

```

94 == MISC
95
96
97
98
99
100
101 r=math.random
102 function ish(x,y,z) return math.abs(y -x ) < z end
103
104 == lists
105
106
107 function any(a) return a[ math.random(#a) ] end
108 function firsts(a,b) return a[1] < b[1] end
109 function lasts(a) return a[#a] end
110 function many(a,n, u) u={}; for j=1,n do push(u,any(a)) end; return u end
111 function map(t,f, u) u={};for _,v in pairs(t) do push(u,f(v)) end;return u end
112 function per(a,p) return a[ (p*#a)/1 ] end
113 function push(t,x) t[1 + #t] = x; return x end
114 function sort(t,f) table.sort(t,f); return t end
115 function sum(t,f, n)
116     f = f or function(x) return x end
117     n=0; for _,v in pairs(t) do n = n + f(v) end; return n end
118
119
120 == string '2 thing
121
122
123
124 function thing(x)
125     x = x:match"%s*(-)%s*$"
126     if x=="ing" then return true elseif x=="false" then return false end
127     return tonumber(x) or x end
128
129 function things(file, x)
130     local function cells(x, t)
131         t={}; for y in x:gmatch("([,]+)") do push(t, thing(y)) end; return t end
132     file = io.input(file)
133     return function()
134         x=io.read(); if x then return cells(x) else io.close(file) end end end
135
136 function csv2Egs(file, egs)
137     for row in things(the,file) do
138         if egs then egs:add(row) else egs=Egs(row) end end
139     return egs end
140
141 == thing '2 string
142
143
144
145 fmt = string.format
146
147 function oo(t) print(o(t)) end
148
149 function o(t, seen, u)
150     if type(t)~="table" then return tostring(t) end
151     seen = seen or {}
152     if seen[t] then return "..." end
153     seen[t] = t
154     local function show1(x) return o(x, seen) end
155     local function show2(k) return fmt("%.5s%%s",k,o(t[k],seen)) end
156     u = #t>0 and map(t,show1) or map(slots(t),show2)
157     return (t._is or "").."{"..table.concat(u, ",").."}" end
158
159 function slots(t, u)
160     u={};for k,v in pairs(t) do if tostring(k):sub(1,1)~="_" then push(u,k)end end
161     return sort(u) end
162
163 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
164 function rnd(x,f)
165     return fmt(type(x)=="number" and (x~=/1 and f or the.rnd) or "%s",x) end
166
167 == table to>xt '2 set-things
168
169
170
171 function settings(help, d)
172     d={}
173     help:gsub("(\\[\\%s+\\])%s+([\\-\\%s+\\])[^\\n]*%s+([\\%s+\\])",
174         function(long,key,short,x)
175             for n,flag in ipairs(arg) do
176                 if flag==short or flag==long then
177                     x = x=="false" and true or x=="true" and "false" or arg[n+1] end end
178                 d[key]=x==true and true or thing(x) end
179             if d.help then print(help) end
180             return d end
181
182
183 == control
184
185 local go, ok = {fails=0}
186 function ok(test,msg)
187     print(test and " PASS:" or " FAIL:",msg or "")
188     if not test then
189         go.fails = go.fails+1
190         if the.dump then assert(test,msg) end end end
191
192 function go.main(todo,seed)
193     for k,one in pairs(todo=={} and "all" and slots(go) or {todo}) do
194         if k ~= "main" and type(go[one]) == "function" then
195             math.randomseed(seed)
196             print(fmt("%.5s",one))
197             go[one]() end end
198     for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end end
199
200
201 == objects
202
203
204 new = setmetatable
205 function obj{js, t)
206     t={tostring=o,_is=s or ""}; t.__index=t
207     return new(t, {_call=function(_,...) return t.new(_,...) end}) end
208
209
210

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200 -----
210 --- DATA CLASSES
211
212
213
214 Num, Sym, Egs = obj"Num", obj"Sym", obj"Egs"
215
216 --- create
217
218 function Sym:new(at,name)
219     return new({at=at, name=name, most=0,n=0,all={}}, Sym) end
220
221
222 function Num:new(at,name)
223     return new({at=at, name=name, _all={}, w=(name or ""):find"$" and -1 or 1,
224                 n=0, sd=0, mu=0, m2=0, lo=math.huge, hi=-math.huge), Num) end
225
226 function Egs:new(names, i,col)
227     i = new({_all={}, cols={names=names, all={}, x={}, y={}}, Egs)
228     for at,name in pairs(names) do
229         col = push(i.cols.all, (name:find"^[A-Z]" and Num or Sym)(at,name) )
230         if not name:find"$" then
231             if name:find"$" then i.cols.class = col end
232             push(name:find"[+!]" and i.cols.y or i.cols.x, col) end end
233     return i end
234
235 --- copy
236
237
238 function Sym.copy(i) return Sym(i.at, i.name) end
239
240 function Num.copy(i) return Num(i.at, i.name) end
241
242
243 function Egs.copy(i,rows, j)
244     j = Egs(i.cols.names)
245     for _,row in pairs(rows or {}) do j:add(row) end
246     return j end
247
248 --- update
249
250
251 function Egs.add(i,row)
252     push(i._all, row)
253     for at,col in pairs(i.cols.all) do col:add(row[col.at]) end end
254
255
256 function Sym.add(i,x,inc)
257     if x ~= "?" then
258         inc = inc or 1
259         i.n = i.n+inc
260         i.all[x] = inc + (i.all[x] or 0)
261         if i.all[x] > i.most then i.most, i.mode = i.all[x], x end end end
262
263 function Sym.sub(i,x,inc)
264     if x ~= "?" then
265         inc = inc or 1
266         i.n = i.n - inc
267         i.all[x] = i.all[x] - inc end end
268
269 function Num.add(i,x,_, d,a)
270     if x ~= "?" then
271         i.n = i.n + 1
272         d = x - i.mu
273         i.mu = i.mu + d/i.n
274         i.m2 = i.m2 + d*(x - i.mu)
275         i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
276         i.lo = math.min(x, i.lo)
277         i.hi = math.max(x, i.hi)
278         a = i._all
279         if #a < the.keep then i.ok=false; push(a,x)
280         elseif r() < the.keep/i.n then i.ok=false; a[r(#a)]=x end end end
281
282 function Num.sub(i,x,_, d)
283     if x ~= "?" then
284         i.n = i.n - 1
285         d = x - i.mu
286         i.mu = i.mu - d/i.n
287         i.m2 = i.m2 - d*(x - i.mu)
288         i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5) end end
289
290 ---
291 --- Clustering
292
293
294 function Egs.better(i,row1,row2)
295     local s1, s2, n, a, b = 0, 0, #i.cols.y
296     for _,col in pairs(i.cols.y) do
297         a = col:norm( row1[col.at] )
298         b = col:norm( row2[col.at] )
299         s1 = s1 - 2.7183*(col.w * (a - b) / n)
300         s2 = s2 - 2.7183*(col.w * (b - a) / n) end
301     return s1 / n < s2 / n end
302
303 function Egs.betters(i,j,k)
304     return i:better(j:mid(j.cols.all), k:mid(k.cols.all)) end
305
306 function Egs.mid(i,cols)
307     return map(cols or i.cols.y, function(col) return col:mid() end) end
308
309 function Num.mid(i) return i.mu end
310 function Sym.mid(i) return i.mode end
311
312 function Num.div(i) return i.sd end
313 function Sym.div(i, e)
314     e=0; for _,n in pairs(i.all) do
315         if n > 0 then e = e + n/i.n * math.log(n/i.n,2) end end
316     return -e end
317
318 function Num.norm(i,x)
319     return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end
320
321 function Num.all(i)
322     if not i.ok then table.sort(i._all); i.ok=true end
323     return i._all end
324
325
326 --- CLUSTER
327
328
329 Cluster=obj"Cluster"
330 function Cluster:new(top,egs, i, lefts, rights)
331     egs = egs or top
332     i = new({egs=egs, top=top}, Cluster)
333     if #egs._all >= 2*(#top._all)^the.minItems then
334         lefts, rights, i.left, i.right, i.mid, i.c = top:half(egs._all)
335         if #lefts._all < #egs._all then
336             i.lefts = Cluster(top, lefts)
337             i.rights = Cluster(top, rights) end end
338     return i end
339
340 function Cluster.leaf(i) return not (i.lefts or i.rights) end
341
342 function Cluster.show(i, pre, front)
343     pre = pre or ""
344     local front = fmt("%%s",pre,#i.egs._all)
345     if i:leaf()
346     then print(fmt("%%-20s",front, o(rnds(i.egs:mid(i.egs.cols.y))))))
347     else print(front)
348         if i.lefts then i.lefts:show(" | ".pre)
349         if i.rights then i.rights:show(" | ".pre) end end end end
350
351 --- random projections
352
353
354 function Egs.half(i, rows)
355     local project,far,some,left,right,c,lefts,rights
356     far = function(r,t) return per(i:dist(r,t), the.far)[2] end
357     project = function(r1, a,b)
358         a,b = i:dist(left,r1), i:dist(right,r1)
359         return {(a^2 + c^2 - b^2)/(2*c), r1} end
360     some = many(rows, the.some)
361     left = far(any(some), some)
362     right = far(left, some)
363     c = i:dist(left,right)
364     lefts,rights = i:copy(), i:copy()
365     for n, projection in pairs(sort(map(rows,project),firsts)) do
366         if n==#rows//2 then mid=row end
367         (n <= #rows//2 and lefts or rights):add( projection[2] ) end
368     return lefts, rights, left, right, mid, c end
369
370 --- distances in data
371
372
373 function Egs.dists(i,r1,rows)
374     return sort(map(rows,function(r2) return {i:dist(r1,r2),r2} end),firsts) end
375
376 function Egs.dist(i,row1,row2, d)
377     d = sum(i.cols.x, function(c) return c:dist(row1[c.at], row2[c.at])^the.p end)
378     return (d/#i.cols.x)^(1/the.p) end
379
380 function Num.dist(i,a,b)
381     if a=="?" and b=="?" then return 1 end
382     if a=="?" then b=i:norm(b); a=b<.5 and 1 or 0
383     elseif b=="?" then a=i:norm(a); b=a<.5 and 1 or 0
384     else a,b = i:norm(a), i:norm(b) end
385     return math.abs(a - b) end
386
387 function Sym.dist(i,a,b) return a=="?" and b=="?" and 1 or a==b and 0 or 1 end
388
389

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390 -----
391 --- DISCRETIZE
392 ---
393 ---
394 ---
395 Bin=obj"Bin"
396 function Bin:new(col,lo,hi,n,div)
397   return new({col=col, lo=lo, hi=hi, n=n, div=div},Bin) end
398
399 function Bin.selects(i,row, x)
400   x = row[i.col.at]
401   return x=="?" or i.lo==i.hi and x==i.lo or i.lo<=x and x<i.hi end
402
403 function Bin.show(i,negative)
404   local x, big, s = i.col.name, math.huge
405   if negative then
406     if lo==hi then s=fmt("%s!=",x,i.lo)
407     elseif hi==big then s=fmt("%s<=",x,i.lo)
408     elseif lo==big then s=fmt("%s>=",x,i.hi)
409     else s=fmt("%s< %s and %s>=",x,i.lo,x,i.hi) end
410   else
411     if lo==hi then s=fmt("%s===",x,i.lo)
412     elseif hi==big then s=fmt("%s>=",x,i.lo)
413     elseif lo==big then s=fmt("%s<=",x,i.hi)
414     else s=fmt("%s<= %s < %s",i.lo,x,i.hi) end end
415   return s end
416
417 function Bin.distance2heaven(i, divs, ns)
418   return ((1 - ns:norm(i.n))^2 + (0 - divs:norm(i.div))^2)^0.5 end
419
420 --- discretize syms
421 ---
422 ---
423 ---
424 function Sym.bins(i,j)
425   local xys= {}
426   for x,n in pairs(i.all) do push(xys, {x=x,y="left", n=n}) end
427   for x,n in pairs(j.all) do push(xys, {x=x,y="right",n=n}) end
428   return Bin:new4Syms(i, Sym, xys) end
429
430 function Bin:new4Syms(col, yclass, xys)
431   local out,all={}, {}
432   for _,xy in pairs(xys) do
433     all[xy.x] = all[xy.x] or yclass()
434     all[xy.x]:add(xy.y, xy.n) end
435   for x,one in pairs(all) do push(out,Bin(col, x, x, one.n, one:div())) end
436   return out end
437
438 --- discretize nums
439 ---
440 ---
441 function Num.bins(i,j)
442   local xys, all = {}, Num()
443   for _,n in pairs(i._all) do all:add(n); push(xys,{x=n,y="left"}) end
444   for _,n in pairs(j._all) do all:add(n); push(xys,{x=n,y="right"}) end
445   return Bin:new4Nums(i, Sym, sort(xys,function(a,b) return a.x < b.x end),
446     (#xys)^the.minItems, all.sd*the.cohen) end
447
448 function Bin:new4Nums(col, yclass, xys, minItems, cohen)
449   local out,b4= {}, -math.huge
450   local function bins1(lo,hi)
451     local lhs, rhs, cut, div, xpect, xy = yclass(), yclass()
452     for j=lo,hi do rhs:add(xys[j].y) end
453     div = rhs:div()
454     for j=lo,hi do
455       lhs:add(xys[j].y)
456       rhs:sub(xys[j].y)
457       if lhs.n > minItems and -- enough items (on left)
458          rhs.n > minItems and -- enough items (on right)
459          xys[j].x ~ xys[j+1].x and -- there is a break here
460          xys[j].x - xys[lo].x > cohen and -- not trivially small (on left)
461          xys[hi].x - xys[j].x > cohen -- not trivially small (on right)
462     then xpect = (lhs.n*lhs:div() + rhs.n*rhs:div()) / (lhs.n+rhs.n)
463        if xpect < div then -- cutting here simplifies things
464          cut, div = j, xpect end end
465     end
466     if cut
467     then bins1(lo, cut)
468        bins1(cut+1, hi)
469     else b4 = push(out, Bin(col, b4, xys[hi].x, hi-lo+1, div)).hi end
470   end
471   bins1(1,#xys)
472   out[#out].hi = math.huge
473   return out end

```

```

474 --- >explain
475 ---
476 ---
477 ---
478 local xplain,xplans,selects,spanShow
479 function Egs.xplain(i,rows)
480   local stop,here,left,right,lefts0,rights0,lefts1,rights1
481   rows = rows or i._all
482   here = {all=rows}
483   stop = (#i._all)^the.minItems
484   if #rows >= 2*stop then
485     lefts0, rights0, here.left, here.right, here.mid, here.c = half(i, rows)
486     if #lefts0._all < #rows then
487       cuts = {}
488       for j,col in pairs(lefts0.col.x) do col:spans(rights0.col.x[j],cuts) end
489       lefts1,rights1 = {},{}
490       for _,row in pairs(rows) do
491         push(selects(here.selector, row) and lefts1 or rights1, row) end
492       if #lefts1 > stop then here.lefts = xplain(i,lefts1) end
493       if #rights1 > stop then here.rights = xplain(i,rights1) end end end
494   return here end
495
496 function xbestSpan(spans)
497   local divs,ns,n,div,stats,dist2heaven = Num(), Num()
498   function dist2heaven(s) return (((1 - n(s))^2 + (0 - div(s))^2)^.5,s) end
499   function div(s) return divs:norm( s.all:div() ) end
500   function n(s) return ns:norm( s.all.n ) end
501   for _,s in pairs(spans) do
502     add(divs, s.all:div())
503     add(ns, s.all.n) end
504   return sort(map(spans, dist2heaven), firsts)[1][2] end
505
506 function selects(span,row, lo,hi,at,x)
507   lo, hi, at = span.lo, span.hi, span.col.at
508   x = row[at]
509   if x=="?" then return true end
510   if lo==hi then return x==lo else return lo <= x and x < hi end end
511
512 function xplans(i,format,t,pre,how, sel,front)
513   pre, how = pre or "", how or ""
514   if t then
515     prepre or ""
516     front = fmt("%s%s%s",pre,how, #t.all, t.c and rnd(t.c) or "")
517     if t.lefts and t.rights then print(fmt("%-35s",front)) else
518       print(fmt("%-35s",front, o(rnds(mids(i,t.all),format))))
519     end
520     sel = t.selector
521     xplans(i,format,t.lefts, "|.. pre, spanShow(sel)..:")
522     xplans(i,format,t.rights, "|.. pre, spanShow(sel,true) ..:") end end

```

```

523 ---
524 ---
525
526 function quintiles(ts,width,  nums,out,all,n,m)
527 width=width or 32
528 nums=Num(); for _,t in pairs(ts) do
529     for _,x in pairs(sort(t)) do add(nums,x) end end
530 all,out = nums.all, {}
531 for _,t in pairs(ts) do
532     local s, where = {}
533     where = function(n) return (width*nums:norm(n))/1 end
534     for j = 1, width do s[j]="" end
535     for j = where(per(t,.1)), where(per(t,.3)) do s[j]="-" end
536     for j = where(per(t,.7)), where(per(t,.9)) do s[j]="-" end
537     s[where(per(t,.5))] = "-"
538     push(out,{display=table.concat(s),
539         data = t,
540         pers = map({.1,.3,.5,.7,.9},
541             function(p) return rnd(per(t,p))end)}) end
542
543 return out end
544
545 function smallfx(xs,ys,      x,y,lt,gt,n)
546 lt,gt,n = 0,0,0
547 if #ys > #xs then xs,ys=ys,xs end
548 for _,x in pairs(xs) do
549     for j=1, math.min(64,#ys) do
550         y = any(ys)
551         if y<x then lt=lt+1 end
552         if y>x then gt=gt+1 end
553         n = n+1 end end
554 return math.abs(gt - lt) / n <= the.cliffs end
555
556 function bootstrap(y0,z0)
557 local x, y, z, b4, yhat, zhat, bigger
558 local function obs(a,b, c)
559     c = math.abs(a.mu - b.mu)
560     return (a.sd + b.sd) == 0 and c or c/((x.sd^2/x.n + y.sd^2/y.n)^.5) end
561 local function adds(t, num)
562     num = num or Num(); map(t, function(x) add(num,x) end); return num end
563 y,z = adds(y0), adds(z0)
564 x = adds(y0, adds(z0))
565 b4 = obs(y,z)
566 yhat = map(y._all, function(y1) return y1 - y.mu + x.mu end)
567 zhat = map(z._all, function(z1) return z1 - z.mu + x.mu end)
568 bigger = 0
569 for j=1,the.boot do
570     if obs( adds(many(yhat,#yhat)), adds(many(zhat,#zhat))) > b4
571     then bigger = bigger + 1/the.boot end end
572 return bigger >= the.conf end
573
574 --- xxx mid has to be per and
575 --- XXXX implement same
576 --- XXX need tests for stats
577 function scottKnot(nums,      all,cohen)
578 local mid = function(z) return z.some:mid()
579 end
580 local function summary(i,j,      out)
581     out = copy(nums[i])
582     for k = i+1, j do out = out:merge(nums[k]) end
583     return out
584 end
585 local function div(lo,hi,rank,b4,      cut,best,l1,l1,r,r1,nov)
586     best = 0
587     for j = lo,hi do
588         if j < hi then
589             l = summary(lo, j)
590             r = summary(j+1, hi)
591             now = (l.n*(mid(l) - mid(b4))^2 + r.n*(mid(r) - mid(b4))^2) / (l.n + r.n)
592             if now > best then
593                 if math.abs(mid(l) - mid(r)) >= cohen then
594                     cut, best, l1, r1 = j, now, copy(l), copy(r)
595                 end end end
596             if cut and not l1:same(r1,the) then
597                 rank = div(lo,      cut, rank, l1) + 1
598                 rank = div(cut+1, hi, rank, r1)
599             else
600                 for i = lo,hi do nums[i].rank = rank end end
601             return rank
602         end
603     end
604 table.sort(nums, function(x,y) return mid(x) < mid(y) end)
605 all = summary(1,#nums)
606 cohen = all.sd * the.cohen
607 div(1, #nums, 1, all)
608 return nums end

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609 -----
610 ---
611 ---
612 ---
613 function go.last()
614     ok( 30 == last({10,20,30}, "lasts") end
615
616 function go.per( t)
617     t={};for i=1,100 do push(t,i*1000) end
618     ok(70000 == per(t,.7), "per") end
619
620 function go.many( t)
621     t={};for i=1,100 do push(t,i) end; many(t,10) end
622
623 function go.sum( t)
624     t={};for i=1,100 do push(t,i) end; ok(5050==sum(t), "sum")end
625
626 function go.sample( m,n)
627     m,n = 10^5,Num(); for i=1,m do n:add(i) end
628     for j=.1,.9,.1 do do push(t,i*1000) end
629     print(j,per(n:all()),ish(per(n:all()),j),m*j,m*0.05)) end end
630
631 function go.sym( s)
632     s=Sym(); map({1,1,1,1,2,2,3}, function(x) s:add(x) end)
633     ok(ish(s:div(),1.378, 0.001), "cnt") end
634
635 function go.num( n)
636     n=Num(); map({10, 12, 23, 23, 16, 23, 21, 16}, function(x) n:add(x) end)
637     print(n:div())
638     ok(ish(n:div()),5.2373, .001), "div") end
639
640 function go.nums( num,t,b4)
641     b4,t,num={},{};Num()
642     for j=1,1000 do push(t,100*r(i)*j) end
643     for j=1,#t do
644         num:add(t[j])
645         if j%100==0 then b4[j] = fmt("%.5f",num:div()) end end
646     for j=#t,1,-1 do
647         if j%100==0 then ok(b4[j] == fmt("%.5f",num:div()),"div"..j) end
648         num:sub(t[j]) end end
649
650 function go.syms( t,b4,s,sym)
651     b4,t,sym, s={},{};Sym(), "I have gone to seek a great perhaps."
652     t={}; for j=1,20 do s:gsub(' ',function(x) t[#t+1]=x end) end
653     for j=1,#t do
654         sym:add(t[j])
655         if j%100==0 then b4[j] = fmt("%.5f",sym:div()) end end
656     for j=#t,1,-1 do
657         if j%100==0 then ok(b4[j] == fmt("%.5f",sym:div()),"div"..j) end
658         sym:sub(t[j]) end
659     end
660
661 function go.loader( num)
662     for row in things(the.file) do
663         if num then num:add(row[1]) else num=Num() end end
664         ok(ish(num.mu, 5.455,0.001), "loadmu")
665         ok(ish(num.sd, 1.701,0.001), "loads") end
666
667 function go.egsShow( e)
668     e=Egs{"name","Age","Weigh-"}
669     print(#e) end
670
671 function go.egsHead( )
672     ok(Egs({"name","age","Weight!")).cols.x, "Egs") end
673
674 function go.egs( eggs)
675     eggs = csv2egs(the.file)
676     ok(ish(egs.cols.x[1].mu, 5.455,0.001), "loadmu")
677     ok(ish(egs.cols.x[1].sd, 1.701,0.001), "loads") end
678
679 function go.dist( ds,egs,one,d1,d2,d3,r1,r2,r3)
680     eggs = csv2egs(the.file)
681     one = eggs._all[1]
682     ds={},for j=1,20 do
683         push(ds,egs:dist(any(egs._all), any(egs._all))) end
684     oo(rnds(sort(ds),"%5.3f"))
685     for j=1,10 do
686         r1,r2,r3 = any(egs._all), any(egs._all), any(egs._all)
687         d1=egs:dist(r1,r2)
688         d2=egs:dist(r2,r3)
689         d3=egs:dist(r1,r3)
690         ok(d1<= 1 and d2 <= 1 and d3 <= 1 and d1>=0 and d2>=0 and d3>=0 and
691             eggs:dist(r1,r2) == eggs:dist(r2,r1) and
692             eggs:dist(r1,r1) == 0 and
693             d3 <= d1+d2, "dist"..j) end end
694
695 function go.far( eggs,lefts,rights)
696     eggs = csv2egs(the.file)
697     lefts, rights = eggs:half(egs._all)
698     oo(rnds(egs:mid()))
699     print(egs:betters(lefts, rights))
700     print(egs:betters(rights, lefts))
701     oo(rnds(lefts:mid()))
702     oo(rnds(rights:mid())) end
703
704 function go.cluster( cl)
705     Cluster(csv2egs(the.file)):show() end
706
707 -----
708 the = settings(help)
709 go.main(the.todo, the.seed)
710 os.exit(go.fails)

```