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ween.lua

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1  local the, help = {}, {}
2
3  ween.lua [OPTIONS]
4  ween (vb), archaic. To think or imagine.
5
6  A small sample multi-objective optimizer / data miner.
7  (c)2021 Tim Menzies <timm@ieee.org> unlicense.org
8
9  OPTIONS:
10 -best X Best end of the examples. = .5
11 -debug X Run the test, show stack dumps on fail. = ing
12 -file X Read data from file. = ../data/auto93.csv
13 -h Show help. = false
14 -hints X How many to evaluate each iteration. = 4
15 -p X Coefficient on distance calculation. = 2
16 -seed X Random number seed. = 10019
17 -todo X Demos to run at start-up. 'all'=run all. = ing]]
18
19 local b4={}; for k, _ in pairs(_ENV) do b4[k]=k end
20 local function rogues()
21   for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end end
22
23 -----
24 local randi,rand,Seed -- remember to set seed before using this
25 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
26 function rand(lo,hi)
27   lo, hi = lo or 0, hi or 1
28   Seed = (16807 * Seed) % 2147483647
29   return lo + (hi-lo) * Seed / 2147483647 end
30
31 local pop, csv, fmt, map, keys, sort, copy, norm, push, color, coerce, shuffle
32 fmt = string.format
33 function coerce(x) return tonumber(x) or x end
34 function color(n,s) return fmt ("%27[im27]m%s%27[0m]",n,s) end
35 function copy(t,u)
36   u={};for k,v in pairs(t) do u[k]=v end; return u end
37 function keys(t,u)
38   return math.abs(lo-hi)<1E-32 and 0 or (x-lo)/(hi-lo) end
39 function norm(lo,hi,x)
40   return table.remove(t) end
41 function pop(t)
42   table.insert(t,x); return x end
43 function push(t,x)
44   table.sort(t,f); return t end
45 function shuffle(t, j)
46   for i=#t,2,-1 do j=randi(1,i); t[i],t[j]=t[j],t[i] end; return t end
47 function map(t,f, u)
48   u,f = {},f or same; for k,v in pairs(t) do push(u, f(k,v)) end; return u end
49
50 function csv(file)
51   file = io.input(file)
52   return function( t,x)
53     x = io.read()
54     if x then
55       t={};for y in x:gsub("%s*",""):gmatch("[^,]+") do push(t,coerce(y)) end
56     if #t>0 then return t end
57     else io.close(file) end end end
58
59 local shout,out
60 function shout(x) print(out(x)) end
61 function out(t, u,key,val)
62   function key(_,k) return string.format("%s %s", k, out(t[k])) end
63   function val(_,v) return out(v) end
64   if type(t) == "table" then return tostring(t) end
65   u = #t>0 and map(t, val) or map(keys(t), key)
66   return ("..table.concat(u,".")..")" end
67
68 -----
69 local slurp,sample,dist,ordered,hint
70 function slurp( i) for eg in csv(the.file) do i=sample(i,eg) end; return i end
71
72 function sample(i, eg)
73   local numeric,independent,dependent,head,data,datum
74   i = i or (n1,xs={}),nys=0,ys={},lo={},hi={},w={},egs={},heads={},divs={})
75   function head(n,x)
76     function numeric() i.lo[n]= math.huge; i.hi[n]= -i.lo[n] end
77     function independent() i.xs[n]= x end
78     function dependent()
79       i.w[n] = x:find "-" and -1 or 1
80       i.ys[n] = x
81       i.nys = i.nys+1 end
82     if not x:find "-" then
83       if x:match("[A-Z]") then numeric() end
84       if x:find "-" or x:find "+" then dependent() else independent() end end
85     return x end
86   function datum(n,x)
87     if x ~= "?" then
88       if i.lo[n] then
89         i.lo[n] = math.min(i.lo[n],x)
90         i.hi[n] = math.max(i.hi[n],x) end end
91     return x end
92   if #i.heads==0 then i.heads=map(eg,head) else push(i.egs,map(eg,datum)) end
93   i.n = i.n + 1
94   return i end
95
96 function ordered(i,egs)
97   local function left_is_best(left,right, a,b, lefts, rights)
98     lefts, rights = 0,0
99     for n, _ in pairs(i.ys) do
100       a = norm(i.lo[n], i.hi[n], left[n])
101       b = norm(i.lo[n], i.hi[n], right[n])
102       lefts = lefts - 2.71828*(i.w[n] * (a-b)/i.nys)
103       rights = rights - 2.71828*(i.w[n] * (b-a)/i.nys) end
104     return lefts/i.nys < rights/i.nys end
105   return sort(egs or i.egs, left_is_best),i end
106
107 function dist(i, eg1, eg2)
108   local function dist1(lo,hi,a,b)
109     if lo then
110       if a=="?" then b=norm(lo,hi,b); a = b>.5 and 0 or 1
111       elseif b=="?" then a=norm(lo,hi,a); b = a>.5 and 0 or 1
112       else a,b = norm(lo,hi,a), norm(lo,hi,b) end
113     return math.abs(a-b)
114   else
115     return a=b and 0 or 1 end end
116   local d,n,a,b,inc = 0,0
117   for col, _ in pairs(i.xs) do
118     a,b = eg1[col], eg2[col]
119     inc = a=="?" and b=="?" and 1 or dist1(i.lo[col],i.hi[col],a,b)
120     d = d + inc*the.p
121     n = n + 1 end
122   return (d/n)^(1/the.p) end
123
124 function hint(i,egs)
125   function hint1(egs, all, min, evals)
126     local scores,nearest,best = {}
127     function nearest(_,eg)
128       return sort(map(scores,function(rank,scored)
129         return (rank+dist(i,eg,scored)/10^6,eg) end),firsts)[1] end
130     if #egs <= 2*min
131     then scores = egs
132     return map(sort(map(all,nearest),firsts),second)
133     else for j=1,the.hints do push(scores, pop(egs)) end
134     best, scores = {}, ordered(i,scores)
135     print(2)
136     egs = map(egs,nearest)
137     print(1)
138     egs = sort(map(egs,nearest),firsts)
139     for j=1,(#egs)//2 do push(best, egs[j][2]) end
140     hint1(best, all, min, evals+the.hints) end
141   end
142   egs = egs or i.egs
143   return hint1( copy(shuffle(egs)), egs, (#egs)*the.best, 0) end
144

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

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