

```

1  #!/usr/bin/env lua
2  ---
3  
4  ---
5  --- duo.lua
6  ---
7  ---
8  local F=require"fun"
9  local the=F.options[[
10
11 lua duo.lua [OPTIONS]
12 (c)2022 Tim Menzies, MIT license
13
14 Data miners using/used by optimizers.
15 Understand N items after log(N) probes, or less.
16
17 OPTIONS:
18 -ample    when enough is enough          = 512
19 -bins     initial bins size              = 16
20 -Debug    on error, dump stack and halt = false
21 -enough   use (#t)enough                 = .5
22 -far      how far to go                  = 9
23 -file     read data from file             = ../etc/data/auto93.csv
24 -help     show help                      = false
25 -p        distance coefficient            = 2
26 -rnd      default round                   = $.52f
27 -seed     random number seed             = 10019
28 -task     start up actions                = donothing]]
29
30 local EGS, NUM, RANGE, SYM = {}, {}, {}, {}
31 local any, asserts, brange, F.firsts, F.fmt, F.many, F.map, F.mapp =
32   F.any, F.asserts, F.brangle, F.firsts, F.fmt, F.many, F.map, F.mapp
33
34 local new, o, oo, push, rows, seconds, sort =
35   F.new, F.o, F.oo, F.push, F.rows, F.seconds, F.sort
36
37 --- # RANGE
38
39 --- **Does** Create : models a span from 'lo' to 'hi'
40 --- -----
41 --- Sort : know the mean and standard deviation|
42 --- 3 : support inference; e.g. distance, likelihood|
43 --- **Has** n : counter of things seen so far|
44 --- at : column index|
45 --- name : column name|
46 --- mu : mean seen so far|
47 --- lo : smallest number seen so far|
48 --- hi : largest number seen so far|
49 --- sd : standard deviation|
50 --- some : stores a sample of the symbols|
51 --- w : (for minimize) and 1 (for maximize)|
52 --- _m2 : incrementally 2nd moment (internal)|
53 --- [Some](some.html)|
54
55 --- **Uses**
56
57 --- ## Create
58 --- **RANGE:new(col:NUM|SYM, lo:num, hi:num, b:num, B:num, r:num, R:num):RANGE**
59
60 function RANGE.new(k,col,lo,hi,b,B,r,R)
61   return new(k, {col=col, lo=lo, hi=hi or lo, b=b, B=B, r=r, R=R}) end
62
63 --- **i:RANGE:merge(j:RANGE):RANGE**
64 --- Return a combined range (if it has better value) or return nil.
65 function RANGE.merge(i,j,k, lo,hi,z,B,R)
66   lo = math.min(i.lo, j.lo)
67   hi = math.max(i.hi, j.hi)
68   z=1E-31; B,R = i.B+z, i.R+z
69   k = RANGE:new(i.col,lo,hi,i.b+j.b,i.B,i.R+j.R, j.R)
70   if k.b/B < .01 k.r/B < .01 then return k end
71   if k:val() > i:val() and k:val() > j:val() then return k end end
72
73 function RANGE.__lt(i,j) return i:val() < j:val() end
74
75 function RANGE.show(i)
76   if i.lo == i.hi then return fmt("%s==%s", i.col.txt, i.lo) end
77   if i.lo == -math.huge then return fmt("%s<%s", i.col.txt, i.hi) end
78   if i.hi == math.huge then return fmt("%s>=%s", i.col.txt, i.lo) end
79   return fmt("%s<=%s<%s", i.lo, i.col.txt, i.hi) end
80
81 function RANGE.val(i, z,B,R)
82   z=1E-31; B,R = i.B+z, i.R+z; return (i.b/B)^2/(i.b/B + i.r/R) end
83
84 function RANGE.selects(i,row, x)
85   x=row.has[col.at]; return x=="?" or i.lo<=x and x<i.hi end
86
87 --- Class methods
88 function RANGE.merged(b4)
89   local j,tmp,now,after,maybe = 0, {}
90   while j < #b4 do
91     j = j + 1
92     now, after = b4[j], b4[j+1]
93     if after then
94       maybe = now:merge(after)
95       if maybe then now=maybe; j=j+1 end end
96       push(tmp,now) end
97   return tmp==#b4 and b4 or RANGE.merged(tmp) end
98
99 function RANGE.uninformative(t)
100   return #t == 1 and #t[1].lo == -math.huge and #t[1].hi == math.huge end
101
102 --- # NUM
103 function NUM.new(k,at,s)
104   return new(k, {n=0, at=at,txt=s,w=s:find "-" and -1 or 1,_has={},
105     ok=false, lo=math.huge, hi=-math.huge}) end
106
107 function NUM.add(i,x)
108   if x == "?" then
109     i.ok = false
110     i.n = i.n + 1
111     push(i._has, x)
112     if x < i.lo then i.lo = x end
113     if x > i.hi then i.hi = x end end
114   return x end
115
116 function NUM.dist(i,a,b)
117   if a=="?" and b=="?" then a,b=1,0
118   elseif a=="?" then b = inorm(b); a=b>.5 and 0 or 1
119   elseif b=="?" then a = inorm(a); b=a>.5 and 0 or 1
120   else a, b = inorm(a), inorm(b) end
121   return math.abs(a-b) end
122
123 function NUM.has(i)
124   if not i.ok then sort(i._has); i.ok=true end; return i._has end
125
126 function NUM.mid(i, a) a=i:has(); return a[#a]/2 end
127
128 function NUM.norm(i,x)
129   return i.hi - i.lo<1E-9 and 0 or (x - i.lo)/(i.hi - i.lo) end
130
131 function NUM.with(i,lo,hi, t,left,right)
132   t=i:has()
133   if hi<t[1] or lo>t[#t] then return 0 end
134   left= lo < t[1] and 1 or F.bleft(t,lo)
135   right= hi > t[#t] and t or F.bright(t,hi)
136   return right - left end
137
138 --- compare to old above
139 function NUM.ranges(i,j)
140   local out,lo,hi,gap = {}
141
142   lo = math.min(i.lo,j.lo)
143   hi = math.max(i.hi,j.hi)
144   gap = (hi - lo) / the.bins
145   for x = lo,hi,gap do
146     push(out,col,lo,hi b B r R
147     RANGE:new(i, x, x+gap,i:with(x,x+gap),#i:has(),j:with(x,x+gap),#j:has()))
148   end
149
150   out = RANGE.merged(out)
151   out[1].lo = -math.huge
152   out[#out].hi = math.huge
153   return out end
154
155 --- # SYM
156 function SYM.new(k,at,s) return new(k, {n=0,at=at,txt=s,_has={},mode=nil,most=0})
157 end
158 function SYM.add(i,x)
159   if x=="?" then
160     i.n = i.n + 1
161     i._has[x] = 1 + (i._has[x] or 0)
162     if i._has[x] > i.most then i.most, i.mode = i._has[x],x end
163   end
164   return x end
165
166 function SYM.dist(i,a,b) return a=="?" and b=="?" and 1 or a==b and 0 or 1 end
167 function SYM.has(i) return i.has end
168 function SYM.mid(i) return i.mode end
169 function SYM.ranges(i,j, out)
170   return mapp(i._has,
171     function(x,n) return RANGE:new(i,x,x,i.n, (j._has[x] or 0),j.n) end) end
172
173 --- # EGS
174 function EGS.new(k,file, i)
175   i = new(k, {_rows={}, cols=nil, x={}, y={}})
176   if file then for row in rows(file) do i:add(row) end end
177   return i end
178
179 function EGS.add(i,t)
180   local add,now,where = function(col) return col:add(t[col.at]) end
181   if i.cols then
182     for i.col then
183       push(i._rows, map(i.cols, add))
184     else
185       i.cols = {}
186       for n,x in pairs(t) do
187         now = push(i.cols, (x:find"^[A-Z]" and NUM or SYM):new(n,x))
188         if not x:find"." then
189           push((x:find"+" or x:find"-") and i.y or i.x, now) end end end end
190
191 function EGS.clone(i,init, j)
192   j = EGS:new()
193   j:add(map(i.cols, function(col) return col.txt end))
194   for _,row in pairs(init or {}) do j = j:add(row) end
195   return j end
196
197 function EGS.mid(i,cols)
198   return map(cols or i.y, function(col) return col:mid() end) end
199
200 function EGS.dist(i,r1,r2)
201   local d,n,inc = 0, (#i.x)+1E-31
202   for _,col in pairs(i.x) do
203     inc = col:dist(r1[col.at], r2[col.at])
204     d = d + inc^the.p end
205   return (d/n)^(1/the.p) end
206
207 function EGS.far(i,r1,rows, act,tmp)
208   act = function(r2) return {r2, i:dist(r1,r2)} end
209   tmp = sort(map(rows,act), seconds)
210   return table.unpack(tmp[#tmp*the.far//1]) end
211
212 function EGS.half(i,rows)
213   local some,left,right,c,cosine,lefts,rights
214   rows = rows or i._rows
215   some = #rows > the.ample and many(rows, the.ample) or rows
216   left = i:far(any(rows), some)
217   right,c = i:far(left, some)
218   function cosine(r, a,b)
219     a, b = i:dist(r,left), i:dist(r,right); return {(a^2+c^2-b^2)/(2*c),r} end
220   lefts,rights = i:clone(), i:clone()
221   for n,pair in pairs(sort(map(rows,cosine), firsts)) do
222     (n <= (#rows)/2 and lefts or rights):add(pair[2]) end
223   return lefts,rights,left,right,c end
224
225 local rnd,show
226 function EGS.cluster(i, top)
227   local c,lefts0,rights0,lefts,rights,left,right=0
228   top = top or i
229   if #i._rows >= 2*(#top._rows)^the.enough then
230     lefts0,rights0,left,right,c = top:half(i._rows)
231     lefts = lefts0:cluster(top)
232     rights = rights0:cluster(top)
233   end
234   return (here=i, lefts=lefts, rights=rights, left=left, right=right, c=c) end
235
236 function rnd(x)
237   return fmt(type(x)=="number" and x==x//1 and the.rnd or"%s",x) end
238
239 function show(t,lvl)
240   lvl = lvl or ""
241   if t then
242     if t:lefts
243     then print(fmt("%s%s",lvl,#t.here._rows))
244     else print(fmt("%s%stxt", lvl,#t.here._rows, o(t.here:mid())) end
245     show(t:lefts, lvl.."..")
246     show(t:rights,lvl.."..") end end
247
248 --- # Tests
249 local no,go={},{}
250
251 function go.any( t,x,n)
252   t=(); for i=1,10 do t[i+#t] = i end
253   n=0; for i=1,5000 do x=any(t); n = 1 <= x and x <=10 and n+1 or 0 end
254   asserts(n==5000,"any") end
255
256 function go.bleft( t,x,a,b,bad)
257   t,bad = {},0
258   for j =1,30 do push(t,100*math.random()//1) end
259   table.sort(t);
260   for k,v in pairs(t) do print(k,v) end
261   for j=1,5 do x=any(t); print(x, F.bleft(t,x)) end
262   for j=1,5 do x=100*math.random()//1; print(x, F.bleft(t,x)) end
263   x= 200; print(x, F.bleft(t,x))
264   x= -1; print(x, F.bleft(t,x))
265 end
266
267 function go.bspan( t,x,a,b,bad)
268   t,bad = {},0
269   for j =1,50 do push(t,10*math.random()//1) end
270   table.sort(t);
271   for k,v in pairs(t) do print(k,v) end
272   print""
273   for j =1,10 do
274     x=any(t); a,b = F.bleft(t,x),F.bright(t,x); print("=",x,a,b) end
275   print""
276   for j =1,10 do
277     x=math.random(100)/10 a,b = F.bleft(t,x),F.bright(t,x); print("ish",x,a,b)
278   end
279 end

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269
270 function no.fail()      asserts(fail,"checking crashes"); print(no.thi.ng) end
271 function go.oo( u)      asserts("{10 20 30}" == fmt("%s",o{10,20,30}),"table") end
272 function go.rows( t)
273   for row in rows(the.file) do t=row end
274   asserts(type(t[1])=="number","is number")
275   asserts(t[1]==4, "is four")
276   asserts(#t==8,"is eight") end
277
278 function go.egs( i,t)
279   i=EGS:new(the.file)
280   asserts(i.y[1].lo==1613,"lo")
281   t=i.y[1]:has(); asserts(1613==t[1],"lo2") asserts(5140== t[#t],"hi");
282   asserts(i.y[1].ok,"ok") end
283
284 function go.dist( i, t,a,b,d)
285   i=EGS:new(the.file)
286   t= i._rows
287   for j=1,100 do
288     a,b= any(t), any(t)
289     d= i:dist(a,b)
290     assert(0<= d and d <= 1) end end
291
292 function go.half( a,b,col2,tmp)
293   local top =EGS:new(the.file)
294   local lefts,rights,left,right,c=top:half()
295   asserts(top:dist(left,right) > .75)
296   for n,col1 in pairs(lefts.x) do
297     col2 = rights.x[n]
298     print"
299     tmp= col1:ranges(col2)
300     if #tmp>1 then
301       for n,r in pairs(tmp) do print(0,col1.txt, n,rnd(r.lo),rnd(r.hi),r.b,r.r,
302         rnd(r:val())) end end
303       print"
304       tmp= col2:ranges(col1)
305       if #tmp>1 then
306         for n,r in pairs(tmp) do print(1,col1.txt, n,rnd(r.lo),rnd(r.hi),r.b,r.r,
307           rnd(r:val())) end end
308       end
309     end
310
311 function go.cluster( a)
312   a=EGS:new(the.file):cluster()
313   asserts(49==#a.lefts.lefts.lefts.here._rows)
314   end
315
316 if arg[0] == "duo.lua" then the(go) end -- if called as main function
317 return {the=the, EGS=EGS, NUM=NUM, RANGE=RANGE, SYM=SYM}

```