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1  package hyperDap.base.helpers;
2
3  import java.math.BigDecimal;
4  import java.math.MathContext;
5  import java.math.RoundingMode;
6  import java.util.ArrayList;
7  import hyperDap.base.types.dataSet.ValueDataSet;
8  import hyperDap.base.types.value.ValuePair;
9
10 /**
11  * A helper class that allows finding tangents on data points.
12  *
13  * @author soenk
14  *
15  */
16
17 public final class Tangenter {
18
19     private static double precision = 0.001;
20     private static int bigDecimalPrecision = 10;
21     private static MathContext standardContext =
22         new MathContext(bigDecimalPrecision, RoundingMode.HALF_UP);
23
24     /**
25     * Private constructor to prevent implementing this class.
26     */
27     private Tangenter() {
28         throw new AssertionError("No helper class instances for anyone!");
29     }
30
31     /**
32     * Used to adjust the precision of {@link #tangentApprox(double, double, double)},
33     * which by
34     * default is set to 0.001.
35     *
36     * @param precision The new precision used.
37     */
38     public static void setPrecision(double precision) {
39         Tangenter.precision = precision;
40     }
41
42     /**
43     * Gives the value of the precision currently used in
44     * {@link #tangentApprox(double, double, double)}.
45     *
46     * @return The current value of precision.
47     */
48     public static double getPrecision() {
49         return precision;
50     }
51
52     public static double tangentProp(double step, double y1, double y2) {
53         if (Comparator.equalProportionate(y1, y2, precision)) {
54             return 0.0;
55         }
56         return tangentSimple(step, y1, y2);
57     }
58
59     /**
60     * An encapsulation of {@link #tangentApprox(double, double, double, double)},
61     * using the static
62     * precision set by {@link #setPrecision(double)}.
63     *
64     * @param step The difference in {@code xValue} between the values.
65     * @param y1 The first of the values with a lower {@code xValue}.
66     * @param y2 The second of the values with the higher {@code xValue}
67     * @return Zero if {@code y1} and {@code y2} are equal within the set precision,
68     * the slope of the
69     * tangent between them otherwise.
70     */
71     public static double tangentApprox(double step, double y1, double y2) {
72         return tangentApprox(step, y1, y2, precision);
73     }
74 }

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71
72 /**
73  * Calculates the slope of the tangent between two points with {@code yValues}
74  * {@code y1} and
75  * {@code y2} that are a distance {@code step} apart in their {@code xValues}. If
76  * the two values
77  * are too close, based on {@link Comparator#equalApprox(double, double, double)},
78  * the slope will
79  * be approximated to zero.
80  *
81  * @param step The difference in {@code xValue} between the values.
82  * @param y1 The first of the values with a lower {@code xValue}.
83  * @param y2 The second of the values with the higher {@code xValue}
84  * @param precision The precision argument passed to
85  *   {@link Comparator#equalApprox(double, double, double)}
86  * @return Zero if {@code y1} and {@code y2} are equal within the set precision,
87  *   the slope of the
88  *   tangent between them otherwise.
89  */
90
91 public static double tangentApprox(double step, double y1, double y2, double
92 precision) {
93     if (Comparator.equalApprox(y1, y2, precision)) {
94         return 0.0;
95     }
96     return tangentSimple(step, y1, y2);
97 }
98
99 /**
100  * An exact implementation of {@link #tangentSimple(double, double, double)} to
101  * calculate the
102  * tangent between two points, making use of {@link BigDecimal}.
103  *
104  * @param step The difference in {@code xValue} between the values.
105  * @param y1 The first of the values with a lower {@code xValue}.
106  * @param y2 The second of the values with the higher {@code xValue}
107  * @return The slope of the tangent between the points.
108  */
109
110 public static double tangentExact(double step, double y1, double y2) {
111     BigDecimal val1 = new BigDecimal(y1, standardContext);
112     BigDecimal val2 = new BigDecimal(y2, standardContext);
113     val1 = val2.subtract(val1);
114     val2 = new BigDecimal(step, standardContext);
115     val1 = val1.divide(val2, standardContext);
116     return val1.doubleValue();
117 }
118
119 /**
120  * Calculate the tangent between two values, given the distance between them.
121  *
122  * @param step The distance between the two xValues
123  * @param y1 The first value (with a lower xValue)
124  * @param y2 The second value (with the higher xValue)
125  * @return The value of the tangent in this point.
126  */
127
128 public static double tangentSimple(double step, double y1, double y2) {
129     return (y2 - y1) / step;
130 }
131
132 /**
133  * Calculate the tangent between two x-y data points.
134  *
135  * @param v1
136  * @param v2
137  * @return The value of the tangent between the two points.
138  */
139
140 public static double tangentSimple(ValuePair<? extends Number> v1,
141 ValuePair<? extends Number> v2) {
142     double x1 = v1.getX().doubleValue();
143     double x2 = v2.getX().doubleValue();
144     double y1;
145     double y2;

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138     if (x1 < x2) {
139         y1 = v1.getY().doubleValue();
140         y2 = v2.getY().doubleValue();
141     } else {
142         y1 = x1;
143         x1 = x2;
144         x2 = y1;
145         y1 = v2.getY().doubleValue();
146         y2 = v1.getY().doubleValue();
147     }
148
149     return Tangenter.tangentSimple(x2 - x1, y1, y2);
150 }
151
152 /**
153  * Calculate the tangent between two x-y data points. The order of points does not
154  * matter.
155  * <p>
156  * This implementation calculates the derivative data point, that is its return is
157  * an x-y data
158  * point of the derivative data set of the original data set that {@code v1} and
159  * {@code v2} belong
160  * to.
161  *
162  * @param v1
163  * @param v2
164  * @return A {@link ValuePair} of type {@link Double} representing the derivative
165  * data point.
166  */
167 public static ValuePair<Double> tangent(ValuePair<? extends Number> v1,
168     ValuePair<? extends Number> v2) {
169     return new ValuePair<Double>(Double.valueOf(v1.getX().doubleValue()),
170         Tangenter.tangentSimple(v1, v2));
171 }
172
173 /**
174  * Calls {@link #calcDerivDepth(ValueDataSet, int) calcDerivDepth(ValueDataSet,
175  * 10)}.
176  *
177  * @param dataset
178  * @return
179  */
180 public static ArrayList<Integer> calcDerivDepth(ValueDataSet<? extends Number>
181     dataset) {
182     return Tangenter.calcDerivDepth(dataset, 10);
183 }
184
185 /**
186  * Calls {@link #calcDerivDepth(ValueDataSet, int, boolean)
187  * calcDerivDepth(ValueDataSet, int,
188  * true)}.
189  *
190  * @param dataset
191  * @param maxDepth
192  * @return
193  */
194 public static ArrayList<Integer> calcDerivDepth(ValueDataSet<? extends Number>
195     dataset,
196     int maxDepth) {
197     return calcDerivDepth(dataset, maxDepth, true);
198 }
199
200 /**
201  * Calculates and returns the depth of derivative ({@code derivDepth}) for {@code
202  * dataset}.
203  * <p>
204  * The {@code derivDepth} is the number of times a trace derivative (the tangent
205  * between two
206  * points, see {@link #tangentSimple(double, double, double)}) is NOT zero. For
207  * each point this
208  * indicates the degree of the polynomial the data is representing, if it is
209  * polynomial. If not
210  * the {@code derivDepth} will be assigned {@link Integer#MAX_VALUE} until further

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analysis, to
199 * represent infinity. This will also be assigned if the derivDepth would be
larger than
200 * {@code maxDepth - 1}.
201 * <p>
202 * If {@code doInfiniteDepths} is {@code true} any {@link Integer#MAX_VALUE}
{@code derivDepth}
203 * values will be further analysed and assigned {@code -2} if exponential, {@code
-3} for
204 * trigonometric and {@code -5} otherwise, with the correct change values of
{@code -1} also
205 * assigned.
206 *
207 * @param dataset The {@link ValueDataSet} that is to be analysed.
208 * @param maxDepth The maximum depth to which the derivative should be calculated.
209 * {@code derivDepth} larger than this will be assigned {@link
Integer#MAX_VALUE},
210 * representing infinity.
211 * @param doInfiniteDepths Whether infinite derivDepths should be further analysed
to exponential,
212 * trigonometric etc. (={@code true}) or not (={@code false}).
213 * @return An {@link ArrayList ArrayList<Integer>} of the {@code derivDepth} for
each value of
214 * {@code dataset}. Note that the last {@code maxDepth} values may be
inaccurate.
215 */
216 public static ArrayList<Integer> calcDerivDepth(ValueDataSet<? extends Number>
dataset,
217 int maxDepth, boolean doInfiniteDepths) {
218 int size = dataset.size();
219 ArrayList<Integer> depths = new ArrayList<Integer>(size);
220 double[][] derivs = new double[size][maxDepth];
221 // calculate trace by trace derivatives
222 calcDerivs(derivs, dataset);
223 // count derivDepth
224 countDerivDepths(derivs, depths);
225 // detect and mark points of change
226 detectDepthChanges(derivs, depths);
227 // further analysis
228 if (doInfiniteDepths == true) {
229 Tangenter.checkInfs(dataset, depths, maxDepth);
230 }
231 smoothEndOfDepths(depths, maxDepth);
232 // finished
233 return depths;
234 }
235
236 /**
237 * This method populates the derivative matrix used in {@link
#calcDerivDepth(ValueDataSet, int)}.
238 *
239 * @category helper
240 *
241 * @param derivs A reference to the initialised derivative matrix.
242 * @param set The {@link ValueDataSet} that is to be analysed.
243 *
244 * @see ValueDataSet#calcDerivDepths()
245 */
246 private static void calcDerivs(double[][] derivs, ValueDataSet<? extends Number>
set) {
247 int size = derivs.length;
248 int maxDepth = derivs[0].length;
249 double step = set.getStep();
250 double precision = set.getPrecision();
251 int X; // this variable helps ensure that tangents are calculated left to right
on the x-axis
252 if (step > 0) {
253 X = 0;
254 } else {
255 X = size - 1;
256 }
257 derivs[0][0] = set.getByIndex(X).doubleValue();
258 for (int k = 1; k < size - 1; k++) {

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259     derivs[k][0] = set.getByIndex(Math.abs(X - k)).doubleValue();
260     for (int i = k - 1, j = 1; i >= 0 && j < maxDepth; i--, j++) {
261         derivs[i][j] = tangentApprox(step, derivs[i][j - 1], derivs[i + 1][j - 1],
262             precision);
263     }
264 }
265
266 /**
267  * This method counts the depth of the derivatives in the derivative matrix, used in
268  * {@link #calcDerivDepth(ValueDataSet, int)}.
269  *
270  * @category helper
271  *
272  * @param derivs A matrix of derivatives.
273  * @param depths The recorded {@link ArrayList} of {@code derivDepth} values.
274  *
275  * @see ValueDataSet#calcDerivDepths()
276  */
277 private static void countDerivDepths(double[][] derivs, ArrayList<Integer> depths) {
278     int maxDepth = derivs[0].length;
279     int size = derivs.length;
280     int depth;
281     for (int i = 0; i < size; i++) {
282         depth = Integer.MAX_VALUE;
283         for (int j = 1; j < maxDepth; j++) {
284             if (derivs[i][j] == 0) {
285                 depth = j - 1;
286                 break;
287             }
288         }
289         depths.add(depth);
290     }
291 }
292
293 /**
294  * This method uses the derivative depths over the derivative matrix, used in
295  * {@link #calcDerivDepth(ValueDataSet, int)}, to detect changes in the {@link
296  * ValueDataSet} that
297  * is being analysed.
298  *
299  * @category helper
300  *
301  * @param derivs A matrix of derivatives.
302  * @param depths The recordedd {@link ArrayList} of {@code derivDepth} values.
303  *
304  * @see ValueDataSet#calcDerivDepths()
305  */
306 private static void detectDepthChanges(double[][] derivs, ArrayList<Integer>
307     depths) {
308     int maxDepth = derivs[0].length;
309     int size = derivs.length;
310     boolean tracking = false;
311     int depth;
312     int depthTemp = 0;
313     for (int i = 0; i < size; i++) {
314         depth = depths.get(i);
315         if (tracking == true) {
316             if (depth != -1) {
317                 depths.set(i, depthTemp);
318             }
319         } else {
320             if (derivs[i][maxDepth - 1] != 0 && depth < maxDepth - 1) {
321                 depthTemp = depth;
322                 depths.set(i + maxDepth - 2, -1);
323                 tracking = true;
324             } else {
325                 // tracking = false;
326             }
327         }
328         if (depth == -1) {
329             tracking = false;
330         }
331     }

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329     }
330 }
331
332 /**
333  * Used within {@link #calcDerivDepth(ValueDataSet, int, boolean)} to ensure the
334  * last few values
335  * of {@code derivDepth} are consistent with the remaining ones. This does not
336  * mean that these are
337  * the true derivDepth values, but the true one cannot be calculated close to the
338  * end.
339  *
340  * @param depths The recordedd {@link ArrayList} of {@code derivDepth} values.
341  * @param maxDepth The {@code derivDepth} to which the analysis extends.
342  */
343 private static void smoothEndOfDepths(ArrayList<Integer> depths, int maxDepth) {
344     int firstIndex = depths.size() - maxDepth;
345     if (firstIndex < 0) {
346         firstIndex = 1;
347     }
348     int depth = depths.get(firstIndex - 1);
349     if (depth == -1) {
350         depth = -5;
351     }
352     for (int i = firstIndex; i < depths.size(); i++) {
353         depths.set(i, depth);
354     }
355 }
356
357 /**
358  * Used within {@link #calcDerivDepth(ValueDataSet, int, boolean)} to check for
359  * {@code derivDepth}
360  * values of {@link Integer#MAX_VALUE} and initiate further analysis on these
361  * elements.
362  *
363  * @param set The original {@link ValueDataSet}.
364  * @param depths The recordedd {@link ArrayList} of {@code derivDepth} values.
365  * @param maxDepth The {@code derivDepth} to which the analysis extends.
366  */
367 private static void checkInfs(ValueDataSet<? extends Number> set,
368     ArrayList<Integer> depths,
369     int maxDepth) {
370     int size = depths.size();
371     boolean checking = false;
372     int startI = 0;
373     int endI = 0;
374     // check all derivDepths for yet undefined values
375     for (int i = 0; i < size; i++) {
376         if (depths.get(i) == Integer.MAX_VALUE) {
377             depths.set(i, -5); // depth is undefined until we know otherwise
378             if (checking == false) {
379                 // begin tracking a this segment for further analysis.
380                 startI = i;
381                 checking = true;
382             }
383         } else if (checking == true) {
384             // end of segment, stop tracking
385             endI = i;
386             checking = false;
387             if (endI - startI < maxDepth) {
388                 // if segment too small no point
389                 continue;
390             }
391             // initiate further analysis
392             checkForExp(set, depths, startI, endI, maxDepth);
393         }
394     }
395 }
396
397 /**
398  * Used by {@link #checkInfs(ValueDataSet, ArrayList, int)} to check for
399  * exponential functions, as
400  * the first step in further analysis.
401  *

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```

395 * @param set The original {@link ValueDataSet}.
396 * @param depths The recordedd {@link ArrayList} of {@code derivDepth} values.
397 * @param startI The {@code index} within {@code set} at which the analysis should
begin,
398 *      inclusively.
399 * @param endI The {@code index} within {@code set} at which analysis ends,
exclusively.
400 * @param maxDepth The {@code derivDepth} to which the analysis extends.
401 */
402 private static void checkForExp(ValueDataSet<? extends Number> set,
ArrayList<Integer> depths,
403     int startI, int endI, int maxDepth) {
404     double val;
405     double smallest = Double.MIN_VALUE;
406     ArrayList<Double> values = new ArrayList<>();
407     for (int i = startI; i < endI; i++) {
408         val = set.getByIndex(i).doubleValue();
409         if (val < smallest) {
410             smallest = val;
411         }
412         values.add(val);
413     }
414     // if there are negative values, move all values up such that they are all
positive
415     // this is required to prevent NaN or infinity values when taking the logarithm
416     // it does not affect the derivative values beyond possible floating point errors
417     if (smallest <= 0) {
418         smallest = Math.abs(smallest);
419         for (int i = 0; i < values.size(); i++) {
420             values.set(i, values.get(i) + smallest + Double.MIN_VALUE);
421         }
422     }
423     // prepare a DataSet to recalculate derivDepth of the logarithmic values
424     double step = set.getStep();
425     ValueDataSet<Double> otherSet = new ValueDataSet<>(set.getBase() + startI *
step, step,
426         set.getPrecision(), d -> Double.valueOf(d));
427     for (Double element : values) {
428         otherSet.add(Math.log(element));
429     }
430     ArrayList<Integer> list = calcDerivDepth(otherSet, maxDepth, false); // prevent
infinite
431                                                                    // recursion
432     // recheck if there are Integer.Max_Value derivDepths
433     int depth;
434     Integer otherStartI = null;
435     for (int i = 0; i < list.size(); i++) {
436         depth = list.get(i);
437         if (depth == Integer.MAX_VALUE) {
438             // track if not exponential for further analysis
439             if (otherStartI == null) {
440                 otherStartI = i;
441             }
442         } else if (depth == 1) {
443             // mark as exponential
444             depths.set(i + startI, -2);
445             if (otherStartI != null) {
446                 // if was tracking then mark change and stop
447                 depths.set(i + startI - 1, -1);
448                 // TODO trig
449                 otherStartI = null;
450             }
451         } else {
452             // else transfer value over (e.g. change within exponential or bias)
453             depths.set(i + startI, depth);
454             if (otherStartI != null) {
455                 // if was tracking then mark change
456                 depths.set(i + startI - 1, -1);
457                 // TODO trig
458                 otherStartI = null;
459             }
460         }
461     }

```

```
462     }
463     // mark the change
464     depths.set(endI - 1, -1);
465 }
466
467 }
468
```