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tiny.lua

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```

1 local the=require"tiny0"[[
2 lua hint.lua [OPTIONS]
3
4 A small sample multi-objective optimizer / data miner.
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6
7 OPTIONS:
8 -best      X   Best examples are in 1.best*size(all)      = .05
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 --
21 --
22 --
23 local _=require"tinylib"
24 local say,fmt,color,out,shout= _say,_.fmt,_.color,_.out,_.shout,_.csv -- strings
25 local map,copy,keys,push = _map,_.copy,_.keys,_.push -- tables
26 local sort,firsts,seconds = _sort,_.firsts,_.seconds -- sorting
27 local norm,sum = _norm,_.sum -- maths
28 local randi,rand = _randi,_.rand -- randoms
29 local same = _same -- meta
30 local csv = _csv -- files
31
32 local ent,mode
33 function ent(t, n,e)
34   n=0; for _,nl in pairs(t) do n = n + nl end
35   e=0; for _,nl in pairs(t) do e = e - nl/n*math.log(nl/n,2) end
36   return e,n end
37
38 function mode(t, most,out)
39   most = 0
40   for x,n in pairs(t) do if n > most then most,out = n,x end end
41   return out end
42
43 --
44 -- Sample
45 --
46 -- [5] Returns a sample, initialized, updated
47 -- [1] Self initialize (if nil, then create).
48 -- [2] Read from disc file
49 -- [3] First item is special (contains names of columns)
50 -- [4] Other rows are the actual examples. Use these to update column headers
51 -- [6] Numeric columns have an "num[n]" entry that tracks the
52 -- "num[n].lo" and "num[n].hi" range for each variable.
53 -- [7] Columns to be minimized or maximized are dependent (listed in "ys")
54 -- [8] All other columns are the independent (listed in "xs")
55 -- [9] Dependent variables are minimized,maximized at weights -1,1
56 -- if their name contains "-" or "+" . The number of dependents ins "nys"
57 -- [10] columns contain ":" are ignored
58 -- [11] Each example will be discretized (later) so each example holds the
59 -- "raw" values (not discretized) and the "cooked" examples (discretized).
60
61 local slurp,sample,ordered,clone
62 function slurp(out)
63   for eg in csv(the.file) do out=sample(eg,out) end --[2]
64   return out end
65
66 function clone(i, inits, out)
67   out = sample(i.heads)
68   for _,eg in pairs(inits or {}) do out = sample(eg,out) end
69   return out end
70
71 function sample(eg,i)
72   local numeric,independent,dependent,head,data,datum
73   i = 1 or (xs={},nys=0,ys={},num={},egs={},heads={},divs={}) -- [1]
74   function head(n,x)
75     function numeric() i.num[n]= (hi=-math.huge,lo=math.huge) end -- [6]
76     function independent() i.xs[n]= x end -- [8]
77     function dependent()
78       i.num[n].w = x:find="-" and -1 or 1 -- [9]
79       i.ys[n] = x
80       i.nys = i.nys+1 end
81     if not x:find"." then -- [10]
82       if x:match"%[A-Z]" then numeric() end
83       if x:find "-" or x:find "+" then dependent() else independent() end end --[7,8]
84     return x end
85   function data(eg) return {raw=eg, cooked=copy(eg)} end --[11]
86   function datum(n,x)
87     if x ~= "?" then
88       local num=i.num[n]
89       if num then
90         num.lo = math.min(num.lo,x) -- [6]
91         num.hi = math.max(num.hi,x) end end -- [6]
92     return x end
93   eg = eg.raw and eg.raw or eg
94   if #i.heads==0 then i.heads=map(eg,head) else -- [3]
95     push(i.egs,data(map(eg,datum))) end -- [4]
96   return i end -- [5]
97
98 -- [14] Returns the sample, examples sorted by their goals.
99 -- [15] The direction that losses the most points to best example.
100 -- e.g. a.b=.7,.6 and a-b s .1 (small loss) and b-a is -.1
101 -- (much smaller than a or b) so a is more important than b.
102 -- [13] Goal differences are amplified by raising them to a power (so normalize
103 -- the goals first so you that calculation does not explode.
104 function ordered(i) -- [11]
105   local function better(eg1,eg2, a,b,s1,s2)
106     s1,s2=0,0
107     for n,_ in pairs(i.ys) do -- [15]
108       local num = i.num[n]
109       a = norm(num.lo, num.hi, eg1.raw[n]) -- [13]
110       b = norm(num.lo, num.hi, eg2.raw[n]) -- [13]
111       s1 = s1 - 2.71828*(num.w * (a-b)/i.nys) -- [12]
112       s2 = s2 - 2.71828*(num.w * (b-a)/i.nys) -- [12]
113       return s1/i.nys < s2/i.nys end -- [12]
114     for j,eg in pairs(sort(i.egs,better)) do
115       if j < the.best*#i.egs then eg.klass="best" else eg.klass="rest" end end
116     return i end -- [14]
117

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118 --
119 --
120 --
121 local discretize, xys_sd, bin, div
122 function bin(z,divs)
123   if z=="?" then return "?" end
124   for n,x in pairs(divs) do
125     if x.lo<= z and z<= x.hi then return string.char(96+n) end end end
126
127 function discretize(i)
128   function xys_sd(col,egs, out,p)
129     out={}
130     for _,eg in pairs(egs) do
131       local x=eg.raw[col]
132       if x=="?" then push(out, {x=x, y=eg.klass}) end end
133     out = sort(out, function(a,b) return a.x < b.x end)
134     p = function(z) return out[z*#out//10].x end
135     return out, math.abs(p(.9) - p(.1))/2.56
136   end
137   for col,_ in pairs(i.xs) do
138     if i.num[col] then
139       local xys,sd = xys_sd(col,i.egs)
140       i.divs[col] = div(xys, (#xys)^the.Tiny, the.epsilon*sd)
141       for _,eg in pairs(i.egs) do
142         eg.cooked[col]= bin(eg.raw[col], i.divs[col]) end end end
143   return i end
144
145 function div(xys,tiny,epsilon, one,all,merged,merge)
146   c={}
147   function merge(a,b,an,bn, c)
148     for x,v in pairs(a) do c[x] = v end
149     for x,v in pairs(b) do c[x] = v + (c[x] or 0) end
150     if ent(c)*.99 <= (an*ent(a) + bn*ent(b))/(an+bn) then return c end
151   end
152   function merge(b4)
153     local j,tmp = 0,{}
154     while j < #b4 do
155       j = j + 1
156       local now, after = b4[j], b4[j+1]
157       if after then
158         local simpler = merged(now.has,after.has, now.n,after.n)
159         if simpler then
160           now = {lo=now.lo, hi=after.hi, n=now.n+after.n, has=simpler}
161           j = j + 1 end end
162       push(tmp,now) end
163     return #tmp==#b4 and b4 or merge(tmp) -- recurse until nothing merged
164   end
165   one = {lo=xys[1].x, hi=xys[1].x, n=0, has={}}
166   all = {one}
167   for j,xy in pairs(xys) do
168     local x,y = xy.x, xy.y
169     if j< #xys-tiny and x== xys[j+1].x and one.n> tiny and one.hi-one.lo>epsilon
170     then one = push(all, {lo=one.hi, hi=x, n=0, has={}})
171     end
172     one.n = 1 + one.n
173     one.hi = x
174     one.has[y] = 1 + (one.has[y] or 0); end
175   return merge(all) end
176

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177 -- T (, , )
178 --
179 local splitter, worth, tree, count, keep, tree
180
181 function count(t, at) t=t or {}; t[at]=1+(t[at] or 0); return t end
182 function keep(t, at, x) t=t or {}; t[at]=t[at] or {}; push(t[at], x); return t end
183
184 function splitter(xs, eggs)
185     function worth(at, _, xy, n, x, xpect)
186         xy, n = {}, 0
187         for _, eg in pairs(egs) do
188             x = eg.cooked[at]
189             if x ~= "?" then
190                 n=n+1
191                 xy[x] = count(xy[x] or {}, eg.klass) end end
192         return {at, sum(xy, function(t) local e, n1=ent(t); return n1/n* e end)} end
193     return sort(map(xs, worth), seconds)[1][1] end
194
195 function tree(xs, eggs)
196     local here, at, splits, counts
197     for _, eg in pairs(egs) do counts=count(counts, eg.klass) end
198     here = {mode=mode(counts), n=#egs, kids={}}
199     if #egs > 2*the.Stop then
200         at = {}, splitter(xs, eggs)
201         for _, eg in pairs(egs) do splits=keep(splits, eg.cooked[at], eg) end
202         for val, split in pairs(splits) do
203             if #split < #egs then
204                 push(here.kids, {at=at, val=x, sub=tree(xs, split)}) end end end
205     return here end
206
207 -- function show(tree, pre)
208 --     pre = pre or ""
209 --     if tree.sub then
210 --         say("%s %s", pre)
211 --         for _, one in pairs(tree.sub) do
212 --             say("%s %s=%s", pre, one.at or "", one.val or "")
213 --             show(one.sub, pre.."|.. ") end end
214 --     else x end end
215
216

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```

217 -- T (, , )
218 --
219 local go={}
220
221 function go.ls()
222     print("ulua", .arg[0].."-todo ACTION\n\nACTIONS:")
223     for _, k in pairs(keys(go)) do print("-todo", k) end end
224     function go.the() shout(the) end
225     function go.bad( s) assert(false) end
226     function go.ing() return true end
227     function go.ordered( s, n)
228         s = ordered(slurp())
229         n = #s.egs
230         shout(s.heads)
231         for i=1,15 do shout(s.egs[i].raw) end
232         print("#")
233         for i=n,n-15,-1 do shout(s.egs[i].raw) end end
234
235     function go.bins( s)
236         s= discretize(ordered(slurp()))
237         for m, div in pairs(s.divs) do
238             print("")
239             for n, div1 in pairs(div) do print(m, n, out(div1)) end end
240         shout(s.egs[1])
241     end
242
243 -- Start up
244 --
245 --
246 the(go)
247

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1 local lib={}
2
3 --
4 -- String
5
6 lib.fmt = string.format
7
8 function lib.say(...) print(lib.fmt(...)) end
9 function lib.color(n,s) return lib.fmt("\27[1m\27[%sm%s\27[0m",n,s) end
10 function lib.shout(x) print(lib.out(x)) end
11
12 function lib.out(t, u,key,val)
13   function key(_,k) return string.format("%s %s", k, lib.out(t[k])) end
14   function val(_,v) return lib.out(v) end
15   if type(t) ~= "table" then return tostring(t) end
16   u = #t>0 and lib.map(t, val) or lib.map(lib.keys(t), key)
17   return {"..table.concat(u," ")}" end
18
19 --
20 -- Tables
21
22 function lib.push(t,x) t[1+#t]=x; return x end
23 function lib.copy(t, u) u={};for k,v in pairs(t) do u[k]=v end; return u end
24
25 function lib.map(t,f, u)
26   u,f={},f or same; for k,v in pairs(t) do u[1+#u] = f(k,v) end; return u end
27
28 function lib.keys(t,u)
29   u={}; for k,_ in pairs(t) do u[1+#u]=k end;return lib.sort(u);end
30
31 --
32 -- Sorting
33
34 function lib.sort(t,f) table.sort(t,f); return t end
35 function lib.firsts(x,y) return x[1] < y[1] end
36 function lib.seconds(x,y) return x[2] < y[2] end
37
38 --
39 -- Maths
40
41 function lib.norm(lo,hi,x)
42   return math.abs(lo-hi)<1E-32 and 0 or (x-lo)/(hi-lo) end
43
44 function lib.sum(t,f, n)
45   n,f=0,f or same; for _,v in pairs(t) do n = n + f(v) end; return n end
46
47 --
48 -- Random
49
50 function lib.randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
51
52 function lib.rand(lo,hi)
53   lo, hi = lo or 0, hi or 1
54   the.seed = (16807 * the.seed) % 2147483647
55   return lo + (hi-lo) * the.seed / 2147483647 end
56
57 --
58 -- Maths
59
60 function lib.same(x,...) return x end
61
62 --
63 -- Files
64
65 function lib.csv(file, x)
66   file = io.input(file)
67   return function( t,tmp)
68     x = io.read()
69     if x then
70       t={}
71       for y in x:gsub("[\n]","",):gmatch("[^\n]+") do t[1+#t]=tonumber(y) or y end
72       x = io.read()
73       if #t>0 then return t end
74       else io.close(file) end end end
75
76 --
77 -- Return
78
79 return lib

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```

1 -- standard load and start functions
2 -- first line of code should be a help string (e.g. see tiny.lua)
3 -- last line of code should call this code, pass in table of actions
4 -- e.g
5 --     the(go)
6
7 --
8 -- Rogues
9
10 -- at load time, remember the current globals
11 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
12 -- after start time, complain if code has created rogue globals
13 local function rogues()
14   for k,v in pairs(_ENV) do if not b4[k] then print("?:",k,type(v)) end end end
15
16 --
17 -- Misc
18
19 -- Table keys, in sorted order
20 local function keys(t,u)
21   u={}; for k,_ in pairs(t) do u[1+#u]=k end; table.sort(u); return u end
22
23 -- pretty colors, n=(31,32),=(red,green)
24 local function color(n,s) return string.format("\27[1m\27[%sm%s\27[0m",n,s) end
25
26 -- shallow copy of a list
27 local function copy(t, u)
28   u={}; for k,v in pairs(t) do u[k]=v end ; return u end
29
30 --
31 -- Start-up
32
33 local help = ""
34
35 -- All the start-up actions:
36 -- [1] keep a copy of the options as "defaults"
37 -- [2] maybe just show the help text
38 -- [3] maybe run an action in verbose mode (show stackdump; halt on error)
39 -- [4] before actions, reset options to defaults
40 -- [5] before actions, reset random number seed
41 -- [6] maybe run an action in fast mode (no stackdumps; no halts one errors)
42 -- [7] for fast mode, count the number of failures
43 -- [8] return to the operating system the count of failures
44 -- [9] lint the code (right now, we just print rogue globals)
45 local function what2doAtLastLine(options, actions)
46   local fails, defaults = 0, copy(options) -- [1]
47   if options.h then return print(help) end -- [2]
48   if options.debug then actions[options.debug]() end -- [3]
49   local todos = options.todo == "all" and keys(actions) or {options.todo}
50   for _todo in pairs(todos) do
51     if type(actions[_todo]) ~= "function"
52     then print(color(31,"NOFUN."),_todo)
53     else for k,v in pairs(defaults) do options[k]=v end -- [4]
54     options.seed = options.seed or 10019 -- [5]
55     local ok,msg = pcall(actions[_todo]) -- [6]
56     if ok then print(color(32,"PASS ").._todo)
57     else print(color(31,"FAIL ").._todo,msg)
58     fails=fails+1 end end -- [7]
59   end
60   os.exit(fails) end -- [8]
61
62 --
63 -- Lint, Lint
64
65 -- In paragraph of the text that starts with "Options", all lines that start with
66 -- "flag" have a default value as the last word on that line.
67 -- [1] Build the "options" array from those flags and defaults
68 -- [2] Check if we can update those defaults from command line arguments).
69 -- [3] Anything on the command line is a string. Check if these can become nums
70 -- For the sake of brevity:
71 -- [4] command line flags need only match the start of the flag;
72 -- [5] for boolean values, -flag flips the default boolean
73 -- [6] add in the ability to call "what2doAtLastLine"
74 local function what2doAtFirstLine(txt)
75   local options={}
76   help = txt
77   txt:gsub("^.*OPTIONS:",":gsub(\"%n%s*~([^\n]+)[^\n]*%s([^\n]+)\",
78     function(flag,x)
79       for n,word in ipairs(arg) do -- [2]
80         if flag:match("^"..word:sub(2)..".*") then -- [4]
81           x=(x=="false" and "true") or (x=="true" and "false") or arg[n+1] end end
82         if x=="true" then x=true
83         elseif x=="false" then x=false -- [4]
84         else x=tonumber(x) or x -- [3]
85       end
86       options[flag] = x end -- [1]
87   return setmetatable(options,{__call=what2doAtLastLine}) end -- [6]
88
89 --
90 -- Return
91
92 return what2doAtFirstLine

```