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rezon.lua

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9  --
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28 local help = [[
29 lua rezon.lua [OPTIONS]
30 Tree learner (binary splits on numerics using Gaussian approximation)
31 (c)2021 Tim Menzies <timm@ieee.org> MIT license.
32
33 OPTIONS:
34 -best      X   Best examples are in 1..best*size(all)      = .2
35 -debug     X   run one test, show stackdumps on fail      = pass
36 -epsilon   X   ignore differences under epsilon*stddev     = .35
37 -Far       X   How far to look for remove items           = .9
38 -file      X   Where to read data                          = ../data/auto93.csv
39 -h         X   Show help                                    = false
40 -little    X   size of subset of a list                    = 256
41 -p         X   distance calc coefficient                   = 2
42 -round     X   Control for rounding numbers               = 2
43 -seed      X   Random number seed;                        = 10019
44 -Stop      X   Create subtrees while at least 2*stop eggs  = 4
45 -Tiny      X   Min range size = size(egs)^tiny            = .5
46 -todo      X   Pass/fail tests to run at start time       = pass
47
48 If "X=all", then run all.
49 If "X=ls" then list all.
50
51 Data read from "-file" is a csv file whose first row contains column
52 names (and the other row contain data. If a name contains ":",
53 that column will get ignored. Otherwise, names starting with upper
54 case denote numerics (and the other columns are symbolic). Names
55 containing "!" are class columns and names containing "+" or "-"
56 are goals to be maximized or minimized. --]] --[[
57
58 Internally, columns names are read by a COLS object where numeric,
59 symbolic, and ignored columns generate NUM, SYM, and SKIP instances
60 (respectively). After row1, all the other rows are examples ('EG')
61 which are stored in a SAMPLE. As each example is added to a sample,
62 they are summarized in the COLS' objects.
63
64 Note that SAMPLES can be created from disk data, or at runtimes from
65 lists of examples (see SAMPLE:clone()). --]]
66
67 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
68 local THE = {} -- The THE global stores the global config for this software.
69 -- any line of help text startling with " -" has flag,default as first,last word
70 help:gsub("\n[-|!|%s+|^\n]*%s{!|%s+}",
71 function(flag,x)
72   for n,word in ipairs(arg) do -- check for any updated to "flag" on command line
73     -- use any command line "word" that matches the start of "flag"
74     if flag:match("^"..word:sub(2)..".*") then
75       -- command line "word"s for booleans flip the default value
76       x=(x=="false" and "true") or (x=="true" and "false") or arg[n+1] end end
77   if x=="true" then x=true elseif x=="false" then x=false else x=tonumber(x) or x end
78   THE[flag] = x end)
79
80 THE.seed = THE.seed or 10019
81 if THE.h then return print(help) end

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80 --
81 --
82 --
83 --
84 -- meta
85 local same
86 function same(x,...) return x end
87
88 -- sorting
89 local push,sort,ones
90 function push(t,x) table.insert(t,x); return x end
91 function sort(t,f) table.sort(t,f); return t end
92 function ones(a,b) return a[1] < b[1] end
93
94 -- tables
95 local copy,keys,map,sum
96 function copy(t, u) u={};for k,v in pairs(t) do u[k]=v end; return u end
97 function keys(t, u) u={};for k,_ in pairs(t) do u[1+#u]=k end; return sort(u) end
98 function map(t,f, u) u={};for k,v in pairs(t) do u[1+#u] =f(k,v) end; return u end
99 function sum(t,f, n) n=0;for _,v in pairs(t) do n=n+(f or same)(v) end;return n end
100
101 -- printing utils
102 local hue,shout,out,say,fmt
103 fmt = string.format
104 function say(...) print(string.format(...)) end
105 function hue(n,s) return string.format("%27[1m%27[2m%27[0m",n,s) end
106 function shout(x) print(out(x)) end
107 function out(t, u,key,val) -- convert nested tables to a string
108   function key(_,k) return string.format(":%s%s", k, out(t[k])) end
109   function val(_,v) return out(v) end
110   if type(t) ~= "table" then return tostring(t) end
111   u = #t>0 and map(t, val) or map(keys(t), key)
112   return {"..table.concat(u," ")..."} end
113
114 -- reading from file
115 local coerce,csv
116 function coerce(x)
117   if x=="true" then return true elseif x=="false" then return false end
118   return tonumber(x) or x end
119
120 function csv(file, x)
121   file = io.input(file)
122   return function() t,tmp)
123     x = io.read()
124     if x then
125       t={};for y in x:gsub("[\n]*",""):gmatch("[^\n]+") do push(t,coerce(y)) end
126       if #t>0 then return t end
127     else io.close(file) end end end
128
129 -- maths
130 local log,sqrt,rnd,rnds,roots
131 log = math.log
132 sqrt = math.sqrt
133 function rnd(x,d, n) n=10^(d or THE.ROUND); return math.floor(x*n+0.5) / n end
134 function rnds(t,d) return map(t, function(_,x) return rnd(x,d) end) end
135
136 function roots(m1,m2,std1,std2, a,b,c)
137   if std1==std2 then return (m1+m2)/2 end
138   a = 1/(2*std1^2) - 1/(2*std2^2) -- 1/(2*1^1)
139   b = m2/(std2^2) - m1/(std1^2)
140   c = m1^2 / (2*std1^2) - m2^2 / (2*std2^2) - log(std2/std1)
141   return ((-b - sqrt(b*b - 4*a*c))/(2*a)), ((-b + sqrt(b*b - 4*a*c))/(2*a)) end
142
143 -- random stuff (LUA's built-in randoms give different results on different platfors)
144 local randi,rand,any,some,shuffle
145 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
146 function rand(lo,hi)
147   lo, hi = lo or 0, hi or 1
148   THE.seed = (16807 * THE.seed) % 2147483647
149   return lo + (hi-lo) * THE.seed / 2147483647 end
150
151 function any(t) return t[randi(1,#t)] end
152 function some(t,n, u)
153   if n >= #t then return shuffle(copy(t)) end
154   u={}; for i=1,n do push(u,any(t)) end; return u end
155
156 function shuffle(t, j)
157   for i=#t,2,-1 do j=randi(1,i); t[i],t[j]=t[j],t[i] end; return t end
158
159 -- objects
160 local ako,has,obj
161 ako= getmetatable
162 function has(mt,x) return setmetatable(x,mt) end
163 function obj(s, o,new)
164   o = {__is=s, __tostring=out}
165   o.__index = o
166   return setmetatable(o,{__call=function(_,...) return o.new(...) end}) end

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167 --
168 -- NUM
169 --
170
171 local NUM=obj"NUM"
172 function NUM.new(inits,at,txt, self)
173   self = has(NUM,{n=0, at=at or 0, txt=txt or "",
174                 w=(txt or ""):find("-" and -1 or 1,
175                 mu=0, m2=0, lo=math.huge, hi=-math.huge)})
176   for _,x in pairs(inits or {}) do self:add(x) end
177   return self end
178
179 -- summarizing
180 function NUM:mid() return self.mu end
181 function NUM:spread() return (self.m2/(self.n-1))^0.5 end
182
183 -- updating
184 function NUM:add(x, d)
185   if x ~= "?" then
186     self.n = self.n + 1
187     d = x - self.mu
188     self.mu = self.mu + d/self.n
189     self.m2 = self.m2 + d*(x-self.mu)
190     self.lo = math.min(x, self.lo)
191     self.hi = math.max(x, self.hi) end
192   return x end
193
194 -- querying
195 function NUM:norm(x)
196   local lo,hi = self.lo,self.hi
197   return math.abs(hi - lo) < 1E-9 and 0 or (x-lo)/(hi-lo) end
198
199 function NUM:dist(x,y)
200   if x=="?" then y=self:norm(y); x=y>0.5 and 0 or 1
201   elseif y=="?" then x=self:norm(x); y=x>0.5 and 0 or 1
202   else x, y = self:norm(x), self:norm(y) end
203   return math.abs(x-y) end
204
205 -- discretization
206 function NUM:splits(other)
207   local function cuts(x,s,at) return {
208     {val=x,at=at,txt=fmt("%s<=%s",s,rnd(x)),when=function(z) return z<=x end},
209     {val=x,at=at,txt=fmt("%s>%s",s,rnd(x)),when=function(z) return z>x end}}
210   end
211   local root1,root2 = roots(self:mid(), other:mid(), self:spread(), other:spread())
212   if self.mu<=root1 and root1<=other.mu
213   then return cuts(root1,self.txt,self.at)
214   else return cuts(root2,self.txt,self.at) end end
215
216 --
217 -- SYM
218 --
219 local SYM=obj"SYM"
220 function SYM.new(inits,at,txt,sample, self)
221   self= has(SYM,{n=0, at=at or 0, txt=txt or "", sample=sample,
222                seen={}, mode=nil, most=0})
223   for _,x in pairs(inits or {}) do self:add(x) end
224   return self end
225
226 -- Summarizing
227 function SYM:mid() return self.mode end
228 function SYM:spread()
229   return sum(self.seen, function(n) return -n/self.n*log(n/self.n,2) end) end
230
231 -- update
232 function SYM:add(x)
233   if x ~= "?" then
234     self.n = 1 + self.n
235     self.seen[x] = (self.seen[x] or 0) + 1
236     if self.seen[x] > self.most then self.mode, self.most = x, self.seen[x] end
237     return x end end
238
239 -- querying
240 function SYM:dist(x,y) return x==y and 0 or 1 end
241
242 -- discretization
243 function SYM:splits(other)
244   local function cut(_,x) return
245     {val=x, at=self.at, txt=fmt("%s==%s",self.txt,x),
246     when = function(z) return z==x end} end
247   local out={}
248   for k,_ in pairs(self.seen) do out[k]=k end
249   for k,_ in pairs(other.seen) do out[k]=k end
250   return map(sort(out),cut) end
251

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252 --
253 -- SKIP
254 --
255
256 -- Columns for values we want to ignore.
257 local SKIP=obj"SKIP"
258 function SKIP.new(inits,at,txt)
259   return has(SKIP,{n=0, at=at or 0, txt=txt or ""}) end
260
261 function SKIP:mid() return "?" end
262 function SKIP:spread() return 0 end
263 function SKIP:add(x) return x end
264 function SKIP:splits(_) return {} end
265
266 --
267 -- EG
268 --
269 -- One example
270 local EG=obj"EG"
271
272 function EG.new(cells) self.cells = cells end
273
274 -- Sumamrizing
275 function EG:mid(cols) return map(cols, function(_,c) return c:mid() end) end
276 function EG:spread(cols) return map(cols, function(_,c) return c:spread() end) end
277
278 -- Queries
279 function EG:dist(other,cols, a,b,d,n,inc)
280   d,n = 0,0
281   for _,col in pairs(cols) do
282     a,b = self.cells[col.at], other.cells[col.at]
283     inc = a=="?" and b=="?" and 1 or col:dist(a,b)
284     d = d + inc^THE.p
285     n = n + 1 end
286   return (d/n)^(1/THE.p) end
287
288 -- Sorting
289 function EG:better(other,cols, e,n,a,b,s1,s2)
290   n,s1,s2,e = #cols, 0, 0, 2.71828
291   for _,num in pairs(cols) do
292     a = num:norm(self.cells[num.at])
293     b = num:norm(other.cells[num.at])
294     s1 = s1 - e^(num.w * (a-b)/n)
295     s2 = s2 - e^(num.w * (b-a)/n) end
296   return s1/n < s2/n end
297
298 --
299 -- COLS
300 --
301 -- Convert column headers into NUMs and SYMs, etc.
302 local COLS=obj"COLS"
303 function COLS.new(names, self, new,what)
304   self = has(COLS, {names=names, xs={}, all={}, ys={}})
305   for n,x in pairs(names) do
306     new = (x:find"." and SKIP or x:match"^[A-Z]" and NUM or SYM)({},n,x)
307     push(self.all, new)
308     if not x:find":" then
309       if x:find"!" then self.klass = new
310       what = (x:find"-" or x:find"+") and self.ys or self.xs
311       push(what, new) end end end
312   return self end
313
314 -- Updates
315 function COLS:add(eg)
316   return map(eg, function(n,x) self.all[n]:add(x); return x end) end
317

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```

318 --
319 -- SAMPLE
320 --
321 --
322 -- SAMPLEs hold many examples
323 local SAMPLE=obj"SAMPLE"
324 function SAMPLE:new(inits, self)
325     self = has(SAMPLE, {cols=nil, eggs={}})
326     if type(inits)=="string" then for eg in csv(inits) do self:add(eg) end end
327     if type(inits)=="table" then for eg in pairs(inits) do self:add(eg) end end
328     return self end
329
330 -- Create a new sample with the same structure as this one
331 function SAMPLE:clone(inits, out)
332     out = SAMPLE:new(self.cols.names)
333     for _,eg in pairs(inits or {}) do out:add(eg) end
334     return out end
335
336 -- Updates
337 function SAMPLE:add(eg)
338     eg = eg.cells and eg.cells or eg
339     if self.cols
340     then push(self.egs, eg); self.cols:add(eg)
341     else self.cols = COLS(eg) end end
342
343 -- Distance queries
344 function SAMPLE:neighbors(eg1,egs,cols)
345     local dist_eg2 = function(_,eg2) return {eg1:dist(eg2,cols or self.xls),eg2} end
346     return sort(map(egs or self.egs,dist_eg2),firsts) end
347
348 function SAMPLE:distance_farExample(eg1,egs,cols, tmp)
349     tmp = self:neighbors(eg1, egs, cols)
350     return table.unpack(tmp[#tmp*self.Far//1]) end
351
352 -- Discretization
353 function SAMPLE:twain(egs,cols)
354     local egs, north, south, a,b,c, lo,hi
355     egs = some(egs or self.egs, self.little)
356     _,north = self:distance_farExample(any(self.egs), egs, cols)
357     c,south = self:distance_farExample(north, egs, cols)
358     for _,eg in pairs(self.egs) do
359         a = eg:dist(north, cols)
360         b = eg:dist(south, cols)
361         eg.x = (a^2 + c^2 - b^2)/(2*c) end
362     lo, ho = self:clone(), self:clone()
363     for n,eg in pairs(sort(self.egs, function(a,b) return a.x < b.x end)) do
364         if n < .5*#eg then lo:add(eg) else hi:add(eg) end end
365     return lo, hi end
366
367 function SAMPLE:mid(cols)
368     return map(cols or self.cols.all,function(_,col) return col:mid() end) end
369 function SAMPLE:spread(cols)
370     return map(cols or self.cols.all,function(_,col) return col:spread() end) end
371

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372 --
373 -- SAMPLE TREE
374 --
375 --
376 -- need to sort first
377
378 -- how to score
379 function SAMPLE:splits(other,both, cuts,unplaced,place,score)
380     function guess(todos,cuts)
381         for _,todo in pairs(todos) do
382             local f=function(_,cut)
383                 return {Row(cut.has:mid()):dist(todo, both.cols.xls),cut} end
384             sort(map(cuts,f),firsts)[1][2].has:add(todo) end
385         return cuts end
386     function divide(cuts, todos,placed)
387         todos = {}
388         for _,eg in pairs(both.egs) do
389             placed = false
390             for _,cut in pairs(cuts) do
391                 if cut.what(eg.cells[cut.at])
392                 then cut.has = cut.has or self:clone()
393                     cut.has:add(eg)
394                     placed = true
395                     break end end
396             if not placed then push(todos, eg) end end
397         return guess(todos,cuts) end
398     function score(cut, m,n)
399         m,n = #cut.has.egs,both.egs; return -m/n*log(m/n,2) end
400     local best, cutsx, tmp = math.huge
401     for pos,col in pairs(both.cols.xls) do
402         cutsx = col:splits(other.cols.xls[pos])
403         tmp = sum(divide(cutsx),score)
404         if tmp < best then best,cuts = tmp,cutsx end end
405     return cuts end
406
407 function SAMPLE:tree(top)
408     top = top or self
409     one,two = self:twain(self.egs, top.cols.xls)
410     for _,cut in pairs(one:splits(two,self)) do
411         if cut.stats.n > (#top.egs)^THE.Tiny then
412             cut.sub= cut.has:tree(top) end end end
413
414 function SAMPLE:show(tree)
415     local vals=function(a,b) return a.val < b.val end
416     local function show1(tree,pre)
417         if #tree.kids==0 then io.write(fmt("==> %s[%s]",tree.mode, tree.n)) end
418         for _,kid in pairs(sort(tree.kids,vals)) do
419             io.write("\n"..fmt("%s%s",pre, showDiv(i, kid.at, kid.val)))
420             show1(kid.sub, pre.."|.") end
421     end -----
422     show1(tree,""); print("") end
423

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```

424 -----
425 --      EXAMPLES
426 --
427 --
428 --
429 local go={}
430 function go.ls()
431   print("\nlua "..arg[0].." -todo ACTION\n\nACTIONS:")
432   for _,k in pairs(keys(go)) do print(" -todo",k) end end
433
434 function go.pass() return true end
435 function go.the() shout(TH) end
436 function go.bad( s) assert(false) end
437
438 function go.sort( u,t)
439   t={}; for i=100,1,-1 do push(t,i) end
440   t=sort(t,function(x,y)
441     if x+y<20 then return x>y else return x<y end end)
442   assert(sum(t,function(x) return x*100 end)==505000)
443   assert(t[1] == 10)
444   assert(t[#t]==100)
445   u=copy(t)
446   t[1] = 99
447   assert(u[1] ~= 99) end
448
449 function go.out( s)
450   assert("[:age 21 :milestones {1 2 3 4} :name tim]"==out(
451     {name='tim', age=21, milestones={1,2,3,4}}))end
452
453 function go.file( n)
454   for _,t in pairs({{"true",true,"boolean"}, {"false",false,"boolean"},
455     {"42.1",42.1,"number"}, {"32zz","32zz","string"},
456     {"nil","nil","string"}}) do
457     assert(coerce(t[1])==t[2])
458     assert(type(coerce(t[1]))==t[3]) end
459   n = 0
460   for row in csv(TH.file) do
461     n = n + 1
462     assert(#row==8)
463     assert(n==1 or type(row[1])=="number")
464     assert(n==1 or type(row[8])=="number") end end
465
466 function go.rand( t,u)
467   t,u={},{}; for i=1,20 do push(u,push(t,100*rand())) end
468   t= sort(rnds(t,0))
469   assert(t[1]==3 and t[#t]==88)
470   t= sort(some(t,4))
471   assert(#t==4)
472   assert(t[1]==7)
473   assert(79.5 == rnds(shuffle(u))[1])
474 end
475
476 function go.num( cut,min)
477   local z = NUM{9,2,5,4,12,7,8,11,9,3,7,4,12,5,4,10,9,6,9,4}
478   assert(7 == z:mid(), 3.06 == rnd(z:sread(),2))
479   local r1,r2 = roots(2.5, 5, 1.1, .9)
480   assert(rnd(r2,2)==3.8)
481   local x, y = NUM(), NUM()
482   for i=1,20 do x:add(rand(1,5)) end
483   for i=1,20 do y:add(randi(20,30)) end
484   for _,cut in pairs(x:splits(y)) do shout(cut) end end
485
486 function go.sym( cut,min)
487   local w = SYM{"m","m","m","m","b","b","b","c"}
488   local z = SYM{"a","a","a","a","b","b","b","c"}
489   assert(1.38 == rnd(z:sread(),2))
490   for _,cut in pairs(w:splits(z)) do shout(cut) end
491 end
492
493 function go.sample( s)
494   SAMPLE(TH.file) end
495
496 function go.kordered( s,n)
497   s = ordered(slurp())
498   n = #s.egs
499   shout(s.heads)
500   for i=1,15 do shout(s.egs[i].cells) end
501   print("#")
502   for i=n,n-15,-1 do shout(s.egs[i].cells) end
503 end
504
505 function go.ksymcuts( s,xpect,cuts)
506   s=ordered(slurp())
507   print(out(s.xs),out(s.ys))
508   xpect,cuts = symcuts(7,s.egs, "origin")
509   for _,cut in pairs(cuts) do print(xpect, out(cut)) end end
510
511 function go.knumcuts( s,xpect,cuts)
512   s=ordered(slurp())
513   xpect,cuts = numcuts(s,2,s.egs, "Displcement")

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```

514   if xpect then
515     for _,cut in pairs(cuts) do print(xpect, out(cut)) end end end
516
517 function go.katcuts( s,cuts,at,ynum)
518   s=ordered(slurp())
519   ynum=NUM(a); map(s.egs,function(_,eg) add(ynum, eg.klass) end)
520   at,cuts = at_cuts(s,egs,sd(ynum)*THE.epsilon, (#s.egs)^THE.Tiny)
521   for _,cut in pairs(cuts) do print(at, out(cut)) end end
522

```

```
523 --
524 -- START-COPY
525 --
526 --
527 local fails, defaults = 0, copy(THE)
528 go[ THE.debug ]()
529 local todos = THE.todo == "all" and keys(go) or {THE.todo}
530 for _,todo in pairs(todos) do
531     THE = copy(defaults)
532     local ok,msg = pcall( go[todo] )
533     if ok then io.write(hue(32,"PASS")..todo.."\n")
534     else io.write(hue(31,"FAIL")..todo.." "..msg.."\n")
535         fails=fails+1 end end
536
537 for k,v in pairs(_ENV) do if not b4[k] then print("?:",k,type(v)) end end
538 os.exit(fails)
```