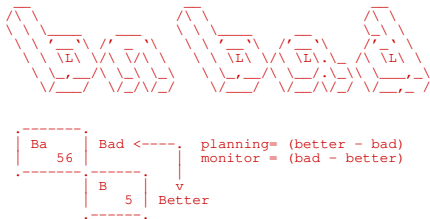


```

1 -----
2 ---
3 ---
4 ---
5 ---
6 ---
7 ---
8 ---
9 ---
10 ---
11 ---
12 ---
13 ---
14 ---
15 ---
16 ---
17 ---
18 ---
19 ---
20 local b4={}; for k, _ in pairs(_ENV) do b4[k]=k end
21 local the, help = {}, {}
22
23 lua bnbad.lua [OPTIONS]
24 (c) 2022, Tim Menzies, opensource.org/licenses/BSD-2-Clause
25
26 OPTIONS:
27 -cohen      -c cohen              = .35
28 -far        -f how far to seek poles = .9
29 -keep       -k items to keep       = 256
30 -minItems   -m min items in a range = .5
31 -p          -p euclidean coefficient = 3
32
33 OPTIONS, other:
34 -dump       -d stackdump on error   = false
35 -file       -f data file            = ../etc/data/auto93.csv
36 -help       -h show help            = false
37 -rnd        -r round numbers        = %5.2f
38 -seed       -s random number seed   = 10019
39 -todo       -t start-up action      = nothing
40 ]]
41
42 -----
43 -- Copyright 2022 Tim Menzies
44 --
45 -- Redistribution and use in source and binary forms, with or without
46 -- modification, are permitted provided that the following conditions
47 -- are met:
48 --
49 -- 1. Redistributions of source code must retain the above copyright
50 -- notice, this list of conditions and the following disclaimer.
51 --
52 -- 2. Redistributions in binary form must reproduce the above copyright
53 -- notice, this list of conditions and the following disclaimer in the
54 -- documentation and/or other materials provided with the distribution.
55 --
56 -- THIS SOFTWARE IS PROVIDED BY THE COPYRIGHT HOLDERS AND CONTRIBUTORS
57 -- "AS IS" AND ANY EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT
58 -- LIMITED TO, THE IMPLIED WARRANTIES OF MERCHANTABILITY AND FITNESS
59 -- FOR A PARTICULAR PURPOSE ARE DISCLAIMED. IN NO EVENT SHALL THE
60 -- COPYRIGHT HOLDER OR CONTRIBUTORS BE LIABLE FOR ANY DIRECT, INDIRECT,
61 -- INCIDENTAL, SPECIAL, EXEMPLARY, OR CONSEQUENTIAL DAMAGES (INCLUDING,
62 -- BUT NOT LIMITED TO, PROCUREMENT OF SUBSTITUTE GOODS OR SERVICES;
63 -- LOSS OF USE, DATA, OR PROFITS; OR BUSINESS INTERRUPTION) HOWEVER
64 -- CAUSED AND ON ANY THEORY OF LIABILITY, WHETHER IN CONTRACT, STRICT
65 -- LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN
66 -- ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE
67 -- POSSIBILITY OF SUCH DAMAGE.
68
69 local any, bestSpan, bins, bins1, bootstrap, firsts, fmt, last
70 local many, map, new, o, obj, oo, per, push, quintiles, r, rnd, rnds, scottKnot
71 local selects, settings, slots, smallfx, sort, sum, thing, things, xplains

```



```

72 -----
73 ---
74 ---
75 ---
76 ---
77 ---
78 ---
79 ---
80 r=math.random
81
82 ---
83 ---
84 ---
85 ---
86 function last(a)      return a[ #a ] end
87 function per(a,p)     return a[ (p*#a)//1 ] end
88 function any(a)       return a[ math.random(#a) ] end
89 function many(a,n, u) u={}; for j=1,n do push(u,any(a)) end; return u end
90
91 ---
92 ---
93 ---
94 ---
95 function push(t,x)    t[1 + #t] = x; return x end
96 function map(t,f, u)  u={}; for _,v in pairs(t) do push(u,f(v)) end; return u end
97 function sum(t,f, n)  n=0; for _,v in pairs(t) do n = n + f(v) end; return n end
98 f = f or function(x) return x end
99
100 function sort(t,f)    table.sort(t,f); return t end
101 function firsts(a,b)  return a[1] < b[1] end
102
103 ---
104 ---
105 ---
106 ---
107 ---
108 function thing(x)
109     x = x:match("%s*(-)%s*$")
110     if x=="true" then return true elseif x=="false" then return false end
111     return tonumber(x) or x end
112
113 function things(file, x)
114     local function cells(x, t)
115         t={}; for y in x:gmatch("[^,]+") do push(t, thing(y)) end; return t end
116     file = io.input(file)
117     return function()
118         x=io.read(); if x then return cells(x) else io.close(file) end end
119
120 ---
121 ---
122 ---
123 ---
124 fmt = string.format
125
126 function oo(t) print(o(t)) end
127
128 function o(t, seen, u)
129     if type(t)~="table" then return tostring(t) end
130     seen = seen or {}
131     if seen[t] then return "... " end
132     seen[t] = t
133     local function show1(x) return o(x, seen) end
134     local function show2(k) return fmt("%.8s",k,o(t[k],seen)) end
135     u = #t>0 and map(t,show1) or map(slots(t),show2)
136     return (t._is or "").."[%.table.concat(u, " ").."]" end
137
138 function slots(t, u)
139     u={}; for k,v in pairs(t) do if tostring(k):sub(1,1)~="_" then push(u,k) end end
140     return sort(u) end
141
142 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
143 function rnd(x,f)
144     return fmt(type(x)=="number" and (x~x//1 and f or the.rnd) or "%s",x) end
145
146 ---
147 ---
148 ---
149 ---
150 function settings(txt, d)
151     d={}
152     txt:gsub("(\\n|\\s+)|([%s+]|\\n)*%s+([%s+])",
153     function(long,key,short,x)
154         for n,flag in ipairs(arg) do
155             if flag==short or flag==long then
156                 x = x=="false" and true or x=="true" and "false" or arg[n+1] end end
157             d[key] = x==true and true or thing(x) end
158     return d end
159
160 ---
161 ---
162 ---
163 ---
164 local go, ok = {fails=0}
165 function ok(test,msg)
166     print(test and " PASS: " or " FAIL: ",msg or "")
167     if not test then
168         go.fails=go.fails+1
169         if the.dump then assert(test,msg) end end end
170
171 function go.main(todo,seed)
172     for k,one in pairs(todo=="all" and slots(go) or {todo}) do
173         if k == "main" and type(go[one]) == "function" then
174             math.randomseed(seed)
175             print(fmt("%.8s",one))
176             go[one]() end end
177     for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
178     return go.fails end
179
180 ---
181 ---
182 ---
183 ---
184 new = setmetatable
185 function obj(s, t)
186     t={__tostring=o,_is=s or ""}; t._index=t
187     return new(t, {__call=function(_,...) return t.new(_,...) end}) end

```

```

188 -----
189 --- CLASSES
190 ---
191 ---
192 local Num, Sym, Egs = obj"Num", obj"Sym", obj"Egs"
193
194 ---
195 --- create
196 ---
197 function Sym:new(at,name)
198   return new({at=at, name=name, most=0,n=0,all={}}, Sym) end
199
200
201 function Num:new(at,name)
202   return new({at=at, name=name, _all={}, w=(name or ""):find"$" and -1 or 1,
203     n=0, sd=0, mu=0, m2=0, lo=math.huge, hi=-math.huge), Num) end
204
205 function Egs:new(names, i,col)
206   i = new({all={}, cols=names, all={}, x={}, y={}}, Egs)
207   for at,name in pairs(names) do
208     col = (name:find"[A-Z]" and Num or Sym)(at,name)
209     push(i.cols.all, col)
210     if not name:find"$" then
211       if name:find"$" then i.cols.class = col end
212       push(name:find"[+!$*" and i.cols.y or i.cols.x, col) end end
213   return i end
214
215 ---
216 --- copy
217 ---
218 function Sym.copy(i) return Sym(i.at, i.name) end
219
220 function Num.copy(i) return Num(i.at, i.name) end
221
222 function Egs.copy(i,all, j)
223   j = Egs(i.cols.name)
224   for _,row in pairs(rows or {}) do i:add(row) end
225   return j end
226
227 ---
228 --- update
229 ---
230 function Egs.add(i,row)
231   i.all[1 + #i.all] = row
232   for at,col in pairs(i.cols) do col:add(row[col.at]) end end
233
234 function Sym.add(i,x,inc)
235   if x == "?" then
236     inc = inc or 1
237     i.n = i.n+inc
238     i.all[x] = inc + (i.all[x] or 0)
239     if i.all[x] > i.most then i.most, i.mode = i.all[x], x end end end
240
241 function Sym.sub(i,x,inc)
242   if x == "?" then
243     inc = inc or 1
244     i.n = i.n - inc
245     i.all[x] = i.all[x] - inc end end
246
247 function Num.add(i,x,_, d,a)
248   if x == "?" then
249     i.n = i.n + 1
250     d = x - i.mu
251     i.mu = i.mu + d/i.n
252     i.m2 = i.m2 + d*(x - i.mu)
253     i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
254     i.lo = math.min(x, i.lo)
255     i.hi = math.max(x, i.hi)
256     a = i._all
257     if #a < the.keep then i.ok=false; push(a,x)
258     elseif r() < the.keep/i.n then i.ok=false; a[r(#a)]=x end end end
259
260 function Num.sub(i,x,_, d)
261   if x == "?" then
262     i.n = i.n - 1
263     d = x - i.mu
264     i.mu = i.mu - d/i.n
265     i.m2 = i.m2 - d*(x - i.mu)
266     i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5) end end
267
268 ---
269 --- classify
270 ---
271 function Num.sorted(i)
272   if not i.ok then table.sort(i._all); i.ok=true end
273   return i._all end
274
275 function Num.mid(i) return i.mu end
276 function Sym.mid(i) return i.mode end
277
278 function Num.div(i) return i.sd end
279 function Sym.div(i, e)
280   e=0
281   for _,n in pairs(i.all) do
282     if n > 0 then e = n/i.n * math.log(n/i.n,2) end end
283   return -e end
284
285 function Num.norm(i,x)
286   return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end
287
288
289
290 ---
291 --- classify
292 ---
293 function Num.dist(i,a,b)
294   if a=="?" and b=="?" then return 1 end
295   if a=="?" then b=i:norm(b); a=b<.5 and 1 or 0
296   elseif b=="?" then a=i:norm(a); b=a<.5 and 1 or 0
297   else a,b = i:norm(a), i:norm(b) end
298   return math.abs(a - b) end
299
300 function Sym.dist(i,a,b)
301   return a=="?" and b=="?" and 1 or a==b and 0 or 1 end
302
303 function Egs.dist(i,row1,row2, d)
304   d = sum(i.cols.x, function(c) return c:dist(row1[c.at], row2[c.at])^the.p end)
305   return (d/#i.cols.x)^(1/the.p) end
306
307 function Egs.dists(i,r1,rows)
308   return sort(map(rows,function(s) return{i:dist(r1,r2),r2} end),firsts) end
309
310 function Egs.half(i, rows)
311   local project,far,some,left,right,c,lefts,rights
312   far = function(r,t) return per(i:dists(r,t), the.far)[2] end
313   project= function(r1, a,b)
314     a,b = i:dist(left,r1), i:dist(right,r1)
315     return {(a^2 + c^2 - b^2)/(2*c), r1} end
316   some = many(rows, the.some)
317   left = i:far(any(some), some)
318   right = i:far(left, some)
319   c = i:dist(left,right)
320   lefts,rights = i:copy(), i:copy()
321   for n, projection in pairs(sort(map(rows,project),firsts)) do
322     if n==#rows//2 then mid=row end
323     (n <= #rows//2 and lefts or rights):add( projection[2] ) end
324   lefts, rights, left, right, mid, c end
325
326 ---
327 --- discretize
328 ---
329 function Num.spans(i,j, cuts)
330   local xys,all = {}, Num
331   for _,n in pairs(i._all) do all:add(n); push(xys,{x=n,y="left"}) end
332   for _,n in pairs(j._all) do all:add(n); push(xys,{x=n,y="right"}) end
333   return bins(i,cuts,
334     bins1(sort(xys,first), (#xys)^the.minItems,all.sd*the.cohen,Sym,{})) end
335
336 function bins1(col, old,new)
337   if #new1 then
338     new[1].lo = -math.huge
339     new[#new].hi = math.huge
340     for _,cut in pairs(new) do cut.col= col; push(old,cut) end end end
341
342 function bins1(xys, minItems, cohen, yclass, cuts, b4)
343   local lhs, rhs, b4, cut, div, xpect = yclass(), yclass(), b4 or xys[1].x
344   xpect(i,j) return (i.n*i:div() + j.n*j:div()) / (i.n + j.n) end
345   for _,xy in pairs(xys) do rhs:add(xy.y) end
346   div = r:div()
347   for j,xy in pairs(xys) do
348     lhs:add(xy.y)
349     rhs:sub(xy.y)
350     if lhs.n >= minItems and rhs.n >= minItems then
351       if xy.x == xys[j+1].x then
352         if xy.x - xys[1].x >= cohen and xys[#xys].x - xy.x >= cohen then
353           if xpect(lhs,rhs) < div then
354             cut, div = j, xpect(lhs,rhs) end end end end end
355       if cut
356       then local l,r = {},{}
357         for n,xy in pairs(xys) do push(n<=cut and l or r, xy) end
358         bins1(l, minItems, cohen, yclass, cuts, b4)
359         bins1(r, minItems, cohen, yclass, cuts, xys[cut].x)
360       else push(cuts, {lo=b4, hi=xys[#xys].x, n=#xys, div=div}) end end
361
362 ---
363 --- >explain
364 ---
365 local xplain,xplains,selects,spanShow
366 function Egs.xplain(i,rows)
367   local stop,here,left,right,lefts0,rights0,lefts1,rights1
368   rows = rows or i.all
369   here = {all=rows}
370   stop = (#i.all)^the.minItems
371   if #rows >= 2*stop then
372     lefts0, rights0, here.left, here.right, here.mid, here.c = half(i, rows)
373     if #lefts0.all < #rows then
374       cuts = {}
375       for j,col in pairs(lefts0.col.x[j],cuts) end
376       lefts1,rights1 = {},{}
377       for _,row in pairs(rows) do
378         push(selects(here.selector, row) and lefts1 or rights1, row) end
379       if #lefts1 > stop then here.lefts = xplain(i,lefts1) end
380       if #rights1 > stop then here.rights = xplain(i,rights1) end end end
381   return here end
382
383 function bestSpan(spans)
384   local divs,ns,n,div,stats,dist2heaven = Num(), Num()
385   function dist2heaven(s) return {(1 - n(s))^2 + (0 - div(s))^2^.5,s} end
386   function div(s) return divs:norm( s.all:div() ) end
387   function n(s) return ns:norm( s.all.n ) end
388   for _,s in pairs(spans) do
389     add(divs, s.all:div())
390     add(ns, s.all.n) end
391   return sort(map(spans, dist2heaven), firsts)[1][2] end
392
393 function selects(span,row, lo,hi,at,x)
394   lo, hi, at = span.lo, span.hi, span.col.at
395   x = row[at]
396   if x=="?" then return true end
397   if lo==hi then return x==lo else return lo <= x and x < hi end end
398
399 function xplains(i,format,t,pre,how, sel,front)
400   pre, how = pre or "", how or ""
401   if t then
402     pre=pre or ""
403     front = fmt("%s%s%s",pre,how, #t.all, t.c and rnd(t.c) or "")
404     if t.lefts and t.rights then print(fmt("%-35s",front)) else
405       print(fmt("%-35s",front, o(rnds(mids(i,t.all),format))))
406     end
407     sel = t.selector
408     xplains(i,format,t.lefts, " |"... pre, spanShow(sel,":")")
409     xplains(i,format,t.rights, " |"... pre, spanShow(sel,true) ..":") end end
410

```

```

411 ---
412 ---
413
414 function quintiles(ts,width,  nums,out,all,n,m)
415 width=width or 32
416 nums=Num(); for _,t in pairs(ts) do
417     for _,x in pairs(sort(t)) do add(nums,x) end end
418 all,out = nums.all, {}
419 for _,t in pairs(ts) do
420     local s, where = {}
421     where = function(n) return (width*nums:norm(n))/1 end
422     for j = 1, width do s[j]="" end
423     for j = where(per(t,.1)), where(per(t,.3)) do s[j]="-" end
424     for j = where(per(t,.7)), where(per(t,.9)) do s[j]="-" end
425     s[where(per(t,.5))] = "|"
426     push(out,{display=table.concat(s),
427         data = t,
428         pers = map({.1,.3,.5,.7,.9},
429             function(p) return rnd(per(t,p))end)}) end
430 return out end
431
432 function smallfx(xs,ys,      x,y,lt,gt,n)
433 lt,gt,n = 0,0,0
434 if #ys > #xs then xs,ys=ys,xs end
435 for _,x in pairs(xs) do
436     for j=1, math.min(64,#ys) do
437         y = any(ys)
438         if y<x then lt=lt+1 end
439         if y>x then gt=gt+1 end
440     end
441     n = n+1 end
442     return math.abs(gt - lt) / n <= the.cliffs end
443
444 function bootstrap(y0,z0)
445 local x, y, z, b4, yhat, zhat, bigger
446 local function obs(a,b, c)
447     c = math.abs(a.mu - b.mu)
448     return (a.sd + b.sd) == 0 and c or c/((x.sd^2/x.n + y.sd^2/y.n)^.5) end
449 local function adds(t, num)
450     num = num or Num(); map(t, function(x) add(num,x) end); return num end
451 y,z = adds(y0), adds(z0)
452 x = adds(y0, adds(z0))
453 b4 = obs(y,z)
454 yhat = map(y.all, function(y1) return y1 - y.mu + x.mu end)
455 zhat = map(z.all, function(z1) return z1 - z.mu + x.mu end)
456 bigger = 0
457 for j=1,the.boot do
458     if obs( adds(many(yhat,#yhat)), adds(many(zhat,#zhat))) > b4
459     then bigger = bigger + 1/the.boot end end
460 return bigger >= the.conf end
461
462 --- xxx mid has to be per and
463 -- XXX implement same
464 -- XXX need tests for stats
465 function scottKnot(nums,      all,cohen)
466 local mid = function(z) return z.some:mid()
467 end
468 local function summary(i,j,      out)
469     out = copy( nums[i] )
470     for k = i+1, j do out = out:merge(nums[k]) end
471     return out
472 end
473 local function div(lo,hi,rank,b4,      cut,best,l,ll,r,r1,now)
474     best = 0
475     for j = lo,hi do
476         if j < hi then
477             l = summary(lo, j)
478             r = summary(j+1, hi)
479             now = (l.n*(mid(l) - mid(b4))^2 + r.n*(mid(r) - mid(b4))^2)
480                 / (l.n + r.n)
481             if now > best then
482                 if math.abs(mid(l) - mid(r)) >= cohen then
483                     cut, best, ll, r1 = j, now, copy(l), copy(r)
484                 end end end
485             if cut and not ll:same(r1,the) then
486                 rank = div(lo,      cut, rank, ll) + 1
487                 rank = div(cut+1, hi,      rank, r1)
488             else
489                 for i = lo,hi do nums[i].rank = rank end end
490             return rank
491         end
492     end
493 table.sort(nums, function(x,y) return mid(x) < mid(y) end)
494 all = summary(1,#nums)
495 cohen = all.sd * the.cohen
496 div(1, #nums, 1, all)
497 return nums end

```

```

496 -----
497 ---
498 ---
499 ---
500 ---
501 function go.last()
502     ok( 30 == last({10,20,30}, "lasts") end
503
504 function go.per( t)
505     t={};for i=1,100 do push(t,i*1000) end
506     ok(70000 == per(t,.7), "per") end
507
508 function go.many( t)
509     t={};for i=1,100 do push(t,i) end; many(t,10) end
510
511 function go.sum( t)
512     t={};for i=1,100 do push(t,i) end; ok(5050==sum(t), "sum")end
513
514 -- function go.things( t)
515 --     t={}; for row in things(the.file) do oo(row) end end
516
517 function go.egs( )
518     ok(Egs({"name","age","Weight!").cols.x,"Egs") end
519
520 function go.sym( s)
521     s=Sym(); map({1,1,1,1,2,2,3}, function(x) s:add(x) end)
522     ok(1.378 < s:div() and s:div() < 1.379, "ent") end
523
524 function go.num( n)
525     n=Num(); map({10, 12, 23, 23, 16, 23, 21, 16},function(x) n:add(x) end)
526     ok( 4.89 < n:div() and 4.90 < n:div(), "div") end
527
528 function go.nums( num,t,b4)
529     t={};for j=1,1000 do push(t,100*r()*j) end
530     num=Num()
531     b4={};
532     for j=1,#t do
533         num:add(t[j])
534         if j%100==0 then b4[j] = fmt("%.5f",num:div()) end end
535     for j=#t,1,-1 do
536         if j%100==0 then ok(b4[j] == fmt("%.5f",num:div()), "div"..j) end
537         num:sub(t[j]) end end
538
539 function go.syms( t,b4,s,sym)
540     s="I have gone to seek a great perhaps."
541     t={}; for j=1,20 do s:gsub(' ','',function(x) t[#t+1]=x end) end
542     sym=Sym()
543     b4={};
544     for j=1,#t do
545         sym:add(t[j])
546         if j%100==0 then b4[j] = fmt("%.5f",sym:div()) end end
547     for j=#t,1,-1 do
548         if j%100==0 then ok(b4[j] == fmt("%.5f",sym:div()), "div"..j) end
549         sym:sub(t[j]) end
550     end
551
552 -----
553 the = settings(help)
554 if the.help then print(help) else go.main(the.todo, the.seed) end

```