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1  #!/usr/bin/env lua
2  local b4={}; for k,v in pairs(_ENV) do b4[k]=v end;
3
4  --
5  --
6  -- a little lite
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20
21 local options={
22
23   what = "Small sample multi-objective optimizer.",
24   usage = "(c) 2021 Tim Menzies <timm@ieee.org> unlicense.org",
25   about= [[
26     Sort N examples on multi-goals using a handful of 'hints'; i.e.
27
28     - Evaluate and rank, a few examples (on their y-values);
29     - Sort other examples by x-distance to the ranked ones;
30     - Recurse on the better half (so we sample more and more
31       from the better half, then quarter, then eighth...)].
32
33   A regression tree learner then explores the examples (sorted
34   left to right, worst to best). By finding branches that
35   reduce the variance of the index of those examples, this
36   tree reports what attribute ranges select for the better (or
37   worse) examples. ]],
38
39   how= {{ "file",      "-f",      "../data/auto93.csv",  "read data from file"},
40         { "cull",      "-c",      .5,      "cuts per generation"},
41         { "help",      "-h",      false,    "show help"},
42         { "hints",     "-H",      4,      "hints per generation"},
43         { "p",         "-p",      2,      "distance calc exponent"},
44         { "small",     "-s",      .5,      "div list into 'small'"},
45         { "seed",      "-S",      10019,  "random number seed"},
46         { "train",     "-t",      .5,      "size of training set"},
47         { "trivial",   "-T",      .35,    "small delta=trivial*sd"},
48         { "todo",      "-I",      "all",   "run unit test, or 'all'"},
49         { "wild",      "-W",      false,  "run tests, no protection" }}
50
51 local the={} -- a flat list of key=value options; e.g. {seed=10019,p=2,...}
52 for _,t in pairs(options.how) do -- update defaults from command line
53   the[t[1]] = t[3]
54   for n,word in ipairs(arg) do if word==t[2] then
55     the[t[1]] = t[3] and (tonumber(arg[n+1]) or arg[n+1]) or true end end end
56
57 if the.help then -- print help text
58   print(string.format("\n%s [OPTIONS]\n%s\n\nOPTIONS:\n",
59     arg[0], options.usage, options.what))
60   for _,t in pairs(options.how) do
61     print(string.format("%s %-20s\n",
62       t[2], t[3] and t[1] or "", t[4], t[3] and "-" or "", t[3] or "")) end
63   print("\n"..options.about)
64   os.exit() end
65

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66 --
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69 --
70 --
71 -----
72 -- Random stuff
73 local Seed,rand,randi
74 Seed = the.seed or 10019
75 -- random integers
76 function randi(lo,hi) return math.floor(0.5 + rand(lo,hi)) end
77 -- random floats
78 function rand(lo,hi, mult,mod)
79   lo, hi = lo or 0, hi or 1
80   Seed = (l6807 * Seed) % 2147483647
81   return lo + (hi-lo) * Seed / 2147483647 end
82
83 -----
84 -- ## Table Stuff
85 local cat,map,lap,top,keys,last,copy,pop,push
86 local sort,firsts,first,second,shuffle,bchop
87 -- Table to string.
88 cat = table.concat
89 -- Return a sorted table.
90 sort = function(t,f) table.sort(t,f); return t end
91 -- Return first,second, last item.
92 first = function(t) return t[1] end
93 second = function(t) return t[2] end
94 last = function(t) return t[#t] end
95 -- Function for sorting pairs of items.
96 firsts = function(a,b) return first(a) < first(b) end
97 -- Add to end, pull from end.
98 pop = table.remove
99 push = function(t,x) table.insert(t,x); return x end
100
101 -- Random order of items in a list (sort in place).
102 function shuffle(t, j)
103   for i=#t,2,-1 do j=randi(1,i); t[i],t[j]=t[j],t[i] end; return t end
104
105 -- Collect values, passed through 'f'.
106 function lap(t,f) return map(t,f,1) end
107 -- Collect key,values, passed through 'f'.
108 -- If 'f' returns two values, store as key,value.
109 -- If 'f' returns one values, store at index value.
110 -- If 'f' return nil then add nothing (so 'map' is also 'select').
111 function map(t,f,one, u)
112   u={} ; for k,x,y in pairs(t) do
113     if one then x,y=f(y) else x,y=f(x,y) end
114     if nil then
115       if y then u[x]=y else u[1+#u]=x end end end
116   return u end
117
118 -- Shallow copy
119 function copy(t, u) u={}; for k,v in pairs(t) do u[k]=v end; return u end
120
121 function top(t,n, u)
122   u={} ; for k,v in pairs(t) do if k>n then break end; push(u,v) end; return u,end
123
124 --- Return a table's keys (sorted).
125 function keys(t,u)
126   u={}
127   for k,_ in pairs(t) do if tostring(k):sub(1,1)~="_" then push(u,k) end end
128   return sort(u) end
129
130 -- Binary chop (assumes sorted lists)
131 function bchop(t,val,lt,lo,hi, mid)
132   lt = lt or function(x,y) return x < y end
133   lo,hi = lo or 1, hi or #t
134   while lo <= hi do
135     mid = (lo+hi) // 2
136     if lt(t[mid],val) then lo=mid+1 else hi= mid-1 end end
137   return math.min(lo,#t) end
138
139 -----
140 -- ## Maths Stuff
141 local abs,norm,sum,rnd,rnds,rand
142 abs = math.abs
143 -- Round 'x' to 'd' decimal places.
144 function rnd(x,d, n) n=10^(d or 0); return math.floor(x*n+0.5) / n end
145 -- Round list of items to 'd' decimal places.
146 function rnds(t,d) return lap(t, function(x) return rnd(x,d or 2) end) end
147
148 -- Sum items, filtered through 'f'.
149 function sum(t,f)
150   f = f or function(x) return x end
151   out=0; for _,x in pairs(f) do out = out + f(x) end; return out end
152
153 -----
154 -- ## Printing Stuff
155 local out,shout,red,green,yellow,blue,color,fmt
156 fmt = string.format
157 -- Print as red, green, yellow, blue.
158 function color(s,n) return fmt("%27l%27[%sm%27]0m",n,s) end
159 function red(s) return color(s,31) end
160 function green(s) return color(s,32) end
161 function yellow(s) return color(s,34) end
162 function blue(s) return color(s,36) end
163
164 -- Printed string from a nested structure.
165 shout = function(x) print(out(x)) end
166 -- Generate string from a nested structures
167 -- (and don't print any contents more than once).
168 function key(k) return fmt(":%s",blue(k),out(t[k],seen)) end
169 function value(v) return out(v,seen) end
170 if type(t) == "function" then return "..." end
171 if type(t) ~= "table" then return tostring(t) end
172 seen = seen or {}
173 if seen[t] then return "..." else seen[t] = t end
174 u = #t>0 and lap(t, value) or lap(keys(t), key)
175 return red((t._is or "")..{"(")..cat(u,"")..red(")")} end
176
177 -----
178 -- ## File i/o Stuff
179 -- Return one table per line, split on commas.
180 local csv
181 function csv(file, line)
182   file = io.input(file)
183   line = io.read()
184   return function( t,tmp)
185     if line then
186       t={}
187       for cell in line:gsub("[\W|]",","):gsub("#",""):gmatch("[^,]+") do
188         push(t, tonumber(cell) or cell) end
189       line = io.read()
190       if #t>0 then return t end
191       else io.close(file) end end end
192
193 -----
194 -- ## OO Stuff
195 local has,obj
196 -- Create an instance
197 function has(mt,x) return setmetatable(x,mt) end
198
199 -- Create a class
200 function obj(s, o,new)
201   o = {__is=s, __tostring=out}
202   o._index = o
203   return setmetatable(o,{__call = function(_,...) return o.new(...) end}) end
204
205

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206 -----
207 -- ## Stuff for tracking 'Sym'bol Counts.
208 -- 'Sym's track symbol counts and the 'mode' (most frequent symbol).
209 local Sym=obj"Sym"
210 function Sym.new(inits, self)
211   self= has(Sym,{has={}, n=0, mode=nil, most=0})
212   for _,one in pairs(inits or {}) do self:add(one) end
213   return self end
214
215 function Sym:add(x)
216   self.n = self.n + 1
217   self.has[x] = 1 + (self.has[x] or 0)
218   if self.has[x] > self.most then self.most, self.mode = self.has[x], x end end
219
220 function Sym:dist(a,b) return a==b and 0 or 1 end
221 function Sym:mid() return self.mode end
222
223 -----
224 -- ## Stuff for tracking 'Num'bers.
225 -- 'Num's track a list of number, and can report it sorted.
226 local Num=obj"Num"
227 function Num.new(inits, self)
228   self= has(Num,{has={}, n=0, lo=1E32, hi=1E-32, ready=true})
229   for _,one in pairs(inits or {}) do self:add(one) end
230   return self end
231
232 function Num:add(x)
233   if x>self.hi then self.hi = x
234   elseif x<self.lo then self.lo = x end
235   push(self.has,x); self.n=self.n+1; self.ready=false end
236
237 -- Ensure that the returned list of numbers is sorted.
238 function Num:all(x)
239   if not self.ready then table.sort(self.has) end
240   self.ready = true
241   return self.has end
242
243 function Num:dist(a,b)
244   if a=="?" then b=self:norm(b); a = b>.5 and 0 or 1
245   elseif b=="?" then a=self:norm(a); b = a>.5 and 0 or 1
246   else a,b = self:norm(a), self:norm(b) end
247   return abs(a-b) end
248
249 -- Combine two 'num's.
250 function Num:merge(other, new)
251   new = Num.new(self.has)
252   for _,x in pairs(other.has) do new:add(x) end
253   return new end
254
255 -- Return a merged item if that combination
256 -- is simpler than its parts.
257 function Num:mergeable(other, new,b4)
258   new = self:merge(other)
259   b4 = (self.n*self:sd() + other.n*other:sd()) / new.n
260   if b4 >= new:sd() then return new end end
261
262 -- The 'mid' is the 50th percentile.
263 function Num:mid() return self:per(.5) end
264
265 -- Return 'x' normalized 0..1, lo..hi.
266 function Num:norm(x, lo,hi)
267   if x=="?" then return x end
268   lo,hi = self.lo, self.hi
269   return abs(hi - lo) < 1E-32 and 0 or (x - lo)/(hi - lo) end
270
271 -- Return the 'p'-th percentile number.
272 function Num:per(p, t)
273   t = self:all()
274   p = p*#t//1
275   return #t<2 and t[1] or t[p < 1 and 1 or p>#t and #t or p] end
276
277 -- The 10th to 90th percentile is 2.56 times the standard deviation.
278 function Num:sd() return (self:per(.9) - self:per(.1))/ 2.56 end
279
280 -----
281 -- discretization tricks
282 local splits={}
283 function splits.best(sample, best,tmp,xpect,out)
284   best = maths.huge
285   for _,x in pairs(sample.xs) do
286     tmp, xpect = splits.whatif(x,at,self)
287     if xpect < best
288     then out,best = tmp,xpect end end
289   return out end
290
291 function splits.whatif(col,sample, out)
292   out = splits.spans(col,sample)
293   xpect = sum(out, function(x) return x.has.n*x:sd() end)/#sample.egs
294   out = map(out, function(_,x) x.has=x.has:all(); x.col= col end)
295   return out, xpect end
296
297 function splits.spans(col,sample, xs, symbolic,x)
298   xys,xs, symbolic = {}, Num(), sample.numbers[col]
299   for rank,eg in pairs(sample.egs) do
300     x = eg[col]
301     if x ~="?" then
302       xs:add(x)
303       if symbolic
304       then -- in symbolic columns, xys are the indexes seen with each symbol
305         xys[x] = xys[x] or {}
306         push(xys[x], rank)
307       else -- in numeric columns, xys are each number paired with its row id
308         push(xys, {x=x,y=rank}) end end
309   end
310   if symbolic
311   then return map(xys, function(x,t) return {lo=x, hi=x, has=Num(t)} end)
312   else return splits.merge(
313     splits.div(xys, #xs*the.small, sd(sort(xs))*the.trivial)) end end
314
315 -- Generate a new range when
316 -- 1. there is enough left for at least one more range; and
317 -- 2. the lo,hi delta in current range is not boringly small; and
318 -- 3. there are enough x values in this range; and
319 -- 4. there is natural split here
320 -- Fuse adjacent ranges when:
321 -- 5. the combined class distribution of two adjacent ranges
322 -- is just as simple as the parts.
323 function splits.div(xys, tiny, dull, now,out,x,y)
324   xys = sort(xys, function(a,b) return a.x < b.x end)
325   now = {lo=xys[1].x, hi=xys[1].x, has=Num()}
326   out = {now}
327   for j,xy in pairs(xys) do
328     x, y = xy.x, xy.y
329     if j<#xys-tiny and x==xys[j+1].x and now.has.n>tiny and now.hi-now.lo>dull
330     then now = {lo=x, hi=x, has=Num()}
331     push(out, now) end
332     now.hi = x
333     now.has:add(y) end
334   return out end
335
336 function splits.merge(b4, j,tmp,a,n,simpler)
337   j, n, tmp = 0, #b4, {}
338   while j<n do
339     j = j + 1
340     a = b4[j]
341     if j < n-1 then
342       simpler = a.has:mergeable(b4[j+1].has)
343       if simpler then
344         j = j + 1
345         a = {lo=a.lo, hi= b4[j+1].hi, has=simpler} end end
346     push(tmp,a) end
347   return #tmp==#b4 and b4 or merge(tmp) end
348
349 -----
350 -- Samples store examples. Samples know about
351 -- (a) lo,hi ranges on the numerics
352 -- and (b) what's here, independent 'x' or dependent 'y' columns.
353 local Sample=obj"Sample"
354 function Sample.new(src,self)
355   self = has(Sample,{names=nil, all={}, ys={}, xs={}, egs={}})
356   if src then
357     if type(src)=="string" then for x in csv(src) do self:add(x) end end
358     if type(src)=="table" then for _,x in pairs(src) do self:add(x) end end end
359   return self end
360
361 function Sample:clone(inits,out)
362   out = Sample.new():add(self.names)
363   for _,eg in pairs(inits or {}) do out:add(eg) end
364   return out end
365
366 function Sample:add(eg, name,datum)
367   function name(col,new, weight, where, what)
368     if new:find"." then return end
369     weight= new:find"." and -1 or 1
370     what = (col=col, w=weight, seen=(new:match("^([A-Z])",x) and Num() or Sym()))
371     where = (new:find("+") or new:find("-")) and self.ys or self.xs
372     push(self.all, what)
373     push(where, what)
374   end
375   function datum(one,new)
376     if new ~="?" then one.seen:add(new) end
377   end
378   if not self.names
379   then self.names = eg
380   map(eg, function(col,x) name(col,x) end)
381   else push(self.egs, eg)
382   map(self.all, function(_,col) datum(col,eg[col.col]) end)
383   end
384   return self end
385
386 function Sample:better(eg1,eg2, e,n,a,b,sl,s2)
387   n,sl,s2,e = #self.ys, 0, 0, 2.71828
388   for _,num in pairs(self.ys) do
389     a = num.seen:norm(eg1[num.col])
390     b = num.seen:norm(eg2[num.col])
391     sl = sl - e^(num.w * (a-b)/n)
392     s2 = s2 - e^(num.w * (b-a)/n) end
393   return sl/n < s2/n end
394
395 function Sample:betters(egs)
396   return sort(egs or self.egs,function(a,b) return self:better(a,b) end) end
397
398 function Sample:dist(eg1,eg2, a,b,d,n,inc)
399   d,n = 0,0
400   for _,x in pairs(self.xs) do
401     a,b = eg1[x.col], eg2[x.col]
402     inc = a=="?" and b=="?" and 1 or x.seen:dist(a,b)
403     d = d + inc*the.p
404     n = n + 1 end
405   return (d/n)^(1/the.p) end
406
407 function Sample:stats(cols)
408   return lap(cols or self.ys,function(col) return col.seen:mid() end) end
409
410 -- bins his
411 -- bins sorts
412 function Sample:tree(min, node,min,sub)
413   node = {node=self, kids={}}
414   min = min or (#self.egs)*the.small
415   if #self.egs >= 2*min then
416     -- here
417     for _,span in pairs(splits.best(sample)) do
418       sub = self:clone()
419       for _,at in pairs(span.has) do sub:add(self.egs[at]) end
420       push(node.kids, span)
421       span.has = sub:tree(min) end end
422   return node end
423
424 -- at node
425 function Sample:where(tree,eg, max,x,default)
426   if #kid.has==0 then return tree end
427   max = 0
428   for _,kid in pairs(tree.node) do
429     if #kid.has > max then default,max = kid,#kid.has end
430     x = eg[kid.col]
431     if x ~="?" then
432       if x <= kid.hi and x >= kid.lo then
433         return self:where(kid.has,eg) end end end
434   return self:where(default, eg) end
435
436
437

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438 -----
439 -- sample sample sorting
440 local hints={}
441 function hints.default(eg) return eg end
442
443 function hints.sort(sample,scorefun, test,train,egs,scored,small)
444     sample = Sample.new(the.file)
445     train,test = {}, {}
446     for i,eg in pairs(shuffle(sample.egs)) do
447         push(i<= the.train*#sample.egs and train or test, eg) end
448     egs = copy(train)
449     small = (#egs)^the.small
450     local i=0
451     scored = {}
452     while #egs >= small do
453         local tmp = {}
454         i = i + 1
455         io.stderr:write(fmt("%s",string.char(96+i)))
456         for j=1,the.hints do
457             egs[j] = (scorefun or hints.default)(egs[j])
458             push(tmp, push(scored, egs[j]))
459         end
460         egs = hints.ranked(scored,egs,sample)
461         for i=1,the.cull*#egs//1 do pop(egs) end
462     end
463     io.stderr:write("\n")
464     train=hints.ranked(scored, train, sample)
465     return #scored, sample:clone(train), sample:clone(test) end
466
467 -- scoring here is strange. ??? make test set same size
468 function hints.ranked(scored,egs,sample,worker, some)
469     -- some = {}
470     -- if #scored > 10000512 then
471         for k,v in pairs(shuffle(scored)) do push(some,v) end
472     -- else some=scored
473     -- end
474     function worker(eg) return {hints.rankOfClosest(scored,eg,sample),eg} end
475     scored = sample:betters(scored)
476     return lap(sort(lap(egs, worker),firsts),second) end
477
478 function hints.rankOfClosest(scored,egl,sample, worker,closest)
479     function worker(rank,eg2) return {sample:dist(egl,eg2),rank} end
480     closest = first(sort(map(scored, worker),firsts))
481     return closest[2] end --> closest[1]/10^8 end
482 --return closest[2] + closest[1]/10^8 end
483
484

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485 --
486 -----
487
488
489
490 local eg,fail,example={},0
491 local defaults = copy(the)
492 function example(k, f,ok,msg)
493     f= eg[k]; assert(f,"unknown action"..k)
494     the=copy(defaults)
495     Seed=the.seed
496     if the.wild then return f() end
497     ok,msg = pcall(f)
498     if ok then print(green("PASS"),k)
499     else print(red("FAIL"), k,msg); fail=fail+1 end end
500
501 function eg.shuffle( t)
502     t={}
503     for i=1,100 do push(t,i) end
504     assert(#t == #shuffle(t) and t[1] ~= shuffle(t)[1]) end
505
506 function eg.lap()
507     assert(3==lap({1,2},function(x) return x+1 end)[2]) end
508
509 function eg.map()
510     assert(3==map({1,2},function(_,x) return x+1 end)[2]) end
511
512 function eg.tables()
513     assert(20==sort(shuffle({{10,20},{30,40},{40,50}}),firsts)[1][2]) end
514
515 function eg.csv( n,z)
516     n=0
517     for eg in csv(the.file) do n=n+1; z=eg end
518     assert(n==399 and z[#z]==50) end
519
520 function eg.rnds( t)
521     assert(10.2 == first(rnds({10.22,81.22,22.33},1))) end
522
523 function eg.sym( s)
524     s=Sym{"a","a","a","a","b","b","b","c"}
525     assert("a"==s.mode) end
526
527 function eg.num1( n)
528     n=Num{10,20,30,40,50,10,20,30,40,50,10,20,30,40,50}
529     assert(.375 == n:norm(25))
530     assert(15.625 == n:sd()) end
531
532 function eg.num2( n1,n2,n3,n4)
533     n1=Num{10,20,30,40,50,10,20,30,40,50,10,20,30,40,50}
534     n2=Num{10,20,30,40,50,10,20,30,40,50,10,20,30,40,50}
535     assert(n1:mergeable(n2)==nil)
536     n3=Num{10,20,30,40,50,10,20,30,40,50,10,20,30,40,50}
537     n4=Num{100,200,300,400,500,100,200,300,400,500,100,200,300,400,500}
538     assert(n3:mergeable(n4)==nil) end
539
540 function eg.sample( s,tmp,d1,d2,n)
541     s=Sample(the.file)
542     assert(2110 == last(s.egs)[s.all[3].col])
543     local sort1= s:betters(s.egs)
544     local lo, hi = s:clone(), s:clone()
545     for i=1,20 do lo:add(sort1[i]) end
546     for i=#sort1,#sort1-30,-1 do hi:add(sort1[i]) end
547     shout(s:stats())
548     shout(lo:stats())
549     shout(hi:stats())
550     for m,eg in pairs(sort1) do
551         n = bchop(sort1, eg,function(a,b) return s:better(a,b) end)
552         assert(m-n <=2) end end
553
554 function eg.dists( s,tmp,d1,d2,n)
555     s=Sample(the.file)
556     tmp = sort(lap(shuffle(s.egs),
557         firsts
558         function(eg2) return {s:dist(eg2,s.egs[1]), eg2} end),
559         d1=s:dist(tmp[1][2], tmp[10][2])
560         d2=s:dist(tmp[1][2], tmp[#tmp][2])
561         assert(d1*10<d2) end
562
563 function eg.hints( s,_,__,evals,sort1,train,test,n)
564     s=Sample(the.file)
565     --for _,eg in pairs(sort1) do lap(s.ys, function(col) return eg[col.col] end ) end
566     -- assert(s.ys[4].lo==1613)
567     evals, train,test = hints.sort(s)
568     test.egs = test:betters()
569     for m,eg in pairs(test.egs) do
570         n = bchop(train.egs, eg,function(a,b) return s:better(a,b) end)
571         print(n) end end
572
573
574 if the.todo=="all" then lap(keys(eg),example) else example(the.todo) end
575
576 -----
577 -- trick for checking for rogues.
578 for k,v in pairs(_ENV) do if not b4[k] then print("?rogue: ",k,type(v)) end end
579 os.exit(fail)
580
581
582

```

```
583 --[[
584 --  seems to be  a revers that i  need to do .... but dont
585 --  check if shuffle is working
586
587 teaching:
588 - sample is v.useful
589
590 --]]
591
```