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2tree.lua

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1 local the,help = {}, {}
2 lua 2tree.lua [OPTIONS]
3
4 Tree learner (binary splits on numerics
5 (c)2021 Tim Menzies <timm@ieee.org> unlicense.org
6
7 OPTIONS:
8 -best      X   Best examples are in 1.best*size(all)      = .2
9 -debug     X   run one test, show stackdumps on fail      = ing
10 -epsilon   X   ignore differences under epsilon*stdev     = .35
11 -file      X   Where to read data                         = ../data/auto93.csv
12 -h         X   Show help                                  = false
13 -seed      X   Random number seed;                       = 10019
14 -Stop      X   Create subtrees while at least 2*stop eggs = 4
15 -Tiny      X   Min range size = size(egs)*tiny            = .5
16 -todo      X   Pass/fail tests to run at start time      = ing
17                 If "X=all", then run all.
18                 If "X=ls" then list all. ]]
19
20 local b4={}; for k, _ in pairs(_ENV) do b4[k]=k end
21 local function roques()
22   for k,v in pairs(_ENV) do if not b4[k] then print("?:",k,type(v)) end end end
23
24 -- [1]
25 -- [2]
26 local sort,keys,map,copy
27 sort=function(t) table.sort(t); return t end
28 copy=function(t, u) u={};for k,v in pairs(t) do u[k]=v end; return u end
29 keys=function(t, u) u={};for k, _ in pairs(t) do u[1+#u]=k end; return sort(u) end
30 map =function(t,f, u) u={};for k,v in pairs(t) do u[1+#u]=f(k,v) end; return u end
31
32 local hue,shout,out
33 hue = function(n,s) return string.format("%07lm%07[%%sm%07[0m",n,s) end
34 shout = function(x) print(out(x)) end
35 out = function(t, u, key, val)
36   function key(_,k) return string.format("%%s %s", k, out(t[k])) end
37   function val(_,v) return out(v) end
38   if type(t) ~= "table" then return tostring(t) end
39   u = {}
40   map(t, out, u)
41   return "["..table.concat(u, ", " ).."]" end
42
43 local has,obj
44 has =function(mt,x) return setmetatable(x,mt) end
45 obj =function(s, o,new)
46   o = {__is=s, __tostring=out}
47   o.__index = o
48   return setmetatable(o, {__call=function(_,...) return o.new(...) end}) end
49
50 -- [5]
51 -- [6]
52 -- [7]
53 -- [8]
54 -- [9]
55 -- [10]
56 -- [11]
57 -- [12]
58 -- [13]
59 -- [14]
60 -- [15]
61 -- [16]
62 -- [17]
63 -- [18]
64 -- [19]
65 -- [20]
66 -- [21]
67 -- [22]
68 local slurp,sample,ordered,clone
69 function slurp(out)
70   for eg in csv(the.file) do out=sample(eg,out) end --[2]
71   return out end
72
73 function sample(eg,l)
74   function head(n,x)
75     local numeric, independent, dependent
76     function numeric() i.num[n] = (hi-math.huge,lo=math.huge) end -- [6]
77     function independent() i.xs[n] = x end -- [8]
78     function dependent() i.num[n].w = x:find==" or " or " or " end -- [7]
79     i.num[n].w = x:find==" and " or " and " or " and " end -- [9]
80     i.ys[n] = x
81     i.nys = i.nys+1 end
82
83     if not x:find==" then -- [10]
84       if x:match("[A-Z]") then numeric() end
85       if x:find==" or " or x:find==" and " then dependent() else independent() end end --[7,8]
86     return x end
87   function datum(n,x) -- [4]
88     if x == "" then
89       local num=i.num[n]
90       if num then
91         num.lo = math.min(num.lo,x) -- [6]
92         num.hi = math.max(num.hi,x) end end -- [6]
93     return x end
94
95     if i
96     then push(i.egs, {cells=map(eg,datum)}) -- [4]
97     else i = {xs={},nys=0,ys={},num={},egs={},divs={},heads={}} -- [1] [3]
98     i.heads = map(eg,head) end -- [3]
99     return i end -- [5]
100
101 -- [14] Returns the sample, examples sorted by their goals, each example
102 -- tagged with "eg.klass=best" or "eg.klass=rest" if "eg" is in the top
103 -- "the.best" in the sort.
104 -- [12] Sort each example by exploring all goals (dependent variables).
105 -- [15] The direction that losses the most points to best example.
106 -- e.g. a.b=.7,.6 and a-b is .1 (small loss) and b-a is -.1
107 -- (much smaller than a or b) so a is more important than b.
108 -- [13] Goal differences are amplified by raising them to a power (so normalize
109 -- the goals first so you that calculation does not explode.
110 function ordered(i)
111   local function better(eg1,eg2, a,b,s1,s2)
112     s1,s2=0,0
113     for n, _ in pairs(i.ys) do -- [12]
114       local num = i.num[n]
115       a = norm(num.lo, num.hi, eg1.cells[n]) -- [13]
116       b = norm(num.lo, num.hi, eg2.cells[n]) -- [13]
117       s1 = s1 - 2.71828*(num.w * (a-b)/i.nys) -- [13] [15]
118       s2 = s2 - 2.71828*(num.w * (b-a)/i.nys) end -- [13] [15]
119     return s1/i.nys < s2/i.nys end -- [15]
120   for j, eg in pairs(sort(i.egs,better)) do eg.rank=j end
121   return i end -- [14]
122

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123 -- T
124 -- T
125 -- T
126 local splitter,worth,tree,count,keep,tree
127
128 function count(t,at) t=t or {}; t[at]=1+(t[at] or 0); return t end
129 function keep(t,at,x) t=t or {}; t[at]=t[at] or {}; push(t[at],x); return t end
130
131 function splitter(xs, eggs)
132   function worth(at,_, xy,n,x,xpect)
133     xy,n = {}, 0
134     for _,eg in pairs(egs) do
135       x = eg.cooked[at]
136       if x ~= "?" then push(xy,{x,y}) end end
137       return {at, sum(xy, function(t) local e,n1=ent(t); return n1/n* e end)} end
138     return sort(map(xs,worth),seconds)[1][1] end
139
140 local Num=obj"Num"
141 function Num.new() return has(Num, {n=0,mu=0,m2=0}) end
142
143 function Num:add(x, d)
144   self.n = self.n + 1
145   d = x - self.mu
146   self.mu = self.mu + d / self.n
147   self.m2 = self.m2 + d * (x - self.mu)
148   return x end
149
150 function Num:sd()
151   return self.n < 2 and 0 or self.m2 < 0 and 0 or (self.m2/(self.n - 1))^.5 end
152
153 function Num:sub(x, d)
154   self.n = self.n - 1
155   d = x - self.mu
156   self.mu = self.mu - d / self.n
157   self.m2 = self.m2 - d * (x - self.mu)
158   return x end
159
160 function split(xy, epsilon, tiny)
161   local min,xy,cut = math.huge, sort(xy,firsts)
162   local yright,yleft = Num(), Num()
163   for _,v in pairs(xy) do yright:add(v[2]) end
164   xy = sort(xy,firsts)
165   xhi, xlo= xy[xy][1], xy[1][1]
166   for k,v in pairs(xy) do
167     x,y = v[1],v[2]
168     yleft:add(yright:sub(y))
169     if k > tiny and k < #xy-tiny and x ~= v[k+1][1] and
170       x-xlo > epsilon and xhi-x>epsilon
171     then xpect = (yleft.n*yleft:sd()+ yright.n*yright:sd())/#xy
172       if xpect < min then
173         cut, min = k,xpect end end end
174   return cut,min end
175
176
177 function tree(xs, eggs,lvl)
178   local here,at,splits,counts
179   for _,eg in pairs(egs) do counts=count(counts,eg.klass) end
180   here = {mode=mode(counts), n=#egs, kids={}}
181   if #egs > the.Stop then
182     splits,at = {},splitter(xs,egs)
183     for _,eg in pairs(egs) do splits=keep(splits,eg.cooked[at],eg) end
184     for val,split in pairs(splits) do
185       if #split < #egs and #split > the.Stop then
186         push(here.kids, {at=at, val=val,
187           sub=tree(xs,split, (lvl or "").."|."..")}) end end end
188   return here end
189
190 local function show(i,tree)
191   local vals=function(a,b) return a.val < b.val end
192   local function showl(tree,pre)
193     if #tree.kids==0 then io.write(fmt("==> %s %s",tree.mode, tree.n)) end
194     for _,kid in pairs(sort(tree.kids,vals)) do
195       io.write("n".fmt("%s %s",pre, showDiv(i, kid.at, kid.val)))
196       showl(kid.sub, pre.."|."..") end
197   end
198   showl(tree,""); print("") end
199

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200 --      .
201 --      / \  + -
202 --      |   |
203 local go={}
204 function go.ls()
205   print("mlua",arg[0].." -todo ACTION\n\nACTIONS:")
206   for _,k in pairs(keys(go)) do print(" -todo",k) end end
207 function go.the() shout(the) end
208 function go.bad( s) assert(false) end
209 function go.ing() return true end
210 function go.ordered( s,n)
211   s = ordered(slurp())
212   n = #s.egs
213   shout(s.heads)
214   for i=1,15 do shout(s.egs[i].raw) end
215   print("H")
216   for i=n,n-15,-1 do shout(s.egs[i].raw) end
217   n={}; for _,eg in pairs(s.egs) do n=count(n,eg.klass) end
218   shout(n)
219 end
220
221 function go.bins( s)
222   s= discretize(ordered(slurp()))
223   for m,div in pairs(s.divs) do
224     print("H")
225     for n,div1 in pairs(div) do print(m, n,out(div1)) end end
226   end
227
228 function go.tree( s,t)
229   s = discretize(ordered(slurp()))
230   show(s,tree(s.xs, s.egs))
231 end
232
233 --      .
234 --      / \  + -
235 --      |   |
236 --      |   |
237 the={}
238 help:gsub("^*OPTIONS:", "") :gsub("%n%s*~([%^%s]+)[^n]*%s([%^%s]+)",
239   function(flag,x)
240     for n,word in ipairs(arg) do -- [2]
241       if flag:match("^"..word:sub(2).."%.") then -- [4]
242         x=(x=="false" and "true") or (x=="true" and "false") or arg[n+1] end end
243       if x=="true" then x=true
244       elseif x=="false" then x=false -- [4]
245       else x= tonumber(x) or x -- [3]
246       end
247       the[flag] = x end) -- [1]
248
249 local fails, defaults = 0, copy(the) -- [1]
250 if the.h then return print(help) end -- [2]
251 if the.debug then acts[the.debug]() end -- [3]
252 for _,todo in pairs(the.todo == "all" and keys(acts) or {the.todo}) do
253   the = copy(defaults) -- [5]
254   the.seed = the.seed or 10019 -- [6]
255   local ok,msg = pcall( acts[todo] )
256   if ok then print(hue(32,"PASS"..todo)
257     else print(hue(31,"FAIL"..todo,msg); fails=fails+1 end end -- [7]
258   rogues() -- [9]
259   os.exit(fails) -- [8]

```