```
a little LUA learning library (c) Tim Menzies 2022, BSD-2 https://menzies.us/15
                    Share and enjoy
   local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end local the,help={},[[
  lua 15.lua [OPTIONS]
L5 == a very little LUA learning lab
OPTIONS (inference):

-boot -b P #bootstrap samples
-cohen -c F cohen's small effect size
-cliffs -C F threshold on Cliff's delta
-far -F F look no further than "far"
-keep -k items to keep in a number
-leaves -l leaf size
-conf -n F confidence for stats tests
-p -p P distance calcs coefficient
-seed -S P random number seed
-some -s look only at "some" items
                                                                                                                                                               DEFAILT
                                                                                                                                                                 .147
                                                                                                                                                               512
.5
.05
                                                                                                                                                                10019
512
 OPTIONS (housekeeping):

-dump -d on error, exit+ stacktrace
-file -f S where to get data
-help -h show help
-rnd -r S format string
-todo -t S start-up action
                                                                                                                                                              false
../etc/data/auto93.csv
false
%5.2f
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LOSS OF OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN
ANY MAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE
POSSIBILITY OF SUCH DAMAGE. --]
   -- ## Coding Conventions
             - All config options in "the" (which is generated by parsing the help text)
                    LOTS OF SHORT FUNCTIONS
Line width = 80
                 Line width = 80
when you can, write functions down on one line
"i" not "self" (so we can fit more on each line)
for loop index variables, do not use i. try j,k instead.
if something holds a list of thing, name the holding variable "all"
no inheritance
only define a method if that is for polymorphism
all config items into a global "the" variable
all the test cases (or demos) are "function Demo.xxx".

- If test case assertion crashed, add "l" to Demo.fails
- On exit return the value of Demo.fails as the exit status
random seed reset so carefully, just once, at the end of the code.
usually, no line with just "end" on it
```

```
-- This code reads date from csv files (where "?" denotes "missing value").
local is={}
function is.missing(x) return x=="?" end
-- The names on row1 of that file define the role of that column.
-- Names in row1 ending with ":" are to be ignored function is.skip(x) return x:find".5" end
-- Names in row1 starting in upper case are numbers function is.num(x) return x:find"^[A-Z]" end
-- Names in rowl ending with "!" are classes. function is.class(x) return x:find"!$" end
-- Names in rowl ending with "-" are objectives to be minimized. function is.less(x) return x:find"-$" end
-- Names in rowl ending with "+" are objectives to be maximized. function is.more(x) return x:find"+$" end
-- Objectives or classes are dependent variables. function is.dependent(x) return is.more(x) or is.less(x) or is.class(x) end
-- For example, in this data file, we will ignore column 3 (Hp:),
-- try to minimize weight (Lbs-) and maximize acceleration and
-- miles per hour (Acc+, Mpg+). Also, with one exception (origin),
-- everything is numeric. Finally, there are some missing values
-- lines 3 and lines 7.
                     Clndrs, Weight, Hp:, Lbs-, Acc+, Model, origin, Mpg+8, 304.0, 193, 4732, 18.5, 70, 1, 10
8, 2, 215, 4615, 14, 70, 1, 10
4, 85, 70, 2070, 18.6, 78, 3, 40
4, 85, 65, 2110, 19.2, 80, 3, 40
4, 85, 7, 1835, 17.3, 80, 2, 40
4, 98, 76, 2144, 14.7, 80, 2, 40
                    local as = setmetatable
local function obj( t)
t={_tostring=o}; t.__index=t
return as(t, {__call=function(_,...) return t.new(_,...) end}) end
local Sym = obj() -- Where to summarize symbols
function Sym:new(at,s) return as({
   is="Sym", -- type
   at=at or 0, -- column index
   name=s or "", -- column name
   name=s or "", -- column name
                                     neW(at,s) return as(1)
-- type
-- column index
-- column name
-- number of items summarized in this column
-- all[x] = n means we've seen "n" repeats of "x"
-- count of the most frequently seen symbol
-- the most commonly seen letter
     mode=nil
}, Sym) end
local Num = obj() -- Where to summarize numbers
function Num:new(at,s) return as({
   is="Num", -- type
   at=at or 0, -- column index
   name=s or "", -- column name
     at=at or 0,
-- column index
name=s or "", -- column index
n=0,
-- number of items summarizes in this column
mu=0,
-- number of items summarizes in this column
mu=0,
-- mean (updated incrementally)
m2=0,
-- second moment (updated incrementally)
sd=0,
-- standard deviation
ok=false,
-- true if "all" is sorted
all={},
-- a sample of items seen so far
lo=lE31,
-- lowest number seen; initially, big so 1st num sends it low
his=lE31,
-- highest number seen; initially, msall to 2st num sends it hi
w=is.less(s or "") and -l or l -- "-l"= minimize and "l"= maximize
      }, Num) end
 local Eqs = obj()
                                                 -- Where to store examples, summarized into Syms or Nums names, i,col,here) i=as({
local Egs = obj() -- Where to store examples, summarized into Syms
function Egs:new(names, i,col,here) i=as({
    is="Egs", -- type
    all={}, -- all the rows
    names=names, -- list of name
    cols={}, -- list of all columns (Nums or Syms)
    x={}, -- independent columns (nothing marked as "skip")
    y={}, -- dependent columns (nothing marked as "skip")
    class=nil -- classes
    },Eds)
     c la Hiller
function Num.clone(i) return Num(i.at, i.name) end
function Sym.clone(i) return Sym(i.at, i.name) end
local data
function Egs.clone(i,rows, copy)
copy = Egs(i.names)
for _,row in pairs(rows or {}) do data(copy,row) end
return copy end
```

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                                    local r = math.random
local fmt = string.format
local unpack = table.unpack
local function push(t,x) table.insert(t,x); return x end
                                   ((1)^{-1})^{-1}
           local thing, things, file2things
           function thing(x)

x = x:match"%s%(-)%s*%"

if x=="fmve" then return true elseif x=="false" then return false end

return tonumber(x) or x end
           function things(x,sep, t) t=\{\}; \ for \ y \ in \ x: gmatch(sep or "([^]+)") \ do \ t[1+\#t]=thing(y) \ end \ return t \ end
           function file2things(file,
  file = io.input(file)
  return function()
                       x=io.read();
if x then return things(x) else io.close(file) end end end
                                  C|(7_-|-, _\(\bar{7}_-|-
          local last,per,any,many
function last(a)
function per(a,p)
function any(a)
function many(a,n, u)
function last(a)
function many(a)
function 
                            ||__|-
           local firsts,sort,map,slots,copy
function firsts(a,b)     return a[1] < b[1] end
function sort(t,f)     table.sort(t,f); return t end
function map(t,f, u)     u={{}; for k,v in pairs(t) do push(u,f(v)) end; return u end
function slots(t, u,s)</pre>
                   u=\{\} for k,v in pairs(t) do s=tostring(k); if s:sub(1,1) \sim="_" then push(u,k) end end return sort(u) end
           function copy(t, u)
if type(t) =="lable" then return t end
u={}; for k,v in pairs(t) do u[copy(k)]=copy(v) end
return setmetatable(u, getmetatable(t)) end
                             local oo, o, rnd, rnds
function oo(t) print(o(t)) end
function oo(t, seen, key, xseen, u)
    seen = seen or {}
    if type(t)=="table" then return tostring(t) end
    if seen[t] then return "..." end
    seen[t] = t then return fmt(":%s %s", k, o(t[k], seen)) end
    xseen = function(x) return o(x, seen) end
    u = #t>0 and map(t, xseen) or map(slots(t), key)
    return (t.is or "")...'{'..table.concat(u,"")..."}" end
            function rnds(t, f) return map(t, function(x) return <math>rnd(x, f) end) end
            function rnd(x, f)

return fmt(type(x)=="number" and (x~=x//1 and f or the.rnd) or "%s",x) end
                              -|-<sub>(7</sub>_\tau-|-<sub>11|</sub>-|-<sub>(7</sub>_\tau-\tau-
           local Demo, ok = {fails=0}
function ok(test.msg)
print(test and "PASS:"or "FAIL:",msg or "")
if not test then
   Demo.fails=Demo.fails+1
   if the.dump then assert(test,msg) end end end
           function Demo.main(todo,seed)
  for k,one in pairs(todos="all" and slots(Demo) or {todo}) do
    if k ~= "main" and type(Demo[one]) == "function" then
        math.randomseed(seed)
        Demo[one]() end end
  for k,v in pairs(ENV) do if not b4[k] then print("?",k,type(v)) end end
  return Demo.fails end
                             عاديم المراع حليات
                 local function settings(txt, d)
```

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317
   local add
function add(i,x, inc)
inc = inc or 1
if not is.missing(x) then
i.n = i.n + inc
i:internalAdd(x,inc) end
      return x end
    function Sym.internalAdd(i,x,inc)
      i.all[x] = inc + (i.all[x] or 0)

if i.all[x] > i.most then i.most, i.mode = i.all[x], x end end
   function Num.sorted(i)
  if not i.ok then i.all = sort(i.all) end
  i.ok=true
       return i.all end
    local file2Egs -- not "local data" (since defined above)
function data(i,row)
push(i.all, row)
for _,col in pairs(i.cols) do add(col, row[col.at]) end
return i end
    function file2Egs(file, i)
for row in file2things(file) do
   if i then data(i,row) else i = Egs(row) end end
   return i end
            local mids
function mids(i,rows,cols) return i:clone(rows):mid(cols) end
    function Egs.mid(i,cols)
  return map(cols or i.y,function(col) return col:mid() end) end
    function Sym.mid(i) return i.mode end
function Num.mid(i) return i.mu end
    function Num.div(i) return i.sd end
    function Sym.div(i, e)
e=0; for __n in pairs(i.all) do e=e + n/i.n*math.log(n/i.n,2) end
return __e end
           ali, thairia
   local far, furthest, neighbors, dist
function far(      i,r1,rows, far)
    return per(neighbors(i,r1,rows), far or the.far)[2] end
   function furthest(i,r1,rows)
return last(neighbors(i,r1,rows))[2] end
   function neighbors(i,r1,rows)
  return sort(map(rows, function(r2) return {dist(i,r1,r2),r2} end),firsts) end
    function dist(i,row1,row2, d,n,a,b,inc)
      function Sym.dist1(i,a,b) return a==b and 0 or 1 end
   function Num.dist1(i,a,b)
  if    is.missing(a) then b=i:norm(b); a=b<.5 and 1 or 0
  elseif is.missing(b) then a=i:norm(a); b=a<.5 and 1 or 0
  else    a,b = i:norm(a), i:norm(b) end
  return math.abs(a - b) end</pre>
    function Num.norm(i,x)
  return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end</pre>
```

```
local half, cluster, clusters
function half(i, rows, project,row,some,left,right,lefts,rights,c,mid)
function project(row,a,b)
a dist(i,left,row)
b dist(i,right,row)
return {(a^2 + c^2 - b^2)/(2*c), row}
end
some = many(rows, the.some)
left = furthest(i,lay(some), some)
right = furthest(i,lay(some), some)
c = dist(i,left,right)
lefts,rights = {},{}
for n, projection in pairs(sort(map(rows,project),firsts)) do
if n==frows//2 then mid=row end
push(n <= #rows//2 and lefts or rights, projection[2]) end
return lefts, rights, left, right, mid, c end

function cluster(i,rows, here,lefts,rights)
rows = rows or i.all
here = (all=rows)
if #rows >= 2* (#i.all)^the.leaves then
lefts, rights, here.left, here.right, here.mid = half(i, rows)
if #lefts < #rows then
here.lefts = cluster(i,fits)
here.rights=cluster(i,rights) end end
return here end

function clusters(i,format,t,pre, front)
if then
pre-pre or ""
front = fmt("%-90%%",front, o(rnds(mids(i,t.all),format))))
else
print(fmt("%-20%%",front, o(rnds(mids(i,t.all),format))))
else
print(front)
clusters(i,format,t.lefts, ""...pre)
clusters(i,format,t.rights," "...pre) end end end
```

```
local merge, merged, spans, bestSpan
          local merge,merged,spans,bestSpan
function Sym.spans(i, j)
  local xys,all,one,last,x,y,n = {}, {}
  for x,n in pairs(i.all) do push(xys, {x,"lefts",n}) end
  for x,n in pairs(j.all) do push(xys, {x,"rights",n}) end
  for _,tmp in ipairs(sort(xys,firsts)) do
    x,y,n = unpack(tmp)
  if x ~= last then
    last = x
    one = push(all, {lo=x, hi=x, all=Sym(i.at,i.name)}) end
  add(one.all, y, n) end
  return all end
458
       function Num.spans(i, j)
local xys,all,lo,hi,gap,one,x,y,n = {},{}
lo,hi = math.min(i.lo, j.lo), math.max(i.hi, j.hi)
gap = (hi - lo) / (6/the.cohen)
for _,n in pairs(i.all) do push(xys, {n,"lefts",1}) end
for _,n in pairs(j.all) do push(xys, {n,"rights",1}) end
one = {lo=lo, hi=lo, all=Sym(i.at,i.name)}
all = {one}
for _,tmp in ipairs(sort(xys,firsts)) do
    x,y,n = unpack(tmp)
    if one.hi - one.lo > gap
    then one = push(all, {lo=one.hi, hi=x, all=one.all:clone()}) end
    one.hi = x
    add(one.all, y, n) end
463
                 one.hl = x
add(one.all, y, n) end
all = merge(all)
all[1].lo = -math.huge
all[#all].hi = math.huge
return all end
                function merge(b4,
          -- XXX make .marged and function
function Num.merge(i,j, k)
k=i:clone()
for _,x in pairs(i.all) do add(k,x) end
for _,x in pairs(j.all) do add(k,x) end
return k end
          function Sym.merge(i, j, k)
  k = i:clone()
  for x,n in pairs(i.all) do add(k,x,n) end
  for x,n in pairs(j.all) do add(k,x,n) end
  return k end
           function Sym.merged(i,j, k,ei,ej,ek)
                 k = i:merge(j)
ei, ej, ek= i:div(), j:div(), k:div()
if ek*.99 <= (i.n*ei + j.n*ej)/k.n then return k end end
           function spans(egs1,egs2, spans,tmp,col1,col2)
                for _, one in pairs(tmp) do push(spans,one) end end end return spans end
              function bestSpan(spans)
local divs,ns,n,div,stats,dist2heaven = Num(), Num()
function dist2heaven(s) return {((1 - n(s))^2 + (0 - div(s))^2)^.5,s} end
function div(s)
function n(s)
for _,s in pairs(spans) do
   add(divs, s.all:div())
   add(ns, s.all:n) end
return sort(map(spans, doist2heaven), firsts)[1][2] end
          function bestSpan(spans)
524
           --- (7_ >< |5| (5|1)
        function xplains(i,format,t,pre,how,
    pre, how = pre or "", how or ""
    if t then
        pre-pre or ""
    front = fmt("%s%s%s%s",pre,how, #t.all, t.c and rnd(t.c) or "")
    if t.lefts and t.rights then print(fmt("%-35s",front)) else
        print(fmt("%-35s%s",front, o(rnds(mids(i,t.all),format))))
    end
    sel = t.selector
    xplains(i,format,t.lefts, "|"... pre, spanShow(sel)...":")
    xplains(i,format,t.rights, "|"... pre, spanShow(sel,true) ...":") end end
          function selects(span,row, lo,hi,at,x)
lo, hi, at = span.lo, span.hi, span.all.at
x = row[at]
if is.missing(x) then return true end
if lo==hi then return x==lo else return lo <= x and x < hi end end</pre>
          function spanShow(span, negative, hi,lo,x,big)

if not span then return "" end
lo, hi, x, big = span.lo, span.hi, span.all.name, math.huge
if not negative
then if lo == hi then return fmt("%s = %s",x,lo)
    if hi == big then return fmt("%s > %s",x,lo)
    if lo == -big then return fmt("%s > %s",x,lo)
    if lo == -big then return fmt("%s > %s",x,hi)

else if lo == hi then return fmt("%s | %s",x,lo)
    if hi == big then return fmt("%s | %s",x,lo)
    if lo == -big then return fmt("%s | %s",x,lo)
    if hi == big then return fmt("%s | %s",x,lo)
    if lo == -big then return fmt("%s | %s",x,lo)
    if lo == -big then return fmt("%s | %s",x,lo)
end
```

```
return fmt ("%s < %s and %s >= %s", x,lo,x,hi) end end
              return out end
 function smallfx(xs,ys, x,y,lt,gt,n)
    inction smallfx(xs,ys, x,y,ic,yc,n,
lt,gt,n = 0,0,0
if #ys > #xs then xs,ys=ys,xs end
for _,x in pairs(xs) do
    for j=1, math.min (64, #ys) do
    y = any(ys)
    if ycx then lt=lt+l end
    if yex then gt=gt+l end
    n = n+l end end
return math.abs(gt - lt) / n <= the.cliffs end</pre>
return math.abs(gt - 1t) / n <= tne.cliffs end
function bootstrap(y0,z0)
local x, y, z, b4, yhat, zhat, bigger
local function obs(a,b, c)
    c = math.abs(a.mu - b.mu)
    return (a.sd + b.sd) == 0 and c or c/((x.sd^2/x.n + y.sd^2/y.n)^.5) end
local function adds(t, num)
    num = num or Num(); map(t, function(x) add(num,x) end); return num end
    y, z = adds(y0, adds(z0))
    x = adds(y0, adds(z0))
    b4 = obs(y,z)
    yhat = map(y.all, function(y1) return y1 - y.mu + x.mu end)
    zhat = map(z.all, function(z1) return z1 - z.mu + x.mu end)
    bigger = 0
    for j=1,the.boot do
        if obs( adds(many(yhat, #yhat)), adds(many(zhat, #zhat))) > b4
        then bigger = bigger + 1/the.boot end end
    return bigger >= the.conf end
      - xxx mid has to be per and
  -- XXX implement same function scottKnot(nums, all,cohen) local mid = function (z) return z.some:mid() end -- local function summary(i,j, out)
      else
  for i = lo,hi do nums[i].rank = rank end end
          return rank
       table.sort(nums, function(x,y) return mid(x) < mid(y) end)
      all = summary(1, #nums)
cohen = all.sd * the.cohen
div(1, #nums, 1, all)
return nums end
```

```
MHIN
     function Demo.the() oo(the) end
676
function Demo.many(a)

a={1,2,3,4,5,6,7,8,9,10}; ok("{1023}" == o(many(a,3)), "manys") end
679

local function normal(m,s)

local pi, sqrt, cos, log = math.pi, math.sqrt, math.cos, math.log

local function z() return sqrt(-2*log(r())) * cos(2* pi * r()) end

return m + s*z() end
     function Demo.tiles()
        function Demo.stats( t1,t2,inc,n,a,b)
for _,n in pairs{20} do --25,50,100,250,500,1000} do
inc=1
             inc=1
while inc < 3 do
print("")
t1={}; for j=1,n
t2={}; for j,x in pairs(t1) do t2[j]=x+inc end
a,b = smallfx(t1,t2), bootstrap(t1,t2)
for _,x in pairs(quintiles{t1,t2}) do print(rnd(inc), x.display,a,b) end
inc = inc*1.1 end end end</pre>
    function Demo.stats1(x)

x1={0.34, 0.49, 0.51, 0.6}
x2={ 0.6, 0.7, 0.8, 0.9}
x3={ 0.15, 0.25, 0.4, 0.35}
x4={ 0.6, 0.7, 0.8, 0.9}
x5={0.1, 0.2, 0.3, 0.4}
print (bootstrap(x5, x3))
print (bootstrap(x3, x1))
print (bootstrap(x1, x2))
print (bootstrap(x2, x4))
end
     function Demo.egs()
  ok(5140==file2Egs(the.file).y[1].hi,"reading") end
      function Demo.dist(i)
  i = file2Egs(the.file)
  for n,row in pairs(i.all) do print(n,dist(i, i.all[1], row)) end end
     function Demo.half( i,lefts,rights)
i = file2Egs(the.file)
lefts,rights = half(i, i.all)
oo(mids(i, lefts))
oo(mids(i, rights))
745 function Demo.cluster( i)
746 i = file2Egs(the.file)
747 clusters(i,"%.0f",cluster(i)) end
     function Demo.spans(    i,lefts,rights)
i = file2Egs(the.file)
lefts, rights = half(i, i.all)
oo(bestSpan(spans(i:clone(lefts), i:clone(rights)))) end
     function Demo.xplain(     i,j,tmp,lefts,rights,used)
i = file2Egs(the.file)
         the = settings(help)
Demo.main(the.todo, the.seed)
```