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1 local the=require"tiny0"[[
2 lua hint.lua [OPTIONS]
3
4 A small sample multi-objective optimizer / data miner.
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6
7 OPTIONS:
8 -best X Best examples are in 1.best*size(all) = .05
9 -debug X run one test, show stackdumps on fail = ing
10 -epsilon X ignore differences under epsilon*stdev = .35
11 -file X Where to read data = ../data/auto93.csv
12 -h X Show help = false
13 -seed X Random number seed; = 10019
14 -Stop X Create subtrees while at least 2*stop eggs = 4
15 -Tiny X Min range size = size(egs)*tiny = .5
16 -todo X Pass/fail tests to run at start time = ing
17 If "X=ls", then run all.
18 If "X=ls" then list all. ]]
19
20 --
21 -- MITC
22 --
23 local _=require"tinylib"
24 local say,fmt,color,out,shout= _say,_fmt,_color,_out,_shout,_csv -- strings
25 local map,copy,keys,push = _map,_copy,_keys,_push -- tables
26 local sort, _firsts, _seconds = _sort, _firsts, _seconds -- sorting
27 local norm, sum = _norm,_sum -- maths
28 local randi,rand = _randi,_rand -- randoms
29 local same = _same -- meta
30 local csv = _csv -- files
31
32 local ent,mode
33 function ent(t, n,e)
34 n=0; for _,n1 in pairs(t) do n = n + n1 end
35 e=0; for _,n1 in pairs(t) do e = e - n1/n*math.log(n1/n,2) end
36 return e,n end
37
38 function mode(t, most,out)
39 most = 0
40 for x,n in pairs(t) do if n > most then most,out = n,x end end
41 return out end
42
43 --
44 -- Sample
45 --
46 -- [5] Returns a sample, initialized, updated
47 -- [1] Self initialize (if nil, then create).
48 -- [2] Read from disc file
49 -- [3] First item is special (contains names of columns)
50 -- [4] Other rows are the actual examples. Use these to update column headers
51 -- [6] Numeric columns have an "num[n]" entry that tracks the
52 -- "num[n].lo" and "num[n].hi" range for each variable.
53 -- [7] Columns to be minimized or maximized are dependent (listed in "ys")
54 -- [8] All other columns are the independent (listed in "xs")
55 -- [9] Dependent variables are minimized,maximized at weights -1,1
56 -- if their name contains "-" or "+". The number of dependents ins "nys"
57 -- [10] Columns contain ":" are ignored
58 -- [11] Each example will be discretized (later) so each example holds the
59 -- "raw" values (not discretized) and the "cooked" examples (discretized).
60
61 local slurp,sample,ordered,clone
62 function slurp(out)
63 for eg in csv(the.file) do out=sample(eg,out) end -- [2]
64 return out end
65
66 function clone(i, inits, out)
67 out = sample(i.heads)
68 for _,eg in pairs(inits or {}) do out = sample(eg,out) end
69 return out end
70
71 function sample(eg,i)
72 local numeric,independent,dependent,head,data,datum
73 function head(n,x)
74 function numeric() i.num[n]= (hi-math.huge,lo=math.huge) end -- [6]
75 function independent() i.xs[n]= x end -- [8]
76 function dependent() -- [7]
77 i.num[n].w = x:find="-" and -1 or 1 -- [9]
78 i.ys[n]= x
79 i.nys = i.nys+1 end
80 if not x:find"." then -- [10]
81 if x:match"^[A-Z]" then numeric() end
82 if x:find "-" or x:find "+" then dependent() else independent() end end -- [7,8]
83 return x end
84 function data(eg) return {raw=eg, cooked=copy(eg)} end -- [11]
85 function datum(n,x) -- [4]
86 if x ~= "?" then
87 local num=i.num[n]
88 if num then
89 num.lo = math.min(num.lo,x) -- [6]
90 num.hi = math.max(num.hi,x) end end -- [6]
91 return x end
92 eg = eg.raw and eg.raw or eg
93 if i then push(i.egs, data(map(eg,datum))) else -- [4]
94 i = {xs={},nys=0,ys={},num={},egs={},divs={},heads=map(eg,head)} end -- [1,3]
95 return i end -- [5]
96
97 -- [14] Returns the sample, examples sorted by their goals, each example
98 -- tagged with "eg.klass=best" or "eg.klass=rest" if "eg" is in the top
99 -- "the.best" in the sort.
100 -- [12] Sort each example by exploring all goals (dependent variables).
101 -- [15] The direction that losses the most points to best example.
102 -- e.g. a.b=.7,.6 and a-b is .1 (small loss) and b-a is -.1
103 -- (much smaller than a or b) so a is more important than b.
104 -- [13] Goal differences are amplified by raising them to a power (so normalize
105 -- the goals first so you that calculation does not explode.
106 function ordered(i)
107 local function better(eg1,eg2, a,b,s1,s2)
108 s1,s2=0,0
109 for n,_ in pairs(i.ys) do -- [12]
110 local num = i.num[n]
111 a = norm(num.lo, num.hi, eg1.raw[n]) -- [13]
112 b = norm(num.lo, num.hi, eg2.raw[n]) -- [13]
113 s1 = s1 - 2.71828*(num.w * (a-b)/i.nys) -- [13] [15]
114 s2 = s2 - 2.71828*(num.w * (b-a)/i.nys) end -- [13] [15]
115 return s1/i.nys < s2/i.nys end -- [15]
116 for j,eg in pairs(sort(i.egs,better)) do
117 if j < the.best*#i.egs then eg.klass="best" else eg.klass="rest" end end
118 return i end -- [14]
119

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120 --
121 -- Discrete
122 --
123 local discretize, xys_sd, bin, div
124 function bin(z,divs)
125 if z=="?" then return "?" end
126 for n,x in pairs(divs) do
127 if x.lo<= z and z<= x.hi then return string.char(96+n) end end end
128
129 function discretize(i)
130 function xys_sd(col,egs, out,p)
131 out={}
132 for _,eg in pairs(egs) do
133 local x=eg.raw[col]
134 if x=="?" then push(out, {x=x, y=eg.klass}) end end
135 out = sort(out, function(a,b) return a.x < b.x end)
136 p = function(z) return out[z*#out//10].x end
137 return out, math.abs(p(.9) - p(.1))/2.56
138 end
139 for col,_ in pairs(i.xs) do
140 if i.num[col] then
141 local xys,sd = xys_sd(col,i.egs)
142 i.divs[col] = div(xys, (#xys)^the.Tiny, the.epsilon*sd)
143 for _,eg in pairs(i.egs) do
144 eg.cooked[col]= bin(eg.raw[col], i.divs[col]) end end end
145 return i end
146
147 function div(xys,tiny,epsilon, one,all,merged,merge)
148 c={}
149 function merged(a,b,an,bn, c)
150 for x,v in pairs(a) do c[x] = v end
151 for x,v in pairs(b) do c[x] = v + (c[x] or 0) end
152 if ent(c)*.99 <= (an*ent(a) + bn*ent(b))/(an+bn) then return c end
153 end
154 function merge(b4)
155 local j,tmp = 0,{}
156 while j < #b4 do
157 j = j + 1
158 local now, after = b4[j], b4[j+1]
159 if after then
160 local simpler = merged(now.has,after.has, now.n,after.n)
161 if simpler then
162 now = {lo=now.lo, hi=after.hi, n=now.n+after.n, has=simpler}
163 j = j + 1 end end
164 push(tmp,now) end
165 return #tmp==#b4 and b4 or merge(tmp) -- recurse until nothing merged
166 end
167 one = {lo=xys[1].x, hi=xys[1].x, n=0, has={}}
168 all = {one}
169 for j,xy in pairs(xys) do
170 local x,y = xy.x, xy.y
171 if j< #xys-tiny and x== xys[j+1].x and one.n> tiny and one.hi-one.lo>epsilon
172 then one = push(all, {lo=one.hi, hi=x, n=0, has={}})
173 end
174 one.n = 1 + one.n
175 one.hi = x
176 one.has[y] = 1 + (one.has[y] or 0); end
177 return merge(all) end
178

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Dec 19, 21 17:56	tiny.lua	Page 4/4
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219 --
220 --
221 --
222 local go={}
223 function go.ls(i)
224     print("ululu"..arg[0].."--todo ACTION\n\nACTIONS:")
225     for _,k in pairs(keys(go)) do print("--todo",k) end end
226 function go.the(i) shout(the) end
227 function go.bad(s) assert(false) end
228 function go.ing(i) return true end
229 function go.ordered(s,n)
230     s = ordered(slurp())
231     n = #s.egs
232     shout(s.heads)
233     for i=1,15 do shout(s.egs[i].raw) end
234     print("#*")
235     for i=n,n-15,-1 do shout(s.egs[i].raw) end
236     n={}; for _,eg in pairs(s.egs) do n=count(n,eg.klass) end
237     shout(n)
238 end
239 --
240 --
241 function go.bins(s)
242     s= discretize(ordered(slurp()))
243     for m,div in pairs(s.divs) do
244         print("**")
245         for n,divl in pairs(div) do print(m, n,out(divl)) end end
246     end
247 --
248 --
249 --
250 --
251 the(go)
252

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Dec 19, 21 0:12

tinylib.lua

Page 1/1

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1 local lib={}
2
3 --
4 -- Strings
5
6 lib.fmt = string.format
7 function lib.say(...) print(lib.fmt(...)) end
8 function lib.color(n,s) return lib.fmt("\27[1m\27[%sm%s\27[0m",n,s) end
9 function lib.shout(x) print(lib.out(x)) end
10
11 function lib.out(t, u,key,val)
12   function key(_,k) return string.format("%s %s", k, lib.out(t[k])) end
13   function val(_,v) return lib.out(v) end
14   if type(t) ~= "table" then return tostring(t) end
15   u = #t>0 and lib.map(t, val) or lib.map(lib.keys(t), key)
16   return {"..table.concat(u," ")}" end
17
18 --
19 -- Tables
20
21 function lib.push(t,x) t[1+#t]=x; return x end
22 function lib.copy(t, u) u={};for k,v in pairs(t) do u[k]=v end; return u end
23
24 function lib.map(t,f, u)
25   u,f={},f or same; for k,v in pairs(t) do u[1+#u] = f(k,v) end; return u end
26
27 function lib.keys(t,u)
28   u={}; for k,_ in pairs(t) do u[1+#u]=k end;return lib.sort(u);end
29
30 --
31 -- Sorting
32
33 function lib.sort(t,f) table.sort(t,f); return t end
34 function lib.firsts(x,y) return x[1] < y[1] end
35 function lib.seconds(x,y) return x[2] < y[2] end
36
37 --
38 -- Maths
39
40 function lib.norm(lo,hi,x)
41   return math.abs(lo-hi)<1E-32 and 0 or (x-lo)/(hi-lo) end
42
43 function lib.sum(t,f, n)
44   n,f=0,f or same; for _,v in pairs(t) do n = n + f(v) end; return n end
45
46 --
47 -- Random
48
49 function lib.randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
50
51 function lib.rand(lo,hi)
52   lo, hi = lo or 0, hi or 1
53   the.seed = (16807 * the.seed) % 2147483647
54   return lo + (hi-lo) * the.seed / 2147483647 end
55
56 --
57 -- Maths
58
59 function lib.same(x,...) return x end
60
61 --
62 -- Files
63
64 function lib.csv(file, x)
65   file = io.input(file)
66   return function() t,tmp
67     x = io.read()
68     if x then
69       t={}
70       for y in x:gsub("[\n]","",):gmatch("[^\n]+") do t[1+#t]=tonumber(y) or y end
71       x = io.read()
72       if #t>0 then return t end
73       else io.close(file) end end end
74
75 --
76 -- Return
77
78 return lib

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Dec 19, 21 0:20

tiny0.lua

Page 1/1

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1 -- standard load and start functions
2 -- first line of code should be a help string (e.g. see tiny.lua)
3 -- last line of code should call this code, pass in table of actions
4 -- e.g
5 --     the(go)
6
7 --
8 -- Rogues
9
10 -- at load time, remember the current globals
11 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
12 -- after start time, complain if code has created rogue globals
13 local function rogues()
14   for k,v in pairs(_ENV) do if not b4[k] then print("?:",k,type(v)) end end end
15
16 --
17 -- Misc
18
19 -- Table keys, in sorted order
20 local function keys(t,u)
21   u={}; for k,_ in pairs(t) do u[1+#u]=k end; table.sort(u); return u end
22
23 -- pretty colors, n=(31,32),=(red,green)
24 local function color(n,s) return string.format("\27[1m\27[%sm%s\27[0m",n,s) end
25
26 -- shallow copy of a list
27 local function copy(t, u)
28   u={}; for k,v in pairs(t) do u[k]=v end ; return u end
29
30 --
31 -- Start-up
32
33 local help = ""
34
35 -- All the start-up actions:
36 -- [1] keep a copy of the options as "defaults"
37 -- [2] maybe just show the help text
38 -- [3] maybe run an action in verbose mode (show stackdump; halt on error)
39 -- [4] before actions, reset options to defaults
40 -- [5] before actions, reset random number seed
41 -- [6] maybe run an action in fast mode (no stackdumps; no halts one errors)
42 -- [7] for fast mode, count the number of failures
43 -- [8] return to the operating system the count of failures
44 -- [9] lint the code (right now, we just print rogue globals)
45 local function what2doAtLastLine(options, actions)
46   local fails, defaults = 0, copy(options) -- [1]
47   if options.h then return print(help) end -- [2]
48   if options.debug then actions[options.debug]() end -- [3]
49   local todos = options.todo == "all" and keys(actions) or {options.todo}
50   for _todo in pairs(todos) do
51     if type(actions[_todo]) ~= "function"
52     then print(color(31,"NOFUN."),_todo)
53     else for k,v in pairs(defaults) do options[k]=v end -- [4]
54         options.seed = options.seed or 10019 -- [5]
55         local ok,msg = pcall(actions[_todo]) -- [6]
56         if ok then print(color(32,"PASS ").._todo)
57         else print(color(31,"FAIL ").._todo,msg)
58         fails=fails+1 end end -- [7]
59   end
60   os.exit(fails) end -- [8]
61
62 --
63 -- Lib, Lib
64
65 -- In paragraph of the text that starts with "Options", all lines that start with
66 -- "flag" have a default value as the last word on that line.
67 -- [1] Build the "options" array from those flags and defaults
68 -- [2] Check if we can update those defaults from command line arguments).
69 -- [3] Anything on the command line is a string. Check if these can become nums
70 -- For the sake of brevity:
71 -- [4] command line flags need only match the start of the flag;
72 -- [5] for boolean values, -flag flips the default boolean
73 -- [6] add in the ability to call "what2doAtLastLine"
74 local function what2doAtFirstLine(txt)
75   local options={}
76   help = txt
77   txt:gsub("^.*OPTIONS:",":gsub(\"%n%s*~([^\n]+)[^\n]*%s([^\n]+)\",
78     function(flag,x)
79       for n,word in ipairs(arg) do -- [2]
80         if flag:match("^"..word:sub(2)..".*") then -- [4]
81           x=(x=="false" and "true") or (x=="true" and "false") or arg[n+1] end end
82         if x=="true" then x=true
83         elseif x=="false" then x=false -- [4]
84         else x=tonumber(x) or x -- [3]
85         end
86         options[flag] = x end) -- [1]
87   return setmetatable(options,{__call=what2doAtLastLine}) end -- [6]
88
89 --
90 -- Return
91
92 return what2doAtFirstLine

```