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1 #!/usr/bin/env lua
2 -- vim : filetype=lua ts=2 sw=2 et :
3 --
4 --
5 --
6 --
7 --
8 --
9 --
10 --
11 local THE, help= {}, [[tussle [OPTIONS]
12 Optimizes N items using just O(log(N)) evaluations.
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14
15 OPTIONS:
16 -Debug      on error, dump stack and exit : false
17 -dull       F small effect= stdev*dull      : .35
18 -Far        F where to find far things     : .9
19 -file       S read data from file : ../../data/auto93.csv
20 -goal       S smile,frown,xplor,doubt      : smile
21 -h          show help                      : false
22 -p          I distance coefficient          : 2
23 -Rest       F size of rest set is Rest*best : 4
24 -round      I round floats to "round" places : 2
25 -seed       I random number seed          : 10019
26 -Small      F splits at #t^small          : .5
27 -todo       S start-up action              : pass
28             -todo ALL = run all
29             -todo LS = list all
30 -verbose    show details                  : false
31 ]]
32 local function update_from_command_line(flag,x) --flip defaults for booleans
33 for n,txt in ipairs(arg) do
34   if flag:match("^"..txt:sub(2)..".*") -- allow abbreviations for flags
35   then x=x=="false" and "true" or x=="true" and "false" or arg[n+1] end end
36 return x end
37
38 local function read_settings_from_2_blanks_and_1_dash()
39 help:gsub("\n [-]([^\s]+)[^\n]*%s([^\s]+)",function(flag,x) --flag,x= word1,last word
40   x= update_from_command_line(flag,x)
41   if x=="false" then x=false elseif x=="true" then x=true
42   else x=tonumber(x) or x end
43   THE[flag] = x end) end
44
45

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45 --
46 --
47 --
48 --
49 local b4, roques, push, firsts, sort, map, keys, copy, csv, green, yellow, rnd, rnds, fmt, say
50 local o, rand, randi, any, many, shuffle, xpect, _id, aki, new, klass
51
52 b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
53 function roques()
54   for k,v in pairs(_ENV) do
55     if not b4[k] then print("Rogue?",k,type(v)) end end end
56
57 function push(t,x) table.insert(t,x); return x end
58 function firsts(a,b) return a[1] < b[1] end
59 function sort(t,f) table.sort(t,f); return t end
60 function map(t,f, u)
61   u={};for k,v in pairs(t) do push(u,f(v)) end; return u end
62
63 function keys(t, u)
64   u={}
65   for k,_ in pairs(t) do if tostring(k):sub(1,1) ~= "_" then push(u,k) end end
66   return sort(u) end
67
68 function copy(t,u)
69   u={}
70   for k,v in pairs(t) do u[k]=v end; return setmetatable(u, getmetatable(t)) end
71
72 function csv(file, x,row)
73   function row(x, t)
74     for y in x:gsub("%s+", ""):gmatch("[^,]+") do
75       push(t,tonumber(y) or y)end; return t end
76   file = io.input(file)
77   return function() x=io.read()
78     if x then return row(x, {}) else io.close(file) end end end
79
80 function green(s) return "\027[32m"..s.." \027[0m" end
81 function yellow(s) return "\027[33m"..s.." \027[0m" end
82
83 function rnd(x,d, n) n=10^(d or THE.ROUND); return math.floor(x*n+0.5)/n end
84 function rnds(t,d)
85   return map(t,function(x) return type(x)=="number" and rnd(x,d) or x end) end
86
87 fmt = string.format
88 function say(...) if THE.verbose then print(fmt(...)) end end
89 function o(t, u,key)
90   function key(k) return fmt(":%s %s", yellow(k), o(t[k])) end
91   if type(t) ~= "table" then return tostring(t) end
92   u = #t>0 and map(t,o) or map(keys(t),key)
93   return green((t._is or "").."{"..table.concat(u, " ")..green("}") end
94
95 function rand(lo,hi)
96   THE.seed = (16807 * THE.seed) % 2147483647
97   return (lo or 0) + ((hi or 1) - (lo or 0)) * THE.seed / 2147483647 end
98
99 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
100 function any(t) return t[randi(1,#t)] end
101 function many(t,n, u) u={};for j=1,n do push(u,any(t)) end; return u end
102 function shuffle(t, j)
103   for i=#t,2,-1 do j=randi(1,i); t[i],t[j]=t[j],t[i] end; return t end
104
105 function xpect(a,b) return (a.n*a:div()+ b.n*b:div())/(a.n+b.n) end
106
107 _id=0
108 function ako(x) return getmetatable(x) end
109 function new(mt,x) _id=_id+1; x._id=_id; return setmetatable(x,mt) end
110 function klass(s, klass)
111   klass = {_is=s, _tostring=o}
112   klass.__index = klass
113   return new({__call=function(_,...) return klass.new(...) end},klass) end

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114 --
115 --
116 --
117 --
118 local NUM=class"NUM"
119 function NUM.new(n,s)
120     return new(NUM, {txt=s or "", at=n or 0, lo=math.huge, hi=-math.huge,
121         _has={},
122         n=0, mu=0, m2=0, w=(s or ""):find("-" and -1 or 1)}) end
123
124 function NUM.mid(i)     return i.mu end
125 function NUM.div(i)     return i.n<2 and 0 or (i.m2/(i.n-1))^0.5 end
126
127 function NUM.add(i,x,    d)
128     if x ~= "?" then
129         push(i._has,x)
130         i.n = i.n+1; d=x-i.mu; i.mu=i.mu+d/i.n; i.m2=i.m2+d*(x-i.mu)
131         i.hi= math.max(i.hi,x)
132         i.lo= math.min(i.lo,x) end
133     return x end
134
135 function NUM.norm(i,x)
136     return math.abs(i.lo - i.hi) < 1E-32 and 0 or (x - i.lo) / (i.hi - i.lo) end
137
138 function NUM.merge(i,j,    k)
139     k=NUM(i.at, i.txt)
140     for _,x in pairs(j._has) do k:add(x) end
141     return k end
142
143 local _bins,SYM
144 function NUM.bins(i,j,          x,xys,xstats)
145     xys = {}
146     for _,x in pairs(i._has) do push(xys, {x=x, y="best"}) end
147     for _,x in pairs(j._has) do push(xys, {x=x, y="rest"}) end
148     return _bins(xys, xpect(i,j)*THE.dull, (#xys)^THE.Small, i, SYM) end
149
150 function _bins(xys,dull,small,col,yklass,    bin,bins,merge,span,spans)
151     function merge(b4,    j,tmp,maybe,now,after)
152         j, tmp = 0, {}
153         while j < #b4 do
154             j = j + 1
155             now, after = b4[j], b4[j+1]
156             if after then
157                 maybe = now.has:merge(after.has)
158                 if maybe:div()*1.01 <= xpect(now.has, after.has) then
159                     now = {col=col, lo=now.lo, hi= after.hi, has=maybe}
160                     j = j + 1 end end
161             push(tmp,now) end
162             return #tmp==#b4 and b4 or merge(tmp) end
163
164     bin = {col=col, lo=xys[1].x, hi=xys[1].x, has=yklass()}
165     bins = {bin}
166     for j,xy in pairs(sort(xys, function(a,b) return a.x < b.x end)) do
167         if j < #xys - small and -- enough items remaining after split
168             xy.x ~= xys[j+1].x and -- next item is different (so can split here)
169             bin.has.n > small and -- bin has enough items
170             bin.hi - bin.lo > dull -- bin is not trivially small
171         then bin = push(bins, {col=col, lo=bin.hi, hi=xy.x, has=yklass()}) end
172         bin.hi = xy.x
173         bin.has:add(xy.y) end
174     bins[1].lo = -math.huge
175     bins[#bins].hi = math.huge
176     return merge(bins) end

```

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177 --
178 --
179 --
180 --
181 local SKIP=class"SKIP"
182 function SKIP.new(n,s)     return new(SKIP, {txt=s or "", at=n or 0}) end
183 function SKIP.add(i,x)     return x end
184 function SKIP.mid()        return "?" end
185 function SKIP.bins(...)    return {} end
186
187 --
188 --
189 --
190 --
191 SYM=class"SYM"
192 function SYM.new(n,s)
193     return new(SYM, {n=0, has={}, txt=s or "", at=n or 0, mode=nil, most=0}) end
194 function SYM.add(i,x,n)
195     if x ~= "?" then
196         n = n or 1
197         i.n = i.n+ n
198         i.has[x] = n+(i.has[x] or 0)
199         if i.has[x] > i.most then i.most, i.mode = i.has[x], x end end
200     return x end
201
202 function SYM.mid(i)        return i.mode end
203 function SYM.div(i,    e)
204     e=0; for _,n in pairs(i.has) do e = e - n/i.n*math.log(n/i.n,2) end; return e
205 end
206
207 function SYM.merge(i,j,    k)
208     k = SYM(i.at,i.txt)
209     for x,n in pairs(i.has) do k:add(x,n) end
210     for x,n in pairs(j.has) do k:add(x,n) end
211     return k end
212
213 function SYM.bins(i,j,          bins,t)
214     t,bins = {},{}
215     for x,n in pairs(i.has) do t[x] = t[x] or SYM(); t[x]:add("best",n) end
216     for x,n in pairs(j.has) do t[x] = t[x] or SYM(); t[x]:add("rest",n) end
217     for x,stats in pairs(t) do
218         push(bins, {col=i, lo=x, hi=x, has=stats}) end
219     return bins end
220
221 function SYM.score(i,goal,tmp)
222     local goals={}
223     function goals.smile(b,r) return r>b and 0 or b*b/(b+r +1E-31) end
224     function goals.frown(b,r) return b<r and 0 or r*r/(b+r +1E-31) end
225     function goals.xplor(b,r) return 1/(b+r +1E-31) end
226     function goals.doubt(b,r) return 1/(math.abs(b-r) +1E-31) end
227     local best, rest = 0, 0
228     for x,n in pairs(i.has) do
229         if x==goal then best = best+n/i.n else rest = rest+n/i.n end end
230     return best + rest < 0.01 and 0 or goals[THE.goal](best,rest) end

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230 --
231 -- EG
232 --
233 --
234 local EG=class"EG"
235 function EG.new(t) return new(EG, {klass=0,has=t}) end
236
237 function EG.cols(i,cols) return map(cols, function(x) return i.has[x.at] end) end
238
239 function EG.dist(i,j,smpl, a,b,d,n,inc,dist1)
240     function dist1(num,a,b)
241         if num
242             then if a=="?" then b=num:norm(b); a=b>.5 and 0 or 1
243                  elseif b=="?" then a=num:norm(a); b=a>.5 and 0 or 1
244                  else a,b = num:norm(a), num:norm(b) end
245             return math.abs(a-b)
246         else return a==b and 0 or 1 end end
247
248 d,n = 0,1E-31
249 for col,_ in pairs(smpl.xs) do
250     n = n+1
251     a,b = i.has[col], j.has[col]
252     inc = a=="?" and b=="?" and 1 or dist1(smpl.num[col],a,b)
253     d = d + inc^THE.p end
254 return (d/n)^(1/THE.p) end
255
256 function EG.better(eg1,eg2,smpl, e,n,a,b,s1,s2)
257     s1,s2,e,n = 0,0,10,#smpl.ys
258     for _,col in pairs(smpl.ys) do
259         a = col:norm(eg1.has[col.at])
260         b = col:norm(eg2.has[col.at])
261         s1 = s1 - e^(col.w * (a-b)/n)
262         s2 = s2 - e^(col.w * (b-a)/n) end
263     return s1/n < s2/n end
264
265 --
266 -- Sample
267 --
268 local SAMPLE=class"SAMPLE"
269 function SAMPLE.new(inits, i)
270     i= new(SAMPLE, {head=nil,egs={},all={},num={},sym={},xs={},ys={}})
271     if type(inits)=="table" then for _,eg in pairs(inits) do i:add(eg) end end
272     if type(inits)=="string" then for eg in csv(inits) do i:add(eg) end end
273     return i end
274
275 function SAMPLE.skip(i, x) return x:find":" end
276 function SAMPLE.nump(i, x) return x:find"^[A-Z]" end
277 function SAMPLE.goalp(i, x) return x:find"-" or x:find"+" end
278
279 function SAMPLE.add(i,eg, now)
280     eg = eg.has and eg.has or eg
281     if not i.head then
282         i.head = eg
283         for n,s in pairs(eg) do
284             now = (i:skip(s) and SKIP or i:nump(s) and NUM or SYM)(n,s)
285             push(i.all, now)
286             if not i:skip(s) then
287                 push(i:goalp(s) and i.ys or i.xs, now) end end
288         else
289             push(i.egs, EG(eg))
290             for n,one in pairs(i.all) do one:add(eg[one.at]) end end
291         return i end
292
293 function SAMPLE.clone(i,inits, j)
294     j= SAMPLE()
295     j:add(copy(i.head))
296     for _,x in pairs(inits or {}) do j:add(x) end
297     return j end
298
299 function SAMPLE.stats(i, cols)
300     return map(cols or i.all, function(x) return x:mid() end) end
301
302 function SAMPLE.far(i,eg1,egs, gap,tmp)
303     gap = function(eg2) return {eg2, eg1:dist(eg2,i)} end
304     tmp = sort(map(egs, gap), function(a,b) return a[2] < b[2] end)
305     return table.unpack(tmp[#tmp*THE.Far//1] ) end

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```

306 --
307 -- Tussling
308 --
309 --
310 local evals=0
311 function SAMPLE.split(i,egs, here)
312     local a,b,c,there,best,rest,tmp,last,mid
313     egs = egs or i.egs
314     evals = evals + (here and 1 or 2)
315     here = here or i:far(any(egs),egs)
316     there,c = i:far(here, egs)
317     tmp = {}
318     for _,eg in pairs(egs) do
319         a = eg:dist(here, i)
320         b = eg:dist(there,i)
321         push(tmp, {(a^2 + c^2 - b^2) / (2*c), eg}) end
322     best,rest = {},{}
323     egs = sort(tmp, firsts)
324     mid = #egs//2
325     for n,eg in pairs(egs) do push(n <= mid and best or rest, eg[2]) end
326     last = egs[mid][2]
327     if there:better(here,i) then rest,best,last = best,rest,egs[mid+1][2] end
328     return i:clone(best), i:clone(rest),last end
329
330 function SAMPLE.tussle(i,min,lvl,here, there)
331     lvl = lvl or 0
332     min = min or 2*(#i.egs)^THE.Small
333     if #i.egs < min then return i end
334     local best,rest,there = i:split(i.egs,here)
335     local bins = {}
336     for n,bestx in pairs(best.xs) do
337         for _,bin in pairs(bestx:bins(rest.xs[n])) do push(bins, bin) end end
338     local score = function(a,b) return a.has:score("best") > b.has:score("best") end
339     local bin = sort(bins, score)[1]
340     print(fmt("%s %s%s\t%s=(%s,%s)", o(rnds(i:stats(i.ys),0 ))),
341           string.rep("|.",lvl),
342           #i.egs, bin.col.txt, bin.lo, bin.hi ))
343     local left, right = i:clone(), i:clone()
344     for _,eg in pairs(i.egs) do
345         local x = eg.has[ bin.col.at ]
346         if x=="?" then left:add(eg); right:add(eg)
347         elseif bin.lo<=x and x<bin.hi then left:add(eg)
348         else right:add(eg) end end
349     if #left.egs < #i.egs then left:tussle(min, lvl+1, there) end
350     if #right.egs < #i.egs then right:tussle(min, lvl+1, there) end
351     end

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352 --
353 --
354 --
355 --
356 local go, nogo, azzert = {},{} -- places to store demos/tests
357
358 function go.the(s)      say(o(TH)) end -- to disable, change "go" to "nogo"
359 function nogo.fail(s)  azzert(false, "can you handle failure?") end
360 function go.pass(s)    azzert(true,  "can you handle success?") end
361 function go.sample(s,  egs)
362   s=SAMPLE(TH).file)
363   azzert(398==#s.egs,  "got enough rows?")
364   azzert(s.ys[1].w==1, "minimizing goals are -1?") end
365
366 function go.clone(s,   t,s1,s2)
367   s=SAMPLE(TH).file)
368   s1=o(s.ys)
369   t=s:clone(s.egs)
370   s2=o(t.ys)
371   azzert(s1==s2, "cloning works?") end
372
373 function go.dominate(s,  egs)
374   s=SAMPLE(TH).file)
375   egs = sort(s.egs, function(a,b) return a:better(b,s) end)
376   for i=1,5 do say(o(egs[i]:cols(s.ys))) end; say("")
377   for i=#egs-5,#egs do say(o(egs[i]:cols(s.ys))) end
378   azzert(egs[1]:better(egs[#egs],s), "y-sort working?") end
379
380 function go.distance(   s,eg1,dist,tmp,j1,j2,d1,d2,one)
381   s=SAMPLE(TH).file)
382   eg1=s.egs[1]
383   dist = function(eg2) return {eg2,eg1:dist(eg2,s)} end
384   tmp  = sort(map(s.egs, dist), function(a,b) return a[2] < b[2] end)
385   one = tmp[1][1]
386   for j=1,30 do
387     j1=randi(1,#tmp)
388     j2=randi(1,#tmp)
389     if j1>j2 then j1,j2=j2,j1 end
390     d1 = tmp[j1][1]:dist(one,s)
391     d2 = tmp[j2][1]:dist(one,s)
392     azzert(d1 <= d2, "distance?") end end
393
394 function go.num( m,n)
395   m=NUM()
396   for i=1,10 do m:add(i) end
397   n = copy(m)
398   for i=1,10 do n:add(i) end
399   azzert(2.95 == rnd(n:div()), "sd ok?") end
400
401 -- bring stats back
402 function go.tussle(   s,x)
403   s = SAMPLe(TH).file)
404   x= s:tussle()
405   print("evals",evals)
406   end
407   -- cuts={}
408   -- for n,i in pairs(bests.xs) do
409   --   j=rests.xs[n]
410   --   for _,cut in pairs(i:bins(j)) do push(cuts,cut) end end
411   -- for _,cut in pairs(sort(cuts,function(a,b)
412   --   return a.has:score("best") > b.has:score("best") end))
413   do
414     -- print(rnd(cut.has:score("best")), cut.col.txt, cut.lo, cut.hi) end end
415

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415 --
416 --
417 --
418 --
419 local fails = 0 -- counter for failure
420 function azzert(test,msg) -- update failure count before calling real assert
421   msg=msg or ""
422   if test then print(" PASS:".msg)
423   else fails=fails+1
424     print(" FAIL:".msg)
425     if THE.Debug then assert(test,msg) end end end
426
427 local function main()
428   read_settings_from_2_blanks_and_1_dash() -- set up system
429   if THE.h then print(help); os.exit() end -- maybe show help
430   go[THE.todo]() -- go, maybe changing failure count
431   rogues() -- report any stray globals
432   os.exit(fails) end -- exit, reporting the failure counts
433
434 function go.ALL() -- run all tests, resetting the system before each test
435   for _,k in pairs(keys(go)) do
436     if k:match("[a-z]" then
437       read_settings_from_2_blanks_and_1_dash()
438       print("\n"..k)
439       go[k]() end end end
440
441 function go.LS() -- list all tests
442   for _,k in pairs(keys(go)) do
443     if k:match("[a-z]" then print(" -t"..k) end end end
444
445 main()

```