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1 import random, bisect
2
3 """
4 True if x, y are indistinguishable (via KS) and differ by a negligible effect (via Cliff's Delta).
5
6 References:
7 1. Cliff's Delta thresholds: Romano, J. D., Coraggio, J. & Skowronek, J. (2006).
8   "Appropriate statistics for ordinal level data: Should we really be using t-test and cohen's d
9   for evaluating group differences?" Journal of Modern Applied Statistical Methods, 5(2), 24.
10 2. KS Test Jitter: The addition of epsilon noise ensures the data is strictly continuous, satisfying
11   the theoretical assumptions of the Kolmogorov distribution (Smirnov, 1948) regarding ties.
12 """
13 def same(x: list[float], y: list[float], Ks=0.95, Delta="smed") -> bool:
14     x = sorted(i + 1e-16 * random.random() for i in x)
15     y = sorted(i + 1e-16 * random.random() for i in y)
16     n, m = len(x), len(y)
17     def _cliffs():
18         qt = sum(m - bisect.bisect_right(y, a) for a in x)
19         lt = sum(bisect.bisect_left(y, a) for a in x)
20         return abs(qt - lt) / (n * m)
21     def _ks():
22         all_steps = sorted([(a, 1/n) for a in x] + [(b, -1/m) for b in y])
23         cdf, max_d = 0, 0
24         for _, step in all_steps:
25             cdf += step
26             max_d = max(max_d, abs(cdf))
27         return max_d
28
29     ks_crit = {0.1: 1.22, 0.05: 1.36, 0.01: 1.63}[round(1 - Ks, 2)]
30     cliffs_thresh = { 'small':0.147, 'smed':0.238, 'medium':0.33, 'large':0.474 }[Delta]
31     return _cliffs() <= cliffs_thresh and _ks() <= ks_crit * ((n + m) / (n * m))**0.5
32
33 from types import SimpleNamespace as Obj
34
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36
37 def ex_sk(data, same):
38     def div(cols):
39         if len(cols) < 2: return [cols]
40         st, nt = sum(c.sum for c in cols), sum(c.n for c in cols)
41         best, s1, n1 = None, 0, 0
42         for i in range(len(cols) - 1):
43             s1 += cols[i].sum; n1 += cols[i].n
44             if (val := s1**2/n1 + (st-s1)**2/(nt-n1)) > (best[0] if best else -1):
45                 best = (val, i)
46
47         cut = best[1] + 1
48         lhs = [x for c in cols[:cut] for x in c.has]
49         rhs = [x for c in cols[cut:] for x in c.has]
50         return [cols] if same(lhs, rhs) else div(cols[:cut]) + div(cols[cut:])
51
52     cols = [Obj(k=k, n=len(v), sum=sum(v), has=v) for k, v in data.items()]
53     cols.sort(key=lambda c: c.sum / c.n)
54     return [c.k: i+1 for i, group in enumerate(div(cols)) for c in group]

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