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1 local help, help = {}, {}
2 lua tiny.lua, [OPTIONS]
3
4 A small sample multi-objective optimizer
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6
7 OPTIONS:
8 -best X best examples are in i.1..best*size(all) = .05
9 -file X where to read data = ../../data/auto93.csv
10 -h show help = false
11 -seed X random number seed; = 10019
12 -stop X create subtrues while at least 2*stop eggs = 4
13 -tiny X min range size = size(egs)*tiny = .5
14 -trivial X ignore differences under trivial*sddev = .35 ]]
15
16 local b4={};for k,v in pairs(_ENV) do b4[k]=k end
17
18 -----
19 local say,fmt,csv,map,copy,mode,norm,push,sort,firsts
20 fmt = string.format
21 function say(...) print(fmt(...)) end
22 function firsts(x,y) return x[1] < y[1] end
23 function push(t,x) t[#t+1]=x; return x end
24 function sort(t,f) table.sort(t,f); return t end
25 function copy(t, u) u={}; for k,v in pairs(t) do u[k]=v end; return u end
26 function norm(lo,hi,x) return math.abs(lo-hi)<1E-32 and 0 or (x-lo)/(hi-lo) end
27 function map(t,f,u) u={};for k,v in pairs(t) do push(u,f(k,v)) end; return u end
28
29 function csv(file, x)
30 file = io.input(file)
31 x = io.read()
32 return function( t,tmp)
33 if x then
34 t={}
35 for y in x:gsub("[\n|,]", ""):gmatch("[^\n|,]" do push(t,tonumber(y) or y) end
36 x = io.read()
37 if #t>0 then return t end
38 else io.close(file) end end end
39
40 local shout,out
41 function shout(x) print(out(x)) end
42 function out(t, u,keys,key1,vall)
43 function keys(t,u)
44 u={}; for k,_ in pairs(t) do u[#u+1]=k end; return sort(u); end
45 function key1(_,k) return string.format("%s%s", k, out(t[k])); end
46 function vall(_,v) return out(v) end
47 if type(t) == "table" then return tostring(t) end
48 u = #t>0 and map(t, vall) or map(keys(t), key1)
49 return {""..table.concat(u, " ")} end
50
51 local Seed,randi,rand,ent
52 Seed = the.seed
53 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
54 function rand(lo,hi)
55 lo, hi = lo or 0, hi or 1
56 Seed = (16807 * Seed) % 2147483647
57 return lo + (hi-lo) * Seed / 2147483647 end
58
59 local ent,mode
60 function ent(t, n,e)
61 m=0; for _,nl in pairs(t) do m = n + nl end
62 e=0; for _,nl in pairs(t) do e = e - nl/n*math.log(nl/n,2) end
63 return e,n end
64
65 function mode(t, most,out)
66 most = 0
67 for x,n in pairs(t) do if n > most then most,out = n,x end end
68 return out end
69
70 -----
71 local slurp,sample,ordered,clone
72 function slurp(out)
73 for eg in csv(the.file) do out=sample(eg,out) end
74 return out end
75
76 function clone(i, inits, out)
77 out = sample(i,heads)
78 for _,eg in pairs(inits or {}) do out = sample(eg,out) end
79 return out end
80
81 function sample(eg,i)
82 local numeric,independent,dependent,head,data,datum
83 i = i or (n=0,xs={},nys=0,ys={},lo={},hi={},w={},egs={},heads={},divs={})
84 function head(n,x) i.lo[n]=math.huge; i.hi[n]=-i.lo[n] end
85 function numeric(i) i.lo[n]=x end
86 function independent(i) i.xs[n]=x end
87 function dependent()
88 i.w[n] = x:find "-" and -1 or 1
89 i.ys[n] = x
90 i.nys = i.nys+1 end
91 if not x:find "-" then
92 if x:match("[A-Z]") then numeric(i) end
93 if x:find "-" or x:find "+" then dependent(i) else independent(i) end end
94 return x end
95 function data(eg) return {raw=eg, cooked=copy(eg)} end
96 function datum(n,x)
97 if x ~= "" then
98 if i.lo[n] then
99 i.lo[n] = math.min(i.lo[n],x)
100 i.hi[n] = math.max(i.hi[n],x) end end
101 return x end
102 eg = eg.raw and eg.raw or eg
103 if i.heads==0 then i.heads=map(eg,head) else push(i.egs,data(map(eg,datum))) end
104 i.n = i.n + 1
105 return i end
106
107 function ordered(i)
108 local function better(eg1,eg2, a,b,s1,s2)
109 s1,s2=0,0
110 for n,_ in pairs(i.ys) do
111 a = norm(i.lo[n], i.hi[n], eg1.raw[n])
112 b = norm(i.lo[n], i.hi[n], eg2.raw[n])
113 s1 = s1 - 2.71828*(i.w[n] * (a-b)/i.nys)
114 s2 = s2 - 2.71828*(i.w[n] * (b-a)/i.nys) end
115 return s1/i.nys < s2/i.nys end
116 for j,eg in pairs(sort(i.egs,better)) do
117 if j < the.best+1.egs then eg.klass="best" else eg.klass="rest" end end
118 return i end

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120 local discretize, xys_sd, bin, div
121 function bin(z,divs)
122   if z==" " then return "?" end
123   for n,x in pairs(divs) do
124     if x.lo<= z and z<= x.hi then return string.char(96+n) end end end
125
126 function discretize(i)
127   for col, _ in pairs(i.xs) do
128     if i.lo[col] then
129       local xys_sd = xys_sd(col, i.egs)
130       i.divs[col] = div(xys, the.tiny*#xys, the.trivial*sd)
131       for _,eg in pairs(i.egs) do
132         eg.cooked[col]= bin(eg.raw[col], i.divs[col]) end end end
133   return i end
134
135 function xys_sd(col,egs, xys,p)
136   xys={}
137   for _,eg in pairs(egs) do
138     local x=eg.raw[col]
139     if x ~= "?" then push(xys, {x=x, y=eg.klass}) end end
140     xys = sort(xys, function(a,b) return a.x < b.x end)
141     p = function(z) return xys[z*#xys/10].x end
142     return xys, math.abs(p(.9) - p(.1))/2.56 end
143
144 function div(xys,tiny,trivial, one,all,merged,merge)
145   function merge(a,b,an,bn, c)
146     c={}
147     for x,v in pairs(a) do c[x] = v end
148     for x,v in pairs(b) do c[x] = v + c[x] or 0 end
149     if ent(c)*.99 <= (an*ent(a) + bn*ent(b))/(an+bn) then return c end
150   end
151   function merge(b4)
152     local j,tmp = 0,{}
153     while j < #b4 do
154       j = j + 1
155       local now, after = b4[j], b4[j+1]
156       if after then
157         local simplr = merge(now,has,after.has, now.n,after.n)
158         if simplr then
159           now = {lo=now.lo, hi=after.hi, n=now.n+after.n, has=simplr}
160           j = j + 1 end end
161       push(tmp,now) end
162       return #tmp==#b4 and b4 or merge(tmp) -- recurse until nothing merged
163     end
164     one = {lo=xys[1].x, hi=xys[1].x, n=0, has={}}
165     all = {one}
166     for j,xy in pairs(xys) do
167       local x,y = xy.x, xy.y
168       if j< #xys-tiny and x== xys[j+1].x and one.n> tiny and one.hi-one.lo>trivial
169       then one = push(all, {lo=one.hi, hi=x, n=0, has={}})
170       end
171       one.n = 1 + one.n
172       one.hi = x
173       one.has[y] = 1 + one.has[y] or 0; end
174     return merge(all) end
175
176 local splitter,worth,tree
177 function splitter(xs, egs)
178   function worth(at,_)
179     local xy = {}
180     for _,eg in pairs(egs) do
181       local x,y = eg.cooked[at], eg.klass
182       if x ~= "?" then
183         xy[x] = xy[x] or {}
184         xy[x][y] = 1 + (xy[x][y] or 0) end end
185     local n, xpect = egs, 0
186     for _,t in pairs(xy) do
187       local e,n1 = ent(t)
188       xpect = xpect+n1/n*e end
189     return xpect,at end
190   return sort(map(xs, worth),f:firsts)[1][2] end
191
192 function tree(xs, egs)
193   if #egs > 2*the.stop then
194     local kid,kids,at = {},0,splitter(xs,egs)
195     for _,eg in pairs(egs) do
196       local at = eg.cooked[at]
197       if not kid[at] then kid[at]={}; kids=kids+1 end
198       push(kid[at], eg) end
199   if kids>1 then
200     return map(kid, function(x,t) return {at=at,val=x,sub=tree(xs,t)} end) end end
201   local t = {}
202   for _,eg in pairs(egs) do t[eg.klass] = 1 + (t[eg.klass] or 0) end
203   return {mode=mode(t), has=t} end --egs=egs end
204
205 -- function show(tree,pre)
206 --   pre = pre or ""
207 --   if tree.sub then
208 --     say("%s %s "pre)
209 --     for _,one in pairs(tree.sub) do
210 --       say("%s %s%s", pre, one.at or "", one.val or "")
211 --       show(one.sub,pre..".. ") end end
212 --   else x end end
213
214 local function main(s)
215   local s=discretize(ordered(slurp()))
216   for col,divs in pairs(s.divs) do
217     print("")
218     for _,div in pairs(divs) do
219       print(col,out(div)) end end
220
221
222 -- Make 'the' options array from help string and any updates from command line.
223 (help or ""):gsub(".*OPTIONS:", ""):gsub("\n%s*-(?!%s+)[^\n]%(?!%s+)",
224 function(flag,x)
225   for n,word in xpairs(flag) do word="("..flag) then
226     x = "false" if word=="true" or tonumber(arg[n+1]) or arg[n+1] end end
227   if x=="false" then x=false elseif x=="true" then x=true end
228   the[flag]=x end)
229
230 Seed=the.seed or 10019
231 if the.h then print(help) else main() end
232 for k,v in pairs(ENV) do if not b4[k] then print("roque: ",k,type(v)) end end

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