# oPDF API reference

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Jiaxin Han

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## **OPDF MODULE**

Python interface to the C code for oPDF modelling.

It wraps the C functions into python classes with ctypes.

## 1.1 Variables and Constants

#### oPDF.Globals

Collection of global variables of the module, of class globals\_t. It controls numerical precision, internal units, and cosmology.

## oPDF.VirTypes

Collection of virial definitions. It contains

- •VirTH: the spherical collapse prediction (i.e, Bryan & Norman 98 fitting).
- •VirB200: the 200 times mean density deifinition.
- •VirC200: the 200 times critical density definition.

## oPDF. HaloTypes

Collection of halo types. It contains

- •NFWMC: NFW halo parametrized by (M,c)
- •NFWRhosRs: NFW,  $(\rho_s, r_s)$
- •NFWPotsRs: NFW,  $(|\psi_s|, r_s)$ , with  $|\psi_s| = 4\pi G \rho_s r_s^2$ .
- •CorePotsRs: Cored Generalized NFW Potential (inner density slope=0), parametrized by  $(|\psi_s|, r_s)$
- •CoreRhosRs: Cored GNFW,  $(\rho_s, r_s)$
- •TMPMC: Template profile, (M, c) parametrization
- •TMPPotScaleRScale: Template,  $\psi_s/\psi_{s0}, r_s/r_{s0}$
- •PointM: Point Mass at r=0
- •IsothermalK: Isothermal halo, M(r) = Kr

#### oPDF.Estimators

Collection of dynamical estimators. It contains

•RBinLike: binned radial likelihood.

Use RBinLike.nbin (integer) and RBinLike.logscale (True or False) to control the number and scale of bins. Since the purpose of the binning is purely to suppress shot noise, a larger number of bins is generally better, as long as it is not too noisy. On the other hand, when

the likelihood contours appear too irregular, one should try reducing the number of radial bins to ensure the irregularities are not caused by shot noise. In our analysis, we have adopted 30 bins for an ideal sample of 1000 particles, and 50 bins for  $10^6$  particles in a realistic halo, although a bin number as low as 5 could still work.

- •AD: Anderson-Darling distance.
- •MeanPhaseRaw: Normalized mean phase deviation  $\bar{\Theta} = (\bar{\theta} 0.5)/\sigma_{\theta}$ , to be compared to a standard normal variable.
- •MeanPhase:  $\bar{\Theta}^2$ , to be compared to a chi-square variable.

# 1.2 Classes

## 1.2.1 Global Parameters

```
class oPDF.globals_t
```

global variables of the module. It controls numerical precision, internal units, and cosmology. The numerical precision for orbit integration is controlled by Globals.tol.rel, which defaults to 1e-3 (Globals.tol.rel=1e-2 should already be sufficient for likelihood inference and phase calculations).

```
get_units()
query the units
```

```
set defaults()
```

set default global parameters, including precision, cosmology and units

set\_units (MassInMsunh=10000000000.0, LengthInKpch=1.0, VelInKms=1.0) set system of units. specify Mass in Msun/h, Length in kpc/h, Velocity in km/s.

**Example** If you want to use (1e10Msun, kpc, km/s) as units, and you adopt h=0.73 in your model, then you can set the units like below

```
>>> h=0.73
>>> Globals.set_units(1e10*h,h,1)
```

That is, to set them to (1e10h Msun/h, h kpc/h, km/s).

#### Note:

- •The user should only use Globals.set\_units() to change the units, which automatically updates several interal constants related to units. Never try to change the internal unit variables (e.g., Globals.units.MassInMsunh) manually.
- •To avoid inconsistency with units of previously loaded tracers, you must do it immediately after importing the :module: 'oPDF' module if you need to call set\_units().

## 1.2.2 Halo

```
class oPDF. Halo (halotype=NFWMC, virtype=C200, redshift=0.0, scales=None, TMPid=-1) a general halo describing the potential. It has the following properties
```

**Variables** 

- pars raw parameter values. do not change them manually, use set\_param() to set them.
- scales parameter scales. use set\_type() to set them.
- **virtype** virial definition. One of :const: 'VirTypes'.
- **type** parametrization type. One of HaloTypes.

Depending on the type of the halo, some of the following properties may be calculated during set\_param():

#### Variables

- **M** mass
- c concentration
- **Rv** virial radius
- Pots  $\psi_s = 4\pi G \rho_s r_s^2$ .
- Rhos scale density for NFW
- **Rs** scale radius
- RScale  $r_s/r_{s0}$  for TMP profile
- PotScale  $\psi_s/\psi_{s0}$  for TMP profile

#### Initializer

define a halo by specifiying the parametrization, virial definition and redshift of halo

#### **Parameters**

- halotype halo parametrization, one of the HaloTypes members
- virtype virial definition, one of the VirTypes members
- redshift redshift of halo
- **scales** scales of halo parameters, array-like, of the same shape as parameters. default to all-ones if None. physical parameters will be params\*scales
- **TMPid** template id. only required when halotype is of template type

## get\_current\_TMPid()

get the id of the template currently loaded in the system.

this func can be used to check whether the loaded template is the template of the current halo, just in case the template does not match

#### isNFW()

return True if halo is NFW, False if not

## ${\tt mass}\,(r)$

cumulative mass profile :param r: array-like or float, the radius

## pot(r)

potential:param r: array-like or float, the radius

#### **set\_param** (*pars=[1.0, 1.0]*)

set the parameters of the halo

pars: parameters describing the halo

```
set_type (halotype=NFWMC, virtype=C200, redshift=0.0, scales=None, TMPid=-1) set the parametrization, virial definition and redshift of halo
```

halotype: halo parametrization, one of the HaloTypes members

virtype: virial definition, one of the VirTypes members

redshift: redshift of halo

scales: scales of halo parameters, array-like, of the same shape as parameters. default to ones if not specified, physical parameters will be params\*scales

```
vr_inv(r, E, L)
```

inverse of radial velocity, 1/v\_r, for a particle at r with binding energy E and angular momentum L

## 1.2.3 Tracer

**class** oPDF . **Tracer** (*datafile=None*, *rmin=None*, *rmax=None*, *shuffle=True*, *AddHubbleFlow=False*) Tracer: a population of tracer particles.

#### Variables

- **halo** the halo (potential, type Halo) for the tracer.
- lnL likelihood or distance for the sample from the previous likelihood calculation, depending on estimator.
- **nP** number of particles.
- mP average particle mass.
- data particle data, numpy record array format. It includes the following fields: ('haloid', 'subid', 'flag', 'w', 'r', 'K', 'L2', 'L', 'x', 'v', 'E', 'T', 'vr', 'theta', 'rlim')

## Note:

- •The w field is the particle mass in units of the average particle mass. These are all ones if no particle mass is given in the datafile.
- •the *haloid* and *subid* fields are only filled if you have *SubID* and *HaloID* datasets in the datafile when loading.
- •The *E*, 'theta' and *rlim* fields are the energy, phase-angle, and radial limits (peri and apo-center distances) of the orbits. These depend on the potential, and are only filled when you have done some calculation in a halo, or have filled them explicitly with set\_phase().

**Note:** The following members are provided for information, but do not manually assign to them. use radial\_count() and radial\_cut() to set them.

## **Variables**

- **nbin\_r** number of radial bins.
- **FlagRLogBin** whether radial binning is in logspace.
- RadialCount counts in radial bins.
- rmin lower radial cut.
- rmax upper radial cut.

## Initializer

loading a tracer from a datafile.

optionally, can apply radial cut given by rmin and rmax

if AddHubbleFlow=True, then also add hubble flow to the loaded velocity (only support redshift 0 data now).

**Note:** The datafile should contain physical positions and velocities of the tracer particles, relative to the center of the halo. By default, the tracer particles will be shuffled after loading, for easy creation of subsamples by copying later. To keep the original ordering of particles, set shuffle=False

```
NFW_fit (x0=[1, 1], minuittol=1)
```

to fit an NFW density PDF with maximum likelihood.

**Note:** You need the iminuit python package before you can use this function. If you don't have that, you need to comment out the *iminuit* related imports in the header of *oPDF*, py.

#### **Parameters**

- **x0** initial value of halo parameters, the interpretation of them depends on the halotype and scales of the tracer's halo, see Tracer.halo of Tracer and halo.type, halo.scales of halo
- minuittol tolerance of minuit to consider convergence. Convergence is defined when the estimated distance to minimum edm<1e-4\*minuittol\*0.5</li>

#### Returns

results will be printed on screen. also return minuit result and the minuit minimizer. Please consult the iminuit documentation for the *iminuit* outputs.

**Note:** This is only intended for fitting the Dark Matter density profile to get the NFW parameters. The tracer particle mass should have been properly assigned or adjusted, so that mP\*number\_density=physical\_density. If you have sampled n particles from the full sample of n0 particles, remember to adjust the mP of the sample to be mP0\*n0/n, so that total mass is conserved.

```
NFW_like (pars=[1, 1])
```

NFW log-likelihood. the halo should have been set to one of the NFW types before calling this.

pars are the parameters to be passed to the halo.

return log(likelihood)

**TSprof** (pars, proxy='L', nbin=100, estimator=MeanPhaseRaw)

calculate the likelihood inside equal-count bins of proxy.

return the loglike or f.o.m. for the estimator in each bin, and the bin edges.

proxy and nbin can also be of len>1; in that case, use self.Views[i].Views[j].lnL and self.Views[j].proxybin to get the likelihood and bins in each node

**TSprofCum** (*pars*, *proxy='r'*, *bins=100*, *estimator=AD*) cumulative TS profile. reuturn bin edges, ts, counts

clean()

release the C-allocated memory for the tracer

copy(offset=0, n=0)

create a subsample by copying n particles starting from offset. if n==0, then copy all the particles starting from offset.

Only particles and their radial limits are copied. The halo, RadialCounts and Views are not copied into the new sample.

return the subsample

```
create_nested_views (viewtypes='EL', nbins=[10, 10])
```

create nested views, i.e., create views according to first proxy, then create sub-views for each view according to the second proxy and so on.

viewtypes can be one, two or more proxies, e.g, 'E', 'EL', 'LEr'.

len(nbins) must match len(viewtypes).

the energy need to be set before calling if creating E views

```
create_views (n=10, proxy='L')
```

sort the particles according to proxy, and divide into n equal-size subsamples sequentially. these subsamples does not copy the particle data, but only points to the corresponding segments of data in the parent sample, so they are called views, and can be accessed through Tracer. Views[i] from the parent sample. the energy need to have been set before calling if proxy is E

#### destroy views()

erase any views from a tracer

 $dyn_fit$  (estimator=RBinLike, x0=[1, 1], xtol=0.001,  $ftol_abs=0.01$ , maxiter=500, verbose=0) dynamical fit with the given estimator

**Parameters** estimator(Estimator): estimator to use. select one from Estimators.

x0(array-like): initial parameter values

xtol: tolerance in x to consider convergence

ftol\_abs: tolerance in function values to consider convergence.

convergence is reached when both dx<xtol and df<ftol\_abs between subsequent steps in the search.

maxiter: maximum number of iterations

verbose: whether to print during each step.

## Returns

```
[x, fval, status_success] x(array): the best fit parameter
```

fval(float): log-likelihood or fig of merit, depending on estimator

status\_success(bool): whether the search converged successfully, 1 if yes, 0 if no.

```
gen_bin (bintype, nbin=30, logscale=True, equalcount=False)
```

return bin edges. divide into nbin bins, with nbin+1 edges.

#### like\_eval (estimator)

evaluate likelihood or TS with the given estimator.

This is a low-leve function. One has to call <code>set\_phase()</code> before calling this. Use <code>likelihood()</code> which combines <code>like\_eval()</code> and <code>set\_phase()</code> automatically, unless you do want to call them separately.

**Parameters estimator** – estimator to use for the likelihood or TS calculation.

```
Returns the likelihood (if estimator= Estimators .RBin) or TS value (\bar{\Theta} for Estimators .MeanPhaseRaw, \bar{\Theta}^2 for Estimators .MeanPhase, or AD distance for Estimators .AD).
```

#### **likelihood** (pars=[1, 1], estimator=MeanPhaseRaw, auto rbin=True)

calculate likelihood or test-statistic. it automatically prepares orbits and then calculates the likelihood or TS (i.e., it combines set\_phase() and like\_eval()).

#### **Parameters**

- pars parameter values
- **estimator** estimator to use for the likelihood or TS calculation.
- auto\_rbin whether to prepare radial bins automatically. Only relevant if you are using Estimators.RBin. default to True. set to false if you have prepared the bins manually (by calling radial\_count()).

**Returns** the likelihood (if estimator= Estimators .RBin) or TS value ( $\bar{\Theta}$  for Estimators .MeanPhaseRaw,  $\bar{\Theta}^2$  for Estimators .MeanPhase, or AD distance for Estimators .AD).

#### load (datafile, AddHubbleFlow=False)

load particles from datafile

## $mark\_phase\_mass(m0=100.0, verbose=0)$

estimate mass  $M(< r_c)$  using the "PhaseMark" method.

#### **Parameters**

- m0 the initial guess of the mass, optional.
- verbose whether to print diagnostic information, default no.

#### Returns

r,m,ml,mu,flag,flagl, flagu

r: the characteristic radius of the tracer in between rlim

m: the mass of the halo contained inside r

ml: 1-sigma lower bound on m

mu: 1-sigma upper bound on m

flag: whether m and r have converged (0:no; 1:yes; 2: no solution to the phase equation, but closest point found).

flagl: whether ml has converged

flagu: whether mu has converged

## nested\_views\_like(estimator=AD)

evaluate likelihood in at the deepest views, and return the sum of them. The likelihood for each view is also availabel in Views[i].lnL

phase\_density (proxy='E', bins=100, method='hist', logscale=False, weight=False, return\_data=False)
estimate density in proxy-theta space

## phase\_image (pars, proxy, bins=30, logscale=True)

plot an image of the particle distribution in proxy-theta space :param pars: parameters specifying the potential :param proxy: proxy to use for the proxy-theta plot, 'E' or 'L'. :param bins: binning in proxy. if an integer, create the input number of bins. If an array, use the array as the bins. :param logscale: True or False, whether to bin in logscale or not when bins is an integer.

## phase\_mark\_fit (par0=[1, 1], nbin=2, proxy='r', equalcount=True)

fit halo potential with phase mark. The halo of the tracer need to be initialized to the desired type before fitting.

#### **Parameters**

- par0 initial parameter values. len(par0) also gives the number of free parameters.
- **nbin** number of bins. if nbin<len(par0), then the number of bins is set to len(par0) to avoid overfitting.
- proxy the tracer property used to bin the sample into subsamples. 'r' or 'L'.
- **equalcount** whether to use equalcount bins (each subsample has equal number of particles) or logarithmic bins in proxy.

#### **Returns**

par: best-fit parameter

Cov: covariance matrix of the parameters

data: phase-mark data, array of shape [nbin, 7]. each column is the fitting result [r,m,ml,mu,flag,flagl, flagu] to one bin, with (r,m) giving the radius and mass, (ml,mu) giving the lower and upper bound on mass, (flag, flagl, flagu) specifying whether the fit converged for mass and its lower and upper bounds (0:no; 1:yes; 2: no solution to the phase equation, but closest point found).

**Note:** if the code complains about curve\_fit() keyword error, you need to upgrade your scipy to version 0.15.1 or newer.

```
phase_mass_bin (xlim, proxy='r', m0=100.0, verbose=0)
```

estimate mass  $M(< r_c)$  for tracer with property "proxy" selected in between xlim, using the "PhaseMark" method.

#### **Parameters**

- **xlim** the range of property to select the tracer.
- proxy the property to select the tracer, 'r' or 'L'
- m0 the initial guess of the mass, optional.
- **verbose** whether to print diagnostic information, default no.

#### Returns

r,m,ml,mu,flag,flagl, flagu

r: the characteristic radius of the tracer in between rlim

m: the mass of the halo contained inside r

ml: 1-sigma lower bound on m

mu: 1-sigma upper bound on m

flag: whether m and r have converged (0:no; 1:yes; 2: no solution to the phase equation, but closest point found).

flagl: whether ml has converged

flagu: whether mu has converged

plot the TS profile in equal-count bins of proxy.

xtype: can be one of 'percent', 'physical', and 'percent-phys'.

```
when xtype='percent', plot the x-axis with percents.
```

if xtype='phys', plot x-axis with physical values.

if xtype='percent-phys', plot xaxis in percent scale but label with physical values.

## predict\_radial\_count (nbin=100, logscale=True)

predict radial counts according to oPDF.

set\_phase() must have been called prior to calling this.

return predicted counts.

## print\_data(i=0)

print information of particle i

#### radial\_count (nbin=10, logscale=True)

bin the particles radially, to be used for radial likelihood calculation. The histogram will be recorded in Tracer.RadialCount[].

Note: This function is automatically called by the relevant likelihood functions such as <code>likelihood()</code>, <code>dyn\_fit()</code>, <code>scan\_confidence()</code> when the estimator is <code>Estimators</code>. RBinLike. In these cases, <code>nbin</code> and <code>logscale</code> will be determined according to <code>Estimators.RBinLike.nbin</code> and <code>Estimators.RBinLike.logscale</code>. So usually you do not need to call this function explicitly.

#### radial cut (rmin=None, rmax=None)

cut the tracer with bounds [rmin, rmax]. if only rmin or rmax is given, the other bound is not changed.

**Note:** This function not only selects particles within (rmin,rmax), but also sets the radial boundary for the dynamical model, so that only dynamical consistency inside the selected radial range is checked. So always use this function if you want to change radial cuts. This function is automatically called when initializing a Tracer with rmin/rmax.

## resample(seed=100)

create a bootstrap sample (sampling with replacement) of the same size from tracer return the new sample

```
scan_confidence (estimator, x0, ngrids=[10, 10], dx=[0.5, 0.5], logscale=False, maxlike=None) scan significance levels around parameter value x0.
```

it scans ngrids linear bins from x0-dx to x0+dx if logscale=False, or ngrids log bins from log10(x0)-dx to log10(x0)+dx if logscale=True.

If maxlike is given, it is interpreted as the global maximum log-likelihood, and is used to determine significance for RBinLike estimator; otherwise the maximum likelihood is automatically scanned for RBinLike.

#### Returns

```
[x,y,sig,like]
```

x,y: the scanned grid points, vectors.

sig: the significance on the grids, of shape [len(x), len(y)]

like: the likelihood or figure of merits on the grids. same shape as sig.

#### $scan_like(estimator, x, y)$

scan a likelihood surface.

x,y are the vectors specifying the binning along x and y dimensions

return the likelihood value z on grids, to be used for contour plots as

```
>>> contour(x,y,z)
```

### select (flags)

select particles according to flags array, into a new sample.

#### Note:

- •Same as copy (), only particles and their radial limits are copied. The halo, RadialCounts and Views are not copied into the new sample.
- •When doing dynamical tests, one should avoid distorting the radial distribution with any radial selection. One can still apply radial cuts, but should only do this with the radial\_cut() function. So never use select() on data['r'].

#### set energy()

determine particle energy in the attached halo

```
set_orbits (set_phase=True)
```

prepare particle orbits inside the attached halo

**set\_phase:** whether to calculate the phase-angle of each particle. phase angle is needed by AD and MeanPhase estimators, but not by RBinLike see estimator.need\_phase for each estimator.

```
set_phase (pars, need_theta=True)
```

prepare the phases for phase-related calculations such as like\_eval or phase\_density

```
shuffle (seed=100)
```

shuffle particles randomly.

seed: optional, seeds the random number generator for the shuffle

```
solve_meanphase(x0, y0=0.0, verbose=0)
```

find the halo parameter x at which MeanPhaseRaw(x)=y0.

## **Parameters**

- $\mathbf{x0}$  the initial value of x to start the search.
- y0 the mean phase value, so that MeanPhaseRaw(x)=y0.
- **verbose** 0 or 1, whether to print additional convergence information.

## Returns

```
(x,y,flag).
```

x: solution

y: MeanPhaseRaw(x)-y0

**success flag:** 0: fail to converge; 1: successfully found solution; 2: failed to find solution for MeanPhaseRaw(x)-y0=0, but found minimum for (MeanPhaseRaw(x)-y0)\*\*2.

**Note:** The tracer halo type must be set before invoking this function.

```
sort (proxy, offset=0, n=0)
```

sort the particles according to proxy

proxy can be 'E','L','r' or 'flag'.

**offset, n: optional, sort n particles starting from offset.** n=0 means sort all particles starting from offset.

squeeze()
 remove P.flag==0 (data['flag']==0) particles

## **UTILITY FUNCTIONS**

These utility functions may or may not be related to the oPDF method. Some of them are just general-purpose plotting or monitoring functions.

```
myutils.AD2Sig(AD)
     convert AndersonDarling TS to sigma
myutils.ADSurvFunc (AD)
     survival function for AD test on uniform distributions
myutils.Chi2Sig (x, dof)
     convert chi-square value to significance level, for dof degrees of freedom
myutils.P2Sig(pval)
     convert pval to sigma
class myutils.ProgressMonitor(total_steps, total_show=100, init_show=0)
     monitor progress of your loops
     init_show: initial value progress percentage, set to 0 if no reason total_steps: maximum iteration steps to monitor
     total_show: number of revealing times
     monitor_progress (current_step)
           put this inside loop to monitor progress, to print the percent of job finished.
myutils.Sig2TS (sig, dof=1)
     convert a sigma value to the 2*likelihood ratio
myutils.contour handle (color, linestyle='solid')
     return a patch object to be used for labelling patch objects in legends
myutils.create31fig(sharex=True, sharey=False, figsize=(8, 8))
     create a figure with 3 tightly packed subplots
myutils.density_of_points(data, bins=100, method='kde', weights=None)
     estimate density of points with kde or histogram2d
     data: should be shape [2,n] array
     bins: can be an integer or [nx,ny] for number of bins, an ndarray or a list of two arrays for bin edges
     method: 'kde' or 'hist', kernel-density-estimate or 2d-histogram estimate
     weights: whether to use weights or not. currently only supports hist method.
     return: (X,Y,Z) ready to be used for contour plots as contour(X, Y, Z). X and Y are mid points of the bins on
           which Z is calculated.
myutils.get_extent (X, Y)
```

get extent for X,Y vectors or meshgrids.

the output is (xmin,xmax,ymin,ymax), the edge-padded boudaries, assuming X,Y specifies the mid points of bins and uniformly spaced.

can be used to specify extent for imshow()

myutils.percent2level(p, z)

convert percentiles to levels

myutils.percentile\_contour(X, Y, Z, percents=0.683, colors=None, fill=False, linestyles='solid', \*\*kwargs)

plot contour at specific percentile levels

X,Y can be both 2-d arrays as Z, or 1-d array specifying the column(horizontally varying) and row coordinates for Z.

percents can be a list, specify the contour percentile levels

colors should be a tuple, e.g, (r,)

fill: bool, whether to plot filled contours

kwargs specify linestyles

**return:** a handle artist of the same linestyle (but not the contour object) to be used in legends

```
myutils.plot_circle(cen=[0, 0], r=1, **kwargs)
plot a circle
```

myutils.plot\_cov\_ellipse(cov, pos, nstd=1, fill=False, ax=None, \*\*kwargs)

Plots an *nstd* sigma error ellipse based on the specified covariance matrix (*cov*). Additional keyword arguments are passed on to the ellipse patch artist.

#### **Parameters**

cov: The 2x2 covariance matrix to base the ellipse on

**pos** [The location of the center of the ellipse. Expects a 2-element] sequence of [x0, y0].

**nstd** [The radius of the ellipse in numbers of standard deviations.] Defaults to 1 standard deviations.

ax: The axis that the ellipse will be plotted on. Defaults to the current axis.

Additional keyword arguments are pass on to the ellipse patch.

**Returns** A matplotlib ellipse artist

```
myutils.shiftedColorMap(cmap, start=0, midpoint=0.5, stop=1.0, name='shiftedcmap')
```

Function to offset the "center" of a colormap. Useful for data with a negative min and positive max and you want the middle of the colormap's dynamic range to be at zero

Input

cmap: The matplotlib colormap to be altered

**start** [Offset from lowest point in the colormap's range.] Defaults to 0.0 (no lower ofset). Should be between 0.0 and *midpoint*.

midpoint [The new center of the colormap. Defaults to ] 0.5 (no shift). Should be between 0.0 and 1.0. In general, this should be 1 - vmax/(vmax + abs(vmin)) For example if your data range from -15.0 to +5.0 and you want the center of the colormap at 0.0, *midpoint* should be set to 1 - 5/(5 + 15)) or 0.75

**stop** [Offset from highets point in the colormap's range.] Defaults to 1.0 (no upper ofset). Should be between *midpoint* and 1.0.

Credit: http://stackoverflow.com/questions/7404116/defining-the-midpoint-of-a-colormap-in-matplotlib

myutils.skeleton(x, y, nbin=10, alpha=0.683, weights=None)

to divide x into bins and give estimation of center and variance of y inside each bin

**input:** x,y: column vectors to extract skeleton from

nbin: number of bins or bin edges for x

alpha: confidence level for boundary estimation

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