

```

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  ./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  -Debug    on error, dump stack and halt = false
20  -enough   use (#t)^enough             = .5
21  -far      how far to go               = .9
22  -file     read data from file         = ./etc/data/auto93.csv
23  -help     show help                  = false
24  -p        distance coefficient        = 2
25  -rnd      default round               = %5.2f
26  -seed     random number seed         = 10019
27  -task     start up actions            = donothing]]
28
29 local EGS, NUM, RANGE, SYM = {}, {}, {}, {}
30 local any, asserts, brange, firsts, fmt, many, map =
31   F.any, F.asserts, F.brange, F.firsts, F.fmt, F.many, F.map
32 local new, o, oo, push, rows, seconds, sort =
33   F.new, F.oo, F.oo, F.push, F.rows, F.seconds, F.sort
34 --- ## RANGE
35 function RANGE.new(k, col, lo, hi, b, B, r, R)
36   return new(k, {col=col, lo=lo, hi=hi or lo, b=b, B=B, r=r, R=R}) end
37
38 function RANGE.__(l, j) return i:val() < j:val() end
39 function RANGE.merge(i, j, k, lo, hi)
40   lo = math.min(i.lo, j.lo)
41   hi = math.max(i.hi, j.hi)
42   k = RANGE:new(i.col, lo, hi, i.b+j.b, i.B, i.r+j.r, j.R)
43   if k:val() > i:val() and j:val() then return k end end
44
45 function RANGE.__(tostring(i))
46   if i.lo == i.hi then return fmt("%s==%s", i.col.txt, i.lo) end
47   if i.lo == -math.huge then return fmt("%s<%s", i.col.txt, i.hi) end
48   if i.hi == math.huge then return fmt("%s>%s", i.col.txt, i.lo) end
49   return fmt("%s<=%s<=%s", i.lo, i.col.txt, i.hi) end
50
51 function RANGE.val(i, z, B, R)
52   z=1E-31; B,R = i.B+z, i.R+z; return (i.b/B)^2/(i.b/B + i.r/R) end
53
54 function RANGE.selects(i, row, x)
55   x=row.has[col.at]; return x=="?" or i.lo<=x and x<i.hi end
56 --- ## NUM
57 function NUM.new(k, at, s)
58   return new(k, {at=at, txt=s, w=s:find("-" and -1 or 1, _has={}),
59     ok=false, lo=math.huge, hi=-math.huge}) end
60
61 function NUM.add(i, x)
62   if x ~= "?" then
63     i.ok = false
64     push(i._has, x)
65     if x < i.lo then i.lo = x end
66     if x > i.hi then i.hi = x end end
67   return x end
68
69 function NUM.dist(i, a, b)
70   if a=="?" and b=="?" then a,b=1,0
71   elseif a=="?" then b = i:norm(b); a=b>.5 and 0 or 1
72   elseif b=="?" then a = i:norm(a); b=a>.5 and 0 or 1
73   else
74     a, b = i:norm(a), i:norm(b) end
75   return math.abs(a-b) end
76
77 function NUM.has(i)
78   if not i.ok then sort(i._has); i.ok=true end; return i._has end
79
80 function NUM.mid(i, a) a=i:has(); return a[#a//2] end
81
82 function NUM.norm(i, x)
83   return i.hi - i.lo<1E-9 and 0 or (x - i.lo)/(i.hi - i.lo) end
84
85 -- compare to old above
86 function NUM.ranges(i, j, lo, hi)
87   local z, is, js, lo, hi, m0, m1, m2, n0, n1, n2, step, most, best, r1, r2
88   is, js = i:has(), j:has()
89   lo = math.min(is[1], js[1])
90   hi = math.max(is[#is], js[#js])
91   gap, max = (hi - lo)/16, -1
92   for x=lo, hi, gap do
93     local b = col, lo, hi, b, B, r, R
94     RANGE:new(i, lo, hi,
95       if hi-lo < 2*gap then
96         z = 1E-32
97         m0, m2 = fun.search(is, lo), fun.bsearch(is, hi+z)
98         n0, n2 = fun.bsearch(js, lo), fun.bsearch(js, hi+z)
99         -- col, lo, hi, b, B, r, R
100        best = nil
101        for mid in lo, hi, gap do
102          if mid > lo and k < hi then
103            m1 = bsearch(is, mid+z)
104            n1 = bsearch(js, mid+z)
105            r1 = RANGE:new(i, lo, mid, m1-m0, i.n, m2-(m1+1), j.n)
106            r2 = RANGE:new(i, mid+z, hi, n1-n0, i.n, n2-(n1+1), j.n)
107            if r1:val() > max then best, max = r1, r1:val() end
108            if r2:val() > max then best, max = r2, r2:val() end end end end
109          if best
110            then return i:ranges(j, best.lo, best.hi)
111            else return RANGE:new(i, lo, hi, m2-m0, i.n, n2-n0, j.n) end end
112
113 --- ## SYM
114 function SYM.new(k, at, s) return new(k, {at=at, txt=s, _has={}, mode=nil, most=0}) end
115 function SYM.add(i, x)
116   if x=="?" then
117     i._has[x]=1+(i._has[x] or 0)
118     if i._has[x] > i.most then i.most, i.mode = i._has[x], x end
119   end
120   return x end
121
122 function SYM.dist(i, a, b) return a=="?" and b=="?" and 1 or a==b and 0 or 1 end
123 function SYM.has(i) return i._has end
124 function SYM.mid(i) return i.mode end
125 function SYM.ranges(i, j)
126   return lib.mapp(i._has, -- col lohi b B r R
127     function(x, n) return RANGE:new(i, x, x, n, i.n, {j._has[x] or 0}, j.n) end) end
128 --- ## EGS
129 function EGS.new(k, file, i)
130   i = new(k, {rows={}, cols=nil, x={}, y={}})
131   if file then for row in rows(file) do i:add(row) end end
132   return i end
133
134 function EGS.add(i, t)
135   local add, now, where = function(col) return col:add(t[col.at]) end
136   if i.cols then
137     push(i._rows, map(i.cols, add))
138   else
139     i.cols = {}
140     for n, x in pairs(t) do
141       now = push(i.cols, {x:find("[A-Z]" and NUM or SYM):new(n, x)})
142       if not x:find"." then
143         push((x:find"+" or x:find"-") and i.y or i.x, now) end end end end
144
145 function EGS.clone(i, inits, j)
146   j = EGS:new()
147   j:add(map(i.cols, function(col) return col.txt end))
148   for _, row in pairs(inits or {}) do j = j:add(row) end
149   return j end
150
151 function EGS.mid(i, cols)
152   return map(cols or i.y, function(col) return col:mid() end) end
153
154 function EGS.dist(i, r1, r2)
155   local d, n, inc = 0, (#i.x)+1E-31
156   for _, col in pairs(i.x) do
157     inc = coldist(r1[col.at], r2[col.at])
158     d = d + inc*the.p end
159   return (d/n)^(1/the.p) end
160
161 function EGS.far(i, r1, rows, act, tmp)
162   act = function(r2) return {r2, i:dist(r1, r2)} end
163   tmp = sort(map(rows, act), seconds)
164   return table.unpack(tmp[#tmp*the.far//1]) end
165
166 function EGS.half(i, rows)
167   local some, left, right, c, cosine, lefts, rights
168   rows = rows or i._rows
169   some = #rows > the.ample and many(rows, the.ample) or rows
170   left = i:far(any(rows), some)
171   right, c = i:far(left, some)
172   function cosine(r, a, b)
173     a, b = i:dist(r, left), i:dist(r, right); return {(a^2+c^2-b^2)/(2*c), r} end
174   lefts, rights = i:clone(), i:clone()
175   for n, pair in pairs(sort(map(rows, cosine), firsts)) do
176     (n <= (#rows)/2 and lefts or rights):add(pair[2]) end
177   return lefts, rights, left, right, c end
178
179 local rnd, show
180 function EGS.cluster(i, top)
181   local c, lefts0, rights0, lefts, rights, left, right=0
182   top = top or i
183   if #i._rows >= 2*(#top._rows)^the.enough then
184     lefts = lefts0:cluster(top)
185     rights = rights0:cluster(top)
186   end
187   return (here=i, lefts=lefts, rights=rights, left=left, right=right, c=c) end
188
189 function rnd(x)
190   return fmt(type(x)=="number" and x=-x//1 and the.rnd or "%s", x) end
191
192 function show(t, lvl)
193   lvl = lvl or ""
194   if t then
195     --if t.lefts
196     print(fmt("%s%s", lvl, #t.here._rows))
197     --else print(fmt("%s%s\t%s", lvl, #t.here._rows, t.here:mid())) end
198     show(t.lefts, lvl.."..")
199     show(t.rights, lvl.."..") end end
200
201 --- ## Tests and Demo
202 local no, go = {}, {}
203
204 function go.cluster() show(EGS:new(the.file):cluster()) end
205
206 function go.half(a, b)
207   local lefts, rights, left, right, c = EGS:new(the.file):half()
208   print("rows", #lefts._rows, #rights._rows)
209   oo(left=left)
210   oo(right=right)
211   oo(c=c)
212   end
213
214 function go.any(t, x, n)
215   t={}; for i=1,10 do t[i+#t] = i end
216   n=0; for i=1,5000 do x=any(t); n = 1 <= x and x <=10 and n+1 or 0 end
217   asserts(n==5000, "any") end
218
219 function go.bsearch(t, x, a, b)
220   t={};
221   for j=1,10^6 do push(t, 100*math.random()//1) end
222   table.sort(t);
223   for j=1,1000 do
224     x=any(t)
225     a, b = brange(t, x)
226     assert(t[a-1] ~= x)
227     assert(t[b+1] == x)
228     for k=a, b do assert(t[k] == x) end end end
229
230 function no.fail() asserts(fail, "checking crashes"); print(no.thi.ng) end
231 function go.oo(u) oo(10,20,30) end
232 function go.rows(t)
233   for row in rows(the.file) do t=row end
234   asserts(type(t[1])=="number", "is number")
235   asserts(t[1]==4, "is four")
236   asserts(#t==8, "is eight") end
237
238 function go.egs(i, t)
239   i=EGS:new(the.file); map(i.y, oo)
240   print(10)
241   asserts(i.y[1].lo==1613, "lo")
242   t=i.y[1]:has(); asserts(1613==t[1], "lo2") asserts(5140==t[#t], "hi");
243   asserts(i.y[1].ok, "ok") end
244
245 function go.dist(i, t, a, b, d)
246   i=EGS:new(the.file)
247   t = i._rows
248   for j=1,100 do
249     a, b = any(t), any(t)
250     d = i:dist(a, b)
251     assert(0<= d and d <= 1) end end
252
253 the(go)
254

```