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2tree.lua

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1 local the,help = {}, {}
2 lua 2tree.lua [OPTIONS]
3
4 Tree learner (binary splits on numerics
5 c)2021 Tim Menzies <timm@ieee.org> unlicense.org
6
7 OPTIONS:
8 -best X Best examples are in 1.best*size(all) = .2
9 -debug X run one test, show stackdumps on fail = ing
10 -epsilon X ignore differences under epsilon*stdev = .35
11 -file X Where to read data = ../data/auto93.csv
12 -h X Show help = false
13 -seed X Random number seed; = 10019
14 -Stop X Create subtrees while at least 2*stop eggs = 4
15 -Tiny X Min range size = size(egs)*tiny = .5
16 -todo X Pass/fail tests to run at start time = ing
17 If "X=all", then run all.
18 If "X=ls" then list all. ]]
19
20 local b4={}; for k, _ in pairs(_ENV) do b4[k]=k end
21
22 -- 
23
24 local same
25 same= function(x,...) return x end
26
27 local push,sort,ones
28 push= function(t,x) table.insert(t,x); return x end
29 sort= function(t,f) table.sort(t,f); return t end
30 ones= function(a,b) return a[1] < b[1] end
31
32 local copy,keys,map,sum
33 copy=function(t, u) u={};for k,v in pairs(t) do u[k]=v end; return u end
34 keys=function(t, u) u={};for k, _ in pairs(t) do u[1+#u]=k end; return sort(u) end
35 map =function(t,f, u) u={};for k,v in pairs(t) do u[1+#u]=f(k,v) end; return u end
36 sum =function(t,f, n) n=0;for _,v in pairs(t) do n=n+(f or same)(v) end; return n end
37
38 local hue,shout,out
39 hue = function(n,s) return string.format("%27lm27[%sm%s270m",n,s) end
40 shout= function(x) print(out(x)) end
41
42 function out(t, u,key,val)
43 function key(_,k) return string.format("%s%s", k, out(t[k])) end
44 function val(_,v) return out(v) end
45 if type(t) == "table" then return tostring(t) end
46 u = {}
47 if t>0 and map(t, val) or map(keys(t), key)
48 return {"..table.concat(u," ")} end
49
50 local coerce,csv
51 function coerce(x)
52 if x=="true" then return true end
53 if x=="false" then return false end
54 return tonumber(x) or x end
55
56 function csv(file, x)
57 file = io.input(file)
58 return function( t,tmp)
59 x = io.read()
60 if x then
61 t=();for y in x:gsub("[\n]", ""):gmatch("[^\n]+") do push(t,coerce(y)) end
62 if t>0 then return t end
63 else io.close(file) end end end
64
65 local Num,sd,sub,add
66 Num= function(i) return {n=0, mu=0, m2=0, lo=math.huge, hi= -math.huge} end
67 sd = function(i) return i.n<2 and 0 or (i.m2/(i.n-1))^0.5 end
68
69 function sub(i,x, d) i.n=i.n-1; d=x-i.mu; i.mu=i.mu-d/i.n; i.m2=i.m2-d*(x-i.mu) end
70 function add(i,x, d) i.n=i.n+1; d=x-i.mu; i.mu=i.mu+d/i.n; i.m2=i.m2+d*(x-i.mu) end
71 i.lo = math.min(x, i.lo)
72 i.hi = math.max(x, i.hi) end
73
74 local norm,randi,rand
75 norm = function(lo,hi,x) return math.abs(lo - hi)<1E-9 and 0 or (x-lo)/(hi-lo) end
76 randi= function(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
77
78 function rand(lo,hi)
79 lo, hi = lo or 0, hi or 1
80 the.seed = (16807 + the.seed) % 2147483647
81 return lo + (hi-lo) * the.seed / 2147483647 end
82
83 -- 
84
85 -- [5] Returns a sample, initialized, updated
86 -- [1] Self initialize (if nil, then create).
87 -- [2] Read from disc file
88 -- [3] First item is special (contains names of columns)
89 -- [4] Other rows are the actual examples. Use these to update column headers
90 -- [5] Numeric columns have an "num[n]" entry that tracks the
91 -- "num[n].lo" and "num[n].hi" range for each variable.
92 -- [6] Columns to be minimized or maximized are dependent (listed in "ys")
93 -- [7] All other columns are the independent (listed in "xs")
94 -- [8] Dependent variables are minimized,maximized at weights -1,1
95 -- if their name contains "-" or "+". The number of dependents in "nys"
96 -- [10] Columns contain "." are ignored
97 -- [11] Each example will be discretized (later) so each example holds the
98 -- "raw" values (not discretized) and the "cooked" examples (discretized).
99
100 local slurp,sample,ordered
101 function slurp(out)
102 for eg in csv(the.file) do out=sample(eg,out) end -- [2]
103 return ordered(out) end
104
105 function sample(eg,i)
106 local head,datum
107 function head(n,x)
108 if not x:find"." then -- [10]
109 if x:match("[A-Z]") then i.num[n]= Num() end -- [6]
110 if x:find"-" or x:find"+"
111 then i.ys[n] = x
112 i.nys = i.nys+1
113 i.num[n].w = x:find"-" and -1 or 1 end -- [9]
114 else i.xs[n] = x end
115 return x end
116 function datum(n,x) -- [4]
117 local num=i.num[n]
118 if num and x ~= "?" then add(num,x) end
119 return x end
120
121 if i
122 then push(i.egs, {cells = map(eg,datum)}) -- [4]
123 else i = {xs={},nys=0,ys={},num={},egs={},divs={},heads={}} -- [1] [3]
124 i.heads = map(eg,head) end -- [3]
125 return i end -- [5]
126
127 -- [14] Returns the sample, examples sorted by their goals, each example
128 -- tagged with "eg.klass=best" or "eg.klass=rest" if "eg" is in the top
129 -- "the.best" in the sort.
130 -- [12] Sort each example by exploring all goals (dependent variables).
131 -- [15] The direction that losses the most points to best example.
132 -- e.g. a.b=7, c and a-b is -1 (small loss) and b-a is -1
133 -- (much smaller than a or b) so a is more important than b.
134 -- [13] Goal differences are amplified by raising them to a power (so normalize
135 -- the goals first so you that calculation does not explode.
136
137 function ordered(i)
138 local function better(eg1,eg2, a,b,s1,s2)
139 s1,s2=0,0
140 for n, _ in pairs(i.ys) do -- [12]
141 local num = i.num[n]
142 a = norm(num.lo, num.hi, eg1.cells[n]) -- [13]
143 b = norm(num.lo, num.hi, eg2.cells[n]) -- [13]
144 s1 = s1 - 2.71828*(num.w * (a-b)/i.nys) -- [13] [15]
145 s2 = s2 - 2.71828*(num.w * (b-a)/i.nys) end -- [13] [15]
146 return s1/i.nys < s2/i.nys end -- [15]
147 for j,eg in pairs(sort(i.egs,better)) do eg.klass=j end
148 return i end -- [14]


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149 -- 
150 -- local splitter,worth,tree,count,keep,tree
151
152 -- utility to take a list of {(x,y),...} pairs to return a cut on
153 -- x that most minimizes expected value of variance of y
154 local minXpect,upto,over,eq,symcuts,numcuts,at_cuts
155 function minXpect(xy,ynum,xeps,tiny, xy,xlo,xhi,min,left,right,x,y,xpect)
156 xy = sort(xy,firsts)
157 xlo = xy[1][1]
158 xhi = xy[#xy][1]
159 min = sd(ynum)
160 if ynum.hi - ynum.lo > 2*tiny then
161 left, right = Num(), copy(ynum)
162 for k,z in pairs(xy) do
163 x,y = z[1], z[2]
164 add(left, y)
165 sub(right,y)
166 if k>=tiny and k<=#xy-tiny and x=xy[k+1][1] and x-xlo>=xeps and xhi-x>=xeps
167 then xpect = left.n/#xy*sd(left) + right.n/#xy*sd(right)
168 if tmp < xpect then cut,min = x,xpect end end end end
169 return cut,min end
170
171 upto = function(x,y) return y<=x end
172 over = function(x,y) return y>=x end
173 eq = function(x,y) return x==y end
174
175 -- Divide a column of symbols into one row per symbol. Return the
176 -- cuts and expecte
177 function symcuts(at,egs,txt, xy,n,x)
178 function cuts( xpect,cuts,size)
179 size = 0
180 xpect = sum(xy, function(num) size=size+1; return num.n/n*sd(num) end)
181 if size > 1 then
182 return xpect,map(keys(xy),function(x)
183 return {txt=fmt("%s=%s",txt,x),at=at,op=eq,val=x} end) end end
184
185 xy,n = {},0
186 for _,eg in pairs(egs) do
187 local x=eg.cell[at]
188 if x ~= "?" then
189 n = n + 1
190 xy[x] = xy[x] or Num()
191 add(xy[x], eg.klass) end end
192 return cuts() end
193
194 function numcuts(i,at,txt, argmin,cuts)
195 function cuts(xy,ynum, xepsilon, tiny)
196 xepsilon = sd(i.num[at])*the.epsilon
197 tiny = (#i.egs)*the.Tiny
198 cut,xpect = minXpect(xy,ynum,xepsilon, tiny)
199 if cut then
200 return xpect, { {txt=fmt("%s=%s",txt,cut), at=at, op=upto, val=cut},
201 {txt=fmt("%s=%s",txt,cut), at=at, op=over, val=cut}} end end
202
203 local xy, ynum = {}, Num()
204 for _,eg in pairs(egs) do
205 local x = eg.cell[at]
206 if x ~= "?" then
207 add(ynum, x)
208 push(xy, {x, eg.klass}) end end
209 return cuts(xy,ynum) end
210
211 function at_cuts(i)
212 local at,cuts
213 for at,txt in pairs(i.xs) do
214 if i.num[at]
215 then xpect,cuts0 = nums(i,at,txt)
216 else xpect,cuts0 = syms(i,at,txt) end
217 if xpect and xpect < min then out,min,cuts = at,xpect,cuts0 end end
218 return at, cuts end
219
220 local function tree(xs, egslvl)
221 local here,at,splits,counts
222 for _,eg in pairs(egs) do counts=count(counts,eg.klass) end
223 here = {mode=mode(counts), n=#egs, kids={}}
224 if #egs > the.Stop then
225 splits,at = {},splitter(xs,egs)
226 for _,eg in pairs(egs) do splits=keep(splits,eg.cooked[at],eg) end
227 for val,split in pairs(splits) do
228 if #split < #egs and #split > the.Stop then
229 push(here.kids, {at=at,val=val
230 sub=tree(xs,split, (lvl or "").."..")}) end end end
231 return here end
232
233 local function show(i,tree)
234 local vals=function(a,b) return a.val < b.val end
235 local function showl(tree,pre)
236 if #tree.kids==0 then io.write(fmt("==> %s [%s]",tree.mode, tree.n)) end
237 for _,kid in pairs(sort(tree.kids,vals)) do
238 io.write(" " .. fmt("%s",pre, showDiv(i, kid.at, kid.val)))
239 showl(kid.sub, pre.."..") end
240 end
241 showl(tree,""); print("") end

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246 --
247 --
248 --
249 local go={}
250 function go.ls()
251   print("lua".arg[0].." -todo ACTION\n\nACTIONS:")
252   for _,k in pairs(keys(go)) do print(" -todo",k) end end
253 function go.the() shout(the) end
254 function go.bad( s) assert(false) end
255 function go.ing() return true end
256 function go.ordered( s,n)
257   s = ordered(slurp())
258   n = #s.egs
259   shout(s.heads)
260   for i=1,15 do shout(s.egs[i].cells) end
261   print("#")
262   for i=n,n-15,-1 do shout(s.egs[i].cells) end
263 end
264
265 function go.num( num)
266   num=Num()
267   for i=1,1000 do add(num,rand()^2) end
268   print(sd(num), out(num)) end
269
270 --
271 --
272 --
273 --
274 help:gsub("^^*OPTIONS:", "") :gsub("n%s*~([%s]+)[^n]*%s([%s]+)",
275   function(flag,x)
276     for n,word in ipairs(arg) do -- [2]
277       if flag:match("^^"..word:sub(2).."") then -- [4]
278         x=(x=="false" and "true") or (x=="true" and "false") or arg[n+1] end end
279       the[flag] = coerce(x) end -- [1]
280
281 if the.h then return print(help) end -- [2]
282 if the.debug then go[the.debug]() end -- [3]
283
284 local fails, defaults = 0, copy(the) -- [1]
285 for _,todo in pairs(the.todo == "all" and keys(go) or {the.todo}) do
286   the = copy(defaults)
287   the.seed = the.seed or 10019 -- [5]
288   local ok,msg = pcall( go[todo] ) -- [6]
289   if ok then print(hue(32,"PASS"..todo)
290     else print(hue(31,"FAIL"..todo,msg)
291       fails=fails+1 end end -- [7]
292
293 for k,v in pairs(_ENV) do if not b4[k] then print("?:",k,type(v)) end end
294 os.exit(fails) -- [8]

```