


```

306             hi=xs[hi].x, ys=overall)))hi end
307 end -----
308 xs = sort(map(rows,xy), lt*x*)
309 b4,out = -math.huge, {}
310 epsilon = (per(xs,.9).x - per(xs,.1).x) / 2.56*the.cohen
311 small = (#xs)^the.min
312 div(1, #xs)
313 out#{out}.hi = math.huge
314 return out end

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315 --- c o l s
316
317 function COLS:new(names, it,num,sym,col)
318 self.names, self.x, self.y, self.all = names, {}, {}, {}
319 for pos,txt in pairs(names) do
320   col = push(self.all, (txt:find"^[A-Z]" and NUM or SYM) (pos,txt))
321   if not txt:find"%" then
322     if txt:find"%" then self.klass = col end
323     push(txt:find"%[!S]" and self.y or self.x, col) end end end
324
325 --- b i n
326
327 function BIN:new(t)
328 self.pos, self.t = t.pos, t.txt
329 self.lo, self.hi, self.y = t.lo, t.hi, t.y or SYM() end
330
331 function BIN:__tostring()
332 local x, lo, hi, big = self.txt, self.lo, self.hi, math.huge
333 if lo == hi then return fmt ("%s== %s", x, lo)
334 elseif hi == big then return fmt ("%s>= %s", x, lo)
335 elseif lo == -big then return fmt ("%s<= %s", x, hi)
336 else return fmt ("%s<= %s< %s", lo, x, hi) end end
337
338 function BIN:select(t)
339 t = t.cells and t.cells or t
340 local x, lo, hi = t[self.pos], self.lo, self.hi
341 return x=="*" or lo == hi and lo == x or lo <= x and x < hi end
342
343 function BIN:of(x) return self.y.has[x] or 0 end
344
345 --- l o w
346
347 function ROW:new(data,t)
348 self._data,self.cells, self.evaluated = data,t, false end
349
350 function ROW:__sub(other, cols,d,inc)
351 d, cols = 0, self._data.cols.x
352 for _,col in pairs(cols) do
353   inc = col:dist(self.cells[col.pos], other.cells[col.pos])
354   d = d + inc*the.p end
355 return (d / #cols) ^ (1/the.p) end
356
357 function ROW:lt(other, s1,s2,e,y,a,b)
358 y= self._data.cols.y
359 s1, s2, e = 0, 0, math.exp(1)
360 for _,col in pairs(y) do
361   a = col:norm(self.cells[col.pos])
362   b = col:norm(other.cells[col.pos])
363   s1 = s1 - e^(col.w * (a - b) / #y)
364   s2 = s2 - e^(col.w * (b - a) / #y) end
365 return s1/#y < s2/#y end
366
367 --- g e n
368
369 function EGS:new()
370 self.rows,self.cols = {},nil end
371
372 function EGS:load(file) for t in csv(file) do self:add(t) end; return self end
373
374 function EGS:mid(t) return map(t or self.cols.y,function(c)return c:mid()end)end
375
376 function EGS:div(t) return map(t or self.cols.y,function(c)return c:div()end)end
377
378 function EGS:far(r1,rows) return per(self:around(r1,rows),the.far).row end
379
380 function EGS:evaluated(rows, n)
381 n=0;for _,row in pairs(rows or self.rows) do n=n+(row.evaluated and 1 or 0)end
382 return n end
383
384 function EGS:around(r1,rows, t)
385 t={}; for _,r2 in pairs(rows or self.rows) do push(t,{row=r2, d= r1 - r2}) end
386 return sort(t,lt*d*) end
387
388 function EGS:add(t)
389 if self.cols
390 then t = push(self.rows, t.cells and t or ROW(self,t)).cells
391 for _,col in pairs(self.cols.all) do col:add(t[col.pos]) end
392 else self.cols = COLS(t) end
393 return self end
394
395 function EGS:clone(rows, out)
396 out=EGS():add(self.cols.names)
397 for _,row in pairs(rows or {}) do out:add(row) end
398 return out end
399
400 function EGS:sway(rows,stop,seen,rest,x, some,y,c,best,mid)
401 rows = rows or self.rows
402 stop = stop or 2*the.best*#rows
403 rest = rest or {}
404 seen = seen or {}
405 if #rows <= stop then return rows,rest,seen end
406 some = many(rows,the.some)
407 x = x or self:far(any(some), some)
408 y = self:far(x, some)
409 c = x - y
410 seen[x.id] = x
411 seen[y.id] = y
412 x.evaluated = true
413 y.evaluated = true
414 rows = map(rows,function(r) return {r=r, x=((r-x)^2+c^2-(r-y)^2)/(2*c)} end)
415 lefts,rights = {},{} -- things closest to x or y, respectively
416 for i,rx in pairs(sort(rows,lt*x*)) do
417   push(i<=#rows/2 and lefts or rights, rx.r).rank=nil end
418 if better(seen, lefts, rights) then lefts,rights = rights,lefts end
419 for _,row in pairs(rights) do push(rest,row) end
420 return self:sway(lefts,stop,seen,rest,x) end

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419 function better(seen,lefts,rights, rows,ranks,m,n)
420 mr,nr = 0,0
421 for i,row in pairs(sort(map(seen,function(r) return r end))) do row.rank=i end
422 for _,row in pairs(lefts) do if seen[row.id] then mr = mr + row.rank end end
423 for _,row in pairs(rights) do if seen[row.id] then nr = nr + row.rank end end
424 return nr/#lefts < mr/#rights end
425
426 function EGS:rbins(rows,B,R, v,bins,best,bests)
427 function v(bin, b,r)
428   b = bin:of(true) / (B+0.0001)
429   r = bin:of(false) / (R+0.0001)
430   return b^2/(b+r) end
431 bins = {}
432 for _,col in pairs(self.cols.x) do
433   for _,bin in pairs(col:bins(rows)) do push(bins,bin) end end
434 best = sort(bins,function(a,b) return v(a) > v(b) end)[1]
435 bests = map(rows,function(row) if best:select(row) then return row end end)
436 return #bests < #rows and self:rbins(bests,B,R) or rows
437 end
438
439 -----
440 stats={}
441 function stats.same(i,j)
442   return (stats.smallfx(i.some.kept, j.some.kept) and
443     stats.bootstrap(i.some.kept, j.some.kept)) end
444
445 function stats.smallfx(xs,ys, x,y,lt,gt,n)
446   lt,gt,n = 0,0,0
447   if #ys > #xs then xs,ys=ys,xs end
448   for _,x in pairs(xs) do
449     for j=1, math.min(64,#ys) do
450       y = any(ys)
451       if y<x then lt=lt+1 end
452       if y>x then gt=gt+1 end
453       n = n+1 end end
454   return math.abs(gt - lt) / n <= the.cliffs end
455
456 function stats.bootstrap(y0,z0, x,y,z,b4,yhat,zhat,bigger,obs,adds)
457   function obs(a,b, c)
458     c = math.abs(a.mu - b.mu)
459     return (a:div()+b:div())==0 and c or c/((x:div()^2/x.n+y:div()^2/y.n)^.5) end
460   function adds(t, num)
461     num = NUM(t); map(t, function(x) num:add(x) end); return num end
462   y,z = adds(y0), adds(z0)
463   x = adds(y0, adds(z0))
464   b4 = obs(y,z)
465   yhat = map(y._all, function(y1) return y1 - y.mu + x.mu end)
466   zhat = map(z._all, function(z1) return z1 - z.mu + x.mu end)
467   bigger = 0
468   for j=1,the.boot do
469     if obs( adds(many(yhat,#yhat)), adds(many(zhat,#zhat))) > b4
470     then bigger = bigger + 1/the.boot end end
471   return bigger >= the.conf end
472

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473 --- DEMOS
474
475 function ok(test,msg)
476   print("", test and "PASS" or "FAIL ", msg or "")
477   if not test then
478     GO.fail= GO.fail+1
479     if the.dump then assert(test,msg) end end end
480
481
482 function GO:new(todo, b4,go)
483   b4={}; for k,v in pairs(the) do b4[k]=v end
484   go={}; for k,_ in pairs(GO) do
485     if k=="new" and type(GO[k])=="function" then go[1+#go]=k end end
486   GO.fail= 0
487   for _,x in pairs(todo=="all" and sort(go) or {todo}) do
488     for k,v in pairs(b4) do the[k]=v end
489     math.randomseed(the.seed)
490     if GO[x] then print(x); GO[x]() end end end
491
492 function GO.rogue( t)
493   t={}; for _,k in pairs( " _G", " _VERSION", "arg", "assert", "collectgarbage",
494     "coroutine", "debug", "dofile", "error", "getmetatable", "io", "ipairs",
495     "load", "loadfile", "math", "next", "os", "package", "pairs", "pcall",
496     "print", "rawequal", "rawget", "rawlen", "rawset", "require", "select",
497     "setmetatable", "string", "table", "tonumber", "tostring", "type", "utf8",
498     "warn", "xpcall") do t[k]=true end
499   for k,v in pairs(_ENV) do if not t[k] then print("?",k, type(v)) end end end
500
501
502 function GO.the() oo(the) end
503 function GO.eg( n,out)
504   out =true
505   n=0; for row in csv(the.file) do
506     n=n+1; out=out and #row==8
507     if n>1 then out=out and type(row[1])=="number" end end
508   ok(out and n==399); end
509
510 function GO.some( s)
511   s=SOME(); for i=1,10^6 do s:add(R(100)) end
512   oo(s:has()) end
513
514 function GO.num( n,s,t)
515   local function sd(t, n,d,m,m2)
516     n,m,m2=0,0,0;for _,x in pairs(t) do n=n+1; d=x-m; m=m+d/n; m2=m2+d*(x-m) end
517     return (m2/n)^(0.5 end
518   for i=1,5 do; print("")
519     s=2; for r=1,6 do
520       s=s*4
521       t={}
522       n=NUM(); for i=1,s do push(t, n:add(normal(10,2))) end
523       print(fmt("%.7f %.62f %.62f %.62f",s,n:mid(),n:div(),sd(t))) end end end
524
525 function GO.rows( egs)
526   egs=EGS():load(the.file)
527   map(egs.cols.x,oo); print("")
528   map(egs.cols.y,oo) end
529
530 function GO.dist( egs, a,b,c,out)
531   egs = EGS():load(the.file)
532   out = true
533   for i=1,100 do
534     a,b,c = any(egs.rows), any(egs.rows), any(egs.rows)
535     out = out and (b -a)==(a-b) and (a-a)==0 and ((a-b)+ (b-c) >= (a-c)) end
536   ok(out,"dist") end
537
538 function GO.sort( egs,rows,n)
539   egs = sort(EGS():load(the.file))
540   rows= sort(egs.rows)
541   n = .05*#rows//1
542   print("What", o(map(egs.cols.y,function(c) return c.txt end)))
543   print("all", o(rnds(egs:mid())))
544   print("best", o(rnds(egs:clone(slice(rows, 1, n)):mid())))
545   print("rest", o(rnds(egs:clone(slice(rows, n+1 )):mid())))
546   end
547
548 function GO.far( egs,row2)
549   egs = EGS():load(the.file)
550   row2=egs:far(egs.rows[1])
551   print(row2 - egs.rows[1])end
552
553 function GO.sway( egs,best,rest)
554   egs = EGS():load(the.file)
555   best,rest = egs:sway()
556   for _,row in pairs(egs.rows) do if row.evaluated then oo(row.cells) end end
557   print("all", o(rnds(egs:mid())))
558   print("best", o(rnds(egs:clone(best):mid())))
559   print("rest", o(rnds(egs:clone(rest):mid()))) end
560
561 function GO.symbins( egs)
562   egs = EGS():load(the.file)
563   for i,row in pairs(sort(egs.rows)) do row.klass = i<=#egs.rows//2 end
564   map(egs.cols.x[4]:bins(egs.rows),oo) end
565
566 function GO.bins( egs)
567   egs = EGS():load(the.file)
568   for i,row in pairs(sort(egs.rows)) do row.klass = i<=.05*#egs.rows end
569   for _,col in pairs(egs.cols.x) do
570     print(fmt("%.4f",col.txt))
571     map(col:bins(egs.rows),print) end end
572
573 function GO.rbins()
574   local best, rest = {},{}
575   local egs = EGS():load(the.file)
576   print("What", o(map(egs.cols.y,function(c) return c.txt end)))
577   print("all", o(egs:clone(egs.rows):mid()))
578   sort(egs.rows)
579   local n = .05*#egs.rows//1
580   print("best", o(rnds(egs:clone(slice(egs.rows, 1, n)):mid())))
581
582   local best1,rest1 = egs:sway()
583   local eval1 = egs:evaluated()
584   for _,row in pairs(best1) do row.klass=true end
585   for _,row in pairs(rest1) do row.klass=false end
586   local B = #best1
587   local R = 3*B
588   local rows2 = {}
589   for _,row in pairs(best1) do push(rows2, row) end
590   for _,row in pairs(many(rest1, R)) do push(rows2, row) end
591   local best2 = egs:rbins(rows2,B,R)
592   local best3,rest3 = egs:sway(best2,5)

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593   print("sway1",o(egs:clone(best1):mid()), "evalated=",eval1)
594   print("rbins",o(egs:clone(best2):mid()), "evaluated=",eval1)
595   print("sway2",o(egs:clone(best3):mid()), "evaluated=",egs:evaluated())
596   for i,row in pairs(sort(best3)) do
597     print(fmt("%.4f %.62f %.62f %.62f",i,row.id,o(row.cells)) end
598   end
599
600 -----
601 --- START
602
603
604
605 if pcall(debug.getlocal, 4, 1)
606 then return (the=the,any=any,any=csv,fmt=fmt,many=many,map=map,
607   oo=oo,o=o,obj=obj,per=per,push=push,R=R,
608   rnd=rnd,rnds=rnds,sort=sort,slice=slice,
609   string2thing=string2thing,
610   NUM=NUM, SYM=SYM)
611 else if the.help then print(help) else GO(the.go) end
612   GO.rogue()
613   os.exit(fails) end

```