**Explanation of the Script:**

1. **Import Libraries**: Import necessary libraries for text processing and CSV handling.
2. **Download NLTK Data**: Download required NLTK resources like stop words, wordnet, and punkt.
3. **Initialize Stemmer, Lemmatizer, and Stop Words**:
   * **PorterStemmer** for stemming.
   * **WordNetLemmatizer** for lemmatization.
   * **stopwords** set for optional stop words removal.
4. **preprocess\_text Function**: This function performs the following steps:
   * Remove URLs, mentions, hashtags, and numbers using regular expressions.
   * Tokenize the text into words.
   * Remove stop words.
   * Apply stemming to each word.
   * Apply lemmatization to the stemmed words.
   * Join the words back into a single string.
5. **main Function**:
   * Prompts the user to enter input and output CSV file names.
   * Loads the data from the input CSV file.
   * Checks if the 'text' column exists.
   * Applies the **preprocess\_text** function to the 'text' column, storing results in a new 'processed\_text' column.
   * Saves the processed data to the output CSV file.
6. **\_\_name\_\_ == "\_\_main\_\_" Block**: Ensures that the **main** function is executed when the script is run.

**Usage:**

* Place the script in the same directory as your CSV file.
* Run the script. It will prompt you to enter the names of the input and output CSV files.
* By default, stop words are not removed. To enable stop words removal, change the line **remove\_stop\_words=False** to **remove\_stop\_words=True**.

This script provides a clear and detailed way to preprocess text data and store the results in a new CSV file.