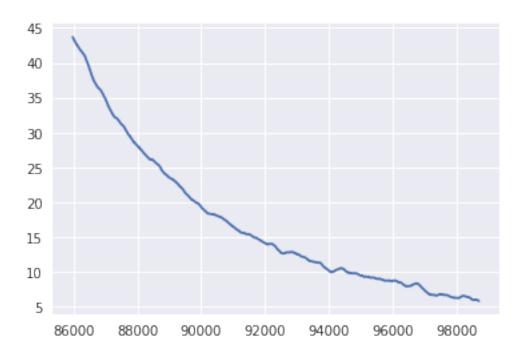
/home/nwchen/.local/lib/python3.5/site-packages/pandas/core/generic.py:4405: SettingWithCopyWarr A value is trying to be set on a copy of a slice from a DataFrame.

Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: http://pandas.pydata.org/pandas-docs/stable/indexing.html#self[name] = value

In [175]: plt.plot(X.f)

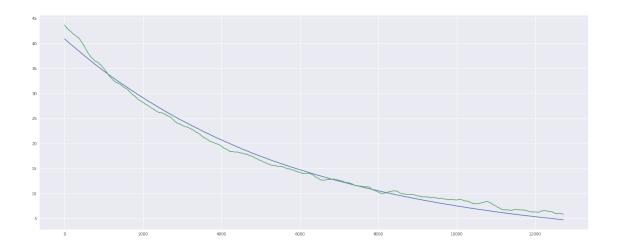
Out[175]: [<matplotlib.lines.Line2D at 0x7f62f921ae48>]



In [176]: curve_fit(lambda t,a,b: a*np.exp(b*t), X.timestamp.values[299:]-X.timestamp.values[29

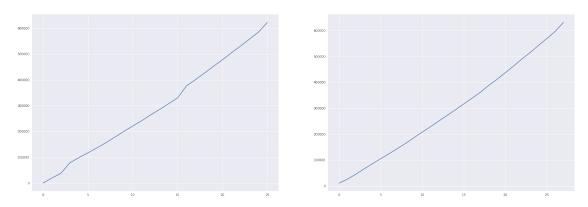
$$\hat{F} = F(t)_A = Ae^{\frac{t-t_0}{\tau}} = 4.09e^{-0.00993t}$$

Out[178]: [<matplotlib.lines.Line2D at 0x7f62f91a3da0>]



1.2.1 deriving to from period trend (a update)

Out[183]: [<matplotlib.lines.Line2D at 0x7f62f9050390>]



```
In [235]: from sklearn.linear_model import Ridge
In [240]: regmin = Ridge(alpha=10).fit(rangemin, pmin)
          regmax = Ridge(alpha=10).fit(rangemax[3:-2], pmax[3:-2])
                                 \Delta period = |t_{min}^i - t_{min}^{i-1}|
over time
In [241]: fig, ax = plt.subplots(nrows=1, ncols=2, figsize=(30, 10))
          ax.flat[0].plot(regmin.predict(rangemin))
          ax.flat[0].plot(pmin)
          ax.flat[1].plot(regmax.predict(rangemax[2:]))
          ax.flat[1].plot(pmax[1:])[0]
Out[241]: <matplotlib.lines.Line2D at 0x7f62f5852048>
In [244]: def regmin.coef_, regmin.intercept_, regmax.coef_, regmax.intercept_
Out[244]: (array([11.23701196]), 272.51819267038803, array([7.8670855]), 282.77006235401)
In [246]: def SRM(tO, t, pwm):
              if pwm==0:
                  return 4.09413046e+01*np.exp(-9.93004214e-03*(t-t0))
                  return 12.18781192*np.exp(0.01428125*(t-t0))
```

In [250]: df.pwm.fillna(value=0.0, inplace=True)

In [252]: df

Out[252]:		f	mdia	msgtype	pwm	rc	rw	t	t0	\
	0	1.924732	1.0	2	0.0	29.1	0.4	29.597118	26.686825	
	1	1.903733	1.0	2	0.0	29.1	0.4	29.597118	26.686825	
	2	1.318297	1.0	2	0.0	29.1	0.4	29.596083	26.689442	
	3	0.999092	1.0	2	0.0	29.1	0.4	29.596083	26.689442	
	4	2.489463	1.0	2	0.0	29.1	0.4	29.599459	26.689442	
	5	0.499448	1.0	2	0.0	29.1	0.4	29.599459	26.689442	
	6	0.733154	1.0	2	0.0	29.1	0.4	29.596083	26.689442	
	7	3.075488	1.0	2	0.0	29.1	0.4	29.596083	26.689442	
	8	1.956969	1.0	2	0.0	29.1	0.4	29.597118	26.686825	
	9	1.211885	1.0	2	0.0	29.1	0.4	29.597118	26.686825	
	10	0.679974	1.0	2	0.0	29.1	0.4	29.597118	26.686825	
	11	2.542726	1.0	2	0.0	29.1	0.4	29.593742	26.686825	
	12	1.637589	1.0	2	0.0	29.1	0.4	29.593742	26.686825	
	13	0.520448	1.0	2	0.0	29.1	0.4	29.593742	26.686825	
	14	3.022201	1.0	2	0.0	29.1	0.4	29.596083	26.689442	
	15	1.105484	1.0	2	0.0	29.1	0.4	29.596083	26.689442	
	16	1.424718	1.0	2	0.0	29.1	0.4	29.597118	26.686825	
	17	1.765039	1.0	2	0.0	29.1	0.4	29.597118	26.686825	
	18	1.318297	1.0	2	0.0	29.1	0.4	29.597118	26.683172	
	19	2.116691	1.0	2	0.0	29.1	0.4	29.597118	26.683172	
	20	2.084448	1.0	2	0.0	29.1	0.4	29.596083	26.685804	
	21	2.084448	1.0	2	0.0	29.1	0.4	29.596083	26.685804	
	22	2.095691	1.0	2	0.0	29.1	0.4	29.596083	26.685804	
	23	1.126484	1.0	2	0.0	29.1	0.4	29.596083	26.689442	
	24	0.807337	1.0	2	0.0	29.1	0.4	29.596083	26.689442	
	25	0.978092	1.0	2	0.0	29.1	0.4	29.596083	26.685804	
	26	1.818268	1.0	2	0.0	29.1	0.4	29.596083	26.685804	
	27	2.084448	1.0	2	0.0	29.1	0.4	29.596083	26.685804	
	28	0.892709	1.0	2	0.0	29.1	0.4	29.596083	26.685804	
	29	1.126484	1.0	2	0.0	29.1	0.4	29.596083	26.685804	
	633318	 0 207271	1.0	2	0.0	20.1	0.4		 26.961542	
		0.387371		2	0.0	29.1 29.1	0.4	62.283234 62.283234	26.961542	
	633319 633320	0.938646 1.628362	1.0 1.0	2	0.0	29.1	0.4	62.277489	26.963123	
	633321	0.917646	1.0	2	0.0	29.1	0.4	62.277489	26.963123	
	633322	1.819663	1.0	2	0.0	29.1	0.4	62.275467	26.903123	
	633323		1.0	2	0.0	29.1	0.4	62.275467	26.927490	
	633324	0.493407	1.0	2	0.0	29.1	0.4	62.271317	26.948685	
	633325	1.798663		2	0.0	29.1	0.4	62.271317	26.948685	
	633326	1.108824	1.0	2		29.1	0.4	62.273129	26.939804	
	633327	0.440388	1.0 1.0	2	0.0	29.1	0.4	62.273129	26.939804	
	633328	0.440388	1.0	2	0.0	29.1	0.4	62.273129	26.939804	
	633329	1.766584		2	0.0	29.1	0.4	62.271530	26.949389	
	6333330	1.766564	1.0 1.0	2	0.0	29.1	0.4	62.271530	26.949389	
		-1.096132	1.0	2	0.0	29.1	0.4	62.271530	26.949389	
	633333	0.917646	1.0	2	0.0	29.1	0.4	62.271530	26.949389	
		-0.778395		2	0.0	29.1		62.271530	26.949369	
	000000	-0.110393	1.0	۷	0.0	∠∂.I	0.4	02.210420	20.304/04	

633334	0.281345	1.0	2	0.0	29.1	0.4	62.265339	26.979065
633335	0.069321	1.0	2	0.0	29.1	0.4	62.265339	26.979065
633336	1.044730	1.0	2	0.0	29.1	0.4	62.265339	26.979065
633337	-0.301630	1.0	2	0.0	29.1	0.4	62.263035	26.947157
633338	1.182874	1.0	2	0.0	29.1	0.4	62.263035	26.947157
633339	0.334357	1.0	2	0.0	29.1	0.4	62.260593	26.946453
633340	1.660434	1.0	2	0.0	29.1	0.4	62.260593	26.946453
633341	0.493407	1.0	2	0.0	29.1	0.4	62.261169	26.962215
633342	0.440388	1.0	2	0.0	29.1	0.4	62.261169	26.962215
633343	0.970687	1.0	2	0.0	29.1	0.4	62.260235	26.956993
633344	0.334357	1.0	2	0.0	29.1	0.4	62.260235	26.956993
633345	1.342039	1.0	2	0.0	29.1	0.4	62.255348	26.944622
633346	1.055776	1.0	2	0.0	29.1	0.4	62.255348	26.944622
633347	0.610479	1.0	2	0.0	29.1	0.4	62.255562	26.948936

	timestamp
0	0.000000
1	0.013638
2	0.023941
3	0.042946
4	0.062157
5	0.081833
6	0.100975
7	0.120380
8	0.139790
9	0.149719
10	0.168900
11	0.188614
12	0.198624
13	0.208733
14	0.227680
15	0.246845
16	0.265938
17	0.285717
18	0.304783
19	0.324562
20	0.343571
21	0.353577
22	0.373623
23	0.392094
24	0.402576
25	0.421684
26	0.440735
27	0.460625
28	0.479805
29	0.498833
633318	10941.518303

```
633319 10941.536858
          633320 10941.557365
          633321 10941.575920
          633322 10941.595451
          633323 10941.614983
          633324 10941.634514
          633325 10941.654045
          633326 10941.672600
          633327 10941.693108
          633328 10941.711662
          633329 10941.731194
          633330 10941.750725
          633331 10941.770256
          633332 10941.789787
          633333 10941.809319
          633334 10941.828850
          633335 10941.847404
          633336 10941.867912
          633337 10941.886467
          633338 10941.905998
          633339 10941.925529
          633340 10941.945061
          633341 10941.964592
          633342 10941.984123
          633343 10942.002678
          633344 10942.022209
          633345 10942.042717
          633346 10942.061272
          633347 10942.080803
          [633348 rows x 9 columns]
In [251]: SRM(0, df.timestamp.values, df.pwm)
                                                 Traceback (most recent call last)
       ValueError
        <ipython-input-251-35ce38ec35a9> in <module>()
   ---> 1 SRM(0, df.timestamp.values, df.pwm)
       <ipython-input-246-af7403ee2876> in SRM(t0, t, pwm)
         1 def SRM(tO, t, pwm):
    ---> 2
               if pwm==0:
         3
                   return 4.09413046e+01*np.exp(-9.93004214e-03*(t-t0))
               if pwm==1:
```

```
5 return 12.18781192*np.exp(0.01428125*(t-t0))
```

ValueError: The truth value of a Series is ambiguous. Use a.empty, a.bool(), a.item(), a