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ween.lua

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```

1 local the, help = {}, {}
2
3 ween.lua [OPTIONS]
4 ween (vb), archaic. To think or imagine.
5
6 A small sample multi-objective optimizer / data miner.
7 (c)2021 Tim Menzies <timm@ieee.org> unlicense.org
8
9 OPTIONS:
10 -best X Best end of the examples. = .5
11 -debug X Run a test, show stack dumps on fail. = ing
12 -file X Read data from files. = ../data/auto93.csv
13 -h Show help. = false
14 -hints X How many to evaluate each iteration. = 4
15 -p X Coefficient on distance calculation. = 2
16 -seed X Random number seed. = 10019
17 -todo X Demos to run at start-up. 'all'=run all. = ing]]
18
19 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
20 local function roques()
21   for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end end
22 end
23
24 local randi,rand,Seed -- remember to set seed before using this
25 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
26 function rand(lo,hi)
27   lo, hi = lo or 0, hi or 1
28   Seed = (16807 * Seed) % 2147483647
29   return lo + (hi-lo) * Seed / 2147483647 end
30
31 local pop, csv, fmt, map, keys, sort, copy, norm, push
32 local color, firsts, coerce, second22, shuffle, bchop
33 fmt = string.format
34 function coerce(x) return tonumber(x) or x end
35 function color(t,n,s) return fmt("%27lm27%sm%5270m",n,s) end
36 function copy(t, u) u={};for k,v in pairs(t) do u[k]=v end; return u end
37 function keys(t,u) u={};for k,_ in pairs(t) do u[1+#u]=k end; return sort(u);end
38 function first(x) return x[1] end
39 function firsts(x,y) return x[1] < y[1] end
40 function norm(lo,hi,x) return math.abs((lo-hi)<1E-9 and 0 or (x-lo)/(hi-lo)) end
41 function pop(t) return table.remove(t) end
42 function push(t,x) table.insert(t,x); return x end
43 function second22(_,t) return t[2] end
44 function sort(t,f) table.sort(t,f); return t end
45 function shuffle(t, j)
46   for i=#t,2,-1 do j=randi(1,i); t[i],t[j]=t[j],t[i] end; return t end
47 function map(t,f, u)
48   u,f = {},f or same; for k,v in pairs(t) do push(u, f(k,v)) end; return u end
49
50 function csv(file)
51   file = io.input(file)
52   return function( t,x)
53     x = io.read()
54     if x then
55       t={};for y in x:gsub("%s*","",):gmatch("[^,]+") do push(t,coerce(y)) end
56       if #t>0 then return t end
57     else io.close(file) end end end
58
59 local shout,out
60 function shout(x) print(out(x)) end
61 function out(t, u, key, val)
62   function key(_,k) return string.format("%s %s", k, out(t[k])) end
63   function val(_,v) return out(v) end
64   if type(t) == "table" then return tostring(t) end
65   u = #t>0 and map(t, val) or map(keys(t), key)
66   return {"..table.concat(u, ",").."} end
67
68 function bchop(t,val,policy, lo,hi,mid)
69   lt = lt or function(x,y) return x < y end
70   lo,hi = 1,#t
71   while lo <= hi do
72     mid = (lo+hi) // 2
73     if policy(t[mid],val) then lo=mid+1 else hi= mid-1 end end
74   return math.min(lo,#t)
75 end
76
77 local slurp, sample, dist, ordered, hint, left_is_best
78 function slurp( i) for eg in csv(the.file) do i=sample(i,eg) end; return i end
79
80 function sample(i,eg)
81   local numeric,independent,dependent,head,data,datum
82   i = i or (n=0,xs={},nys=0,ys={},lo={},hi={},w={},egs={},heads={},divs={})
83   function head(n,x)
84     function numeric() i.lo[n] = math.huge; i.hi[n] = -i.lo[n] end
85     function independent() i.xs[n] = x end
86     function dependent()
87       i.w[n] = x:find("-" and -1 or 1
88       i.ys[n] = x
89       i.nys = i.nys+1 end
90     if not x:find("-" then
91       if x:match("[A-Z]") then numeric() end
92       if x:find("-" or x:find"+" then dependent() else independent() end end
93     return x end
94   function datum(n,x)
95     if x ~= "" then
96       if i.lo[n] then
97         i.lo[n] = math.min(i.lo[n],x)
98         i.hi[n] = math.max(i.hi[n],x) end end
99     return x end
100   if #i.heads==0 then i.heads=map(eg,head) else push(i.egs,map(eg,datum)) end
101   i.n = i.n + 1
102   return i end
103
104 function left_is_best(i, left, right, a,b, lefts, rights)
105   lefts, rights=0,0
106   for n,_ in pairs(i.ys) do
107     a = norm(i.lo[n], i.hi[n], left[n])
108     b = norm(i.lo[n], i.hi[n], right[n])
109     lefts = lefts - 2.71828^(i.w[n] * (a-b)/i.nys)
110     rights = rights - 2.71828^(i.w[n] * (b-a)/i.nys) end
111   return lefts/i.nys < rights/i.nys end
112
113 function ordered(i,egs)
114   return sort(egs or i.egs, function(a,b) return left_is_best(i,a,b) end) end
115
116 function dist(i, eg1, eg2)
117   local function dist1(lo,hi,a,b)
118     if lo
119       then if a=="?" then b=norm(lo,hi,b); a = b>.5 and 0 or 1
120       elseif b=="?" then a=norm(lo,hi,a); b = a>.5 and 0 or 1
121       else a,b = norm(lo,hi,a), norm(lo,hi,b) end
122     return math.abs(a-b)
123   end
124   local d,n = 0,0
125   local a,b,inc
126   for col,_ in pairs(i.xs) do
127     a,b = eg1[col], eg2[col]
128     inc = a=="?" and b=="?" and 1 or dist1(i.lo[col],i.hi[col],a,b)
129     d = d + inc^the.p
130     n = n + 1 end
131   return (d/n)^(1/the.p) end
132
133 function hint(i,egs)
134   local function hint1(egs, all, min, evals,lv1)
135     local scores,nearest,best = {}
136     function nearest(_,eg, tmp)
137       return sort(map(scores, function(rank,scored)
138         return (rank+dist(i,eg,scored)/10^6, eg) end),firsts)[1] end
139     if #egs <= 2*min
140       then scores = egs
141       return map(sort(map(all,nearest),firsts), second22)
142     else for j=1,the.hints do push(scores, pop(egs)) end
143     best, scores = {}, ordered(i,scores)
144     egs = sort(map(egs,nearest),firsts)
145     for j=1,(#egs)//2 do push(best, egs[j][2]) end
146     return hint1(best, all, min, evals+the.hints,lv1+1) end
147   end
148   egs = egs or i.egs
149   return hint1( copy(shuffle(egs)), egs, (#egs)^the.best, 0,"") end
150

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151 local go={
152   function go.ing() return true end
153   function go.the() shout(the) end
154   function go.csv() for eg in csv(the.file) do shout(eg) end end
155   function go.more( u,t)
156     t= {10,20,30,40}
157     u= copy(shuffle(t))
158     t[1]=100
159     assert(u[1] ~= t[1])
160     assert(u[1] ~= 100) end
161   function go.sample( s)
162     s=slurp()
163     assert(#s == #s.egs)
164     assert(3 == s.lo[1]) end
165   function go.ordered( _,i,egs)
166     egs,i = ordered(slurp())
167     shout(i.heads)
168     for j=1,5 do shout(egs[j]) end
169     print("##")
170     for j=#egs-5,#egs do shout(egs[j]) end end
171
172   function go.dist( i,dist1,t)
173     function dist1(_,eg) return {dist(i,i.egs[1],eg), eg} end
174     i = slurp()
175     t=map(i.egs,dist1)
176     for j=1,5 do print(j,fmt("%5.3f",t[j][1]),out(t[j][2])) end
177     print("##")
178     for j=(#t)-5,#t do print(j,fmt("%5.3f",t[j][1]),out(t[j][2])) end end
179
180   function go.hint( i,sort1,sort2,s,lt)
181     function lt(a,b) return left_is_best(i,a,b) end
182     i=slurp()
183     sort1= ordered(i)
184     sort2= hint(i)
185     for m,eg in pairs(sort2) do
186       if m < 20 then shout(eg) end
187       if m > (#sort2)-20 then shout(eg) end end end
188
189 -- Run demos, each time resetting random seed and the global config options.
190 -- Return to the operating system then number of failing demos.
191 local function main()
192   local no,defaults,reset = 0,copy(the)
193   function reset(x) Seed=the.seed or 10019; the= copy(defaults) end
194   reset()
195   go[ the.debug ]()
196   for _,it in pairs(the.todo=="all" and keys(go) or (the.todo)) do
197     if type(go[it]) == "function" then return print("NOFUN:",it) end
198     reset()
199     local ok,msg = pcall( go[it] )
200     if ok then print(color("PASS",31)..it)
201     else print(color("FAIL",31)..it,msg); no=no+1 end end
202   roques()
203   os.exit(no) end
204
205 -- Make 'the' options array from help string and any updates from command line.
206 (help or ""):gsub(".*OPTIONS:.*",):gsub("%s*%-{[%s]+}[^%s]*%s{[%s]+}",
207   function(flag,x)
208     for n,word in ipairs(arg) do if word=="-.."flag then
209       x = x=="false" and "true" or tonumber(arg[n+1]) or arg[n+1] end end
210     if x=="false" then x=false elseif x=="true" then x=true end
211     the[flag]=x end)
212
213 if the.h then print(help) else main() end
214

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