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```

local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
local the, help = {}, {}

lua bnbad.lua [OPTIONS]
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OPTIONS:
  -cohen          -c cohen          = .35
  -far            -f how far to seek poles = .9
  -keep          -k items to keep   = 256
  -minitems      -m min items in a rang e = .5
  -p             -p euclidean coefficient = 3

OPTIONS, other:
  -dump          -d stackdump on error   = false
  -file          -f data file             = ../etc/data/auto93.csv
  -help         -h show help              = false
  -rnd          -r round numbers          = %5.2f
  -seed        -s random number seed     = 10019
  -todo        -t start-up action        = nothing
}]

local any, bestSpan, bins, bins1, bootstrap, firsts, fmt, last
local many, map, new, o, obj, oo, per, push, quintiles, r, rnd, rnds, scottKnot
local selects, settings, slots, smallfx, sort, sum, thing, things, xplains

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# CLASSES

```

new = setmetatable
function obj(s, t)
  t={__tostring=o, __is=s or ""}; t.__index=t
  return new(t, {__call=function(_,...) return t.new(_,...) end}) end

local Num, Sym, Egs = obj"Num", obj"Sym", obj"Egs"

--
--
--
function Sym:new(at,name)
  return new({at=at, name=name, most=0,n=0,all={}}, Sym) end

function Num:new(at,name)
  return new({at=at, name=name, __all={}, w=(name or ""):find"-"$ and ~1 or 1,
    n=0, sd=0, mu=0, m2=0, lo=math.huge, hi=-math.huge}, Num) end

function Egs:new(names, i,col)
  i = new({all={}, cols={names=names, all={}, x={}, y={}}, Egs)
  for at,name in pairs(names) do
    col = (name:find"^[A-Z]~" and Num or Sym)(at,name)
    push(i.cols.all, col)
    if not name:find"$" then
      if name:find"$" then i.cols.class = col end
      push(name:find"[~+!]"$ and i.cols.y or i.cols.x, col) end end
  return i end

--
--
--
function Sym.copy(i) return Sym(i.at, i.name) end

function Num.copy(i) return Num(i.at, i.name) end

function Egs.copy(i,all, j)
  j = Egs(i.cols.name)
  for _,row in pairs(rows or {}) do i:add(row) end
  return j end

--
--
--
function Egs.add(i,row)
  i.all[1 + #i.all] = row
  for at,col in pairs(i.cols) do col:add(row[col.at]) end end

function Sym.add(i,x,inc)
  if x ~= "?" then
    inc = inc or 1
    i.n = i.n+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 end

function Sym.sub(i,x,inc)
  if x ~= "?" then
    inc = inc or 1
    i.n = i.n - inc
    i.all[x] = i.all[x] - inc end end

function Num.add(i,x,_, d,a)
  if x ~= "?" then
    i.n = i.n + 1
    d = x - i.mu
    i.mu = i.mu + d/i.n
    i.m2 = i.m2 + d*(x - i.mu)
    i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
    i.lo = math.min(x, i.lo)
    i.hi = math.max(x, i.hi)
    a = i.__all
    if #a < the.keep then i.ok=false; push(a,x)
    elseif r() < the.keep/i.n then i.ok=false; a[r(#a)]=x end end end

function Num.sub(i,x,_, d)
  if x ~= "?" then
    i.n = i.n - 1
    d = x - i.mu
    i.mu = i.mu - d/i.n
    i.m2 = i.m2 - d*(x - i.mu)
    i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5) end end

--
--
--
function Num.sorted(i)
  if not i.ok then table.sort(i.__all); i.ok=true end
  return i.__all end

function Num.mid(i) return i.mu end
function Sym.mid(i) return i.mode end

function Num.div(i) return i.sd end
function Sym.div(i, e)
  e=0
  for _,n in pairs(i.all) do
    if n > 0 then e = n/i.n * math.log(n/i.n,2) end end
  return -e end

function Num.norm(i,x)
  return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end

```

```

177 --- c | l | a | t | a |
178 ---
179 function Num.dist(i,a,b)
180 if a=="?" and b=="?" then return 1 end
181 if a=="?" then b=i:norm(b); a=b<.5 and 1 or 0
182 elseif b=="?" then a=i:norm(a); b=a<.5 and 1 or 0
183 else a,b = i:norm(a), i:norm(b) end
184 return math.abs(a - b) end
185
186
187 function Sym.dist(i,a,b)
188 return a=="?" and b=="?" and 1 or a==b and 0 or 1 end
189
190 function Egs.dist(i,row1,row2, d)
191 d = sum(i.cols.x, function(c) return c:dist(row1[c.at], row2[c.at])^the.p end)
192 return (d/#i.cols.x)^(1/the.p) end
193
194 function Egs.dists(i,r1,rows)
195 return sort(map(rows,function(s) return{i:dist(r1,r2),r2} end),firsts) end
196
197 function Egs.half(i, rows)
198 local project,far,some,left,right,c,lefts,rights
199 far = function(r,t) return per(i:dists(r,t), the.far)[2] end
200 project= function(r1, a,b)
201 a,b = i:dist(left,r1), i:dist(right,r1)
202 return {(a^2 + c^2 - b^2)/(2*c), r1} end
203 some = many(rows, the.some)
204 left = i:far(any(some), some)
205 right = i:far(left, some)
206 c = i:dist(left, right)
207 lefts,rights = i:copy(), i:copy()
208 for n, projection in pairs(sort(map(rows,project),firsts)) do
209 if n==#rows//2 then mid=row end
210 (n <= #rows//2 and lefts or rights):add( projection[2] ) end
211 return lefts, rights, left, right, mid, c end
212
213 --- d | i | s | c | r | e | t | i | z | e
214 ---
215 function Num.spans(i,j, cuts)
216 local xys,all = {}, Num
217 for _,n in pairs(i..all) do all:add(n); push(xys,{x=n,y="left"}) end
218 for _,n in pairs(j..all) do all:add(n); push(xys,{x=n,y="right"}) end
219 return bins(i,cuts,
220 binsl(sort(xys,first), (#xys)^the.minItems,all.sd*the.cohen,Sym,{})) end
221
222 function binsl(col, old,new)
223 if #new>1 then
224 new[1].lo = -math.huge
225 new[#new].hi = math.huge
226 for _,cut in pairs(new) do cut.col= col; push(old,cut) end end end
227
228
229 function binsl(xys, minItems, cohen, yclass, cuts, b4)
230 local lhs, rhs, b4, cut, div, xpect = yclass(), yclass(), b4 or xys[1].x
231 function xpect(i,j) return (i.n*i:div() + j.n*j:div()) / (i.n + j.n) end
232 for _,xy in pairs(xys) do rhs:add(xy.y) end
233 div = rhs:div()
234 for j,xy in pairs(xys) do
235 lhs:add(xy.y)
236 rhs:sub(xy.y)
237 if lhs.n >= minItems and rhs.n >= minItems then
238 if xy.x ~= xys[j+1].x then
239 if xy.x - xys[1].x >= cohen and xys[#xys].x - xy.x >= cohen then
240 if xpect(lhs,rhs) < div then
241 cut, div = j, xpect(lhs,rhs) end end end end end
242
243 if cut
244 then local l,r = {},{}
245 for n,xy in pairs(xys) do push(n<=cut and l or r, xy) end
246 binsl(l, minItems, cohen, yclass, cuts, b4)
247 binsl(r, minItems, cohen, yclass, cuts, xys[cut].x)
248 else push(cuts, {lo=b4, hi=xys[#xys].x, n=#xys, div=div}) end end
249
250 ---
251 --- >|plain
252 ---
253 local xplain,xplains,selects,spanShow
254 function Egs.xplain(i,rows)
255 local stop,here,left,right,lefts0,rights0,lefts1,rights1
256 rows = rows or i.all
257 here = {all=rows}
258 stop = (#i.all)^the.minItems
259 if #rows >= 2*stop then
260 lefts0, rights0, here.left, here.right, here.mid, here.c = half(i, rows)
261 if #lefts0.all < #rows then
262 cuts = {}
263 for j,col in pairs(lefts0.col.x) do col:spans(rights0.col.x[j],cuts) end
264 lefts1,rights1 = {},{}
265 for _,row in pairs(rows) do
266 push(selects(here.selector, row) and lefts1 or rights1, row) end
267 if #lefts1 > stop then here.lefts = xplain(i,lefts1) end
268 if #rights1 > stop then here.rights = xplain(i,rights1) end end end
269 return here end
270
271 function bestSpan(spans)
272 local divs,ns,n,div,stats,dist2heaven = Num(), Num()
273 function dist2heaven(s) return {(1 - n(s))^2 + (0 - div(s))^2^.5,s} end
274 function div(s) return divs:norm( s.all:div() ) end
275 function n(s) return ns:norm( s.all.n ) end
276 for _,s in pairs(spans) do
277 add(divs, s.all:div())
278 add(ns, s.all.n) end
279 return sort(map(spans, dist2heaven), firsts)[1][2] end
280
281 function selects(span,row, lo,hi,at,x)
282 lo, hi, at = span.lo, span.hi, span.col.at
283 x = row[at]
284 if x=="?" then return true end
285 if lo==hi then return x==lo else return lo <= x and x < hi end end
286
287 function xplains(i,format,t,pre,how, sel,front)
288 pre, how = pre or "", how or ""
289 if t then
290 pre=pre or ""
291 front = fmt("%s%s%s",pre,how, #t.all, t.c and rnd(t.c) or "")
292 if t.lefts and t.rights then print(fmt("%-35s",front)) else
293 print(fmt("%-35s",front, o(rnds(mids(i,t.all),format))))
294 end
295 sel = t.selector
296 xplains(i,format,t.lefts, "... pre, spanShow(sel)..":")
297 xplains(i,format,t.rights, "... pre, spanShow(sel,true) ..":") end end

```

```

298 --- s | e | l | e | c | t |
299 ---
300 function quintiles(ts,width, nums,out,all,n,m)
301 width=width or 32
302 nums=Num(); for _,t in pairs(ts) do
303 all,out = nums.all, {}
304 for _,x in pairs(sort(t)) do add(nums,x) end end
305
306 local s, where = {}
307 where = function(n) return (width*nums:norm(n))/1 end
308 for j = 1, width do s[j]=" " end
309 for j = where(per(t,.1)), where(per(t,.3)) do s[j]="-" end
310 for j = where(per(t,.7)), where(per(t,.9)) do s[j]="-" end
311 s[where(per(t,.5))] = "|"
312 push(out,{display=table.concat(s),
313 data = t,
314 pers = map({.1,.3,.5,.7,.9},
315 function(p) return rnd(per(t,p))end)}) end
316
317 return out end
318
319 function smallfx(xs,ys, x,y,lt,gt,n)
320 lt,gt,n = 0,0,0
321 if #ys > #xs then xs,ys=ys,xs end
322 for _,x in pairs(xs) do
323 for j=1, math.min(64,#ys) do
324 y = any(ys)
325 if y<x then lt=lt+1 end
326 if y>x then gt=gt+1 end
327 n = n+1 end end
328 return math.abs(gt - lt) / n <= the.cliffs end
329
330 function bootstrap(y0,z0)
331 local x, y, z, b4, yhat, zhat, bigger
332 local function obs(a,b, c)
333 c = math.abs(a.mu - b.mu)
334 return (a.sd + b.sd) == 0 and c or c/((x.sd^2/x.n + y.sd^2/y.n)^.5) end
335 local function adds(t, num)
336 num = num or Num(); map(t, function(x) add(num,x) end); return num end
337 y,z = adds(y0), adds(z0)
338 x = adds(y0, adds(z0))
339 b4 = obs(y,z)
340 yhat = map(y.all, function(y1) return y1 - y.mu + x.mu end)
341 zhat = map(z.all, function(z1) return z1 - z.mu + x.mu end)
342 bigger = 0
343 for j=1,the.boot do
344 if obs( adds(many(yhat,#yhat)), adds(many(zhat,#zhat))) > b4
345 then bigger = bigger + 1/the.boot end
346 return bigger >= the.conf end
347
348 --- xxx mid has to be per and
349 -- XXX implement same
350 -- XXX need tests for stats
351 function scottKnot(nums, all,cohen)
352 local mid = function(z) return z:some:mid()
353 end
354 local function summary(i,j, out)
355 out = copy(nums[i])
356 for k = i+1, j do out = out:merge(nums[k]) end
357 return out
358 end
359 local function div(lo,hi,rank,b4, cut,best,l,ll,r,r1,now)
360 best = 0
361 for j = lo,hi do
362 if j < hi then
363 l = summary(lo, j)
364 r = summary(j+1, hi)
365 now = (l.n*(mid(l) - mid(b4))^2 + r.n*(mid(r) - mid(b4))^2)
366 / (l.n + r.n)
367 if now > best then
368 if math.abs(mid(l) - mid(r)) >= cohen then
369 cut, best, ll, r1 = j, now, copy(l), copy(r)
370 end end end end
371 if cut and not ll:same(r1,the) then
372 rank = div(lo, cut, rank, ll) + 1
373 rank = div(cut+1, hi, rank, r1)
374 else
375 for i = lo,hi do nums[i].rank = rank end end
376 return rank
377 end
378 table.sort(nums, function(x,y) return mid(x) < mid(y) end)
379 all = summary(1,#nums)
380 cohen = all.sd * the.cohen
381 div(1, #nums, 1, all)
382 return nums end

```

```

383 -----
384 --- MISC TOOLS
385 ---
386 ---
387 ---
388 --- maths
389 ---
390 ---
391 r=math.random
392 ---
393 --- list query
394 ---
395 ---
396 ---
397 function last(a)      return a[ #a ] end
398 function per(a,p)     return a[ (p*#a)//1 ] end
399 function any(a)       return a[ math.random(#a) ] end
400 function many(a,n,    u) u={}; for j=1,n do push(u,any(a)) end; return u end
401 ---
402 --- list update
403 ---
404 ---
405 ---
406 function push(t,x)    t[1 + #t] = x; return x end
407 function map(t,f, u)  u={};for _,v in pairs(t) do push(u,f(v)) end; return u end
408 function sum(t,f, n)
409     f = f or function(x) return x end
410     n=0; for _,v in pairs(t) do n = n + f(v) end; return n end
411 ---
412 function sort(t,f)    table.sort(t,f); return t end
413 function firsts(a,b)  return a[1] < b[1] end
414 ---
415 --- string '2 thing
416 ---
417 ---
418 ---
419 function thing(x)
420     x = x:match("%s*(-)%s*$")
421     if x=="true" then return true else if x=="false" then return false end
422     return tonumber(x) or x end
423 ---
424 function things(file, x)
425     local function cells(x, t)
426         t={}; for y in x:gmatch("[^,]+") do push(t, thing(y)) end; return t end
427     file = io.input(file)
428     return function()
429         x=io.read(); if x then return cells(x) else io.close(file) end end end
430 ---
431 ---
432 --- print
433 ---
434 ---
435 fmt = string.format
436 ---
437 function oo(t) print(o(t)) end
438 ---
439 function o(t, seen, u)
440     if type(t)~="table" then return tostring(t) end
441     seen = seen or {}
442     if seen[t] then return "..." end
443     seen[t] = t
444     local function show1(x) return o(x, seen) end
445     local function show2(k) return fmt("%.5s %s",k,o(t[k],seen)) end
446     u = #t>0 and map(t,show1) or map(slots(t),show2)
447     return (t._is or "").."[{"..table.concat(u, ", ").."}]" end
448 ---
449 function slots(t, u)
450     u={};for k,v in pairs(t) do if tostring(k):sub(1,1)~="_" then push(u,k) end end
451     return sort(u) end
452 ---
453 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
454 function rnd(x,f)
455     return fmt(type(x)=="number" and (x~x//1 and f or the.rnd) or "%s",x) end
456 ---
457 ---
458 ---
459 ---
460 ---
461 function settings(txt, d)
462     d={}
463     txt:gsub("\n ([-])([^\s+])[%s]+(-[^\s+])^\n)*%s([^\s+])",
464         function(long,key,short,x)
465             for n,flag in ipairs(arg) do
466                 if flag==short or flag==long then
467                     x = x=="false" and true or x=="true" and "false" or arg[n+1] end end
468                 d[key] = x==true and true or thing(x) end
469             return d end
470 ---
471 ---
472 --- control
473 ---
474 local go, ok = {fails=0}
475 function ok(test,msg)
476     print(test and " PASS:" or " FAIL:",msg or "")
477     if not test then
478         go.fails=go.fails+1
479         if the.dump then assert(test,msg) end end end
480 ---
481 function go.main(todo,seed)
482     for k,one in pairs(todo=="all" and slots(go) or {todo}) do
483         if k ~= "main" and type(go[one]) == "function" then
484             math.randomseed(seed)
485             print(fmt("%.5s",one))
486             go[one]() end end
487     for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
488     return go.fails end

```

```

489 -----
490 --- GO
491 ---
492 ---
493 ---
494 function go.last()
495     ok( 30 == last{10,20,30}, "lasts") end
496 ---
497 function go.per( t)
498     t={};for i=1,100 do push(t,i*1000) end
499     ok(70000 == per(t,.7), "per") end
500 ---
501 function go.many( t)
502     t={};for i=1,100 do push(t,i) end; many(t,10) end
503 ---
504 function go.sum( t)
505     t={};for i=1,100 do push(t,i) end; ok(5050==sum(t),"sum") end
506 ---
507 -- function go.things( t)
508 --     t={}; for row in things(the.file) do oo(row) end end
509 ---
510 function go.egs( )
511     ok(Egs({"name","age","Weight"}).cols.x,"Egs") end
512 ---
513 function go.sym( s)
514     s=Sym(); map({1,1,1,1,2,2,3}, function(x) s:add(x) end)
515     ok(1.378 < s:div() and s:div() < 1.379, "ent") end
516 ---
517 function go.num( n)
518     n=Num(); map({10, 12, 23, 23, 16, 23, 21, 16},function(x) n:add(x) end)
519     ok( 4.89 < n:div() and 4.90 < n:div(), "div") end
520 ---
521 function go.nums( num,t,b4)
522     t={};for j=1,1000 do push(t,100*r(i)*j) end
523     num=Num()
524     b4={};
525     for j=1,#t do
526         num:add(t[j])
527         if j%100==0 then b4[j] = fmt("%.5f",num:div()) end end
528     for j=#t,1,-1 do
529         if j%100==0 then ok(b4[j] == fmt("%.5f",num:div()),"div"..j) end
530         num:sub(t[j]) end end
531 ---
532 function go.syms( t,b4,s,sym)
533     s="I have gone to seek a great perhaps."
534     t={}; for j=1,20 do s:gsub('.',',',function(x) t[#t+1]=x end) end
535     sym=Sym()
536     b4={};
537     for j=1,#t do
538         sym:add(t[j])
539         if j%100==0 then b4[j] = fmt("%.5f",sym:div()) end end
540     for j=#t,1,-1 do
541         if j%100==0 then ok(b4[j] == fmt("%.5f",sym:div()),"div"..j) end
542         sym:sub(t[j]) end
543     end
544 ---
545 ---
546 the = settings(help)
547 if the.help then print(help) else go.main(the.todo, the.seed) end

```