Server-side Statistics Scripting in PHP

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June 22, 1997

1 Introduction

On the UCLA Statistics WWW server there are a large number of demos and calculators that can be used in statistics teaching and research. Some of these demos require substantial amounts of computation, others mainly use graphics. These calculators and demos are implemented in various different ways, reflecting developments in WWW based computing.

As usual, one of the main choices is between doing the work on the client-side (i.e. in the browser) or on the server-side (i.e. on our WWW server). Obviously, client-side computation puts fewer demands on the server. On the other hand, it requires that the client downloads Java applets, or installs plug-ins and/or helpers. If JavaScript is used, client-side computations will generally be slow. We also have to assume that the client is installed properly, and has the required capabilities. Requiring too much on the client-side has caused browsing machines such as Netscape Communicator to grow beyond all reasonable bounds, both in size and RAM requirements. Moreover requiring Java and JavaScript rules out such excellent browsers as Lynx or Emacs W3.

For server-side computing, we can configure the server and its resources ourselves, and we need not worry about browser capabilities and configuration. Nothing needs to be downloaded, except the usual HTML pages and graphics. In the same way as on the client side, there is a scripting solution, where code is interpreted, or a object-code solution using compiled code. For the server-side scripting, we use embedded languages, such as PHP/FI. The scripts in the HTML pages are interpreted by a CGI program, and the output of the CGI program is send to the clients. Of course the CGI program is compiled, but the statistics procedures will usually be interpreted, because PHP/FI does not have the appropriate functions in its scripting language. This will tend to be slow, because embedded languages do not deal efficiently with loops and similar constructs.

Thus a first step towards greater efficiency is to compile the necessary primitives into the PHP/FI executable. This is easy to do, because the API is quite simple. In the extensions below, we have added the complete ranlib and dcdflib to PHP, plus some additional useful functions. The source code for

these extensions, plus Solaris binaries for libranlib.a and libdcdf.a can be obtained from our server.

Interpreting a PHP script, even with our new primitives, still requires starting up a CGI process for each page that is read. Again, this can be improved upon. We could use FastCGI to keep the CGI process around on a permanent basis. Instead, we have chosen a more direct method. PHP can be compiled as an Apache module, i.e. it can be compiled into the Apache HTTPD server binary. This means that PHP scripts are interpreted by the WWW server, which is always around, and which will fork additional children if necessary. No CGI processes need to be started. The PHP install process creates a libphp.a and mod_php.c in the Apache source directories, which can be used to build an enhanced server. This has the additional advantage of security, because all security features of the server can be used, and none of the pitfalls of using CGI or Java apply.

Using PHP, in combination with the WWW server, also has some disadvantages. Although we can make simple static plots, using the gd library, we cannot use any dynamics, and interaction between the user and the page is somewhat limited. Java, or scripts using a client-side Xlisp-Stat as a helper, are more flexible in this respect. As a consequence, the UCLA Statistics pages still use a combined approach, with server-side PHP and CGI and client-side Xlisp-Stat and Java/JavaScript. Sometime this year, server-side Java scripting will become available, and then it seems advisable to switch as much of the code as possible to the server-side.

2 Scripting in PHP

We shall not give an extensive introduction to PHP/FI scripting here. For this we refer to the PHP/FI manual, and to the examples below. Basically, the scripting language is a simple subset of C, with additional support built-in for generation of GIF pictures using the gd library, and support for various database engines such as mSQL.

One useful thing to know about PHP/FI scripting is that in PHP/FI variables are *overloaded*. Thus each variable has three values, the variable as a long integer, the variable as a double, and the variable as a string. Thus running the following code fragment

This overloading makes it more or less unnecessary to specify the types of arguments that functions in PHP/FI require. In the description of the function we indicate the types we had in mind, which correspond with what the C routines expect. Generally, both cdflib and ranlib work with doubles, even degrees-of-freedom parameters and number of trials or successes can be doubles.

3 dcdflib

ccdflib is an excellent library for computation of cumulative distribution functions and their inverses. It is written by Brown, Lovato, and Russell [2]. We use the double precision version, written in ANSI-C. Since all functions use the double precision value of the arguments, and return a variable whose double precision value we are interested in, there is no need to indicate types.

3.1 FCdf

If
$$\mathcal{F}^F_{dfn,dfd}(f) = p$$
 then

```
FCdf (f, dfn, dfd, 1) \implies p

FCdf (p, dfn, dfd, 2) \implies f

FCdf (p, f, dfd, 3) \implies dfn

FCdf (p, f, dfn, 4) \implies dfd
```

3.2 BetaCdf

If
$$\mathcal{F}_{a,b}^{beta}(x) = p$$
 then

3.3 Chi2Cdf

If $\mathcal{F}_{df}^{chi2}(x) = p$ then

```
Chi2Cdf (x, df, 1) \implies p
Chi2Cdf (p, df, 2) \implies x
Chi2Cdf (p, x, 3) \implies df
```

3.4 GammaCdf

If $\mathcal{F}_{shape,scale}^{gamma}(x) = p$ then

3.5 NormalCdf

If $\mathcal{F}_{\mu,\sigma}^{normal}(x) = p$ then

```
NormalCdf (x, mean, sd, 1) \Longrightarrow p
NormalCdf (p, mean, sd, 2) \Longrightarrow x
NormalCdf (p, x, sd, 3) \Longrightarrow mean
NormalCdf (p, x, mean, 4) \Longrightarrow sd
```

3.6 StudentCdf

If $\mathcal{F}_{df}^{student}(t) = p$ then

3.7 PoissonCdf

If $\mathcal{F}_{xlam}^{poisson}(x) = p$ then

3.8 BinomialCdf

If $\mathcal{F}_{pr,xn}^{binom}(sn) = p$ then

```
BinomialCdf (sn, xn, pr, 1) \Longrightarrow p
BinomialCdf (p, xn, pr, 2) \Longrightarrow sn
BinomialCdf (p, sn, pr, 3) \Longrightarrow xn
BinomialCdf (p, sn, xn, 4) \Longrightarrow pr
```

3.9 NegBinomialCdf

```
If \mathcal{F}_{pr,xn}^{negbinom}(sn) = p then
```

```
NegBinomialCdf (sn, xn, pr, 1) \Longrightarrow p
NegBinomialCdf (p, xn, pr, 2) \Longrightarrow sn
NegBinomialCdf (p, sn, pr, 3) \Longrightarrow xn
NegBinomialCdf (p, sn, xn, 4) \Longrightarrow pr
```

3.10 NonCentralFCdf

```
If \mathcal{F}^F_{dfn,dfd,pnonc}(f) = p then
```

3.11 NonCentralChi2Cdf

```
If \mathcal{F}_{df,pnonc}^{chi2}(x) = p then
```

```
NonCentralChi2Cdf (x, df, pnonc, 1) \implies p
NonCentralChi2Cdf (p, df, pnonc, 2) \implies x
NonCentralChi2Cdf (p, x, pnonc, 3) \implies df
NonCentralChi2Cdf (p, x, df, 4) \implies pnonc
```

4 ranlib

ranlib was also written by Brown and Lovato [1].

Observe that PHP/FI already has some random number support through the usual Rand(), Srand((int) x), and getRandMax() functions. Here Rand returns a random integer between 0 and RANDMAX, Srand seeds the random number generator, and getRandMax returns RANDMAX. We add more sophisticated generators, more control, and generators for the same families of probability distributions in cdflib.

4.1 RanF

$$Ranf() \implies x$$

Ranf does not take any arguments, and returns a random floating point number in the open interval (0,1).

4.2 PhrTsd

$$PhrTsd(phrase) \implies seeds$$

PhrTsd takes a phrase an argument and returns a string of two concatenated seeds, separated by a space.

4.3 GetSeed

$$GetSeed() \implies seeds$$

GetSeed takes no argument and returns a string of the two concatenated current seeds, separated by a space.

4.4 SetAll

SetAll(seed1, seed2)
$$\implies$$
 .

 ${\tt SetAll}$ initializes all generators using the seeds in the argument.

4.5 Shuffle

Shuffle randomly permutes an array (it is a PHP/FI interface to the genprm function in ranlib).

4.6 GenF

$$GenF(dfn, dfd) \implies f$$

 ${\tt GenF}$ generates a random deviate from an F distribution with ${\tt dfn}$ and ${\tt dfd}$ degrees of freedom.

4.7 GenGam

$$GenGam(a, r) \implies x$$

GenGam generates a random deviate from an gamma distribution with location parameters a and shape parameter r.

4.8 GenNCh

$$GenNCh(df, xnonc) \implies x$$

GenNch generates a random deviate from a noncentral chi-square distribution with df degrees of freedom and noncentrality parameter xnonc.

4.9 GenNF

$$GenNF(dfn, dfd, xnonc) \implies x$$

GenNF generates a random deviate from a noncentral F distribution with dfn and dfd degrees of freedom and noncentrality parameter xnonc.

4.10 GenNor

$$GenNor(av, sd) \implies x$$

GenNor generates a random deviate from a normal distribution with mean av and standard deviation sd.

4.11 GenUnf

$$GenUnf(low, high) \implies x$$

GenUnf generates a random deviate from a uniform distribution between low (exclusive) and high (exclusive).

4.12 GenBet

$$GenBet(aa, bb) \implies x$$

GenBet generates a random deviate from a beta distribution with parameters aa and bb. (exclusive).

4.13 GenChi

$$GenChi(df) \implies x$$

GenCh generates a random deviate from a chi-square distribution with df degrees of freedom.

4.14 GenExp

$$GenExp(av) \implies x$$

 ${\tt GenExp}$ generates a random deviate from an exponential distribution with mean ${\tt av}.$

4.15 IgnLgi

$$IgnLgi() \implies x$$

GenExp generates a random integer, from the uniform distribution over $1, \ldots, 2147483562$.

4.16 IgnUin

$$IgnUin(low, high) \implies x$$

IgnUin generates a random integer, from the uniform distribution over low...high.

4.17 IgnBin

$$\texttt{IgnBin(n, pp)} \ \ \Longrightarrow \ \ \texttt{s}$$

IgnBin generates a random deviate from a binomial distribution with n trials and probability of success pp.

4.18 IgnNbn

$$IgnNbn(n, pp) \implies s$$

IgnBin generates a random deviate from a negative binomial distribution with n trials and probability of success pp.

4.19 IgnPoi

$$IgnPoi(mu) \implies x$$

IgnPoi generates a random deviate from a Poisson distribution with mean ave.

5 density

This section contains functions to compute the most important probability density functions and probability mass functions.

5.1 NormalDens

$$NormalDens(x, ave, stdv) \implies y$$

NormalDens computes the ordinate of the normal density with mean ave and standard deviation stdv at x.

5.2 Chi2Dens

Chi2Dens(x, dfr)
$$\implies$$
 y

Chi2Dens computes the ordinate of the chi-square density with dfr degrees of freedom at x.

5.3 TDens

$$TDens(x, dfr) \implies y$$

TDens computes the ordinate of the student t density with dfr degrees of freedom at x.

5.4 FDens

$$FDens(x, shape, scale) \implies y$$

FDens computes the ordinate of the F density with degrees of freedom dfr1 and dfr2 at x.

5.5 BetaDens

BetaDens(x, a, b)
$$\implies$$
 y

BetaDens computes the ordinate of the beta density with parameters a and b at x.

5.6 GammaDens

$$GammaDens(x, shape, scale) \implies y$$

 ${\tt GammaDens}$ computes the ordinate of the gamma density with parameters shape and scale at x.

5.7 BinomialPmf

$$BinomialPmf(x, N, pi) \implies p$$

BinomialPmf computes the probability mass of the binomial with parameters N and pi at x.

5.8 PoissonPmf

$$PoissonPmf(x, lambda) \implies p$$

PoissonPmf computes the probability mass of the Poisson with parameter lambda at x.

5.9 NegBinomialPmf

$$NegBinomialPmf(x, N, pi) \implies p$$

NegBinomialPmf computes the probability mass of the negative binomial with parameters N and pi at x.

5.10 HypergeometricPmf

$$\texttt{HypergeometricPmf(n, m, N, M)} \implies \texttt{p}$$

HypergeometricPmf computes the probability mass of the hypergeometric with parameters N and M at n and m.

6 statistics

This section contains some auxiliary functions useful in statistical computing.

6.1 PowerSum

$$\texttt{PowerSum(a, s)} \implies \texttt{x}$$

PowerSum takes an array a and a number s and computes the sum of the s-th powers of the elements of a.

6.2 InnerProduct

$$InnerProduct(a, b) \implies x$$

PowerSum computes the inner product of arrays a and b.

6.3 Independent_t

Independent_t(a, b)
$$\implies$$
 x

Independent_t computes the two-sample t-statistic for arrays a and b.

6.4 Paired_t

$$Paired_t(a, b) \implies x$$

Paired_t computes the paired t-statistic for arrays a and b.

6.5 Correlation

Correlation(a, b)
$$\implies$$
 x

Correlation computes the correlation of arrays a and b.

6.6 Factorial

$$Factorial(k) \implies n$$

Factorial computes the factorial of k.

6.7 BinomialCoefficient

 $BinomialCoefficient(k, n) \implies b$

BinomialCoefficient computes the binomial coefficient C(n,k).

7 statplot

Additional plotting routines useful for statistics.

7.1 ScatterPlot

ScatterPlot(im, x, y, sl, sr, fcolor, bcolor, lcolor, connect)

ScatterPlot takes an image im created by the PHP/IP interface to gd, two arrays x and y of coordinates, two spikes sl and sl a foreground, a background color, and a flood color (0 for black, 1 for white, 2 for red, 3 for green, 4 for blue), and a parameter indicating wether or not we connect successive points (0 for no, 1 for yes, 2 for spikes). The area between sl and sb is flooded using the flood color.

7.2 Histogram

Histogram()

Histogram blabla

8 Examples

8.1 Normal Calculator

This is a relatively simple example of a "sticky form" implementing the normal cdf calculator. The PHP source is in the code directory.

8.2 t-test

The t-test calculator uses Independent_t, Paired_t, StudentCdf, and Shuffle. Again the PHP source is in the code directory.

References

- [1] Barry W. Brown and James Lovato: RANLIB.C. Library of C Routines for Random Number Generation. Department of Biomathematics, M.D. Anderson Cancer Center, University of Texas, Houston.
- [2] Barry W. Brown, James Lovato and Kathy Russell: *DCDFLIB. Library of C Routines for Cumulative Distribution Functions, Inverses, and Other Parameters.* Department of Biomathematics, M.D. Anderson Cancer Center, University of Texas, Houston.