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16 ---
17 local b4={}; for k,v in pairs(_ENV) do b4[k]=k end
18 local the, help = {}, {}
19
20 lua brknbad.lua [OPTIONS]
21 (c) 2022, Tim Menzies, BSD-2-Clause
22 Divide things. Show deltas between things.
23
24 OPTIONS:
25 -cohen      -c cohen              = .35
26 -far        -F how far to seek poles = .9
27 -keep       -k items to keep       = 256
28 -minItems   -m min items in a rang e = .5
29 -p          -p euclidean coefficient = 2
30 -some       -S sample size for rows = 512
31
32 OPTIONS, other:
33 -dump       -d stackdump on error   = false
34 -file       -f data file            = ../etc/data/auto93.csv
35 -help       -h show help            = false
36 -rnd        -r round numbers        = %5.2f
37 -seed       -s random number seed   = 10019
38 -todo       -t start-up action       = nothing
39
40 local any, bestBin, bins, bins1, bootstrap, class, csv2egs, firsts, fmt, ish
41 local last, many, map, new, o, oo, per, push, quintiles, r, rnd, rnds, scottKnot
42 local selects, settings, slots, smallfx, sort, sum, thing, things, xplains
43 local NUM, SYM, EGS, BIN, CLUSTER, GO
44
45 --[[
46 ## Conventions:
47
48 ### Data classes
49 - First row of data are names that describe each column.
50 - Names ending with '[+]' are dependent goals to be minimized or maximized.
51 - Names ending with '!' are dependent classes.
52 - Dependent columns are 'y' columns (the rest are independent 'x' columns).
53 - Uppercase names are numeric (so the rest are symbolic).
54 - Names ending with ':' are columns to be skipped.
55
56 ### Inference
57 - Data is read as rows, stored in a EGS instance.
58 - Within a EGS, row columns are summarized into NUM or SYM instances.
59 - The rows within an EGS are recursive bi-clustered into CLUSTERS
60   using random projections (Fastmap) and Aha's distance metric
61   (that can process numbers and symbols).
62 - Entropy-based discretization finds bins that separates each pair of
63   clusters.
64 - An 'XPLAIN' tree runs the same clustering processing, but data is divided
65   at level using the bin that most separates the clusters.
66
67
68 ### Code conventions
69 - No globals (so everything is 'local').
70 - Code 80 characters wide indent with two spaces.
71 - Format to be read a two-pages-per-page portrait pdf.
72 - Divide code into section and subsection headings (e.g using figlet)
73 - Sections are less than 120 lines long (one column in the pdf).
74 - No lines containing only the word 'end' (unless marking the end of a
75   complex for loop or function).
76
77 ### Class conventions
78 - Spread class code across different sections (so don't overload reader
79   with all details, at one time).
80 - Show simpler stuff before complex stuff.
81 - Reserve 'i' for 'self' (to fit more code per line).
82 - Don't use inheritance (to simplify readability).
83 - Use polymorphism (using LUA's delegation trick).
84 - Define an class of objects with 'Thing=class "thing"' and
85   a 'function:Thing(args)' creation method.
86 - Define instances with 'new({slot1=value1,slot2=value2,...},Thing)'.
87 - Instance methods use '.'; e.g. 'function Thing.show(i) ... end'.
88 - Class methods using ':'; e.g. 'Thing:new4strings'. Class methods
89   do things like instance creation or manage a set of instances.
90
91 ### Test suites (demos)
92 - Define start-up actions as 'go' functions.
93 - In 'go' functions, check for errors with 'ok(test,mdf)'
94   (that updates an 'fails' counter when not 'ok').
95
96 ### Top of file
97 - Trap known globals in 'b4'.
98 - Define all locals at top-of-file (so everyone can access everything).
99 - Define options in a help string at top of file.
100 - Define command line options -h (for help); -s (for seeding random numbers)
101   '-t' (for startup actions, so '-t all' means "run everything").
102
103 ### End of file
104 - Using 'settings', parse help string to set options,
105   maybe updating from command-line.
106 - Using 'GO.main', run the actions listed on command line.
107 - 'GO.main' resets random number generator before running an action
108 - After everything else, look for 'rogues' (any global not in 'b4')
109 - Finally, return the 'fails' as the exit status of this code.
110 --]]
111

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111 -----
112 ---
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117 ---
118 ---
119 r=math.random
120 function ish(x,y,z) return math.abs(y -x ) < z end
121
122 ---
123 ---
124 ---
125 function any(a) return a[ math.random(#a) ] end
126 function firsts(a,b) return a[1] < b[1] end
127 function last(a) return a[ #a ] end
128 function many(a,n, u) u={}; for j=1,n do push(u,any(a)) end; return u end
129 function map(t,f, u) u={};for _,v in pairs(t) do push(u,f(v)) end;return u end
130 function per(a,p) return a[ (p*#a)//1 ] end
131 function push(t,x) t[1 + #t] = x; return x end
132 function sort(t,f) table.sort(t,f); return t end
133 function sum(t,f, n)
134   f = f or function(x) return x end
135   n=0; for _,v in pairs(t) do n = n + f(v) end; return n end
136
137 ---
138 ---
139 ---
140 ---
141 function thing(x)
142   x = x:match("^%s*(-)%s*$")
143   if x=="true" then return true elseif x=="false" then return false end
144   return tonumber(x) or x end
145
146 function things(file, x)
147   local function cells(x, t)
148     t={}; for y in x:gmatch("[^,]+") do push(t, thing(y)) end; return t end
149   file = io.input(file)
150   return function()
151     x=io.read(); if x then return cells(x) else io.close(file) end end end
152
153 ---
154 ---
155 ---
156 ---
157 fmt = string.format
158
159 function oo(t) print(o(t)) end
160
161 function o(t, seen, u)
162   if type(t)~="table" then return tostring(t) end
163   seen = seen or {}
164   if seen[t] then return "..." end
165   seen[t] = t
166   local function show1(x) return o(x, seen) end
167   local function show2(k) return fmt ("%s%s",k,o(t[k],seen)) end
168   u = #t>0 and map(t,show1) or map(slots(t),show2)
169   return (t._is or "").."["..table.concat(u,",").."]" end
170
171 function slots(t, u)
172   u={};for k,v in pairs(t) do if tostring(k):sub(1,1)~="_" then push(u,k) end end
173   return sort(u) end
174
175 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
176 function rnd(x,f)
177   return fmt (type(x)=="number" and (x~x//1 and f or the.rnd) or "%s",x) end
178
179 ---
180 ---
181 ---
182 ---
183 function settings(help, d)
184   d={}
185   help:gsub("(\\n|\\s+)([\\-\\+!%s]+)([\\-\\+!%s]+)(\\n|\\s+)%s([\\-\\+!%s]+)",
186     function(long,key,short,x)
187       for n,flag in ipairs(arg) do
188         if flag==short or flag==long then
189           x = x=="false" and true or x=="true" and "false" or arg[n+1] end end
190         d[key] = x==true and true or thing(x) end
191       if d.help then print(help) end
192       return d end
193
194 ---
195 ---
196 ---
197 local GO, ok = {fails=0}
198 function ok(test,msg)
199   print(test and " PASS: " or " FAIL: ",msg or "")
200   if not test then
201     GO.fails = GO.fails+1
202     if the.dump then assert(test,msg) end end end
203
204 function GO.main(todo,seed)
205   for k,one in pairs(todo== "all" and slots(GO) or {todo}) do
206     if k ~= "main" and type(GO[one]) == "function" then
207       math.randomseed(seed)
208       print(fmt ("%s",one))
209       GO[one]() end end
210   for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end end
211
212 ---
213 ---
214 ---
215 ---
216 new = setmetatable
217 function class(s, t)
218   t=({__tostring=o,_is=s or ""}; t.__index=t
219   return new(t, {__call=function(_,...) return t.new(_,...) end}) end
220
221

```

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221 -----
222 --- DATA CLASSES
223
224
225 NUM, SYM, EGS = class"NUM", class"SYM", class"EGS"
226
227
228 --- create
229
230 function SYM:new(at,name)
231     return new({at=at, name=name, most=0,n=0,all={}}, SYM) end
232
233
234 function NUM:new(at,name)
235     return new({at=at, name=name, _all={},
236         w=(name or ""):find"$" and -1 or 1,
237         n=0, sd=0, mu=0, m2=0, lo=math.huge, hi=-math.huge}, NUM) end
238
239 function EGS:new(names, i,col)
240     i = new({_all={}, cols={names=names, all={}, x={}, y={}}, EGS)
241     for at,name in pairs(names) do
242         col = push(i.cols.all, (name:find"^[A-Z]" and NUM or SYM) (at,name) )
243         if not name:find"$" then
244             if name:find"$" then i.cols.class = col end
245             push(name:find"[+!]"$ and i.cols.y or i.cols.x, col) end end
246     return i end
247
248 function EGS:new4file(file, i)
249     for row in things(the.file) do
250         if i then i:add(row) else i = EGS(row) end end
251     return i end
252
253 ---
254 --- copy
255
256 function SYM.copy(i) return SYM(i.at, i.name) end
257
258 function NUM.copy(i) return NUM(i.at, i.name) end
259
260 function EGS.copy(i,rows, j)
261     j = EGS(i.cols.names)
262     for _,row in pairs(rows or {}) do j:add(row) end
263     return j end
264
265 ---
266 --- update
267
268 function EGS.add(i,row)
269     push(i._all, row)
270     for at,col in pairs(i.cols.all) do col:add(row[col.at]) end end
271
272 function SYM.add(i,x,inc)
273     if x ~= "?" then
274         inc = inc or 1
275         i.n = i.n+inc
276         i.all[x] = inc + (i.all[x] or 0)
277         if i.all[x] > i.most then i.most, i.mode = i.all[x], x end end end
278
279 function SYM.sub(i,x,inc)
280     if x ~= "?" then
281         inc = inc or 1
282         i.n = i.n - inc
283         i.all[x] = i.all[x] - inc end end
284
285 function NUM.add(i,x,_, d,a)
286     if x ~= "?" then
287         i.n = i.n + 1
288         d = x - i.mu
289         i.mu = i.mu + d/i.n
290         i.m2 = i.m2 + d*(x - i.mu)
291         i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
292         i.lo = math.min(x, i.lo)
293         i.hi = math.max(x, i.hi)
294         a = i._all
295         if #a < the.keep then i.ok=false; push(a,x)
296         elseif r() < the.keep/i.n then i.ok=false; a[r(#a)]=x end end end
297
298 function NUM.sub(i,x,_, d)
299     if x ~= "?" then
300         i.n = i.n - 1
301         d = x - i.mu
302         i.mu = i.mu - d/i.n
303         i.m2 = i.m2 - d*(x - i.mu)
304         i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5) end end
305
306 ---
307 --- quality
308
309 function EGS.better(i,row1,row2)
310     local s1, s2, n, a, b = 0, 0, #i.cols.y
311     for _,col in pairs(i.cols.y) do
312         a = col:norm( row1[col.at] )
313         b = col:norm( row2[col.at] )
314         s1 = s1 - 2.7183*(col.w * (a - b) / n)
315         s2 = s2 - 2.7183*(col.w * (b - a) / n) end
316     return s1 / n < s2 / n end
317
318 function EGS.bettors(i,j,k)
319     return i:better(j:mid(j.cols.all), k:mid(k.cols.all)) end
320
321 function EGS.mid(i,cols)
322     return map(cols or i.cols.y, function(col) return col:mid() end) end
323
324 function NUM.mid(i) return i.mu end
325 function SYM.mid(i) return i.mode end
326
327 function NUM.div(i) return i.sd end
328 function SYM.div(i, e)
329     e=0; for _,n in pairs(i.all) do
330         if n > 0 then e = e - n/i.n * math.log(n/i.n,2) end end
331     return math.abs(e) end
332
333 function NUM.norm(i,x)
334     return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end
335
336 function NUM.all(i)
337     if not i.ok then table.sort(i._all); i.ok=true end
338     return i._all end
339

```

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342 -----
343 --- CLUSTER
344
345
346 $ lua brknbad.lua -t cluster
347
348
349 398
350 199
351 99
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358 100
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365 199
366 99
367 49
368 24
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370 50
371 25
372 25
373 100
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375 25
376 25
377 50
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379 25
380
381 CLUSTER=class"CLUSTER"
382 function CLUSTER:new(top,egs, i, lefts, rights)
383     egs = egs or top
384     i = new({egs=egs, top=top}, CLUSTER)
385     if #egs._all >= 2*(#top._all)^the.minItems then
386         lefts, rights, i.left, i.right, i.mid, i.c = top:half(egs._all)
387         if #lefts._all < #egs._all then
388             i.lefts = CLUSTER(top, lefts)
389             i.rights = CLUSTER(top, rights) end end
390     return i end
391
392 function CLUSTER.leaf(i) return not (i.lefts or i.rights) end
393
394 function CLUSTER.show(i, pre, front)
395     pre = pre or ""
396     local front = fmt("%s%s",pre,#i.egs._all)
397     if i:leaf()
398     then print(fmt("%-20s",front, o(rnds(i.egs:mid(i.egs.cols.y))))))
399     else print(front)
400     if i.lefts then i.lefts:show(" |"..pre)
401     if i.rights then i.rights:show(" |"..pre) end end end end
402
403 ---
404 --- random projections
405
406 function EGS.half(i, rows)
407     local project,far,some,left,right,c,lefts,rights
408     rows = rows or i._all
409     far = function(r,t) return per(i:dist(r,t), the.far)[2] end
410     project = function(r1, a,b)
411         a,b = i:dist(left,r1), i:dist(right,r1)
412         return {(a^2 + c^2 - b^2)/(2*c), r1} end
413     some = many(rows, the.some)
414     left = far(any(some), some)
415     right = far(left, some)
416     c = i:dist(left,right)
417     lefts,rights = i:copy(), i:copy()
418     for n, projection in pairs(sort(map(rows,project),firsts)) do
419         if n==#rows//2 then mid=row end
420         (n <= #rows//2 and lefts or rights):add( projection[2] ) end
421     return lefts, rights, left, right, mid, c end
422
423 ---
424 --- distances in data
425
426 function EGS.dists(i,r1,rows)
427     return sort(map(rows,function(r2) return {i:dist(r1,r2),r2} end),firsts) end
428
429 function EGS.dist(i,row1,row2, d)
430     d = sum(i.cols.x, function(c) return c:dist(row1[c.at], row2[c.at])^the.p end)
431     return (d/#i.cols.x)^(1/the.p) end
432
433 function NUM.dist(i,a,b)
434     if a=="?" and b=="?" then return 1 end
435     if a=="?" then b=i:norm(b); a=b<.5 and 1 or 0
436     elseif b=="?" then a=i:norm(a); b=a<.5 and 1 or 0
437     else a,b = i:norm(a), i:norm(b) end
438     return math.abs(a - b) end
439
440 function SYM.dist(i,a,b) return a=="?" and b=="?" and 1 or a==b and 0 or 1 end
441

```

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442 -----
443 --- DISCRETIZE
444 ---
445 ---
446 ---
447 --- $ lua brknbad.lua -t bins
448 ---
449 ---
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454 ---
455 ---
456 ---
457 ---
458 ---
459 ---
460 ---
461 ---
462 ---
463 ---
464 ---
465 ---
466 ---
467 ---
468 BIN=class"BIN"
469 function BIN:new(col,lo,hi,n,div)
470 return new{(col=col, lo=lo, hi=hi, n=n, div=div),BIN} end
471
472 function BIN.selects(i,row, x)
473 x = row[i.col.at]
474 return x=="?" or i.lo==i.hi and x==i.lo or i.lo<=x and x<i.hi end
475
476 function BIN.show(i,negative)
477 local x, lo,hi,big, s = i.col.name, i.lo, i.hi, math.huge
478 if negative then
479 if lo==hi then s=fmt("%s != %s",x,lo)
480 elseif hi==big then s=fmt("%s < %s",x,lo)
481 elseif lo==big then s=fmt("%s >= %s",x,hi)
482 else s=fmt("%s < %s and %s >= %s",x,lo,x,hi) end
483 else
484 if lo==hi then s=fmt("%s == %s",x,lo)
485 elseif hi==big then s=fmt("%s >= %s",x,lo)
486 elseif lo==big then s=fmt("%s < %s",x,hi)
487 else s=fmt("%s <= %s < %s",lo,x,hi) end end
488 return s end
489
490 function BIN.distance2heaven(i, divs, ns)
491 return ((1 - ns:norm(i.n))^2 + (0 - divs:norm(i.div))^2)^0.5 end
492
493 function BIN:best(bins)
494 local divs,ns, distance2heaven = NUM(), NUM()
495 function distance2heaven(bin) return (bin:distance2heaven(divs,ns),bin) end
496 for _,bin in pairs(bins) do
497 divs:add(bin.div)
498 ns:add(bin.ns) end
499 return sort(map(bins, distance2heaven), firsts)[1][2] end
500
501 ---
502 --- discretize syms
503 ---
504 ---
505 function SYM.bins(i,j)
506 local xys= {}
507 for x,n in pairs(i.all) do push(xys, {x=x,y="left", n=n}) end
508 for x,n in pairs(j.all) do push(xys, {x=x,y="right",n=n}) end
509 return BIN:new4SYMs(i, SYM, xys) end
510
511 function BIN:new4SYMs(col, yclass, xys)
512 local out,all={}, {}
513 for _,xy in pairs(xys) do
514 all[xy.x] = all[xy.x] or yclass()
515 all[xy.x]:add(xy.y, xy.n) end
516 for x,one in pairs(all) do push(out,BIN(col, x, x, one.n, one:div())) end
517 return out end
518
519 ---
520 --- discretize nums
521 ---
522 ---
523 function NUM.bins(i,j)
524 local xys, all = {}, NUM()
525 for _,n in pairs(i.all) do all:add(n); push(xys,{x=n,y="left"}) end
526 for _,n in pairs(j.all) do all:add(n); push(xys,{x=n,y="right"}) end
527 return BIN:new4NUMs(i, SYM, sort(xys,function(a,b) return a.x < b.x end),
528 {#xys}^the.minItems, all.sd*the.cohen) end
529
530 function BIN:new4NUMs(col, yclass, xys, minItems, cohen)
531 local out, b4, argmin = {}, -math.huge
532 function argmin(lo,hi)
533 local lhs, rhs, cut, div, xpect, xy = yclass(), yclass()
534 for j=lo,hi do rhs:add(xys[j].y) end
535 div = rhs:div()
536 for j=lo,hi do
537 lhs:add(xys[j].y)
538 rhs:sub(xys[j].y)
539 if lhs.n > minItems and -- enough items (on left)
540 rhs.n > minItems and -- enough items (on right)
541 xys[j].x ~= xys[j+1].x and -- there is a break here
542 xys[j].x - xys[lo].x > cohen and -- not trivially small (on left)
543 xys[hi].x - xys[j].x > cohen -- not trivially small (on right)
544 then xpect = (lhs.n*lhs:div() + rhs.n*rhs:div()) / (lhs.n+rhs.n)
545 if xpect < div then -- cutting here simplifies things
546 cut, div = j, xpect end end
547 end
548 if cut
549 then argmin(lo, cut)
550 argmin(cut+1, hi)
551 else b4 = push(out, BIN(col, b4, xys[hi].x, hi-lo+1, div)).hi end
552 end
553 argmin(1,#xys)
554 out[#out].hi = math.huge
555 return out end

```

```

556 -----
557 --- XPLAIN
558 ---
559 ---
560 Xplain=class"Xplain"
561 function Xplain:new(top,egs, i,lefs,rights)
562 egs = egs or top
563 i = new{(egs=egs, top=top),CLUSTER}
564 if #egs.all >= 2*(#top.all)^the.minItems then
565 lefs, rights, i.left, i.right, i.mid, i.c = top:half(egs.all)
566 if #lefs.all < #egs.all then
567 i.lefs = Xplain(top, lefs)
568 i.rights = Xplain(top, rights) end end
569 return i end
570
571 function Xplain.show(i, pre, front)
572 pre = pre or ""
573 local front = fmt("%s%s",pre,#i.egs.all)
574 if i:leaf()
575 then print(fmt("%-20s",front, o(rnds(i.egs:mid(i.egs.cols.y))))))
576 else print(front)
577 if i.lefs then i.lefs:show(" |"..pre)
578 if i.rights then i.rights:show(" |"..pre) end end end end
579
580
581 function EGS.xplain(i,rows)
582 local stop,here,left,right,lefs0,rights0,lefs1,rights1
583 rows = rows or i.all
584 here = {all=rows}
585 stop = (#i.all)^the.minItems
586 if #rows >= 2*stop then
587 lefs0, rights0, here.left, here.right, here.mid, here.c = half(i, rows)
588 if #lefs0.all < #rows then
589 cuts = {}
590 for j,col in pairs(lefs0.col.x) do col:spans(rights0.col.x[j],cuts) end
591 lefs1,rights1 = {},{}
592 for _,row in pairs(rows) do
593 push(selects(here.selector, row) and lefs1 or rights1, row) end
594 if #lefs1 > stop then here.lefs = xplain(i,lefs1) end
595 if #rights1 > stop then here.rights = xplain(i,rights1) end end end
596 return here end
597
598 function selects(span,row, lo,hi,at,x)
599 lo, hi, at = span.lo, span.hi, span.col.at
600 x = row[at]
601 if x=="?" then return true end
602 if lo==hi then return x==lo else return lo <= x and x < hi end end
603
604 function xplains(i,format,t,pre,how, sel,front)
605 pre, how = pre or "", how or ""
606 if t then
607 prepre or ""
608 front = fmt("%s%s%s",pre,how, #t.all, t.c and rnd(t.c) or "")
609 if t.lefs and t.rights then print(fmt("%-35s",front)) else
610 print(fmt("%-35s",front, o(rnds(mids(i,t.all),format))))
611 end
612 sel = t.selector
613 xplains(i,format,t.lefs, " |"..pre, spanShow(sel,":"):")
614 xplains(i,format,t.rights, " |"..pre, spanShow(sel,true) ..":") end end

```

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615 ---
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617
618 function quintiles(ts,width,  nums,out,all,n,m)
619 width=width or 32
620 nums=NUM(); for _,t in pairs(ts) do
621     for _,x in pairs(sort(t)) do add(nums,x) end end
622 all,out = nums.all, {}
623 for _,t in pairs(ts) do
624     local s, where = {}
625     where = function(n) return (width*nums:norm(n))/1 end
626     for j = 1, width do s[j]="" end
627     for j = where(per(t,.1)), where(per(t,.3)) do s[j]="." end
628     for j = where(per(t,.7)), where(per(t,.9)) do s[j]="-" end
629     s[where(per(t,.5))]= "|"
630     push(out,{display=table.concat(s),
631         data = t,
632         pers = map({.1,.3,.5,.7,.9},
633             function(p) return rnd(per(t,p))end)}) end
634
635 return out end
636
637 function smallfx(xs,ys,      x,y,lt,gt,n)
638 lt,gt,n = 0,0,0
639 if #ys > #xs then xs,ys=ys,xs end
640 for _,x in pairs(xs) do
641     for j=1, math.min(64,#ys) do
642         y = any(ys)
643         if y<x then lt=lt+1 end
644         if y>x then gt=gt+1 end
645         n = n+1 end end
646 return math.abs(gt - lt) / n <= the.cliffs end
647
648 function bootstrap(y0,z0)
649 local x, y, z, b4, yhat, zhat, bigger
650 local function obs(a,b, c)
651     c = math.abs(a.mu - b.mu)
652     return (a.sd + b.sd) == 0 and c or c/((x.sd^2/x.n + y.sd^2/y.n)^.5) end
653 local function adds(t, num)
654     num = num or NUM(); map(t, function(x) add(num,x) end); return num end
655 y,z = adds(y0), adds(z0)
656 x = adds(y0, adds(z0))
657 b4 = obs(y,z)
658 yhat = map(y._all, function(y1) return y1 - y.mu + x.mu end)
659 zhat = map(z._all, function(z1) return z1 - z.mu + x.mu end)
660 bigger = 0
661 for j=1,the.boot do
662     if obs( adds(many(yhat,#yhat)), adds(many(zhat,#zhat))) > b4
663     then bigger = bigger + 1/the.boot end end
664 return bigger >= the.conf end
665
666 --- xxx mid has to be per and
667 -- XXXX implement same
668 -- XXX need tests for stats
669 function scottKnot(nums,      all,cohen)
670 local mid = function(z) return z.some:mid()
671 end
672 local function summary(i,j,      out)
673     out = copy(nums[i])
674     for k = i+1, j do out = out:merge(nums[k]) end
675     return out
676 end
677 local function div(lo,hi,rank,b4,      cut,best,l,l1,r,r1,now)
678     best = 0
679     for j = lo,hi do
680         if j < hi then
681             l = summary(lo, j)
682             r = summary(j+1, hi)
683             now = (l.n*(mid(l) - mid(b4))^2 + r.n*(mid(r) - mid(b4))^2) / (l.n + r.n)
684             if now > best then
685                 if math.abs(mid(l) - mid(r)) >= cohen then
686                     cut, best, l1, r1 = j, now, copy(l), copy(r)
687             end end end
688         if cut and not l1:same(r1,the) then
689             rank = div(lo,      cut, rank, l1) + 1
690             rank = div(cut+1, hi, rank, r1)
691         else
692             for i = lo,hi do nums[i].rank = rank end end
693         return rank
694     end
695 table.sort(nums, function(x,y) return mid(x) < mid(y) end)
696 all = summary(1,#nums)
697 cohen = all.sd * the.cohen
698 div(1, #nums, 1, all)
699 return nums end
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