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1  #!/usr/bin/env lua
2  --
3  --
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6  --
7  --
8  --
9
10 local your, our={}, {b4={}, help=[[
11 duo.lua [OPTIONS]
12 (c)2022 Tim Menzies, MIT license (2 clause)
13 Data miners using/used by optimizers.
14 Understand N items after log(N) probes, or less.
15
16 -file    ../..data/au093.csv
17 -ample   512
18 -far     .9
19 -best    .5
20 -help    false
21 -dull    .5
22 -rest    3
23 -seed    10019
24 -Small   .35
25 -rnd     %.2f
26 -task    -
27 -p       2]]}
28
29 for k, _ in pairs(_ENV) do our.b4[k] = k end
30 local any, asserts, cells, copy, first, fmt, go, id, main, many, map
31 local merge, new, o, push, rand, randi, ranges, rnd, rogues, rows, same
32 local second, seconds, settings, slots, sort, super, thing, things, xpect
33 local COLS, EG, EGS, NUM, RANGE, SAMPLE, SYM
34 local class= function(t, new)
35     function new(_, ...) return t.new(...) end
36     t.__index=t
37     return setmetatable(t, {__call=new}) end
38
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60 --
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65 --
66 COLS=class{}
67 function COLS.new(t, i, where, now)
68     i = new({all={}, x={}, y={}}, COLS)
69     for at, s in pairs(t) do
70         now = push(i.all, (s:find"^[A-Z]" and NUM or SYM) (at, s))
71         if not s:find"." then
72             push((s:find"-" or s:find"+") and i.y or i.x, now) end end
73     return i end
74
75 function COLS.__tostring(i, txt)
76     function txt(c) return c.txt end
77     return fmt("COLS{all %s\n\t: x %s\n\t: y %s", o(i.all, txt), o(i.x, txt), o(i.y, txt)) end
78
79 function COLS.add(i, t, add)
80     function add(col, x) x=t[col.at]; col:add(x); return x end
81     return map(i.all, add) end
82
83 -----
84 EG=class{}
85 function EG.new(t) return new({has=t, id=id()}, EG) end
86
87 function EG.__tostring(i) return fmt("EG%s%s", i.id, o(i.has), #i.has) end
88
89 function EG.better(i, j, cols)
90     local s1, s2, e, n, a, b = 0, 0, 10, #cols
91     for _, col in pairs(cols) do
92         a = col:norm(i.has[col.at])
93         b = col:norm(j.has[col.at])
94         s1 = s1 - e^(col.w * (a-b)/n)
95         s2 = s2 - e^(col.w * (b-a)/n) end
96     return s1/n < s2/n end
97
98 function EG.col(i, cols)
99     return map(cols, function(col) return i.has[col.at] end) end
100
101 function EG.dist(i, j, egs, a, b, d, n)
102     d, n = 0, #egs.cols.x + 1E-31
103     for _, col in pairs(egs.cols.x) do
104         a, b = i.has[col.at], j.has[col.at]
105         d = d + col:dist(a, b) ^ your.p end
106     return (d/n) ^ (1/your.p) end
107
108 -----
109 EGS=class{}
110 function EGS.new() return new({rows={}, cols=nil}, EGS) end
111
112 function EGS.__tostring(i) return fmt("EGS{#rows %s: cols %s", #i.rows, i.cols) end
113
114 function EGS.add(i, row)
115     row = row.has and row.has or row
116     if i.cols then push(i.rows, EG(i.cols:add(row))) else i.cols=COLS(row) end end
117
118 function EGS.clone(i, inits, j)
119     j = EGS()
120     j:add(map(i.cols.all, function(col) return col.txt end))
121     for _, x in pairs(inits or {}) do j:add(x) end
122     return j end
123
124 function EGS.far(i, eg1, rows, fun, tmp)
125     fun = function(eg2) return {eg2, eg1:dist(eg2, i)} end
126     tmp = sort(map(rows, fun), seconds)
127     return table.unpack(tmp[#tmp*your.far//1]) end
128
129 function EGS.file(i, file) for row in rows(file) do i:add(row) end; return i end
130
131 function EGS.mid(i, cols, mid)
132     function mid(col) return col:mid() end
133     return map(cols or i.cols.y, mid) end
134
135 function EGS.halve(i, rows)
136     local c, l, r, ls, rs, cosine, some
137     function cosine(row, a, b)
138         a, b = row:dist(l, i), row:dist(r, i); return {(a^2+c^2-b^2)/(2*c), row} end
139

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137 rows = rows or i.rows
138 some = #rows > your.ample and many(rows, your.ample) or rows
139 l = i:far(any(rows), some)
140 r,c = i:far(l, some)
141 ls,rs = i:clone(), i:clone()
142 for n,pair in pairs(sort(map(rows,cosine), firsts)) do
143   (n <= #rows//2 and ls or rs):add(pair[2]) end
144   return ls,rs,l,r,c end
145
146 -- XXX ranges2 suspicious. d=0 and morerangesis 0
147 function EGS.ranges(i,j, all,there, ranges)
148   all = {}
149   for n,here in pairs(i.cols.x) do
150     there = j.cols.x[n]
151     ranges = here:ranges(there)
152     if #ranges > 1 then push(all, {xpect(ranges,here.txt .. "ranges"),ranges}) end
153   end
154   --for k,v in pairs(sort(all,firsts)) do
155   -- print(v[1], #v[2], v[2][1].col.txt) end
156   return map(sort(all,firsts),second) end
157
158 function EGS.xcluster(i,top,lvl)
159   local split, left, right,kid1, kid2
160   top, lvl = top or i, lvl or 0
161   ls,rs = (top or i):halve(i.rows)
162   if #i.rows >= 2*(#top.rows)^your.small then
163     split, kid1, kid2 = i:splitter(top), i:clone(), i:clone()
164     for _,row in pairs(i.rows) do
165       (split:selects(row) and kid1 or kid2):add(row) end
166       if #kid1.rows ~= #i.rows then left = kid1:xcluster(top,lvl+1) end
167       if #kid2.rows ~= #i.rows then right = kid2:xcluster(top,lvl+1) end
168     end
169     return {here=i, split=split, left=left, right=right} end
170
171 -----
172 NUM=class{}
173 function NUM.new(at,s, big)
174   big = math.huge
175   return new({lo=big, hi=-big, at=at or 0, txt=s or "",
176     n=0, mu=0, m2=0, sd=0, _all=SAMPLE(),
177     w=(s or ""):find("-" and -1 or 1),NUM) end
178
179 function NUM.__tostring(i)
180   return fmt("NUM{:at %s :txt %s :n %s :lo %s :hi %s :mu %s :sd %s}",
181     i.at, i.txt, i.n, i.lo, i.hi, rnd(i.mu), rnd(i:div())) end
182
183 function NUM.add(i,x, d,pos)
184   if x ~="?" then
185     i.n = i.n+1
186     d = x - i.mu
187     i.mu = i.mu + d/i.n
188     i.m2 = i.m2 + d*(x-i.mu)
189     i.lo = math.min(x,i.lo); i.hi = math.max(x,i.hi)
190     i._all:add(x) end
191   return x end
192
193 function NUM.dist(i,a,b)
194   if a=="?" and b=="?" then a,b = 1,0
195   elseif a=="?" then b = i:norm(b); a=b>.5 and 0 or 1
196   elseif b=="?" then a = i:norm(a); b=a>.5 and 0 or 1
197   else a,b = i:norm(a), i:norm(b) end
198   return math.abs(a-b) end
199
200 function NUM.div(i) return i.n < 2 and 0 or (i.m2/(i.n-1))^0.5 end
201
202 function NUM.merge(i,j, k)
203   k = NUM(i.at, i.txt)
204   for _,x in pairs(i._all,it) do k:add(x) end
205   for _,x in pairs(j._all,it) do k:add(x) end
206   return k end
207
208 function NUM.mid(i) return i.mu end
209
210 function NUM.norm(i,x) return i.hi-i.lo < 1E-9 and 0 or (x-i.lo)/(i.hi-i.lo) end
211
212 function NUM.ranges(i,j,ykind, tmp,xys)
213   xys={}

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213 for _,x in pairs(i._all.it) do push(xys,{x=x,y="best"}) end
214 for _,x in pairs(j._all.it) do push(xys,{x=x,y="rest"}) end
215 return merge( ranges(xys,i, ykind or SYM,
216   (#xys)^your.dull,
217   xpect{i,j}*your.Small)) end
218
219 -----
220 RANGE=class{}
221 function RANGE.new(col,lo,hi,ys)
222   return new({n=0, col=col, lo=lo, hi=hi or lo, ys=ys or SYM()},RANGE) end
223
224 function RANGE.__lt(i,j) return i:div() < j:div() end
225
226 function RANGE.__tostring(i)
227   if i.lo == i.hi then return fmt("%s==%s", i.col.txt, i.lo) end
228   if i.lo == -math.huge then return fmt("%s<%s", i.col.txt, i.hi) end
229   if i.hi == math.huge then return fmt("%s>=%s", i.col.txt, i.lo) end
230   return fmt("%s<=%s<%s", i.lo, i.col.txt, i.hi) end
231
232 function RANGE.add(i,x,y,inc)
233   inc = inc or 1
234   i.n = i.n + inc
235   i.hi = math.max(x,i.hi)
236   i.ys:add(y, inc) end
237
238 function RANGE.div(i) return i.ys:div() end
239
240 function RANGE.selects(i,row, x)
241   x=row.has[col.at]; return x=="?" or i.lo<=x and x<i.hi end
242
243 -----
244 SAMPLE=class{}
245 function SAMPLE.new() return new({n=0,it={},ok=false,max=your.ample},SAMPLE) end
246
247 function SAMPLE.add(i,x, pos)
248   i.n = i.n + 1
249   if #i.it < i.max then pos= #i.it + 1
250   elseif rand() < #i.it/i.n then pos= #i.it * rand() end
251   if pos then i.ok = false; i.it[pos//1]= x end end
252
253 function SAMPLE.all(i) if not i.ok then i.ok=true;sort(i.it)end; return i.it end
254
255 -----
256 SYM=class{}
257 function SYM.new(at,s)
258   return new({at=at or 0,txt=s or "",has={},n=0,most=0,mode=nil},SYM) end
259
260 function SYM.__tostring(i)
261   return fmt("SYM{:at %s :txt %s :mode %s :has %s}",
262     i.at, i.txt, i.mode, o(i.has)) end
263
264 function SYM.add(i,x, inc)
265   if x ~="?" then
266     inc = inc or 1
267     i.n = i.n+inc
268     i.has[x] = inc + (i.has[x] or 0)
269     if i.has[x] > i.most then i.most, i.mode = i.has[x], x end end
270   return x end
271
272 function SYM.dist(i,a,b) return a=="?" and b=="?" and 1 or a==b and 0 or 1 end
273
274 function SYM.div(i, e)
275   e=0;for _,v in pairs(i.has) do e=e - v/i.n*math.log(v/i.n,2) end; return e end
276
277 function SYM.merge(i,j, k)
278   k= SYM(i.at, i.txt)
279   for x,count in pairs(i.has) do k:add(x,count) end
280   for x,count in pairs(j.has) do k:add(x,count) end
281   return k end
282
283 function SYM.mid(i) return i.mode end
284
285 function SYM.ranges(i,j, t)
286   t = {}
287   for _,pair in pairs({i.has,"bests"}, {j.has,"rests"}) do
288     for x,inc in pairs(pair[1]) do
289       t[x] = t[x] or RANGE(i,x)
290       print("inc",i.txt,inc)
291       t[x]:add(x, pair[2], inc) end end
292   return map(t) end

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295
296 fmt = string.format
297 new = setmetatable
298 same = function(x,...) return x end
299
300 function any(t) return t[randi(1,#t)] end
301
302 function asserts(test,msg)
303   msg=msg or ""
304   if test then return print("PASS: "..msg) end
305   our.failures = our.failures + 1
306   print("FAIL: "..msg)
307   if your.Debug then assert(test,msg) end end
308
309 function copy(t, u)
310   if type(t)~="table" then return t end
311   u={};for k,v in pairs(t) do u[k]=copy(v) end;return new(u,getmetatable(t)) end
312
313 function first(a,b) return a[1] end
314
315 function firsts(a,b) return a[1] < b[1] end
316
317 function id() our.id = 1+(our.id or 0); return our.id end
318
319 function many(t,n, u) u={};for j=1,n do push(u,any(t)) end; return u end
320
321 function map(t,f, u)
322   u={};for _,v in pairs(t) do u[1+#u]=(f or same)(v) end; return u end
323
324 function main( defaults,tasks)
325   tasks = your.task=="all" and slots(go) or {your.task}
326   defaults=copy(your)
327   our.failures=0
328   for _,x in pairs(tasks) do
329     if type(our.go[x]) == "function" then our.go[x]() end
330     your = copy(defaults) end
331   rogues()
332   return our.failures end
333
334 function merge(b4, j,tmp,merged,one,two)
335   j, tmp = 0, {}
336   while j < #b4 do
337     j = j + 1
338     one, two = b4[j], b4[j+1]
339     if two then
340       merged = one.ys:merge(two.ys)
341       local after=merged:div()
342       local b4=xpect{one.ys,two.ys}
343       if after+b4< 0.01 or after<= b4 or math.abs(after-b4)/b4 < .1 then
344         j = j+1
345         one = RANGE(one.col, one.lo, two.hi, merged) end end
346     push(tmp,one) end
347     return #tmp==#b4 and b4 or merge(tmp) end
348
349 function o(t,f, u,key)
350   key= function(k)
351     if t[k] then return fmt("%.5s %s", k, rnd((f or same)(t[k]))) end end
352   u = #t>0 and map(map(t,f),rnd) or map(slots(t),key)
353   return "{"..table.concat(u, " ").."}" end
354
355 function push(t,x) table.insert(t,x); return x end
356
357 function rand(lo,hi)
358   your.seed = (16807 * your.seed) % 2147483647
359   return (lo or 0) + ((hi or 1) - (lo or 0)) * your.seed / 2147483647 end
360
361 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
362
363 function ranges(xys,col,ykind, small, dull, one,out)
364   out = {}
365   xys = sort(xys, function(a,b) return a.x < b.x end)
366   one = push(out, RANGE(col, xys[1].x, xys[1].x, ykind()))

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367 for j,xy in pairs(xys) do
368   if j < #xys - small and -- enough items remaining after split
369     xy.x ~= xys[j+1].x and -- next item is different (so can split here)
370     one.n > small and -- one has enough items
371     one.hi - one.lo > dull -- one is not trivially small
372   then one = push(out, RANGE(col, one.hi, xy.x, ykind())) end
373   one:add(xy.x, xy.y) end
374 out[1].lo = -math.huge
375 out[#out].hi = math.huge
376 return out end
377
378 function rnd(x)
379   return fmt(type(x)=="number" and x~=x//1 and your.rnd or"%s",x) end
380
381 function rogues()
382   for k,v in pairs(_ENV) do
383     if not our.b4[k] then print("?",k,type(v)) end end end
384
385 function rows(file, x)
386   file = io.input(file)
387   return function()
388     x=io.read(); if x then return things(x) else io.close(file) end end end
389
390 function second(t) return t[2] end
391
392 function seconds(a,b) return a[2] < b[2] end
393
394 function settings(help, t)
395   t={}
396   help:gsub("\n[-]([^\%s+)[^\n]*%s([^\%s+)", function(slot, x)
397     for n,flag in ipairs(arg) do
398       if flag:sub(1,1)=="-" and slot:match("^"..flag:sub(2).."*.")
399       then x=x=="false" and "true" or x=="true" and "false" or arg[n+1] end end
400       t[slot] = thing(x) end
401   if t.help then print(t.help) end
402   return t end
403
404 function slots(t,u) u={};for x,_ in pairs(t) do u[1+#u]=x end;return sort(u) end
405
406 function sort(t,f) table.sort(t,f); return t end
407
408 function thing(x)
409   x = x:match"^%s*(.)%s*$"
410   if x=="true" then return true elseif x=="false" then return false end
411   return tonumber(x) or x end
412
413 function things(x,sep, t)
414   t={};for y in x:gmatch(sep or"([^\%s+)" do t[1+#t]=thing(y) end; return t end
415
416 function xpect(t,s)
417   local m,d = 0,0
418   for _,z in pairs(t) do m=m+z.n; d=d+z.n*z:div() end; print(o{d=d,m=m},s or "");
419   return d/m end

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419 --
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421 --
422 --
423 --
424
425 our.go, our.no = {},{}; go=our.go
426 function go.settings() print("your",o(your)) end
427
428 function go.sample() print(EGS():file(your.file)) end
429
430 function go.clone( a,b)
431   a= EGS():file(your.file)
432   b= a:clone(a.rows)
433   asserts(#a.rows == #b.rows,"cloning rows")
434   asserts(tostring(a.cols.all[1])==tostring(b.cols.all[1]),"cloning cols")
435 end
436
437 function go.dist( t,a,egl,eg2)
438   a= EGS():file(your.file)
439   egl = any(a.rows)
440   print(o(egl:col(a.cols.x)))
441   t={}
442   for j=1,20 do
443     eg2 = any(a.rows)
444     push(t, {egl:dist(eg2,a),eg2}) end
445   for _,pair in pairs(sort(t,firsts)) do
446     print(o(pair[2]:col(a.cols.x)),rnd(pair[1])) end end
447
448 function go.halve( a,b)
449   a,b = EGS():file(your.file):halve()
450   print(o(a:mid()))
451   print(o(b:mid())) end
452
453 function go.ranges( a,b,x,col2)
454   a,b = EGS():file(your.file):halve()
455   for n,coll in pairs(a.cols.x) do
456     col2 = b.cols.x[n]
457     print("")
458     for _, range in pairs(coll:ranges(col2)) do
459       print(coll.txt, range.lo, range.hi) end end end
460
461 function go.ranges2( a,b,x,col2)
462   a,b = EGS():file(your.file):halve()
463   a:ranges(b) end
464   -- x = a:delta(b)
465   -- print(x,type(x))
466   -- print(">>", x.lo, x.hi)
467   -- end
468
469 your = settings(our.help)
470 os.exit( main() )

```