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1  #!/usr/bin/env lua
2  local b4={}; for k,v in pairs(_ENV) do b4[k]=v end;
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5  --
6  -- a little lile
7  -- LVA learning
8  -- library
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20
21 local options={
22
23   what = "Small sample multi-objective optimizer.",
24   usage= "(c) 2021 Tim Menzies <timm@ieee.org> unlicense.org",
25   about= [[
26     Sort N examples on multi-goals using a handful of 'hints'; i.e.
27
28     - Evaluate and rank, a few examples (on their y-values);
29     - Sort other examples by x-distance to the ranked ones;
30     - Recurse on the better half (so we sample more and more
31       from the better half, then quarter, then eighth...)].
32
33   A regression tree learner then explores the examples (sorted
34   left to right, worst to best). By finding branches that
35   reduce the variance of the index of those examples, this
36   tree reports what attribute ranges select for the better (or
37   worse) examples. ]],
38
39   how= {{"file",      "-f",      "../data/auto93.csv",  "read data from file"},
40         {"cull",       "-c",       .5,                  "cuts per generation"},
41         {"help",       "-h",       false,               "show help"},
42         {"hints",      "-H",       4,                   "hints per generation"},
43         {"p",          "-p",       2,                   "distance calc exponent"},
44         {"small",      "-s",       .5,                  "div list into 'small'"},
45         {"seed",       "-S",       10019,                "random number seed"},
46         {"train",      "-t",       .5,                  "size of training set"},
47         {"trivial",    "-T",       .35,                 "small delta=trivial*sd"},
48         {"todo",       "-I",       "all",               "run unit test, or 'all'"},
49         {"wild",       "-W",       false,               "run tests, no protection" }}}
50
51 local the={} -- a flat list of key-value options; e.g. {seed=10019,p=2,...}
52 for _,t in pairs(options.how) do -- update defaults from command line
53   the[t[1]] = t[3]
54   for n,word in ipairs(arg) do if word==t[2] then
55     the[t[1]] = t[3] and (tonumber(arg[n+1]) or arg[n+1]) or true end end end
56
57 if the.help then -- print help text
58   print(string.format("%n%s [OPTIONS]n%s\n\nOPTIONS:n",
59     arg[0], options.usage, options.what))
60   for _,t in pairs(options.how) do
61     print(string.format("%s %-20s %s",
62       t[2], t[3] and t[1] or "", t[4], t[3] and "=" or "", t[3] or "")) end
63   print("\n"..options.about)
64   os.exit() end
65
66 --[[
67 Spans
68 Little languages:
69   - options
70   - data language
71
72 Lesson plan
73 -- w1: ssystems: github. github workplaces. unit tests. doco tools.
74 -- w2: num,sys
75 -- w3: sample
76 -- w4: eval, knn, unfairnessness
77 -- w5:
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220 -- ## Stuff for tracking 'Num'bers.
221 -- 'Num's track a list of number, and can report it sorted.
222 local Num=obj"Num"
223 function Num:new(inits, self)
224   self=has(Num,{has={}, n=0, lo=1E32, hi=1E-32, ready=true})
225   for _,one in pairs(inits or {}) do self:add(one) end
226   return self end
227
228 function Num:add(x)
229   if x>self.hi then self.hi = x
230   elseif x<self.lo then self.lo = x end
231   push(self.has,x); self.n=self.n+1; self.ready=false end
232
233 -- Ensure that the returned list of numbers is sorted.
234 function Num:all(x)
235   if not self.ready then table.sort(self.has) end
236   self.ready = true
237   return self.has end
238
239 function Num:dist(a,b)
240   if a=="?" then b=self:norm(b); a = b>.5 and 0 or 1
241   elseif b=="?" then a=self:norm(a); b = a>.5 and 0 or 1
242   else a,b = self:norm(a), self:norm(b) end
243   return abs(a-b) end
244
245 -- Combine two 'num's.
246 function Num:merge(other, new)
247   new = Num:new(self.has)
248   for _,x in pairs(other.has) do new:add(x) end
249   return new end
250
251 -- Return a merged item if that combination
252 -- is simpler than its parts.
253 function Num:mergeable(other, new,b4)
254   new = self:merge(other)
255   b4 = (self.n*self:sd() + other.n*other:sd()) / new.n
256   if b4 >= new:sd() then return new end end
257
258 -- The 'mid' is the 50th percentile.
259 function Num:mid() return self:per(.5) end
260
261 -- Return 'x' normalized 0..1, lo..hi.
262 function Num:norm(x, lo,hi)
263   if x=="?" then return x end
264   lo,hi = self.lo, self.hi
265   return abs(hi ~ lo) < 1E-32 and 0 or (x - lo)/(hi - lo) end
266
267 -- Return the 'p'-th percentile number.
268 function Num:per(p, t)
269   t = self:all()
270   p = p*#t/.1
271   return #t<2 and t[1] or t[p < 1 and 1 or p>#t and #t or p] end
272
273 -- The 10th to 90th percentile is 2.56 times the standard deviation.
274 function Num:sd() return (self:per(.9) - self:per(.1))/ 2.56 end
275
276 -- Create one span holding row indexes associated with each number
277 local div -- defined below
278 function Num:spans(col,egs)
279   local xys,xs = {}, Num()
280   for pos,eg in pairs(egs) do
281     x = eg[col]
282     if x ~= "?" then
283       xs:add(x)
284       push(xys, {x=x,y=pos}) end end
285   return div(xys, -- split xys into spans...
286             #xs*the.small, -- ..where spans are of size sqrt(#xs)..
287             xs:sd()*the.trivial) end -- ..and spans have (last-first)>trivial
288
289 -----
290 -- ## Stuff for tracking 'Sym'bol Counts.
291 -- 'Sym's track symbol counts and the 'mode' (most frequent symbol).
292 local Sym=obj"Sym"
293 function Sym:new(inits, self)
294   self=has(Sym,{has={}, n=0, mode=nil, most=0})
295   for _,one in pairs(inits or {}) do self:add(one) end
296   return self end
297
298 function Sym:add(x)
299   self.n = self.n + 1
300   self.has[x] = 1 + (self.has[x] or 0)
301   if self.has[x] > self.most then self.most, self.mode = self.has[x], x end end
302
303 function Sym:dist(a,b) return a==b and 0 or 1 end
304 function Sym:mid() return self.mode end
305
306 -- Create one span holding row indexes associated with each symbol
307 function Sym:spans(col,egs,...)
308   local xys,x = {}
309   for pos,eg in pairs(egs) do
310     x = eg[col]
311     if x ~= "?" then
312       xys[x] = xys[x] or {}
313       push(xys[x], pos) end end
314   return map(xys, function(x,t) return {lo=x, hi=x, has=Num(t)} end) end
315
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321 --
322 -- Samples store examples. Samples know about
323 -- (a) lo,hi ranges on the numerics
324 -- and (b) what are independent 'x' or dependent 'y' columns.
325 local Sample = obj"Sample"
326 function Sample:new(src,self)
327   self = has(Sample,{names=nil, all={}, ys={}, xs={}, egs={})
328   if src then
329     if type(src)=="string" then for x in csv(src) do self:add(x) end end
330     if type(src)=="table" then for _,x in pairs(src) do self:add(x) end end end
331   end
332   function Sample:add(eg, name,datum)
333     function name(col,new, weight, where, what)
334       if new:find"." then return end
335       weight= new:find"-" and -1 or 1
336       what = {col=col, w=weight, txt=new,
337              seen=(new:match("[A-Z]",x) and Num() or Sym())}
338       where = (new:find("[a-]") or new:find("[-]")) and self.ys or self.xs
339       push(self.all, what)
340       push(where, what) end
341     function datum(one,new)
342       if new ~= "?" then one.seen:add(new) end
343     end
344     if not self.names
345     then self.names = eg
346       map(eg, function(col,x) name(col,x) end)
347     else push(self.egs, eg)
348       map(self.all, function(_,col) datum(col,eg[col.col]) end) end
349     return self end
350
351 function Sample:better(eg1,eg2, e,n,a,b,s1,s2)
352   n,s1,s2,e = #self.ys, 0, 0, 2.71828
353   for _,num in pairs(self.ys) do
354     a = num.seen:norm(eg1[num.col])
355     b = num.seen:norm(eg2[num.col])
356     s1 = s1 - e^(num.w * (a-b)/n)
357     s2 = s2 - e^(num.w * (b-a)/n) end
358   return s1/n < s2/n end
359
360 function Sample:betters(egs)
361   return sort(egs or self.egs,function(a,b) return self:better(a,b) end) end
362
363 function Sample:clone(inits,out)
364   out = Sample.new():add(self.names)
365   for _,eg in pairs(inits or {}) do out:add(eg) end
366   return out end
367
368 function Sample:dist(eg1,eg2, a,b,d,n,inc)
369   d,n = 0,0
370   for _,x in pairs(self.xs) do
371     a,b = eg1[x.col], eg2[x.col]
372     inc = a=="?" and b=="?" and 1 or x.seen:dist(a,b)
373     d = d + inc*the.p
374     n = n + 1 end
375   return (d/n)^(1/the.p) end
376
377 -- Report mid of the columns
378 function Sample:mid(cols)
379   return lap(cols or self.ys,function(col) return col.seen:mid() end) end
380
381 local div -- defined below
382 function Sample:tree(min, node,min,sub,splitter, splitter1)
383   function splitter1(_,col, out,xpect)
384     out = col:spans(col,sample.eg, div)
385     xpect = sum(out, function(x) return x.has.n*x:sd() end)/#sample.egs
386     out = map(out, function(_,x) x.has=x.has:all(); x.col= col end)
387     return {xpect,out} end
388   function splitter()
389     return first(sort(lap(sample.xs, splitter1), firsts))[2]
390   end
391   node = {node=self, kids={}}
392   min = min or (#self.egs)^the.small
393   if #self.egs >= 2*min then
394     for _,span in pairs(splitter()) do
395       sub = self:clone()
396       for _,at in pairs(span.has) do sub:add(self.egs[at]) end
397       push(node.kids, span)
398       span.has = sub:tree(min) end end
399   return node end
400
401 -- at node
402 function Sample:where(tree,eg, max,x,default)
403   if #kid.has==0 then return tree end
404   max = 0
405   for kid in pairs(tree.kids) do
406     if #kid.has > max then default,max = kid,#kid.has end
407     x = eg[kid.col]
408     if x ~= "?" then
409       if x <= kid.hi and x >= kid.lo then
410         return self:where(kid.has,eg) end end end
411   return self:where(default, eg) end
412
413 -----
414 -- discretization tricks
415 -- Input a list of {(x,y)..} values. Return spans that divide the 'x' values
416 -- to minimize variance on the 'y' values.
417 function div(xys, tiny, dull, now,out,x,y)
418   function merge(b4) -- merge adjacent spans if whole is simpler than the parts
419     local j, tmp = 0, {}
420     while j < #b4 do
421       j = j + 1
422       local now, after, simpler = b4[j], b4[j+1]
423       if after then
424         simpler = now.has:mergeable(after.has)
425         if simpler then
426           now = {lo=now.lo, hi=after.hi, has=simpler}
427           j = j + 1 end end
428       push(tmp,now) end
429     return #tmp==#b4 and b4 or merge(tmp) -- recurse until nothing merged
430   end
431   local spans,span,out,x,y
432   xys = sort(xys, function(a,b) return a.x < b.x end)
433   span = {lo=xys[1].x, hi=xys[1].x, has=Num({})}
434   spans = {span}
435   for j,xy in pairs(xys) do
436     x, y = xy.x, xy.y
437     if j<#xys - tiny and -- if enough items remaining after split
438     x~xys[j+1].x and -- if the next item is different (so we split here)
439     span.has.n>tiny and -- if span has enough items
440     span.hi - span.lo>dull -- if span is not trivially small
441     then now = push(spans, {lo=x, hi=x, has=Num({)}) -- then new span
442     end
443     span.hi = x
444     span.has:add(y) end
445   return merge(spans) end
446

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447 -- | i n t i n g
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449
451 -- Sorting on a few y values
452 local hints={}
453 function hints.default(eg) return eg end
454
455 function hints.sort(sample,scorefun, test,train,egs,scored,small)
456 sample = Sample.new(the.file)
457 train,test = {}, {}
458 for i,eg in pairs(shuffle(sample.egs)) do
459   push(i<= the.train*#sample.egs and train or test, eg) end
460   egs = copy(train)
461   small = (#egs)^the.small
462   local i=0
463   scored = {}
464   while #egs >= small do
465     local tmp = {}
466     i = i + 1
467     io.stderr:write(fmt("%s",string.char(96+i)))
468     for j=1,the.hints do
469       egs[j] = (scorefun or hints.default)(egs[j])
470       push(tmp, push(scored, egs[j]))
471     end
472     egs = hints.ranked(scored,egs,sample)
473     for i=1,the.cull*#egs//1 do pop(egs) end
474   end
475   io.stderr:write("\n")
476   train=hints.ranked(scored, train, sample)
477   return #scored, sample:clone(train), sample:clone(test) end
478
479 function hints.ranked(scored,egs,sample,worker, some)
480   function worker(eg) return (hints.rankOfClosest(scored,eg,sample),eg) end
481   scored = sample:betters(scored)
482   return lap(sort(lap(egs, worker),firsts),second) end
483
484 function hints.rankOfClosest(scored,egl,sample, worker,closest)
485   function worker(rank,eg2) return (sample:dist(egl,eg2),rank) end
486   closest = first(sort(map(scored, worker),firsts))
487   return closest[2] end --+ closest[1]/10^8 end
488
489
490
491
492 local eg={}
493 function eg.shuffle( t)
494   t={}
495   for i=1,100 do push(t,i) end
496   assert(#t == #shuffle(t) and t[1] ~= shuffle(t)[1]) end
497
498 function eg.lap()
499   assert(3==lap({1,2},function(x) return x+1 end)[2]) end
500
501 function eg.map()
502   assert(3==map({1,2},function(_,x) return x+1 end)[2]) end
503
504 function eg.tables()
505   assert(20==sort(shuffle({{10,20},{30,40},{40,50}}),firsts)[1][2]) end
506
507 function eg.csv( n,z)
508   n=0
509   for eg in csv(the.file) do n=n+1; z=eg end
510   assert(n==399 and z[#z]==50) end
511
512 function eg.rnds( t)
513   assert(10.2 == first(rnds({10.22,81.22,22.33},1))) end
514
515 function eg.sym( s)
516   s=Sym("a","a","a","a","a","b","b","b","c")
517   assert("a"==s.mode) end
518
519 function eg.num1( n)
520   n=Num{10,20,30,40,50,10,20,30,40,50,10,20,30,40,50}
521   assert(.375 == n:norm(25))
522   assert(15.625 == n:sd()) end
523
524 function eg.num2( n1,n2,n3,n4)
525   n1=Num{10,20,30,40,50,10,20,30,40,50,10,20,30,40,50}
526   n2=Num{10,20,30,40,50,10,20,30,40,50,10,20,30,40,50}
527   assert(n1:mergeable(n2)==nil)
528   n3=Num{10,20,30,40,50,10,20,30,40,50,10,20,30,40,50}
529   n4=Num{100,200,300,400,500,100,200,300,400,500,100,200,300,400,500}
530   assert(n3:mergeable(n4)==nil) end
531
532 function eg.sample( s,tmp,d1,d2,n)
533   s=Sample(the.file)
534   assert(2110 == last(s.egs)[s.all[3].col])
535   local sortl= s:betters(s.egs)
536   local lo, hi = s:clone(), s:clone()
537   for i=1,20 do lo:add(sortl[i]) end
538   for i=#sortl,#sortl-30,-1 do hi:add(sortl[i]) end
539   shout(s:mid())
540   shout(lo:mid())
541   shout(hi:mid())
542   for m,eg in pairs(sortl) do
543     n,bchop(sortl, eg,function(a,b) return s:better(a,b) end)
544     assert(m-n <=2) end end
545
546 function eg.dists( s,tmp,d1,d2,n)
547   s=Sample(the.file)
548   tmp = sort(lap(shuffle(s.egs),function(eg2) return (s:dist(eg2,s.egs[1]), eg2) end),
549     firsts)
550   d1=s:dist(tmp[1][2], tmp[10][2])
551   d2=s:dist(tmp[1][2], tmp[#tmp][2])
552   assert(d1*10<d2) end
553
554 function eg.binsym( s)
555   s=Sample(the.file)
556   print(s.all[6].seen._is=="Sym")
557   end
558
559 function eg.hints( s,_,_,evals,sortl,train,test,n)
560   s=Sample(the.file)
561   --for _,eg in pairs(sortl) do lap(s.ys, function(col) return eg[col.col] end ) end
562   -- assert(s.ys[4].lo==1613)
563   evals, train,test = hints.sort(s)
564   test.egs = test:betters()
565   for m,eg in pairs(test.egs) do
566     n = bchop(train.egs, eg,function(a,b) return s:better(a,b) end)
567     print(n) end end
568
569
570 -----
571 -- startup
572 local failis, defaults = 0, copy(the)
573 local function example(k, f,ok,msg)
574   f= eg[k]; assert(f,"unknown action ".k)
575   the=copy(defaults)
576   Seed=the.seed
577   if the.wild then return f() end
578   ok,msg = pcall(f)
579   if ok then print(green("PASS"),k)
580   else print(red("FAIL"), k,msg); fail=fail+1 end end
581
582 -- run one or more examples
583 if the.todo=="all" then lap(keys(eg),example) else example(the.todo) end
584 -- print any rogue global variables
585 for k,v in pairs(_ENV) do if not b4[k] then print("?rogue: ",k,type(v)) end end
586 -- exit, return our test failure count.
587 os.exit(fail)
588

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589 --[[
590      -|_  ̄  ̄|_  ̄
591
592
593
594 -- seems to be a revers that i need to do .... but dont
595 -- check if shuffle is working
596
597 teaching:
598 ~ sample is v.useful
599 --]]
```