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1  -- ## Preamble: names in this space
2  -- ## Globals
3  -- Trap globals here, so to report rogue globals (at end: see 'rogues()').
4  local b4={}; for k, _ in pairs(_ENV) do b4[k]=k end
5  local as, asserts, atom, copy, csv, failures, firsts, fmt, go
6  local help, inc, isa, klass, last, map, o, obj, old, push, rand, randi
7  local rnd, rogues, settings, slots, sort, the, xpects
8  local BAG, NB, NUM, RANGE, SYM
9  -- ## Command-line options
10 -- User settings are derived from 'help' (using the 'options' function)
11 -- and can be changed from command line).
12 local the
13 help = {}
14
15 ./duo [OPTIONS] : data miners using/used by optimizers.
16 (c) 2022, Tim Menzies, opensource.org/licenses/MIT
17 Understands "N" items by peeking at at few (maybe zero) items.
18
19 OPTIONS
20 -ample max items in a 'SAMPLE' : 512
21 -bins max number of bins : 16
22 -Debug one crash, show stackdump : true
23 -h show help : false
24 -p coefficient on distance calcs : 2
25 -round print to 'round' decimals : 2
26 -seed random number seed : 10019
27 -Some max number items to explore : 512
28 -Tiny bin size = #t^Tiny' : .5
29 -todo start up action ('all'=every) : -]]
30
31 -- ## Library stuff
32 -- Misc functions.
33 -- ## OO stuff
34 -- **Make a new instance** by sharing the same metatable.
35 function as(mt,t) return setmetatable(t,mt) end
36 -- **Make a new class** using the LUA delegation mechanism. When a field is miss
37 ing,
38 -- LUA checks '_index' for any other options. Tables that share that
39 -- '_index' field all point same methods (i.e. are all members the
40 -- same class). Similarly, we can share a class name ('is'); an
41 -- instance print methods ('o'); and a common instance create protocol
42 -- (called 'klass()' really calls 'klass.new(...)'). As a reflection on
43 -- the power of that delegation mechanism, it is fun to note that this comment i
44 s
45 -- (much) longer than the code itself.
46 function klass(s, t)
47   t = {__index=t, __is=s, __tostring=o}
48   return as({__call=function(_,...) return t.new(...) end},t) end
49
50 -- ## List stuff
51 function last(t) return t[#t] end
52 function firsts(a,b) return a[1] < b[1] end -- used for sorting'
53 function sort(t,f) table.sort(t,f); return t end
54 function push(t,x) table.insert(t,x); return x end
55 function inc(d,k) d[k]= 1+(d[k] or 0); return k end -- used for counting
56
57 function map(t,f, u)
58   u={};for k,v in pairs(t) do u[#u+1]=f(v) end; return u; end
59
60 -- This _copy_ implements a deep copy.
61 function copy(t, u)
62   if type(t) ~= "table" then return t end
63   u={}; for k,v in pairs(t) do u[k]=copy(v) end
64   return setmetatable(u, getmetatable(t)) end
65
66 -- ## Display stuff
67 -- _fmt_ is for simple prints.
68 fmt = string.format
69 -- _o_ is for printing nested tables.
70 function o(t, show, slots)
71   function slots(t, u) u={};for k,_ in pairs(t) do u[1+#u]=k end; return u end
72   function show(k) return fmt(":%s%s", k, t[k]) end
73   t = #t>0 and map(t, tostring) or map(sort(slots(t)), show)
74   return t.__is or "" .. "[" .. table.concat(t, ",") .. "]" end
75 -- _rnd_ returns rounds 'x' (and, if non-numeric, it just returns 'x').
76 function rnd(x,d, n)
77   n=10^(d or the.round)
78   return type(x)~="number" and x or math.floor(x*n+0.5)/n end
79
80 -- ## OS Stuff
81 -- _atom_ coerces strings to atoms.
82 function atom(x)
83   if x=="true" then return true elseif x=="false" then return false end
84   return tonumber(x) or x end
85
86 -- _csv_ returns comma-seperated rows as a table, with all strings coerced to th
87 eir right type.
88 function csv(file)
89   file = io.input(file)
90   return function()
91     t = {}
92     x=io.read();
93     if x then
94       t={}; for y in x:gsub("%s+", ""):gmatch("[^,]+") do t[1+#t]=atom(y) end
95       return #t>0 and t
96     else io.close(file) end end end
97
98 -- ## Settings stuff
99 -- For all lines starting with ' -/' then grab the first (as a setting) and
100 -- the last word (as a default value). Look for updates to these settings from t
101 he
102 command line, For convenience, this code support partial match on the CLI
103 -- to the setting name. Also, for flags with boolean code, using that command li
104 ne
105 -- flag will flip the default value.
106 function settings(help, t)
107   t = {}
108   help:gsub("\n [-(^%s+)^n]%^s(%s+)", function(flag, x)
109     for n,t in ipairs(arg) do
110       if t:sub(1,1)=="-" and flag:match("^"..t:sub(2).."")
111       then x = x=="false" and true or x=="true" and false or arg[n+1] end end
112     t[flag] = atom(x) end
113   return t end
114
115 -- ## Random stuff
116 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
117 function rand(lo,hi)
118   the.seed = (16807 * the.seed) % 2147483647
119   return (lo or 0) + ((hi or 1) - (lo or 0)) * the.seed / 2147483647 end
120
121 -- ## Math stuff
122 function xpects(t, sum,n)
123   sum,n = 0,0
124   for _,one in pairs(t) do n = n + one.n; sum= sum + one.n*one:div() end
125   return sum/n end
126
127 -- ## Error stuff
128 -- Wraps the "real" assert in code that increments 'failures' and only
129 -- shows a stack dump if '-D' was set of the command-line.
130 failures=0
131 function asserts(test,msg)
132   msg=msg or ""
133   if test then return print(" PASS:".msg) end
134   failures = failures+1
135   print(" FAIL:".msg)
136   if the.Debug then assert(test,msg) end end
137
138 function rogues(b4)
139   for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end end
140
141

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135 -- =====
136 -- ## BAGs
137 BAG=class""
138 function BAG.new(t) return as(BAG,t or {}) end
139 print(BAG(1,10,22))
140
141 -- ## RANGES
142 RANGE=class"RANGE"
143 -- ### Create, add, merge
144 function RANGE.new(col,lo,hi,has)
145   lo = lo or -math.huge
146   return as(RANGE, {n=0,score=nil,col=col, lo=lo, hi=hi or lo, has=has or SYM()})
147 end
148 function RANGE.add(i,x,y)
149   i.n = n.n+1
150   i.hi = math.max(x,i.hi)
151   i.lo = math.min(x,i.lo)
152   i.has:add(y) end
153
154 function RANGE.merge(i,j, k)
155   k = RANGE(i.col, i.lo, j.hi, i.has:merged(j.has))
156   k.n = i.n + j.n
157   if k.has:div() * 1.01 <= xpects(i, j) then return k end end
158
159 -- ### Printing stuff
160 function RANGE.__tostring(i)
161   if i.lo == i.hi then return fmt("%s==%s",i.col.txt,i.lo) end
162   if i.lo == -math.huge then return fmt("%s<%s",i.col.txt,i.hi) end
163   if i.hi == math.huge then return fmt("%s>=%s",i.col.txt,i.lo) end
164   return fmt("%s<=%s<%s", i.col.txt, i.lo, i.hi) end
165
166 -- ### Queries
167 function RANGE.div(i) return i.has:div() end
168
169 function RANGE.select(i,eg, x)
170   x = eg.has[i.col.at]
171   return x=="?" or i.lo <= x and x < i.hi end
172
173 function RANGE.eval(i,goal)
174   local best, rest, goals = 0,0,{}
175   if not i.score then
176     function goals.smile(b,r) return r>b and 0 or b*(b/(b+r +1E-31)) end
177     function goals.frown(b,r) return b<r and 0 or r*(r/(b+r +1E-31)) end
178     function goals.xplor(b,r) return 1/(b+r +1E-31) end
179     function goals.doubt(b,r) return 1/(math.abs(b-r) +1E-31) end
180     for x,n in pairs(i.has) do
181       if x==goal then best = best+n/i.n else rest = rest+n/i.n end end
182     i.score = best + rest < 0.01 and 0 or goals[the.goal](best,rest) end
183   return i.score end
184
185 -- =====
186 -- ## SYM: summarize stream of symbols
187 SYM=class"SYM"
188 function SYM.new(n,s)
189   return as(SYM,{at=n or 0, txt=s or "", n=0, has={},mode=nil,most=0}) end
190
191 function SYM.add(i,x,count)
192   if x=="?" then
193     count = count or 1
194     i.has[x] = count + (i.has[x] or 0)
195     if i.has[x] > i.most then i.most,i.mode = i.has[x],x end end
196   return x end
197
198 function SYM.merge(i,j, k)
199   k = SYM(i.at, i.txt)
200   for x,count in pairs(i.has) do k:add(x,count) end
201   for x,count in pairs(j.has) do k:add(x,count) end
202   return k end
203
204
205 -- dist stuff
206 function SYM.dist(i,x,y) return x=="?" and y=="?" and 1 or x==y and 0 or 1 end
207
208 -- stats stuff
209 function SYM.mid(i) return i.mode end
210 function SYM.div(i, e)
211   e=0; for _,n in pairs(i.has) do e=e+n/i.n*math.log(n/i.n,2) end; return e end
212
213 -- discretization stuff
214 function SYM.superRanges(i,ranges) return ranges end
215 function SYM.ranges(i,j, t,out)
216   t,out = {},{}
217   for x,n in pairs(i.has) do t[x]=t[x] or SYM(); t[x]:add("best",n) end
218   for x,n in pairs(j.has) do t[x]=t[x] or SYM(); t[x]:add("rest",n) end
219   for x,stats in pairs(t) do push(out, RANGE(i,x,x,stats)) end
220   return out end
221
222 -- =====
223 -- ## Columns
224 -- ### NUM: summarize streams of numbers
225 NUM=class"NUM"
226 -- ### Create, add, merge
227 function NUM.new(n,s)
228   return as(NUM,{at=n or 0, txt=s or "", n=0, has={}, ready=false,
229     w=(s or ""):find"-" and -1 or 1}) end
230
231 function NUM.add(i,x, pos)
232   if x ~="?" then
233     i.n = i.n + 1
234     if #i.has < the.ample then pos= #i.has + 1
235     elseif rand() < #i.has/i.n then pos= #i.has * rand() end
236     if pos then i.ready=false; i.has[pos/1]= x end end
237   return x end
238
239 function NUM.merge(i,j, k)
240   k = NUM(i.at, i.txt)
241   for _,x in pairs(i.has) do k:add(x) end
242   for _,x in pairs(j.has) do k:add(x) end
243   return k end
244
245 -- ### Distance stuff
246 function NUM.norm(i,x, a)
247   a=i:all(); return (a[#a]-a[1]) < 1E-9 and 0 or (x-a[1])/(a[#a] - a[1]) end
248 function NUM.dist(i,x,y)
249   if x=="?" and y=="?" then return 1
250   elseif x=="?" then y = i:norm(y); x=y>.5 and 0 or 1
251   elseif y=="?" then x = i:norm(x); y=x>.5 and 0 or 1
252   else x,y = i:norm(x), i:norm(y) end
253   return math.abs(x-y) end
254
255 -- ### Queries
256 function NUM.lo(i) return i:all()[1] end
257 function NUM.hi(i) return last(i:all()) end
258 function NUM.mid(i) return i:per(.5) end
259 function NUM.div(i) return (i:per(.9) - i:per(.1))/2.56 end
260 function NUM.per(i,p, a) a=i:all(); return a[math.min(#a, 1+p*#a //1)] end
261 function NUM.all(i)
262   if not i.ready then table.sort(i.has); i.ready=true end; return i.has end
263
264 -- ### Discretization
265 -- Until no new merges are found, try combining adjacent ranges.
266 function NUM.superRanges(i,b4)
267   local j,tmp,one,two,both = 0, {}
268   while j < #b4 do
269     j = j + 1

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