```lua
1  --                                       ___
2  --                                      /\_ \
3  --       __   __   ___    ___    ___    \//\ \      __    __     __    ___
4  --     /'__`\/\ `'__\ /'___\  / __`\/\ `'__\  \ \ \    /'__`\ /'__`\  /'__`\ /' _ `\
5  --    /\  __/\ \ \//\ \__//\ \L\ \ \ \/    \_\ \_/\  __//\ \L\.\_/\  __//\ \/\ \
6  --    \ \____\\ \_\\ \____\\ \____/\ \_\    /\____\\ \____\\ \__/.\_\ \____\\ \_\ \_\
7  --     \/____/ \/_/ \/____/ \/___/  \/_/    \/____/ \/____/ \/__/\/_/\/____/ \/_/\/_/
8  --
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24 -- LIABILITY, WHETHER IN AN ACTION OF CONTRACT, TORT OR OTHERWISE, ARISING FROM,
25 -- OUT OF OR IN CONNECTION WITH THE SOFTWARE OR THE USE OR OTHER DEALINGS IN THE
26 -- SOFTWARE
27 local help = [[
28 lua rezon.lua [OPTIONS]
29 Tree learner (binary splits on numerics using Gaussian approximation)
30 (c)2021 Tim Menzies <timm@ieee.org> MIT license.
31
32 OPTIONS:
33   -best     X   Best examples are in 1..best*size(all)  = .2
34   -debug    X   run one test, show stackdumps on fail   = pass
35   -epsilon  X   ignore differences under epsilon*stdev  = .35
36   -Far      X   How far to look for remove items        = .9
37   -file     X   Where to read data                      = ../../data/auto93.csv
38   -h            Show help                               = false
39   -little   X   size of subset of a list                = 256
40   -p        X   distance calc coefficient               = 2
41   -seed     X   Random number seed;                     = 10019
42   -Stop     X   Create subtrees while at least 2*stop egs = 4
43   -Tiny     X   Min range size = size(egs)^tiny         = .5
44   -todo     X   Pass/fail tests to run at start time     = pass
45             If "X=all", then run all.
46             If "X=ls" then list all.
47
48 Data read from "-file" is a csv file whose first row contains column
49 names (and the other row contain data.  If a name contains ":",
50 that column will get ignored.  Otherwise, names starting with upper
51 case denote numerics (and the other columns are symbolic).  Names
52 containing "!" are class columns and names containing "+" or "-"
53 are goals to be maximized or minimized. --]] --[[
54
55 Internally,  columns names are read by a COLS object where numeric,
56 symbolic, and ignored columns generate NUM, SYM, and SKIP instances
57 (respectively).  After row1, all the other rows are examples ('EG')
58 which are stored in a SAMPLE. As each example is added to a sample,
59 they are summarized in the COLS' objects.
60
61 Note that SAMPLEs can be created from disk data, or at runtimes from
62 lists of examples (see SAMPLE:clone()). --]]
63
64 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
65 local THE = {} -- The THE global stores the global config for this software.
66 -- any line of help text startling with " -" has flag,default as first,last word
67 help:gsub("\n [-]([^%s]+)[^\n]*%s([^%s]+)",
68   function(flag,x)
69     for n,word in ipairs(arg) do -- check for any updated to "flag" on command line
70       -- use any command line "word" that matches the start of "flag"
71       if flag:match("^"..word:sub(2)..".*") then
72         -- command line "word"s for booleans flip the default value
73         x=(x=="false" and "true") or (x=="true" and "false") or arg[n+1] end end
74     if x=="true" then x=true elseif x=="false" then x=false else x=tonumber(x) or x end
75     THE[flag] = x end)
76
77 THE.seed = THE.seed or 10019
78 if THE.h then return print(help) end
```

```lua
79  --
80  --     |\/| | (_ (_
81  --     |  | | __) )_
82  --
83  -- meta
84  local same
85  function same(x,...) return x end
86
87  -- sorting
88  local push,sort,ones
89  function push(t,x) table.insert(t,x); return x end
90  function sort(t,f) table.sort(t,f);    return t end
91  function ones(a,b) return a[1] < b[1] end
92
93  -- tables
94  local copy,keys,map,sum
95  function copy(t,   u) u={};for k,v in pairs(t) do u[k]=v        end; return u      end
96  function keys(t,   u) u={};for k,_ in pairs(t) do u[1+#u]=k      end; return sort(u) end
97  function map(t,f,  u) u={};for k,v in pairs(t) do u[1+#u] =f(k,v)  end; return u      end
98  function sum(t,f,  n) n=0 ;for _,v in pairs(t) do n=n+(f or same)(v) end;return n      end
99
100 -- printing utils
101 local hue,shout,out,say,fmt
102 fmt  = string.format
103 function say(...) print(string.format(...)) end
104 function hue(n,s) return string.format("\27[1m\27[%sm%s\27[0m",n,s) end
105 function shout(x) print(out(x)) end
106 function out(t,   u,key,val) -- convert nested tables to a string
107   function key(_,k) return string.format(":%s %s", k, out(t[k])) end
108   function val(_,v) return out(v) end
109   if type(t) ~= "table" then return tostring(t) end
110   u = #t>0 and map(t, val) or map(keys(t), key)
111   return "{"..table.concat(u,"").."}" end
112
113 -- reading from file
114 local coerce,csv
115 function coerce(x)
116   if x=="true" then return true elseif x=="false" then return false end
117   return tonumber(x) or x end
118
119 function csv(file,   x)
120   file = io.input(file)
121   return function(   t,tmp)
122     x  = io.read()
123     if x then
124       t={};for y in x:gsub("[\t ]*","",""):gmatch("([^,]+)") do push(t,coerce(y)) end
125       if #t>0 then return t end
126     else io.close(file) end end end
127 -- maths
128 local log,sqrt,rnd,rnds
129 log = math.log
130 sqrt= math.sqrt
131 function rnd(x,d,  n) n=10^(d or 2); return math.floor(x*n+0.5) / n end
132 function rnds(t,d)    return map(t, function(_,x) return rnd(x,d or 2) end) end
133
134 -- random stuff (LUA's built-in randoms give different results on different platfors)
135 local randi,rand,any,some,shuffle
136 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
137 function rand(lo,hi)
138   lo, hi = lo or 0, hi or 1
139   THE.seed = (16807 * THE.seed) % 2147483647
140   return lo + (hi-lo) * THE.seed / 2147483647 end
141
142 function any(t)          return t[randi(1,#t)] end
143 function some(t,n,    u)
144   if n >= #t then return shuffle(copy(t)) end
145   u={}; for i=1,n do push(u,any(t)) end; return u end
146
147 function shuffle(t,   j)
148   for i=#t,2,-1 do j=randi(1,i); t[i],t[j]=t[j],t[i] end; return t end
149
150 -- objects
151 local ako,has,obj
152 ako= getmetatable
153 function has(mt,x) return setmetatable(x,mt) end
154 function obj(s, o,new)
155   o = {_is=s, __tostring=out}
156   o.__index = o
157   return setmetatable(o,{__call=function(_,...) return o.new(...) end}) end
```

```lua
159  --
160  --        ___    ___
161  --    |\| (__) |\/|
162  --
163  local NUM=obj"NUM"
164  function NUM.new(inits,at,txt,      self)
165    self = has(NUM,{n=0, at=at or 0, txt=txt or "",
166                    w=(txt or ""):find"-" and -1 or 1,
167                    mu=0, m2=0, lo=math.huge, hi=-math.huge})
168    for _,x in pairs(inits or {}) do self:add(x) end
169    return self end
170
171  -- summarizing
172  function NUM:mid()    return self.mu end
173  function NUM:spread() return (self.m2/(self.n-1))^0.5 end
174
175  -- updating
176  function NUM:add(x,   d)
177    if x ~= "?" then
178      self.n=self.n+1
179      d=x-self.mu
180      self.mu= self.mu+d/self.n
181      self.m2= self.m2+d*(x-self.mu)
182      self.lo = math.min(x, self.lo)
183      self.hi = math.max(x, self.hi) end
184    return x end
185
186  -- querying
187  function NUM:norm(x)
188    local lo,hi = self.lo,self.hi
189    return  math.abs(hi - lo) < 1E-9 and 0 or (x-lo)/(hi-lo) end
190
191  function NUM:dist (x,y)
192    if     x=="?" then y=self:norm(y); x=y>0.5 and 0 or 1
193    elseif y=="?" then x=self:norm(x); y=x>0.5 and 0 or 1
194    else    x, y = self:norm(x), self:norm(y) end
195    return maths.abs(x-y) end
196
197  -- discretization
198  function NUM:splits(other)
199    function cuts(x,s,at) return {
200      {val=x, at=at, txt=fmt("%s <= $s",s,x), when=function(z) return z<=x end},
201      {val=x, at=at, txt=fmt("%s > $s",s,x),  when=function(z) return z >x end}}
202    end
203    local i,j,e = self, other, 2.71828
204    local a,b,c,root1,root2
205    local sd=function(x) return x:spread() end
206    a = 1/(2*sd(i)^2) - 1/(2*sd(j)^2)
207    b = j.mu/(sd(j)^2) - i.mu/(sd(i)^2)
208    c = i.mu^2 /(2*sd(i)^2) - j.mu^2 / (2*sd(j)^2) - mat
209    root1 = (-b - sqrt(b*b - 4*a*c) )/2*a
210    root2 = (-b + sqrt(b*b - 4*a*c) )/2*a
211    if  i.mu<=root1 and root1<=j.mu
212    then return cuts(root1,self.txt,self.at)
213    else return cuts(root2,self.txt,self.at) end end
214  --
215  --     ___  ___  |\/|
216  --    __)  | |  |
217  --
218  local SYM=obj"SYM"
219  function SYM.new(inits,at,txt,sample,      self)
220    self= has(SYM,{n=0, at=at or 0, txt=txt or "", sample=sample,
221                   seen={}, mode=nil, most=0})
222    for _,x in pairs(inits or {}) do self:add(x) end
223    return self end
224
225  -- Summarizing
226  function SYM:mid() return self.mode end
227  function SYM:spread()
228    return sum(self.seen, function(n) return -n/self.n*log(n/self.n,2) end) end
229
230  -- update
231  function SYM:add(x)
232    self.seen[x] = (self.seen[x] or 0) + 1
233    if self.seen[x] > self.most then self.mode, self.most = x, self.seen[x] end
234    return x end
235
236  -- querying
237  function SYM:dist(x,y) return  x==y and 0 or 1 end
238
239  -- discretization
240  function SYM:splits(other)
241    function cut(_,x) return
242      {val=x, at=self.at, txt=fmt("%s==$s",self.txt,x),
243       when = function(z) return z==x end} end
244    local out={}
245    for k,_ in pairs(self.seen)  do push(out,k) end
246    for k,_ in pairs(other.seen) do push(out,k) end
247    return map(sort(out),cut) end
248
```

```lua
249  --        ___
250  --    ___ |-/ | |--
251  --    __) |-( | |__
252  --
253  -- Columns for values we want to ignore.
254  local SKIP=obj"SKIP"
255  function SKIP.new(inits,at,txt)
256    return has(SKIP,{n=0, at=at or 0, txt=txt or ""}) end
257
258  function SKIP:mid()      return "?" end
259  function SKIP:spread()   return 0    end
260  function SKIP:add(x)     return x    end
261  function SKIP:splits(_) return {}   end
262  --        __  __
263  --    |_ /_
264  --    |__ \_)
265  --
266  -- One example
267  local EG=obj"EG"
268
269  function EG.new(cells) self.cells = cells end
270
271  -- Sumamrizing
272  function EG:mid(cols)    return map(cols, function(_,c) return c:mid()    end) end
273  function EG:spread(cols) return map(cols, function(_,c) return c:spread() end) end
274
275  -- Queries
276  function EG:dist(other,cols,    a,b,d,n,inc)
277    d,n = 0,0
278    for _,col in pairs(cols) do
279      a,b = self.cells[col.at], other.cells[col.at]
280      inc = a=="?" and b=="?" and 1 or col:dist(a,b)
281      d   = d + inc^THE.p
282      n   = n + 1 end
283    return (d/n)^(1/THE.p) end
284
285  -- Sorting
286  function EG:better(other,cols,    e,n,a,b,s1,s2)
287    n,s1,s2,e = #cols, 0, 0, 2.71828
288    for _,num in pairs(cols) do
289      a  = num:norm(self.cells[ num.at])
290      b  = num:norm(other.cells[num.at])
291      s1 = s1 - e^(num.w * (a-b)/n)
292      s2 = s2 - e^(num.w * (b-a)/n) end
293    return s1/n < s2/n end
294  --       __  __   __
295  --    / ( / \   (_
296  --    \__ \_/ |__ __)
297  --
298  -- Convert column headers into NUMs and SYMs, etc.
299  local COLS=obj"COLS"
300  function COLS.new(names,    self, new,what)
301    self = has(COLS, {names=names, xs={}, all={}, ys={}})
302    for n,x in pairs(names) do
303      new = (x:find":" and SKIP or x:match"^[A-Z]" and NUM or SYM)({},n,x)
304      push(self.all, new)
305      if not x:find":" then
306        if x:find"!" then self.klass = new
307        what = (x:find"-" or x:find"+") and self.ys or self.xs
308        push(what, new) end end end
309    return self end
310
311  -- Updates
312  function COLS:add(eg)
313    return map(eg, function(n,x) self.all[n]:add(x); return x end) end
314
```

```lua
315 --
316 --    _____ ___  ___ ___  _   ___
317 --   / __|/_\|  \/  | _ \| |  | __|
318 --
319 -- SAMPLEs hold many examples
320 local SAMPLE=obj"SAMPLE"
321 function SAMPLE.new(inits,    self)
322   self = has(SAMPLE, {cols=nil, egs={}})
323   if type(inits)=="string" then for eg in csv(inits)    do self:add(eg) end end
324   if type(inits)=="table"  then for eg in pairs(inits) do self:add(eg) end end
325   return self end
326
327 -- Create a new sample with the same structure as this one
328 function SAMPLE:clone(inits,   out)
329   out = SAMPLE:new{self.cols.names}
330   for _,eg in pairs(inits or {}) do out:add(eg) end
331   return out end
332
333 -- Updates
334 function SAMPLE:add(eg)
335   eg = eg.cells and eg.cells or eg
336   if    self.cols
337   then push(self.egs,eg); self.cols:add(eg)
338   else self.cols = COLS(eg) end end
339
340 -- Distance queries
341 function SAMPLE:neighbors(eg1,egs,cols)
342   local dist_eg2 = function(_,eg2) return {eg1:dist(eg2,cols or self.xs),eg2} end
343   return sort(map(egs or self.egs,dist_eg2),firsts) end
344
345 function SAMPLE:distance_farExample(eg1,egs,cols,    tmp)
346   tmp = self:neighbors(eg1, egs, cols)
347   return table.unpack(tmp[#tmp*self.Far//1]) end
348
349 -- Discretization
350 function SAMPLE:twain(egs,cols)
351   local egs, north, south, a,b,c, lo,hi
352   egs       = some(egs or self.egs, self.little)
353   _,north = self:distance_farExample(any(self.egs), egs, cols)
354   c,south = self:distance_farExample(north,          egs, cols)
355   for _,eg in pairs(self.egs) do
356     a = eg:dist(north, cols)
357     b = eg:dist(south, cols)
358     eg.x = (a^2 + c^2 - b^2)/(2*c) end
359   lo, ho = self:clone(), self:clone()
360   for n,eg in pairs(sort(self.egs, function(a,b) return a.x < b.x end)) do
361     if n < .5*#eg then lo:add(eg) else hi:add(eg) end end
362   return lo, hi end
363
364 function SAMPLE:mid(cols)
365   return map(cols or self.cols.all,function(_,col) return col:mid() end) end
366 function SAMPLE:spread(cols)
367   return map(cols or self.cols.all,function(_,col) return col:spread() end) end
368
```

```lua
369 --
370 --    _____ ___  ___ ___  _   ___   _____ ___ ___ ___
371 --   / __|/_\|  \/  | _ \| |  | __| |_   _| _ \ __| __|
372 --
373 -- need to sort first
374
375 -- how to score
376 function SAMPLE:splits(other,both,    cuts,unplaced,place,score)
377   function guess(todos,cuts)
378     for _,todo in pairs(todos) do
379       local f=function(_,cut)
380              return {Row(cut.has:mid()):dist(todo, both.cols.xs),cut} end
381       sort(map(cuts,f),firsts)[1][2].has:add(todo) end
382     return cuts end
383   function divide(cuts,    todos,placed)
384     todos = {}
385     for _,eg in pairs(both.egs) do
386       placed = false
387       for _,cut in pairs(cuts) do
388         if    cut.what(eg.cells[cut.at])
389         then cut.has = cut.has or self.clone()
390              cut.has:add(eg)
391              placed = true
392              break end end
393       if not placed then push(todos, eg) end end
394     return guess(todos,cuts) end
395   function score(cut,     m,n)
396     m,n = #cut.has.egs,both.egs; return -m/n*log(m/n,2) end
397   local best, cutsx, tmp = math.huge
398   for pos,col in pairs(both.cols.xs) do
399     cutsx = col:splits(other.cols.xs[pos])
400     tmp   = sum(divide(cutsx),score)
401     if tmp < best then best,cuts = tmp,cutsx end end
402   return cuts end
403
404 function SAMPLE:tree(top)
405   top = top or self
406   one,two = self:twain(self.egs, top.cols.xs)
407   for _,cut in pairs(one:splits(two,self)) do
408     if top.stats.n > (#top.egs)^THE.Tiny then
409       cut.sub= cut.has:tree(top) end end end
410
411 function SAMPLE:show(tree)
412   local vals=function(a,b) return a.val < b.val end
413   local function show1(tree,pre)
414     if #tree.kids==0 then io.write(fmt(" ==> %s [%s]",tree.mode, tree.n)) end
415     for _,kid in pairs(sort(tree.kids,vals))  do
416        io.write("\n"..fmt("%s%s",pre, showDiv(i, kid.at, kid.val)))
417           show1(kid.sub, pre.."|.. ") end
418   end -----------------------
419   show1(tree,""); print("") end
420
```

```lua
421 -------------------------------------------------------------------------------
422 --
423 --   EXAMPLES
424 --
425 --
426 local go={}
427 function go.ls()
428   print("\nlua "..arg[0].." -todo ACTION\n\nACTIONS:")
429   for _,k in pairs(keys(go)) do  print(" -todo",k) end end
430
431 function go.pass() return true end
432 function go.the() shout(THE) end
433 function go.bad( s) assert(false) end
434
435 function go.sort(   u,t)
436   t={}; for i=100,1,-1 do push(t,i) end
437   t=sort(t,function(x,y)
438       if x+y<20 then return x>y else return x<y end end)
439   assert(sum(t,function(x) return x*100 end)==505000)
440   assert(t[1] == 10)
441   assert(t[#t]==100)
442   u=copy(t)
443   t[1] = 99
444   assert(u[1] ~= 99) end
445
446 function go.out( s)
447   assert("{:age 21 :milestones {1 2 3 4} :name tim}"==out(
448       {name='tim', age=21, milestones={1,2,3,4}}))end
449
450 function go.file( n)
451   for _,t in pairs{{"true",true,"boolean"}, {"false",false,"boolean"},
452                   {"42.1",42.1,"number"},  {"32zz","32zz","string"},
453                   {"nil","nil","string"}} do
454     assert(coerce(t[1])==t[2])
455     assert(type(coerce(t[1]))==t[3]) end
456   n =0
457   for row in csv(THE.file) do
458     n = n + 1
459     assert(#row==8)
460     assert(n==1 or type(row[1])=="number")
461     assert(n==1 or type(row[8])=="number") end end
462
463 function go.rand( t,u)
464   t,u={},{}; for i=1,20 do push(u,push(t,100*rand())) end
465   t= sort(rnds(t,0))
466   assert(t[1]==3 and t[#t]==88)
467   t= sort(some(t,4))
468   assert(#t==4)
469   assert(t[1]==7)
470   assert(79.5 == rnds(shuffle(u))[1])
471 end
472
473 function go.num(    cut,min)
474   local xnum, ynum =  NUM(), NUM()
475   for i=1,400   do xnum:add(rand()^3)    end
476   for i=401,500 do ynum:add(rand()^.25) end
477   print(xnum:mid(), xnum:spread())
478   print(ynum:mid(), ynum:spread())
479   print(xnum:splits(ynum))
480   end
481
482 function go.ordered( s,n)
483   s = ordered(slurp())
484   n = #s.egs
485   shout(s.heads)
486   for i=1,15 do shout(s.egs[i].cells) end
487   print("#")
488   for i=n,n-15,-1 do shout(s.egs[i].cells) end
489 end
490
491 function go.symcuts(  s,xpect,cuts)
492   s=ordered(slurp())
493   print(out(s.xs),out(s.ys))
494   xpect,cuts = symcuts(7,s.egs, "origin")
495   for _,cut in pairs(cuts) do print(xpect, out(cut)) end end
496
497 function go.numcuts(  s,xpect,cuts)
498   s=ordered(slurp())
499   xpect,cuts = numcuts(s,2,s.egs,"Dsiplcment")
500   if xpect then
501     for _,cut in pairs(cuts) do print(xpect, out(cut)) end end end
502
503 function  go.atcuts(s,cuts,at,ynum)
504   s=ordered(slurp())
505   ynum=NUM(a); map(s.egs,function(_,eg) add(ynum, eg.klass) end)
506   at,cuts = at_cuts(s,egs,sd(ynum)*THE.epsilon, (#s.egs)^THE.Tiny)
507   for _,cut in pairs(cuts) do print(at, out(cut)) end end
508
```

```lua
509 --
510 --   START-UP
511 --
512 --
513 local fails, defaults = 0, copy(THE)
514 go[ THE.debug ]()
515 local todos = THE.todo == "all" and keys(go) or {THE.todo}
516 for _,todo in pairs(todos) do
517   THE = copy(defaults)
518   local ok,msg = pcall( go[todo] )
519   if ok then io.write(hue(32,"PASS ")..todo.."\n")
520         else io.write(hue(31,"FAIL ")..todo.." "..msg.."\n")
521              fails=fails+1 end end
522
523 for k,v in pairs(_ENV) do if not b4[k] then print("?:",k,type(v)) end end
524 os.exit(fails)
```