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rezon.lua

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```

1  --
2  --
3  --
4  --
5  --
6  --
7  --
8  --
9  local help = [[
10 lua rezon.lua [OPTIONS]
11
12 Tree learner (binary splits on numerics using Gaussian approximation)
13 (c) 2021 Tim Menzies <timm@ieee.org> unlicense.org
14
15 OPTIONS:
16 -best      X   Best examples are in 1..best*size(all)      = .2
17 -debug     X   run one test, show stackdumps on fail      = the
18 -epsilon   X   ignore differences under epsilon*stdev     = .35
19 -Far       X   How far to look for remove items           = .9
20 -file      X   Where to read data                          = ../data/auto93.csv
21 -h         X   Show help                                    = false
22 -little    X   size of subset of a list                    = 256
23 -p         X   distance calc coefficient                   = 2
24 -seed      X   Random number seed;                        = 10019
25 -Stop      X   Create subtrees while at least 2*stop eggs = 4
26 -Tiny      X   Min range size = size(egs)^tiny            = .5
27 -todo      X   Pass/fail tests to run at start time       = the
28               If "X=all", then run all.
29               If "X=ls" then list all.
30
31 Data read from "-file" is a csv file whose first row contains column
32 names. If a name contains ".", that column will get ignored.
33 Otherwise, names starting with upper case denote numerics (and the
34 other columns are symbolic). Names containing "!" are class columns
35 and names containing "+" or "-" are goals to be maximized or
36 minimized.
37
38 Internally, these names are read by a COLS object where numeric,
39 symbolic, and ignored columns generate NUM, SYM, and SKIP instances
40 (respectively). After row1, all the other rows are examples ('EG')
41 which are stored in a SAMPLE. As each example is added to a sample,
42 they are summarized in the COLS' objects. ]]
43
44 -----
45 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
46 local function rogues() -- to find any rogue globals, run this at end of file
47   for k,v in pairs(_ENV) do if not b4[k] then print("?:",k,type(v)) end end end
48
49 --
50 --
51 --
52 --
53 THE = {} -- The THE global stores the global config for this software.
54 -- any line of help text starting with " -" has flag,default as first,last word
55 help:gsub("\n -([^\s]+)([^\n]*%s([^\s]+)",
56   function(flag,x)
57     for n,word in ipairs(arg) do -- check for any updated to "flag" on command line
58       -- use any command line "word" that matches the start of "flag"
59       if flag:match("^"..word:sub(2).."*") then
60         -- command line "word"s for booleans flip the default value
61         x=(x=="false" and "true") or (x=="true" and "false") or arg[n+1] end
62     end
63     -- coerce to the right type
64     if x=="true" then x=true elseif x=="false" then x=false else x=tonumber(x) or x end
65     -- store
66     THE[flag] = x end)
67
68 THE.seed = THE.seed or 10019
69 if THE.h then return print(help) end
70 -- And now we may begin.
71

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72 --
73 --
74 --
75 --
76 -- meta
77 local same
78 function same(x,...) return x end
79
80 -- sorting
81 local push,sort,ones
82 function push(t,x) table.insert(t,x); return x end
83 function sort(t,f) table.sort(t,f); return t end
84 function ones(a,b) return a[1] < b[1] end
85
86 -- tables
87 local copy,keys,map,sum
88 function copy(t, u) u={};for k,v in pairs(t) do u[k]=v end; return u end
89 function keys(t, u) u={};for k,_ in pairs(t) do u[1+#u]=k end; return sort(u) end
90 function map(t,f, u) u={};for k,v in pairs(t) do u[1+#u] =f(k,v) end; return u end
91 function sum(t,f, n) n=0;for _,v in pairs(t) do n=n+(f or same)(v) end;return n end
92
93 -- printing utils
94 local hue,shout,out,say,fmt
95 fmt = string.format
96 function say(...) print(string.format(...)) end
97 function hue(n,s) return string.format("%27[1m%27[%sm%s%27[0m",n,s) end
98 function shout(x) print(out(x)) end
99 function out(t, u,key,val) -- convert nested tables to a string
100   function key(_,k) return string.format(":%s%s", k, out(t[k])) end
101   function val(_,v) return out(v) end
102   if type(t) ~= "table" then return tostring(t) end
103   u = #t>0 and map(t, val) or map(keys(t), key)
104   return "{ "..table.concat(u, " ").." }" end
105
106 -- reading from file
107 local coerce,csv
108 function coerce(x)
109   if x=="true" then return true elseif x=="false" then return false end
110   return tonumber(x) or x end
111
112 function csv(file, x)
113   file = io.input(file)
114   return function( t,tmp)
115     x = io.read()
116     if x then
117       t={};for y in x:gsub("[\n]*",""):gmatch("[^\n]+") do push(t,coerce(y)) end
118       if #t>0 then return t end
119     else io.close(file) end end end
120
121 -- maths
122 local log,sqrt,rnd,rnds
123 log = math.log
124 sqrt= math.sqrt
125 function rnd(x,d, n) n=10^(d or 0); return math.floor(x*n+0.5) / n end
126 function rnds(t,d) return map(t, function(_,x) return rnd(x,d or 2) end) end
127
128 -- random stuff (LUA's built-in randoms give different results on different platfors)
129 local randi,rand,any,some
130 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
131 function rand(lo,hi)
132   lo, hi = lo or 0, hi or 1
133   THE.seed = (16807 * THE.seed) % 2147483647
134   return lo + (hi-lo) * THE.seed / 2147483647 end
135
136 function any(t) return t[randi(1,#t)] end
137 function some(t,n, u)
138   if n >= #t then return copy(t) end
139   u={}; for i=1,n do push(u,any(t)) end; return u end
140
141 -- objects
142 local ako,has,obj
143 ako= getmetatable
144 function has(mt,x) return setmetatable(x,mt) end
145 function obj(s, o,new)
146   o = {is=s, __tostring=lib.out}
147   o.__index = o
148   return setmetatable(o, {__call=function(_,...) return o.new(...) end}) end

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149 --
150 -- NUM
151 --
152 --
153 local NUM=obj"NUM"
154 function NUM.new(inits,at,txt, self)
155   self = has(NUM,{n=0, at=at or 0, txt=txt or "",
156     w=(txt or ""):find"- " and -1 or 1,
157     mu=0, m2=0, lo=math.huge, hi=-math.huge})
158   for _,x in pairs(inits or {}) do self:add(x) end
159   return self end
160
161 -- summarizing
162 function NUM:mid() return self.mu end
163 function NUM:spread() return (self.m2/(self.n-1))^0.5 end
164
165 -- updating
166 function NUM:add(x, d)
167   if x ~= "?" then
168     self.n=self.n+1
169     d=x-self.mu
170     self.mu= self.mu+d/self.n
171     self.m2= self.m2+d*(x-self.mu)
172     self.lo = math.min(x, self.lo)
173     self.hi = math.max(x, self.hi) end
174   return x end
175
176 -- querying
177 function NUM:norm(x)
178   local lo,hi = self.lo,self.hi
179   return math.abs(hi - lo) < 1E-9 and 0 or (x-lo)/(hi-lo) end
180
181 function NUM:dist(x,y)
182   if x=="?" then y=self:norm(y); x=y>0.5 and 0 or 1
183   elseif y=="?" then x=self:norm(x); y=x>0.5 and 0 or 1
184   else x, y = self:norm(x), self:norm(y) end
185   return (x-y) end
186
187 -- discretization
188 function NUM:splits(other)
189   function cuts(x,s,at) return {
190     {val=x, at=at, txt=fmt("%s<=$s",s,x), when=function(z) return z<=x end},
191     {val=x, at=at, txt=fmt("%s>$s",s,x), when=function(z) return z>x end}}
192   end
193   local i, j, e, a, b, c, x1, x2 = self, other, 2.71828
194   a = 1/(2*sd(i)^2) - 1/(2*sd(j)^2)
195   b = j.mu/(sd(j)^2) - i.mu/(sd(i)^2)
196   c = i.mu^2/(2*sd(i)^2) - j.mu^2/(2*sd(j)^2) - mat
197   x1 = (-b - sqrt(b*b - 4*a*c))/2*a
198   x2 = (-b + sqrt(b*b - 4*a*c))/2*a
199   if i.mu<=x1 and x1<=j.mu
200   then return cuts(x1,self.txt,self.at)
201   else return cuts(x2,self.txt,self.at) end end
202
203 --
204 -- SYM
205 --
206 local SYM=obj"SYM"
207 function SYM.new(inits,at,txt,sample, self)
208   self= has(SYM,{n=0, at=at or 0, txt=txt or "", sample=sample,
209     seen={}, mode=nil, most=0})
210   for _,x in pairs(inits or {}) do self:add(x) end
211   return self end
212
213 -- Summarizing
214 function SYM:mid() return self.mode end
215 function SYM:spread()
216   return sum(self.seen, function(n) return -n/self.n*log(n/self.n,2) end) end
217
218 -- update
219 function SYM:add(x)
220   self.seen[x] = (self.seen[x] or 0) + 1
221   if self.seen[x] > self.most then self.mode, self.most = x, self.seen[x] end
222   return x end
223
224 -- querying
225 function SYM:dist(x,y) return x==y and 0 or 1 end
226
227 -- discretization
228 function SYM:splits(other)
229   function cut(_,x) return
230     {val=x, at=self.at, txt=fmt("%s==$s",self.txt,x),
231     when = function(z) return z==x end} end
232   local out={}
233   for k,_ in pairs(self.seen) do push(out,k) end
234   for k,_ in pairs(other.seen) do push(out,k) end
235   return map(sort(out),cut) end
236

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237 --
238 -- SKIP
239 --
240 --
241 -- Columns for values we want to ignore.
242 local SKIP=obj"SKIP"
243 function SKIP.new(inits,at,txt)
244   return has(SKIP,{n=0, at=at or 0, txt=txt or ""}) end
245
246 function SKIP:mid() return "?" end
247 function SKIP:spread() return 0 end
248 function SKIP:add(x) return x end
249 function SKIP:splits(_) return {} end
250
251 -- EG
252 --
253 --
254 -- One example
255 local EG=obj"EG"
256
257 function EG.new(cells) self.cells = cells end
258
259 -- Sumamrizing
260 function EG:mid(cols) return map(cols, function(_,c) return c:mid() end) end
261 function EG:spread(cols) return map(cols, function(_,c) return c:spread() end) end
262
263 -- Queries
264 function EG:dist(other,cols, a,b,d,n,inc)
265   d,n = 0,0
266   for _,col in pairs(cols) do
267     a,b = self.cells[col.at], other.cells[col.at]
268     inc = a=="?" and b=="?" and 1 or col:dist(a,b)
269     d = d + inc^THE.p
270     n = n + 1 end
271   return (d/n)^(1/THE.p) end
272
273 -- Sorting
274 function EG:better(other,cols, e,n,a,b,s1,s2)
275   n,s1,s2,e = #cols, 0, 0, 2.71828
276   for _,num in pairs(cols) do
277     a = num:norm(self.cells[ num.at])
278     b = num:norm(other.cells[num.at])
279     s1 = s1 - e^(num.w * (a-b)/n)
280     s2 = s2 - e^(num.w * (b-a)/n) end
281   return s1/n < s2/n end
282
283 -- COLS
284 --
285 --
286 -- Convert column headers into NUMs and SYMs, etc.
287 local COLS=obj"COLS"
288 function COLS.new(names, self, new,what)
289   self = has(COLS, {names=names, xs={}, all={}, ys={}})
290   for n,x in pairs(names) do
291     new = (x:find"." and SKIP or x:match"^[A-Z]" and NUM or SYM) ({},n,x)
292     push(self.all, new)
293     if not x:find"." then
294       if x:find"!" then self.klass = new
295       what = (x:find"-" or x:find"+") and self.ys or self.xs
296       push(what, new) end end end
297   return self end
298
299 -- Updates
300 function COLS:add(eg)
301   return map(eg, function(n,x) self.all[n]:add(x); return x end) end
302

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303 --
304 -- SAMPLE
305 --
306 --
307 -- SAMPLEs hold many examples
308 local SAMPLE=obj"SAMPLE"
309 function SAMPLE:new(inits, self)
310     self = has(SAMPLE, {cols=nil, eggs={}})
311     if type(inits)=="string" then for eg in csv(inits) do self:add(eg) end end
312     if type(inits)=="table" then for eg in pairs(inits) do self:add(eg) end end
313     return self end
314
315 -- Create a new sample with the same structure as this one
316 function SAMPLE:clone(inits, out)
317     out = SAMPLE:new(self.cols.names)
318     for _,eg in pairs(inits or {}) do out:add(eg) end
319     return out end
320
321 -- Updates
322 function SAMPLE:add(eg)
323     eg = eg.cells and eg.cells or eg
324     if self.cols
325     then push(self.egs,eg); self.cols:add(eg)
326     else self.cols = COLS(eg) end end
327
328 -- Distance queries
329 function SAMPLE:neighbors(eg1,egs,cols)
330     local dist_eg2 = function(_,eg2) return {eg1:dist(eg2,cols or self.xls),eg2} end
331     return sort(map(egs or self.egs,dist_eg2),firsts) end
332
333 function SAMPLE:distance_farExample(eg1,egs,cols, tmp)
334     tmp = self:neighbors(eg1, egs, cols)
335     return table.unpack(tmp[#tmp*self.Far//1]) end
336
337 -- Discretization
338 function SAMPLE:twain(egs,cols)
339     local egs, north, south, a,b,c, lo,hi
340     egs = many(egs or self.egs, self.little)
341     _,north = self:distance_farExample(any(self.egs), egs, cols)
342     c,south = self:distance_farExample(north, egs, cols)
343     for _,eg in pairs(self.egs) do
344         a = eg:dist(north, cols)
345         b = eg:dist(south, cols)
346         eg.x = (a^2 + c^2 - b^2)/(2*c) end
347     lo, ho = self:clone(), self:clone()
348     for n,eg in pairs(sort(self.egs, function(a,b) return a.x < b.x end)) do
349         if n < .5*#eg then lo:add(eg) else hi:add(eg) end end
350     return lo, hi end
351
352 function SAMPLE:mid(cols)
353     return map(cols or self.cols.all,function(_,col) return col:mid() end) end
354 function SAMPLE:spread(cols)
355     return map(cols or self.cols.all,function(_,col) return col:spread() end) end
356

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```

357 --
358 -- SAMPLE TREE
359 --
360 --
361 -- need to sort first
362
363 -- how to score
364 function SAMPLE:splits(other,both, cuts,unplaced,place,score)
365     function guess(todos,cuts)
366         for _,todo in pairs(todos) do
367             local f=function(_,cut)
368                 return {Row(cut.has:mid()):dist(todo, both.cols.xls),cut} end
369             sort(map(cuts,f),firsts)[1][2].has:add(todo) end
370         return cuts end
371     function divide(cuts, todos,placed)
372         todos = {}
373         for _,eg in pairs(both.egs) do
374             placed = false
375             for _,cut in pairs(cuts) do
376                 if cut.what(eg.cells[cut.at])
377                 then cut.has = cut.has or self:clone()
378                     cut.has:add(eg)
379                     placed = true
380                     break end end
381             if not placed then push(todos, eg) end end
382         return guess(todos,cuts) end
383     function score(cut, m,n)
384         m,n = #cut.has.egs,both.egs; return -m/n*log(m/n,2) end
385     local best, cutsx, tmp = math.huge
386     for pos,col in pairs(both.cols.xls) do
387         cutsx = col:splits(other.cols.xls[pos])
388         tmp = sum(divide(cutsx),score)
389         if tmp < best then best,cuts = tmp,cutsx end end
390     return cuts end
391
392 function SAMPLE:tree(top)
393     top = top or self
394     one,two = self:twain(self.egs, top.cols.xls)
395     for _,cut in pairs(one:splits(two,self)) do
396         if cut.stats.n > (#top.egs)^THE.Tiny then
397             cut.sub= cut.has:tree(top) end end end
398
399 function SAMPLE:show(tree)
400     local vals=function(a,b) return a.val < b.val end
401     local function show1(tree,pre)
402         if #tree.kids==0 then io.write(fmt("==> %s[%s]",tree.mode, tree.n)) end
403         for _,kid in pairs(sort(tree.kids,vals)) do
404             io.write("\n"..fmt("%s%s",pre, showDiv(i, kid.at, kid.val)))
405             show1(kid.sub, pre.."|." end
406         end -----
407     show1(tree,""); print("") end
408

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409 -----
410 --
411 --   EXAMPLES
412 --
413 --
414 local go={}
415 function go.ls()
416   print("\nlua ".arg[0].." -todo ACTION\n\nACTIONS:")
417   for _,k in pairs(keys(go)) do print(" -todo",k) end end
418 function go.the() shout(THE) end
419 function go.bad( s) assert(false) end
420 function go.ordered( s,n)
421   s = ordered(slurp())
422   n = #s.egs
423   shout(s.heads)
424   for i=1,15 do shout(s.egs[i].cells) end
425   print("#")
426   for i=n,n-15,-1 do shout(s.egs[i].cells) end
427 end
428
429 function go.num( cut,min)
430   local xy, xnum, ynum = {}, NUM(), NUM()
431   for i=1,400 do push(xy, {add(xnum,i), add(ynum, rand()^3 )}) end
432   for i=401,500 do push(xy, {add(xnum,i), add(ynum, rand()^.25)}) end
433   cut,min= minXpect(xy, ynum, .35*sd(xnum), (#xy)^the.Tiny)
434   shout{cut=cut, min=min} end
435
436 function go.symcuts( s,xpect,cuts)
437   s=ordered(slurp())
438   print(out(s.xs),out(s.ys))
439   xpect,cuts = symcuts(7,s.egs, "origin")
440   for _,cut in pairs(cuts) do print(xpect, out(cut)) end end
441
442 function go.numcuts( s,xpect,cuts)
443   s=ordered(slurp())
444   xpect,cuts = numcuts(s,2,s.egs,"Dsplacement")
445   if xpect then
446     for _,cut in pairs(cuts) do print(xpect, out(cut)) end end end
447
448 function go.atcuts(s,cuts,at,ynum)
449   s=ordered(slurp())
450   ynum=NUM(a); map(s.egs,function(_,eg) add(ynum, eg.klass) end)
451   at,cuts = at_cuts(s,egs,sd(ynum)*THE.epsilon, (#s.egs)^THE.Tiny)
452   for _,cut in pairs(cuts) do print(at, out(cut)) end end
453

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```

454 --
455 --   START-UP
456 --
457 --
458 local fails, defaults = 0, copy(THE)
459 go[ THE.debug ]()
460 local todos = THE.todo == "all" and keys(go) or {THE.todo}
461 for _,todo in pairs(todos) do
462   THE = copy(defaults)
463   local ok,msg = pcall( go[todo] )
464   if ok then print(hue(32,"PASS")..todo)
465     else print(hue(31,"FAIL")..todo,msg)
466       fails=fails+1 end end
467
468 os.exit(fails)

```