

Dec 20, 21 17:55

2tree.lua

Page 1/3

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1 local the,help = {}, {}
2 lua 2tree.lua [OPTIONS]
3
4 Tree learner (binary splits on numerics
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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 -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=all", then run all.
18               If "X=ls" then list all. ]]
19
20 local b4={}; for k, _ in pairs(_ENV) do b4[k]=k end
21
22 -- VLS:
23
24 local push,sort = function(t,x) table.insert(t,x); return x end
25                  function(t) table.sort(t); return t end
26
27
28 local copy,keys,map = function(t, u) u={};for k,v in pairs(t) do u[k]=v end; return u end
29                      function(t, u) u={};for k, _ in pairs(t) do u[1+#u]=k end; return sort(u) end
30                      function(t,f, u) u={};for k,v in pairs(t) do u[1+#u] =f(k,v) end; return u end
31
32
33 local hue,shout,out = function(n,s) return string.format("%27lm27[%sm%$270m",n,s) end
34                      function(x) print(out(x)) end
35
36 function out(t, u,key,val)
37     function key(_,k) return string.format("%.5%$%", k, out(t[k])) end
38     function val(_,v) return out(v) end
39     if type(t) == "table" then return tostring(t) end
40     u = {}>0 and map(t, val) or map(keys(t), key)
41     return "["..table.concat(u," ")."]" end
42
43
44 local has,obj
45 has = function(mt,x) return setmetatable(x,mt) end
46 function obj(s,o,new)
47     o = {_is=s, _tostring=out}
48     o._index = o
49     return setmetatable(o, {_call=function(_,...) return o.new(...) end}) 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("[\r\n]", ""):gmatch("[^\r\n]" do push(t,coerce(y)) end
63             if #t>0 then return t end
64             else io.close(file) end end end
65
66
67 -- Sample
68
69 -- [5] Returns a sample, initialized, updated
70 -- [1] Self initialize (if nil, then create).
71 -- [2] Read from disc file
72 -- [3] First item is special (contains names of columns)
73 -- [4] Other rows are the actual examples. Use these to update column headers
74 -- [6] Numeric columns have an "num[n]" entry that tracks the
75 --     "num[n].lo" and "num[n].hi" range for each variable.
76 -- [7] Columns to be minimized or maximized are dependent (listed in "ys")
77 -- [8] All other columns are the independent (listed in "xs")
78 -- [9] Dependent variables are minimized,maximized at weights -1,1
79 --     if their name contains "-" or "+". The number of dependents ins "nys"
80 -- [10] Columns contain ":" are ignored
81 -- [11] Each example will be discretized (later) so each example holds the
82 --     "rag" values (not discretized) and the "cooked" examples (discretized).
83
84 local slurp,sample,ordered
85 function slurp(out)
86     for eg in csv(the.file) do out=sample(eg,out) end --[2]
87     return ordered(out) end
88
89
90 function sample(eg,i)
91     local head,datum
92     function head(n,x)
93         if not x:find" then -- [10]
94             if x:match"^[A-Z]" then i.num[n] = (hi=-math.huge,lo=math.huge) end -- [6]
95             if x:find"-" or x:find"+"
96                 then i.ys[n] = x
97                     i.nys = i.nys+1
98                     i.num[n].w = x:find"-" and -1 or 1 end -- [9]
99             else i.xs[n] = x end
100         return x end
101     function datum(n,x) -- [4]
102         if x == "" then
103             local num=i.num[n]
104             if num then
105                 num.lo = math.min(num.lo,x) -- [6]
106                 num.hi = math.max(num.hi,x) end end -- [6]
107         return x end
108
109
110 if i
111 then push(i.egs, {cells=map(eg,datum)}) -- [4]
112 else i = {xs={},nys=0,ys={},num={},egs={},divs={},heads={}} -- [1] [3]
113 i.heads = map(eg,head) end -- [3]
114 return i end -- [5]
115
116 -- [14] Returns the sample, examples sorted by their goals, each example
117 -- tagged with "eg.klass=best" or "eg.klass=rest" if "eg" is in the top
118 -- "the.best" in the sort.
119 -- [12] Sort each example by exploring all goals (dependent variables).
120 -- [15] The direction that losses the most points to best example.
121 --     e.g. a.b=.7,.6 and a-b is .1 (small loss) and b-a is -.1
122 --     (much smaller than a or b) so a is more important than b.
123 -- [13] Goal difference is amplified by raising them to a power (so normalize
124 --     the goals first so you that calculation does not explode.
125 function ordered(i)
126     local function better(eg1,eg2, a,b,s1,s2)
127         s1,s2=0,0
128         for n, _ in pairs(i.ys) do -- [12]
129             local num = i.num[n]
130             a = norm(num.lo, num.hi, eg1.cells[n]) -- [13]
131             b = norm(num.lo, num.hi, eg2.cells[n]) -- [13]
132             s1 = s1 - 2.71828^(num.w * (a-b)/i.nys) -- [13] [15]
133             s2 = s2 - 2.71828^(num.w * (b-a)/i.nys) end -- [13] [15]
134         return s1/i.nys < s2/i.nys end -- [15]
135     for j, eg in pairs(sort(i.egs,better)) do eg.rank=j end
136     return i end -- [14]
137
138

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Dec 20, 21 17:55

2tree.lua

Page 2/3

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139 -- T: (x, y, z)
140 local splitter,worth,tree,count,keep,tree
141
142 function count(t,at) t=t or {}; t[at]=1+(t[at] or 0); return t end
143 function keep(t,at,x) t=t or {}; t[at]=t[at] or {}; push(t[at],x); return t end
144
145 function splitter(xs, eggs)
146     function worth(at,_, xy,n,x,xpect)
147         xy,n = {}, 0
148         for _,eg in pairs(egs) do
149             x = eg.cooked[at]
150             if x ~= "?" then push(xy,{x,y}) end end
151             return {at, sum(xy, function(t) local e,n1=ent(t); return n1/n* e end)} end
152         return sort(map(xs,worth), seconds)[1][1] end
153
154 local Num=obj"Num"
155 function Num.new() return has(Num, {n=0,mu=0,m2=0}) end
156
157 function Num:add(x, d)
158     self.n = self.n + 1
159     d = x - self.mu
160     self.mu = self.mu + d / self.n
161     self.m2 = self.m2 + d * (x - self.mu) end
162
163 function Num:sd()
164     return self.n < 2 and 0 or self.m2 < 0 and 0 or (self.m2/(self.n - 1))^0.5 end
165
166 function Num:sub(x, d)
167     self.n = self.n - 1
168     d = x - self.mu
169     self.mu = self.mu - d / self.n
170     self.m2 = self.m2 - d * (x - self.mu) end
171
172 function split(xy, epsilon, tiny)
173     local min,xy,cut = math.huge, sort(xy,firsts)
174     local yright,yleft = Num(), Num()
175     for _,v in pairs(xy) do yright:add(v[2]) end
176     xy = sort(xy,firsts)
177     xhi, xlo = xy[#xy][1], xy[1][1]
178     for k,v in pairs(xy) do
179         x,y = v[1],v[2]
180         yleft:add(y)
181         yright:sub(y)
182         if k > tiny and k < #xy-tiny and x ~= v[k+1][1] and
183             x-xlo > epsilon and xhi-x>epsilon
184         then xpect = (yleft.n*yleft:sd()+ yright.n*yright:sd())/#xy
185             if xpect < min then
186                 cut, min = k,xpect end end end
187     return cut,min end
188
189
190 function tree(xs, eggs, lvl)
191     local here,at,splits,counts
192     for _,eg in pairs(egs) do counts=count(counts,eg.klass) end
193     here = {mode=mode(counts), n=#egs, kids={}}
194     if #egs > the.Stop then
195         splits,at = {},splitter(xs,egs)
196         for _,eg in pairs(egs) do splits=keep(splits,eg.cooked[at],eg) end
197         for val,split in pairs(splits) do
198             if #split < #egs and #split > the.Stop then
199                 push(here.kids, {at=at,val=val,
200                     sub=tree(xs,split, (lvl or "").."[".."]") end end end
201             return here end
202
203 local function show(i,tree)
204     local vals=function(a,b) return a.val < b.val end
205     local function showl(tree,pre)
206         if #tree.kids==0 then io.write(fmt("==> %s[%s]",tree.mode, tree.n)) end
207         for _,kid in pairs(sort(tree.kids,vals)) do
208             io.write("\n".fmt("%s[%s]",pre, showDiv(i, kid.at, kid.val)))
209             showl(kid.sub, pre.."[".."]") end
210         end
211         showl(tree,""); print("") end
212

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213 --
214 --
215 --
216 local go={}
217 function go.ls()
218   print("lua",arg[0].." -todo ACTION\n\nACTIONS:")
219   for _,k in pairs(keys(go)) do print("-todo",k) end end
220 function go.the() shout(the) end
221 function go.bad( s) assert(false) end
222 function go.ing() return true end
223 function go.ordered( s,n)
224   s = ordered(slurp())
225   n = #s.egs
226   shout(s.heads)
227   for i=1,15 do shout(s.egs[i].raw) end
228   print("#")
229   for i=n,n-15,-1 do shout(s.egs[i].raw) end
230   n={}; for _,eg in pairs(s.egs) do n=count(n,eg.klass) end
231   shout(n)
232 end
233
234 function go.bins( s)
235   s= discretize(ordered(slurp()))
236   for m,div in pairs(s.divs) do
237     print("#")
238     for n,div1 in pairs(div) do print(m, n,out(div1)) end end
239   end
240
241 function go.tree( s,t)
242   s = discretize(ordered(slurp()))
243   show(s,tree(s.xs, s.egs))
244 end
245
246 --
247 --
248 --
249 --
250 help:gsub("^*OPTIONS:", ""):gsub("n%s*-[%^%s+][^n]*%s{[^%s+}]",
251   function(flag,x)
252     for n,word in ipairs(arg) do -- [2]
253       if flag:match("^"..word:sub(2).."**") then -- [4]
254         x=(x=="false" and "true") or (x=="true" and "false") or arg[n+1] end end
255       the[flag] = coerce(x) end -- [1]
256
257 if the.h then return print(help) end -- [2]
258 if the.debug then go[the.debug]() end -- [3]
259
260 local fails, defaults = 0, copy(the) -- [1]
261 for _,todo in pairs(the.todo == "all" and keys(go) or {the.todo}) do
262   the = copy(defaults) -- [5]
263   the.seed = the.seed or 10019 -- [6]
264   local ok,msg = pcall( go[todo] )
265   if ok then print(hue(32,"PASS"..todo)
266     else print(hue(31,"FAIL"..todo,msg)
267       fails=fails+1 end end -- [7]
268
269 for k,v in pairs(_ENV) do if not b4[k] then print("?:",k,type(v)) end end
270 os.exit(fails) -- [8]

```