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ween.lua

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1 local the, help = {}, {}
2 ween.lua {OPTIONS}
3 ween (vb), archaic. To think or imagine.
4
5 A small sample multi-objective optimizer / data miner.
6 (c)2021 Tim Menzies <tim@ieee.org> unlicense.org
7
8 OPTIONS:
9 -best X Best end of the examples. = .5
10 -debug X Run one test, show stack dumps on fail. = ing
11 -file X Read data from files. = ../data/auto93.csv
12 -h Show help. = false
13 -hints X How many to evaluate each iteration. = 4
14 -p X Coefficient on distance calculation. = 2
15 -seed X Random number seed. = 10019
16 -todo X Demos to run at start-up. 'all'-run all. = ingj]
17
18 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
19 local function rogues()
20   for k,v in pairs(_ENV) do if not b4[k] then print("?:",k,type(v)) end end end
21
22 local pop, csv, fmt, map, keys, sort, copy, norm, push
23 local color, first, firsts, coerce, second22, shuffle, bchop
24 fmt = string.format
25 function coerce(x) return tonumber(x) or x end
26 function color(n,s) return fmt("%027[im27]%-sm%027[0m",n,s) end
27 function copy(t, u) u={};for k,v in pairs(t) do u[k]=v end; return u end
28 function keys(t,u) u={};for k,_ in pairs(t) do u[1+u]=k end; return sort(u);end
29 function first(x) return x[1] end
30 function firsts(x,y) return x[1] < y[1] end
31 function norm(lo,hi,x) return math.abs((lo-hi)<1E-9 and 0 or (x-lo)/(hi-lo) end
32 function pop(t) return table.remove(t) end
33 function push(t,x) table.insert(t,x); return x end
34 function second22(_,t) return t[2] end
35 function sort(t,f) table.sort(t,f); return t end
36 function shuffle(t, j)
37   for i=#t,2,-1 do j=randi(1,i); t[i],t[j]=t[j],t[i] end; return t end
38 function map(t,f, u)
39   u,f = {},f or same; for k,v in pairs(t) do push(u, f(k,v)) end; return u end
40
41 function csv(file)
42   file = io.input(file)
43   return function() t,x
44     x = io.read()
45     if x then
46       t={};for y in x:gsub("%s*","",):gmatch("[^\n]+") do push(t,coerce(y)) end
47       if #t>0 then return t end
48     else io.close(file) end end end
49
50 local shout,out
51 function shout(x) print(out(x)) end
52 function out(t, u,key,val)
53   function key(_,k) return string.format("%s %s", k, out(t[k])) end
54   function val(_,v) return out(v) end
55   if type(t) == "table" then return tostring(t) end
56   u = #t>0 and map(t, val) or map(keys(t), key)
57   return "(..table.concat(u, ",")..)" end
58
59 function bchop(t,val,policy, lo,hi,mid)
60   lt = lt or function(x,y) return x < y end
61   lo,hi = 1,#t
62   while lo <= hi do
63     mid = (lo+hi) // 2
64     if policy(t[mid],val) then lo=mid+1 else hi= mid-1 end end
65   return math.min(lo,#t) end
66
67 local randi,rand,Seed -- remember to set seed before using this
68 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
69 function rand(lo,hi)
70   lo, hi = lo or 0, hi or 1
71   Seed = (16807 * Seed) % 2147483647
72   return lo + (hi-lo) * Seed / 2147483647 end
73
74 local slurp,sample,dist,ordered,hint,left_is_best
75 function slurp( i) for eg in csv(the.file) do i=sample(i,eg) end; return i end
76
77 function sample(i,eg)
78   local numeric,independent,dependent,head,data,datum
79   i = i or (xs=0,ys=0,lo=0,hi=0,w=0,heads=0,divs=0)
80   function head(n,x)
81     function numeric() i.lo[n]= math.huge; i.hi[n]= -i.lo[n] end
82     function independent() i.xs[n]= x end
83     function dependent()
84       i.w[n] = x:find==" and -1 or 1
85       i.ys[n] = x
86       i.nys = i.nys+1 end
87     if not x:find==" then
88       if x:match("[A-Z]") then numeric() end
89       if x:find==" or x:find==" then dependent() else independent() end end
90     return x end
91   function datum(n,x)
92     if x ~= "" then
93       if i.lo[n] then
94         i.lo[n] = math.min(i.lo[n],x)
95         i.hi[n] = math.max(i.hi[n],x) end end
96     return x end
97   if #i.heads==0 then i.heads=map(eg,head) else push(i.egs,map(eg,datum)) end
98   return i end
99
100 function left_is_best(i,left,right, a,b,lefts,rights)
101   lefts,rights=0,0
102   for n,_ in pairs(i.ys) do
103     a = norm(i.lo[n], i.hi[n], left[n])
104     b = norm(i.lo[n], i.hi[n], right[n])
105     lefts = lefts - 2.71828^(i.w[n] * (a-b)/i.nys)
106     rights = rights - 2.71828^(i.w[n] * (b-a)/i.nys) end
107   return lefts/i.nys < rights/i.nys end
108
109 function ordered(i,egs)
110   return sort(egs or i.egs, function(a,b) return left_is_best(i,a,b) end) end
111
112 function dist(i,egl,eg2)
113   local function dist1(lo,hi,a,b)
114     if lo
115       then if a=="?" then b=norm(lo,hi,b); a = b>.5 and 0 or 1
116         elseif b=="?" then a=norm(lo,hi,a); b = a>.5 and 0 or 1
117         else
118           a,b = norm(lo,hi,a), norm(lo,hi,b) end
119       return math.abs(a-b)
120     else return a==b and 0 or 1 end
121   end
122   local d,n = 0,0
123   local a,b,inc
124   for col,_ in pairs(i.xs) do
125     a,b = egl[col], eg2[col]
126     inc = a=="?" and b=="?" and 1 or dist1(i.lo[col],i.hi[col],a,b)
127     d = d + inc^the.p
128     n = n + 1 end
129   return (d/n)^(1/the.p) end
130
131 function hint(i,egs)
132   local function hint1(egs, all, min, evals,lv1)
133     local scores,nearest,best = {}
134     function nearest(_,eg, tmp)
135       return sort(map(scores, function(rank,scored)
136         return (rank+dist(i,eg,scored)/10^6, eg) end),firsts)[1] end
137     if #egs < 2*min
138       then scores = egs
139       return map(sort(map(all,nearest),firsts), second22)
140     else for j=1,the.hints do push(scores, pop(egs)) end
141       best, scores = {}, ordered(i,scores)
142       egs = sort(map(egs,nearest),firsts)
143       for j=1,(#egs)/2 do push(best, egs[j][2]) end
144       return hint1(best, all, min, evals+the.hints,lv1..".") end
145   end
146   egs = egs or i.egs
147   return hint1( copy(shuffle(egs)), egs, (#egs)^the.best, 0,"") end

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148 local go={
149   function go.ing() return true end
150   function go.the(i) shout(the) end
151   function go.csv( n)
152     n=0; for eg in csv(the.file) do n=n+1; if n>390 then shout(eg) end end end
153   function go.lib( u,t)
154     t= {10,20,30,40}
155     u= copy(shuffle(t))
156     t[1]=100
157     assert(u[1] ~= t[1])
158     assert(u[1] ~= 100) end
159
160   function go.sample( s)
161     s=slurp()
162     assert(398 == #s.egs)
163     assert(3 == s.lo[1]) end
164
165   function go.ordered( _,i,egs)
166     i = slurp()
167     egs = ordered(i)
168     shout(i.heads)
169     for j=1,5 do shout(egs[j]) end
170     print("##")
171     for j=#egs-5,#egs do shout(egs[j]) end end
172
173   function go.dist( i,dist1,t)
174     function dist1(_,eg) return (dist(i,i.egs[1],eg), eg) end
175     i = slurp()
176     t=map(i.egs,dist1)
177     for j=1,5 do print(j,fmt("%5.3f",t[j][1]),out(t[j][2])) end
178     print("##")
179     for j=(#t)-5,#t do print(j,fmt("%5.3f",t[j][1]),out(t[j][2])) end end
180
181   function go.hint( i,sort1,sort2,s,lt)
182     function lt(a,b) return left_is_best(i,a,b) end
183     i=slurp()
184     sort1= ordered(i)
185     sort2= hint(i)
186     for m,eg in pairs(sort2) do
187       if m < 20 then shout(eg) end
188       if m > (#sort2)-20 then shout(eg) end end end
189
190 -- Run demos, each time resetting random seed and the global config options.
191 -- Return to the operating system then number of failing demos.
192 local function main(the,go)
193   local no,defaults = 0,{}
194   for k,v in pairs(the) do defaults[k]=v end
195   local function reset(x)
196     for k,v in pairs(defaults) do the[k]=v end
197     Seed = the.seed or 10019 end
198   reset()
199   go[ the.debug ]()
200   for _,it in pairs(the.todo=="all" and keys(go) or {the.todo}) do
201     if type(go[it]) == "function" then return print("NOFUN:",it) end
202     reset()
203     local ok,msg = pcall( go[it] )
204     if ok then print(color(32,"PASS")...it)
205       else print(color(31,"FAIL")...it,msg); no=no+1 end end
206   rogues()
207   os.exit(no) end
208
209 -- Make 'the' options array from help string and any updates from command line.
210 (help or ""):gsub("^..OPTIONS:",""):gsub("%n%s*~-(/%%s)+[^\n]*%s([/%%s]+)",
211   function(flag,x)
212     for n,word in ipairs(arg) do if word=="-."..flag) then
213       x = x=="false" and "true" or tonumber(arg[n+1]) or arg[n+1] end end
214     if x=="false" then x=false elseif x=="true" then x=true end
215     the[flag]=x end)
216
217 if the.h then print(help) else main(the,go) end

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