

Dec 24, 21 14:54

rezon.lua

Page 1/6

```

1 local the,help = {}, {}
2 lua rezon.lua [OPTIONS]
3
4 Tree learner (binary splits on numerics using Gaussian approximation)
5 (c)2021 Tim Menzies <timmm@ieee.org> unlicense.org
6
7 OPTIONS:
8 -best      X  Best examples are in 1..best*size(all)      = .2
9 -debug     X  run one test, show stackdumps on fail      = ing
10 -epsilon  X  ignore differences under epsilon*stdev      = .35
11 -Far      X  How far to look for remove items           = .9
12 -file     X  Where to read data                          = .././data/auto93.csv
13 -h        X  Show help                                    = false
14 -little   X  size of subset of a list                    = 256
15 -p        X  distance calc coefficient                   = 2
16 -seed     X  Random number seed;                        = 10019
17 -Stop     X  Create subtrees while at least 2*stop egs   = 4
18 -Tiny     X  Min range size = size(egs)^tiny            = .5
19 -todo     X  Pass/fail tests to run at start time        = ing
20             If "X=all", then run all.
21             If "X=ls" then list all. ]]
22
23 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
24
25 local same
26 function same(x,...) return x end
27
28 local push,sort,ones
29 function push(t,x) table.insert(t,x); return x end
30 function sort(t,f) table.sort(t,f); return t end
31 function ones(a,b) return a[1] < b[1] end
32
33 local copy,keys,map,sum
34 function copy(t, u) u={};for k,v in pairs(t) do u[k]=v end; return u end
35 function keys(t, u) u={};for k,_ in pairs(t) do u[1+#u]=k end; return sort(u) end
36 function map(t,f, u) u={};for k,v in pairs(t) do u[1+#u]=f(k,v) end; return u end
37 function sum(t,f, n) n=0;for _,v in pairs(t) do n=n+(f or same)(v) end;return n end
38
39 local hue,shout,out,say,fmt
40 fmt = string.format
41 function say(...) print(string.format(...)) end
42 function hue(n,s) return string.format("\27[1m\27[%sm%s\27[0m",n,s) end
43 function shout(x) print(out(x)) end
44 function out(t, u,key,val)
45   function key(_,k) return string.format("%s %s", k, out(t[k])) end
46   function val(_,v) return out(v) end
47   if type(t) ~= "table" then return tostring(t) end
48   u = #t>0 and map(t, val) or map(keys(t), key)
49   return "["..table.concat(u," "). "]" end
50
51 local coerce, csv
52 function coerce(x)
53   if x=="true" then return true end
54   if x=="false" then return false end
55   return tonumber(x) or x end
56
57 function csv(file, x)
58   file = io.input(file)
59   return function() t,tmp
60     x = io.read()
61     if x then
62       t={};for y in x:gsub("[\t]*",""):gmatch("[^\t,]+" do push(t,coerce(y)) end
63       if #t>0 then return t end
64     else io.close(file) end end end
65
66 local log,sqrt,randi,rand,rnd,rnds,any,some
67 log = math.log
68 sqrt= math.sqrt
69 function rnd(x,d, n) n=10^(d or 0); return math.floor(x*n+0.5) / n end
70 function rnds(t,d) return map(t, function(_,x) return rnd(x,d or 2) end) end
71 function and(t) return t[randi(1,#t)] end
72 function some(t,n, u)
73   if n >= #t then return copy(t) end
74   u={};for i=1,n do push(u,any(t)) end; return u end
75
76 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
77 function rand(lo,hi)
78   lo, hi = lo or 0, hi or 1
79   the.seed = (16807 * the.seed) % 2147483647
80   return lo + (hi-lo) * the.seed / 2147483647 end
81
82 local ako,has,obj
83 ako= getmetatable
84 function has(mt,x) return setmetatable(x,mt) end
85 function obj(s, o,new)
86   o = {__is=s, __tostring=lib.out}
87   o.__index = o
88   return setmetatable(o, {__call=function(_, ...) return o.new(...) end}) end
89
90

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Dec 24, 21 14:54

rezon.lua

Page 2/6

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91 local Eg=obj"Eg"
92
93 function Eg.new(cells) self.cells = cells end
94
95 function Eg:mid(cols) return map(cols, function(_,c) return c:mid() end) end
96 function Eg:spread(cols) return map(cols, function(_,c) return c:spread() end) end
97
98 function Eg:dist(other,cols, a,b,d,n,inc)
99   d,n = 0,0
100   for _,col in pairs(cols) do
101     a,b = self.cells[col,at], other.cells[col,at]
102     inc = a=="?" and b=="?" and 1 or col:dist(a,b)
103     d = d + inc^the.p
104     n = n + 1 end
105   return (d/n)^(1/the.p) end
106
107 function Eg:better(other,cols, e,n,a,b,s1,s2)
108   n,s1,s2,e = #cols, 0, 0, 2.71828
109   for _,num in pairs(cols) do
110     a = num:norm(self.cells[ num,at])
111     b = num:norm(other.cells[num,at])
112     s1 = s1 - e^(num.w * (a-b)/n)
113     s2 = s2 - e^(num.w * (b-a)/n) end
114   return s1/n < s2/n end
115
116
117 local Num=obj"Num"
118 function Num.new(inits,at,txt, self)
119   self = has(Num,{n=0, at=at or 0, txt=txt or "",
120     w=(txt or ""):find("-" and -1 or 1,
121     mu=0, m2=0, lo=math.huge, hi=-math.huge)})
122   for _,x in pairs(inits or {}) do self:add(x) end
123   return self end
124
125 function Num:mid() return self.mu end
126 function Num:spread() return (self.m2/(self.n-1))^0.5 end
127
128 function Num:add(x, d)
129   if x ~= "?" then
130     self.n=self.n+1
131     d=x-self.mu
132     self.mu= self.mu+d/self.n
133     self.m2= self.m2+d*(x-self.mu)
134     self.lo = math.min(x, self.lo)
135     self.hi = math.max(x, self.hi) end
136   return x end
137
138 function Num:norm(x)
139   local lo,hi = self.lo,self.hi
140   return math.abs(hi - lo) < 1E-9 and 0 or (x-lo)/(hi-lo) end
141
142 function Num:dist(x,y)
143   if x=="?" then y=self:norm(y); x=y>0.5 and 0 or 1
144   elseif y=="?" then x=self:norm(x); y=x>0.5 and 0 or 1
145   else x, y = self:norm(x), self:norm(y) end
146   return (x-y) end
147
148 function Num:splits(other)
149   function cuts(x,s,at) return {
150     {val=x, at=at, txt=fmt("%s<=%s",s,x), when=function(z) return z<=x end},
151     {val=x, at=at, txt=fmt("%s>=%s",s,x), when=function(z) return z >x end}}
152   end
153   local i, j, e, a, b, c, x1, x2 = self, other, 2.71828
154   a = 1/(2*sd(i)^2) - 1/(2*sd(j)^2)
155   b = j.mu/(sd(j)^2) - i.mu/(sd(i)^2)
156   c = i.mu^2 / (2*sd(i)^2) - j.mu^2 / (2*sd(j)^2) - mat
157   x1 = (-b - sqrt(b*b - 4*a*c)) / 2*a
158   x2 = (-b + sqrt(b*b - 4*a*c)) / 2*a
159   if i.mu<=x1 and x1<=j.mu
160   then return cuts(x1,self.txt,self.at)
161   else return cuts(x2,self.txt,self.at) end end
162
163
164 local Skip=obj"Skip"
165 function Skip.new(inits,at,txt)
166   return has(Skip,{n=0, at=at or 0, txt=txt or ""}) end
167
168 function Skip:mid() return "?" end
169 function Skip:spread() return 0 end
170 function Skip:add(x) return x end
171 function Skip:splits(_) return {} end
172
173
174 local Sym=obj"Sym"
175 function Sym.new(inits,at,txt,sample, self)
176   self= has(Sym,{n=0, at=at or 0, txt=txt or "", sample=sample,
177     seen={}, mode=nil, most=0})
178   for _,x in pairs(inits or {}) do self:add(x) end
179   return self end
180

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Dec 24, 21 14:54

rezon.lua

Page 3/6

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181 function Sym:mid() return self.mode end
182 function Sym:spread() return sum(self.seen,function(n)
183                                     return -n/self.n*log(n/self.n,2) end) end
184 function Sym:add(x)
185   self.seen[x] = (self.seen[x] or 0) + 1
186   if self.seen[x] > self.most then self.mode, self.most = x, self.seen[x] end
187   return x end
188
189 function Sym:dist(x,y) return x==y and 0 or 1 end
190
191 function Sym:split(other)
192   local out={}
193   for k,_ in pairs(self.seen) do push(out,k) end
194   for k,_ in pairs(other.seen) do push(out,k) end
195   return out end
196
197 -----
198 local Cols=obj"Cols"
199 function Cols.new(names, self, new,what)
200   self = has(Cols, {names=names, xs={}, all={}, ys={}})
201   for n,x in pairs(names) do
202     new = (x:find"." and Skip or x:match"^[A-Z]" and Num or Sym) ({},n,x)
203     push(self.all, new)
204     if not x:find"." then
205       what = (x:find="-" or x:find"+") and self.ys or self.xs
206       push(what, new) end end
207   return self end
208
209 function Cols:add(eg)
210   return map(eg, function(n,x) self.all[n]:add(x); return x end) end
211
212 -----
213 local Sample=obj"Sample"
214 function Sample.new(inits, self)
215   self = has(Sample, {cols=nil, eggs={}})
216   if type(inits)=="string" then for eg in csv(inits) do self:add(eg) end end
217   if type(inits)=="table" then for eg in pairs(inits) do self:add(eg) end end
218   return self end
219
220 function Sample:clone(inits, out)
221   out = Sample:new(self.cols.names)
222   for _,eg in pairs(inits or {}) do out:add(eg) end
223   return out end
224
225 function Sample:add(eg)
226   eg = eg.cells and eg.cells or eg
227   if self.cols
228   then push(self.egs,eg); self.cols:add(eg)
229   else self.cols = Cols(eg) end end
230
231 function Sample:neighbors(eg1,egs,cols)
232   local dist_eg2 = function(_,eg2) return {eg1:dist(eg2,cols or self.xs),eg2} end
233   return sort(map(egs or self.egs,dist_eg2),firsts) end
234
235 function Sample:distance_farExample(eg1,egs,cols, tmp)
236   tmp = self:neighbors(eg1, egs, cols)
237   return table.unpack(tmp[#tmp*self.Far//1]) end
238
239 function Sample:twain(egs,cols)
240   local egs, north, south, a,b,c, lo,hi
241   egs = many(egs or self.egs, self.little)
242   _,north = self:distance_farExample(any(self.egs), egs, cols)
243   c,south = self:distance_farExample(north, egs, cols)
244   for _,eg in pairs(self.egs) do
245     a = eg:dist(north, cols)
246     b = eg:dist(south, cols)
247     eg.tmpx = (a^2 + c^2 - b^2)/(2*c) end
248   lo, hi = self:clone(), self:clone()
249   for n,eg in pairs(sort(self.egs, function(a,b) return a.tmpx < b.tmpx end)) do
250     if n < .5*#eg then lo:add(eg) else hi:add(eg) end end
251   return lo, hi end
252
253 function Sample:mid(cols)
254   return map(cols or self.cols.all,function(_,col) return col:mid() end) end
255
256 function Sample:nearest(eg, one,two)
257   eg = eg.cells and eg or Row(eg)
258   mid1, mid2 = Row(one:mid()), Row(two;mid())
259   d1, d2 = eg:dist(mid1,self.xs), eg:dist(mid2,self.xs)
260   return d1 < d2 and one or two end
261
262 upto = function(x,y) return y<=x end
263 over = function(x,y) return y>x end
264 eq = function(x,y) return x==y end
265
266 function Sample:splits(other)
267   todo = {}
268   for pos,col in pairs(self.cols.xs) do
269     cut = col:splits(other.cols.xs[pos])
270     if isa(col) == Num

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Dec 24, 21 14:54

rezon.lua

Page 4/6

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271   then lo,hi = {txt=fmt("self:clone(), self:clone)
272   else cuts = map(end
273   for _,eg in pairs(i.egs) do
274     x = eg.cells[col.at]
275     if x=="?" then push(todo, eg) else
276       if isa(col) == Num
277       if isa(col)==Num then
278
279
280   end
281   map(self.cols.all
282   local slurp,sample,ordered
283   function slurp(out)
284     for eg in csv(the.file) do out=sample(out,eg) end --[2]
285     return ordered(out) end
286
287 function sample(ieg)
288   local head,datum
289   function head(n,x)
290     if not x:find"." then -- [10]
291       if x:match"^[A-Z]" then i.num[n]=Num(n) end -- [6]
292       if x:find"." or x:find"+"
293       then i.ys[n] = x
294            i.nys = i.nys+1
295            i.num[n].w = x:find"--" and -1 or 1 -- [9]
296       else i.xs[n] = x end end
297   return x end
298   function datum(n,x) -- [4]
299     local num=i.num[n]
300     if num and x ~= "?" then add(num,x) end
301     return x end
302
303   if i
304   then push(i.egs, {cells = map(eg,datum)}) -- [4]
305   else i = {xs={},nys=0,ys={},num={},egs={},divs={},heads={}} -- [1] [3]
306   i.heads = map(eg,head) end -- [3]
307   return i end -- [5]
308
309 -- [14] Returns the sample, examples sorted by their goals, each example
310 -- tagged with "eg.klass=best" or "eg.klass=rest" if "eg" is in the top
311 -- "the.best" in the sort.
312 -- [12] Sort each example by exploring all goals (dependent variables).
313 -- [15] The direction that losses the most points to best example.
314 -- e.g. a.b=.7,6 and a-b is .1 (small loss) and b-a is -.1
315 -- (much smaller than a or b) so a is more important than b.
316 -- [13] Goal differences are amplified by raising them to a power (so normalize
317 -- the goals first so you that calculation does not explode.
318 function ordered(i)
319   local function better(eg1,eg2, a,b,s1,s2)
320     s1,s2=0,0
321     for n_ in pairs(i.ys) do -- [12]
322       local num = i.num[n]
323       a = norm(num.lo, num.hi, eg1.cells[n]) -- [13]
324       b = norm(num.lo, num.hi, eg2.cells[n]) -- [13]
325       s1 = s1 - 2.71828^(num.w * (a-b)/i.nys) -- [13] [15]
326       s2 = s2 - 2.71828^(num.w * (b-a)/i.nys) end -- [13] [15]
327     return s1/i.nys < s2/i.nys end -- [15]
328   for j,eg in pairs(sort(i.egs,better)) do eg.klass=j end
329   return i end -- [14]
330

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Dec 24, 21 14:54

rezo.lua

Page 5/6

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331 --
332 --
333 --
334 -- local splitter,worth,tree,count,keep,tree
335
336 -- utility to take a list of { {x,y},... } pairs to return a cut on
337 -- x that most minimizes expected value of variance of y
338 local minXpect,upto,over,eq,symcuts,numcuts,at_cuts
339 function minXpect(xy,ynum,eps,tiny, x,y,xlo,xhi,cut,min,left,right,xpect)
340 xy = sort(xy, ones)
341 min, xlo, xhi = sd(ynum), xy[1][1], xy[#xy][1]
342 if xhi - xlo > 2*tiny then
343 left, right = Num(), copy(ynum)
344 for k,z in pairs(xy) do
345 x,y = z[1], z[2]
346 sub(right,add(left,y))
347 if k>=tiny and k<=#xy-tiny and x-xy[k+1][1] and x-xlo>=eps and xhi-x>=eps
348 then xpect = left.n/(#xy)*sd(left) + right.n/(#xy)*sd(right)
349 if min-xpect > 0.01 then cut,min = x,xpect end end end end
350 return cut,min end
351
352 function numcuts(i,at,eps,txt,epsilon,tiny)
353 local xy,x,xpect,ynum,cut
354 xy, ynum = { }, Num()
355 for _eg in pairs(egs) do
356 x = eg.cells[at]
357 if x ~= "?" then
358 add(ynum, x)
359 push(xy, {x, eg.class}) end end
360 cut,xpect = minXpect(xy,ynum, epsilon,tiny)
361 if cut then return xpect, {
362 {txt=fmt(" %s<=%s",txt,cut),at=at,op=upto,val=cut},
363 {txt=fmt(" %s>=%s",txt,cut), at=at,op=over,val=cut} } end end
364
365 function symcuts(at,egs,txt)
366 local xy,x,xpect,n
367 xy,n = { },0,0
368 for _eg in pairs(egs) do
369 x=eg.cells[at]
370 if x ~= "?" then
371 n = n + 1
372 xy[x] = xy[x] or Num()
373 add(xy[x], eg.class) end end
374 if #(keys(xy)) > 1 then
375 xpect = sum(xy, function(num) return num.n/n*sd(num) end)
376 return xpect,map(keys(xy), function(x) return
377 {txt=fmt(" %s=%s",txt,x),at=at,op=eq,val=x} end) end end
378
379 function at_cuts(i,egs,epsilon,tiny)
380 local min,at, cuts, cuts0, xpect
381 min = 1E9
382 for at0,txt in pairs(i.xs) do
383 if i.num[at0]
384 then xpect,cuts0 = numcuts(i,at0,egs,txt,epsilon,tiny)
385 else xpect,cuts0 = symcuts(at,egs,txt) end
386 if xpect and xpect < min then at,min,cuts = at0,xpect,cuts0 end end
387 return at, cuts end
388
389
390
391 local function tree(i)
392 local here,at,splits,counts
393 eps = sd(ynum)*the.epsilon
394 tiny= (#s.egs)^the.Tinyx)
395 lvl=lvl or " "
396 return tree1(i, eps,epsilon,tiny,lvl) end
397
398 epsilon=epsilon
399 for _eg in pairs(egs) do counts=count(counts,eg.class) end
400 if #egs > the.Stop then
401 splits,at = { },splitter(xs,egs)
402 for _eg in pairs(egs) do splits=keep(splits,eg.cooked[at],eg) end
403 for val,split in pairs(splits) do
404 if #split < #egs and #split > the.Stop then
405 push(here.kids, {at=at,val=val,
406 sub=tree(xs,split,(lvl or " ")." | . . " )}) end end end
407 return here end
408
409 local function show(i,tree)
410 local vals=function(a,b) return a.val < b.val end
411 local function show1(tree,pre)
412 if #tree.kids==0 then io.write(fmt(" ==> %s [%s]",tree.mode, tree.n)) end
413 for _kid in pairs(sort(tree.kids,vals)) do
414 io.write(" \n" ..fmt(" %s%s",pre, showDiv(i, kid.at, kid.val)))
415 show1(kid.sub, pre.." | . . ") end
416 end
417 show1(tree, " "); print(" ") end
418

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Dec 24, 21 14:54

rezo.lua

Page 6/6

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419 --
420 --
421 --
422 local go={ }
423 function go.ls()
424 print("\n lua ",arg[0].. " -todo ACTION\n\nACTIONS: ")
425 for _k in pairs(keys(go)) do print(" -todo",k) end end
426 function go.the() shout(the) end
427 function go.bad( s) assert(false) end
428 function go.ing() return true end
429 function go.ordered( s,n)
430 s = ordered(slurp())
431 n = #s.egs
432 shout(s.heads)
433 for i=1,15 do shout(s.egs[i].cells) end
434 print("#")
435 for i=n,n-15,-1 do shout(s.egs[i].cells) end
436 end
437
438 function go.num( cut,min)
439 local xy, xnum, ynum = { }, Num(), Num()
440 for i=1,400 do push(xy, {add(xnum,i), add(ynum, rand()^3 )}) end
441 for i=401,500 do push(xy, {add(xnum,i), add(ynum, rand()^25)}) end
442 cut,min= minXpect(xy, ynum, .35*sd(xnum), (#xy)*the.Tiny)
443 shout{cut=cut, min=min} end
444
445 function go.symcuts( s,xpect,cuts)
446 s=ordered(slurp())
447 print(out(s.xs),out(s.ys))
448 xpect,cuts = symcuts(7,s.egs, "origin")
449 for _cut in pairs(cuts) do print(xpect, out(cut)) end end
450
451 function go.numcuts( s,xpect,cuts)
452 s=ordered(slurp())
453 xpect,cuts = numcuts(s,2,s.egs,"Dsipicment ")
454 if xpect then
455 for _cut in pairs(cuts) do print(xpect, out(cut)) end end end
456
457 function go.atcuts(s,cuts,at,ynum)
458 s=ordered(slurp())
459 ynum=Num(a); map(s.egs,function(_eg) add(ynum, eg.class) end)
460 at,cuts = at_cuts(s,egs,sd(ynum)*the.epsilon, (#s.egs)*the.Tiny)
461 for _cut in pairs(cuts) do print(at, out(cut)) end end
462
463 --
464 --
465 --
466 help:gsub("^.*OPTIONS: ", " "):gsub("\n%s*-[ {^%s}+ ] [^\n]*%s { [^%s}+ ] ",
467 function(flag,x)
468 for n,word in ipairs(arg) do -- [2]
469 if flag:match("^[^].word:sub(2)..*") then -- [4]
470 x=(x=="false" and "true") or (x=="true" and "false") or arg[n+1] end end
471 the[flag] = coerce(x) end -- [1]
472
473 if the.h then return print(help) end -- [2]
474 if the.debug then go[the.debug]() end -- [3]
475
476 local fails, defaults = 0, copy(the) -- [1]
477 for _todo in pairs(the.todo == "all" and keys(go) or {the.todo}) do
478 the = copy(defaults)
479 the.seed = the.seed or 10019 -- [5]
480 local ok,msg = pcall( go[the.todo] ) -- [6]
481 if ok then print(hue(32,"PASS ").todo)
482 else print(hue(31,"FAIL ").todo,msg)
483 fails=fails+1 end end -- [7]
484
485 for k,v in pairs(_ENV) do if not b4[k] then print(" ? : ",k,type(v)) end end
486 os.exit(fails) -- [8]

```