

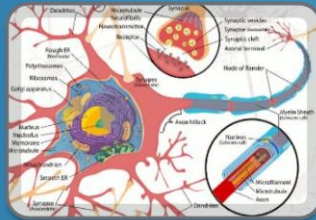
NAM-TREE

My own methodology for A.I.

Hansung Univ.

Jeongho Nam

목차



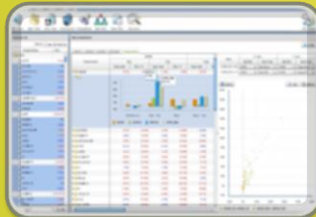
Outline, What Nam-Tree is?

- Base conception
- Composition principle
- Characteristics of A.N.N.



Manual, How to use?

- Layout
- Nam-Tree with examples
- Architecture, customize as I want



Blueprint, Plans for future

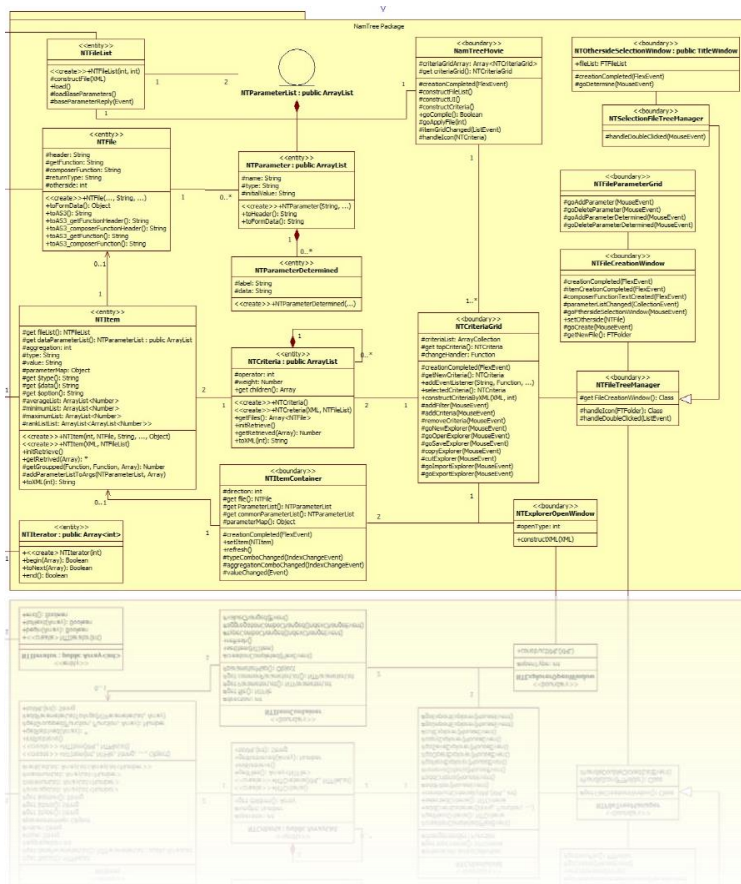
- Add targets to optimize
- Migration
- Genetic Algorithm

1. OUTLINE

What Nam-Tree is?

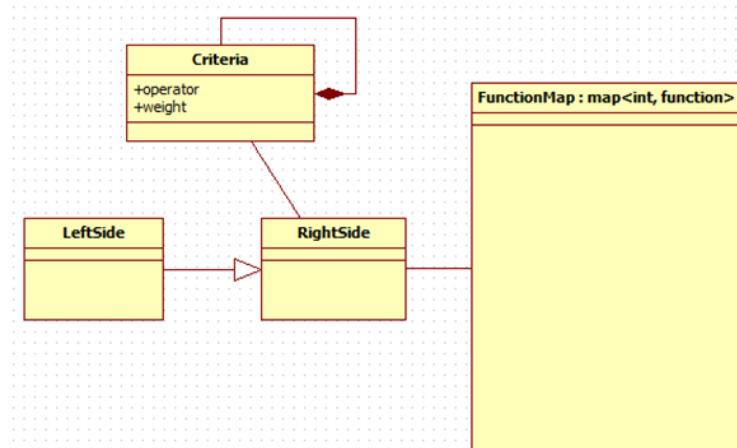
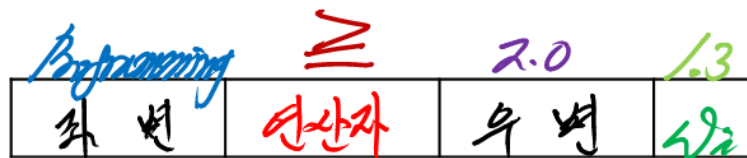
1. Base Conception
2. Composition Principle
3. Characteristics of ANN

1. Base Conception – Approach



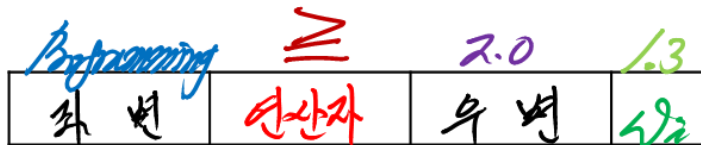
- If **logics** can be **objectified**,
 - **Logics** can be **structured**,
 - Can be **coded** (by **serialization**),
- By Genetic Algorithm (Not realized)
 - Can create infinite logics
 - By create sequences,
 - constructing objects by the sequences
 - And this is the Artificial Intelligence

1. Base Conception – Approach



- Condition object has
 - 1:N recursive relationship
 - Left & right side, operator, weight
- Each side has a function, then
 - (function pointer)
- Its forms is tree-structured, so that,
 - Logics can be extended infinitely
 - By the 1:N recursive relationship
 - All conditions can be expressed,
- Can be objectified, so that
 - Coding (serialization) is possible
 - Create conditions by GA,
 - then it's the A.I.

2. Comp. Principle – A condition



To create a Nam-tree file

Configuration - Header - Get Function - Composer Function -

File Name: 이적도 .nr

Return Type: Number

Otherside: NULL

Enable exploration: ☒

Buying Exploration: Minimum: 0, Maximum: 1

Selling Exploration: Minimum: 1, Maximum: 2

Accuracy: 10⁻⁴

Parameter

Name	Data Type	Default Value
priceT	int	0
day	int	5
	Number	
	int	
	String	

Determined piece of parameter

: Candidates of ComboBox

Label	Date
5	5
20	20
60	60
120	120
200	200

Buttons: (+) Add, (-) Delete, Create

• Member variables

- Divided by left & right side
- Each side can has
 - Constant value or,
 - Function pointer

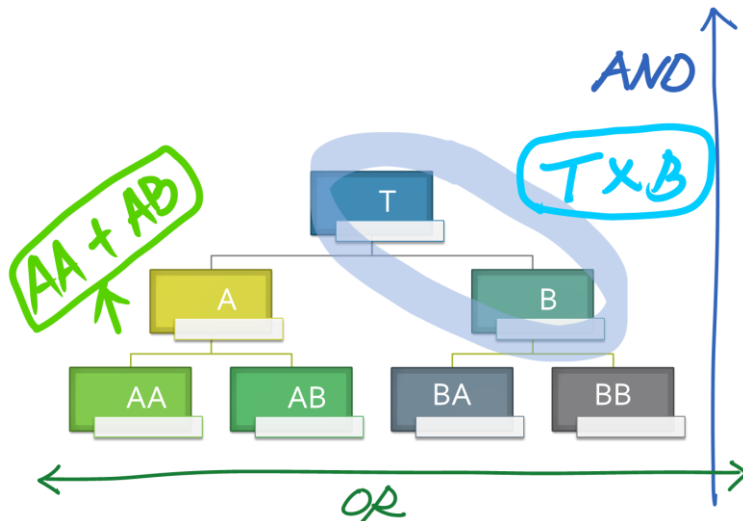
• Optimization

- Each side's constant can be optimized
- Parameters in function can be, too

• Result value

- The condition is **TRUE**, then W_i
 - **TRUE** (1) x weight (W_i)
- **FALSE**, then return oo
 - **FALSE** (0)

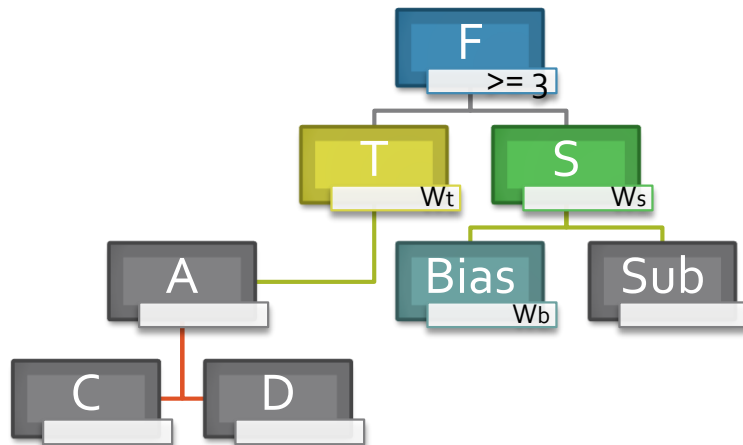
2. Comp. Principle – Hierarchical Relationship (X, +)



- **Horizontal relationship**
 - A child under same parent
 - OR
 - Plus (+)
- **Vertical relationship**
 - Relationship between parent and child
 - AND
 - Multiply (X)
- Ex) In the left case,
 - $T \&\&$

$$\{A \&\& (AA \parallel AB)\} \parallel \{B \&\& (BA \parallel BB)\}$$
 - $T \times [\{A \times (AA + AB)\} + \{B \times (BA + BB)\}]$

2. Comp. Principle – Filter, Weight, Bias



- **Filter**

- Filter a calculated (returned) value
- $F = (T + S) \geq 3 ? 1 : 0$

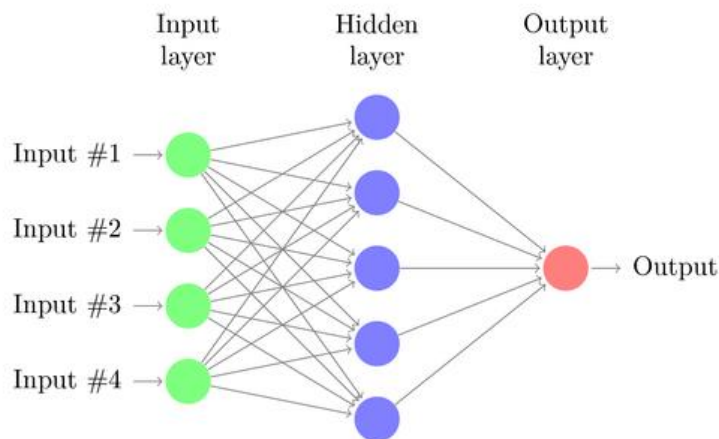
- **Weight**

- Multiply at each condition, so that,
 - Enable to reflect importance
- $(TW_t + SW_s \geq 3 ? 1 : 0) \times W_f$

- **Bias**

- Make a child condition to be always true (ex: $1 = 1$)
- Adjust the weight, then it's the bias

3. Characteristics of ANN – Layer



- **Input layer**
 - Sample and Learning data
 - Data that will be input to Nam-Tree
- **Hidden layer** -> Nam-Tree
 - Condition tree of Nam-Tree
 - But, the condition composed not by GA automatically but by user manually,
 - Hard to be categorized in Hidden layer
- **Output layer**
 - User must define here.
 - The user-defined result value which utilized the returned value from Nam-Tree to calculate something user wants.
 - Last purpose of Nam-Tree

3. Characteristics of ANN – Target

- **Learning by Example**

- Continuously suggests the example pairs (input, output) so that, try to construct object formed mapping

- **Generalization**

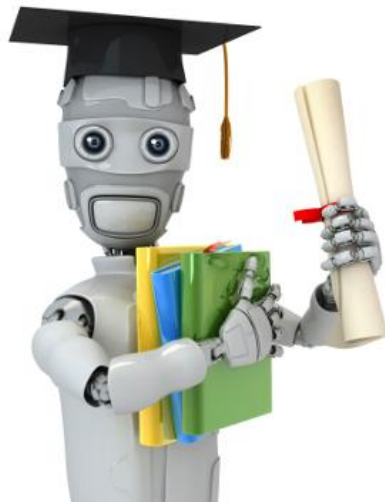
- Neural Network completed learning prints right result although not-learned input is inserted

- **Associative memory**

- An ability to find the most likely output pattern, which is already stored, for input which is clearly new pattern or some data is lost

- **Fault tolerance**

- Neural Network has a lot of neurons and they are connected each other
- But, even some connections or some neurons were collapsed, Neural Network ensures to operating normally by left others



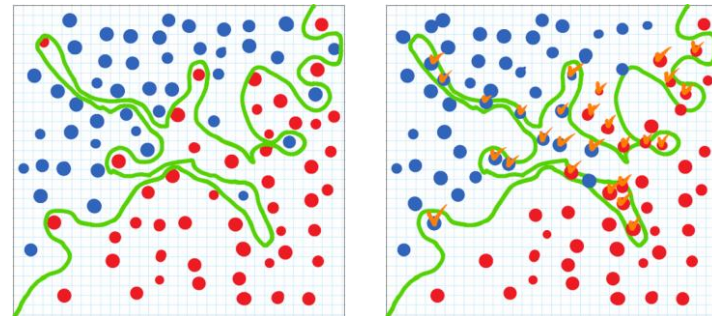
3. Characteristics of ANN – Target

Learning by example

- **Automatic logic construction by GA**
 - Learning has to implemented not only to a condition but also to all condition set including automation and optimization
 - Condition is not composed by human,
 - But also by program
- At now,
Coding by objectification is completed
 - By it, implementing GA's
 - Selection, mutation, crossover are
 - Left to user's work

Generalization

- Input is changed, then hard to adjust
- Problems of Local Solution
 - **Extrapolation is dangerous**
 - The problem all non-linear model has
 - There's no basic solution



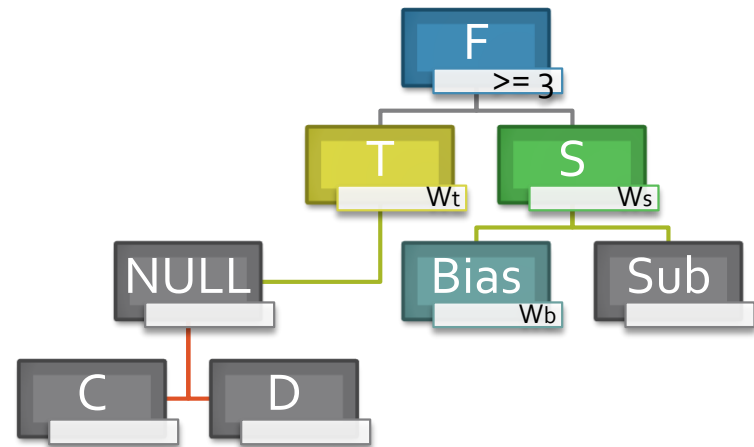
3. Characteristics of ANN – Target

- **Associative memory**

- Deficient data like omission
- I don't provide any solution about this
- Handle as Fault, Do not estimate

- **Fault tolerance**

- Phase in the concept “**NULL**” in DB
 - NULL in Programming -> 0
 - NULL in DB -> unknown
- Ignore the object contains NULL

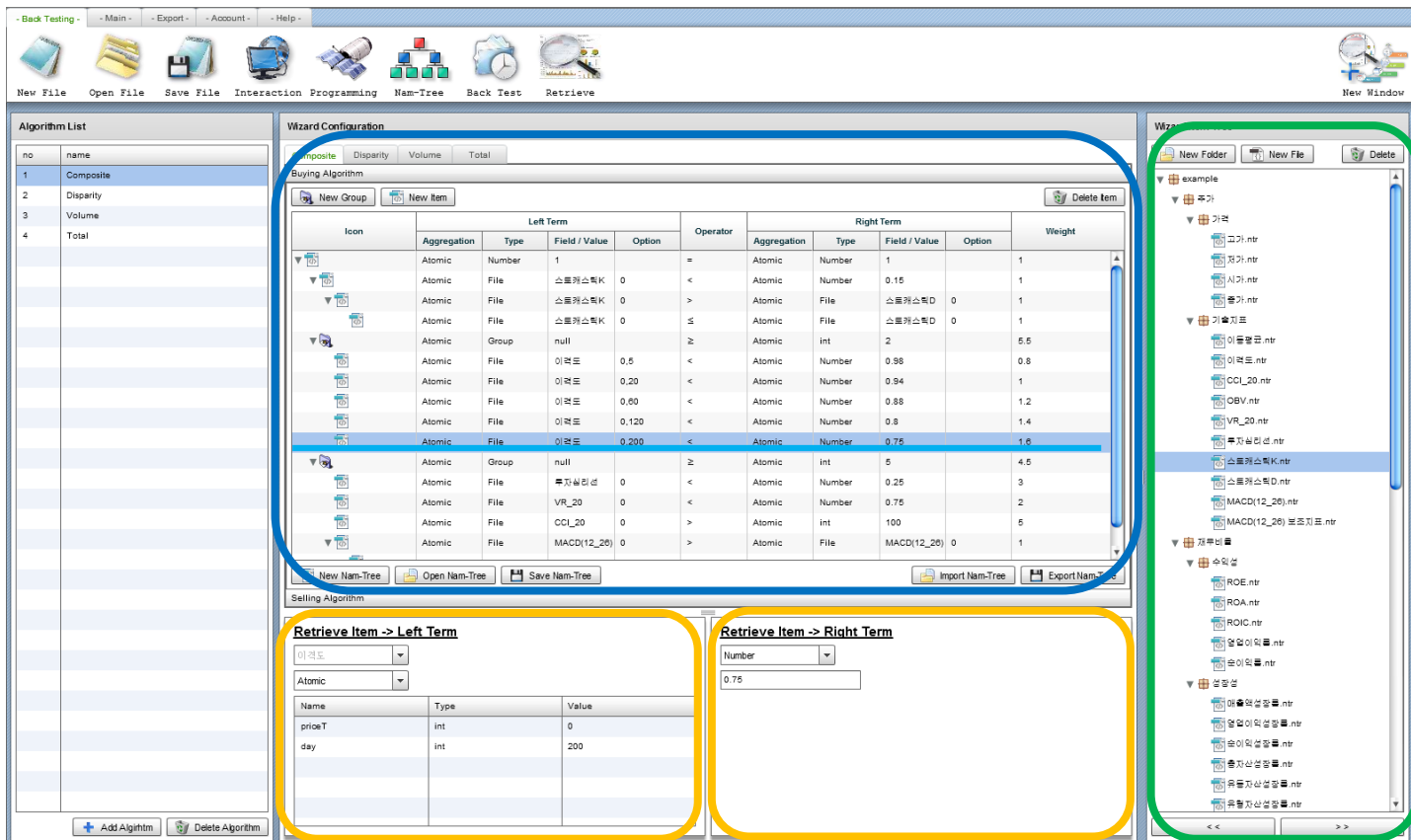


2. MANUAL

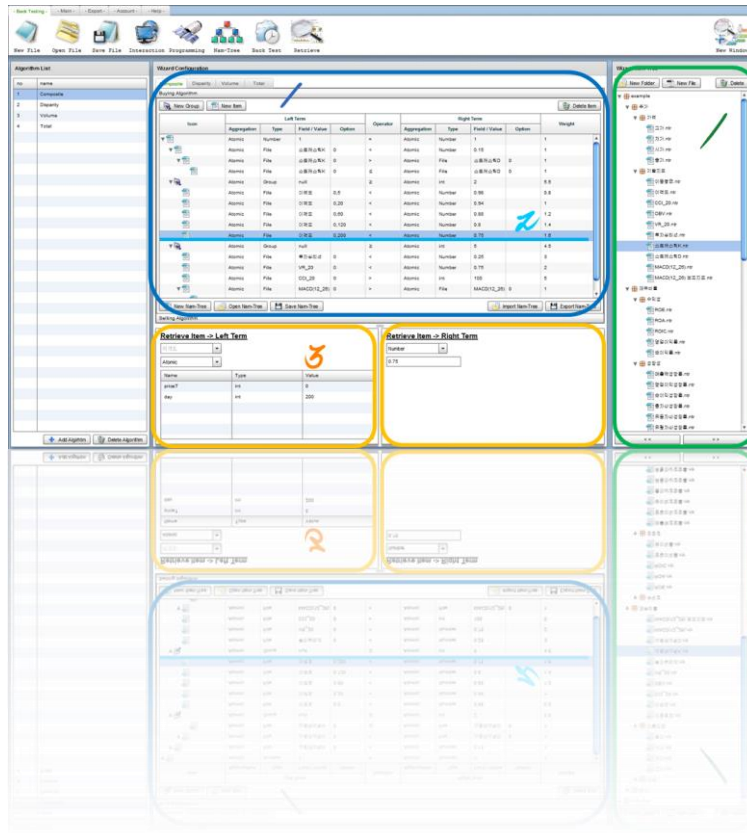
How to use?

1. Layer
2. Nam-Tree with Examples
3. Architecture, customize as I want

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1. Layout



- **Nam-Tree (Condition) Grid**
 - A grid expressing hierarchical structure of conditions.
- **Condition Row (Record)**
 - A Row of Nam-Tree Grid
 - It means, a condition, itself
 - When a row is selected then,
 - The row's left & right side will be
 - Expressed in Parameter Container
- **Parameter Container**
 - Express parameters of
 - Selected row's left & right side
- **User-defined function File-Tree**

1. Layout – Condition Grid

New Group		New Item		Delete Item						
Icon	Left Term				Operator	Right Term				Weight
	Aggregation	Type	Field / Value	Option		Aggregation	Type	Field / Value	Option	
▼	Atomic	Number	1		=	Atomic	Number	1		1
▼	Atomic	File	스토캐스틱K	0	<	Atomic	Number	0.15		1
▼	Atomic	File	스토캐스틱K	0	>	Atomic	File	스토캐스틱D	0	1
	Atomic	File	스토캐스틱K	0	≤	Atomic	File	스토캐스틱D	0	1
▼	Atomic	Group	null		≥	Atomic	int	2		5.5
	Atomic	File	이격도	0,5	<	Atomic	Number	0.98		0.8
	Atomic	File	이격도	0,20	<	Atomic	Number	0.94		1
	Atomic	File	이격도	0,60	<	Atomic	Number	0.88		1.2
	Atomic	File	이격도	0,120	<	Atomic	Number	0.8		1.4
	Atomic	File	이격도	0,200	<	Atomic	Number	0.75		1.6
▼	Atomic	Group	null		≥	Atomic	int	5		4.5
	Atomic	File	투자심리선	0	<	Atomic	Number	0.25		3
	Atomic	File	VR_20	0	<	Atomic	Number	0.75		2
	Atomic	File	CCI_20	0	>	Atomic	int	100		5
▼	Atomic	File	MACD(12_26)	0	>	Atomic	File	MACD(12_26)	0	1
New Nam-Tree		Open Nam-Tree		Save Nam-Tree		Import Nam-Tree		Export Nam-Tree		

1. Layout – Condition Grid



• New Filter

- Add a new filter as a child object under the selected one
- (Child returns) [__operator__] right side ?
Wi : o

• New Criteria

- Add a new criteria as a child object under the selected one

• Left & Right Side

- Show the left & right side's parameters of each record

• Operator

- Show operator (>, <, ==, >=, <=)
- You can modify the operator directly on the Grid by clicking the condition (record) 's operator field

• Weight

- Show weight value of each condition
- Like the operator case, you can modify the weight directly on Grid

• File Handler

- You can save and load current hierarchical conditions

1. Layout – Function Manager

To create a Nam-tree file

Configuration - Header - Get Function - Composer Function -

File Name: 01_적도.ntr

Return Type: Number

Otherside: NULL

☒ Enable exploration

Buying Exploration

Minimum: 0 Maximum: 1

Selling Exploration

Minimum: 1 Maximum: 2

Accuracy: 10⁻²

Parameter

Name	Data Type	Default Value
priceT	int	0
day	int	5
	Number	
	int	
	String	

Determined piece of parameter

Candidates of ComboBox

Label	Data
5	5
20	20
60	60
120	120
200	200

+ Add - Delete + Add - Delete

Create

- **Other-side function**

- If the other-side has set, the two functions are inserted at once as a pair
- ex) Insert current function to left-side in condition, then the other-side function will be inserted to the right-side at the same time

- **Exploratory Configuration**

- Variables of optimal configuration
 - Minimum & Maximum
 - Exploratory Accuracy

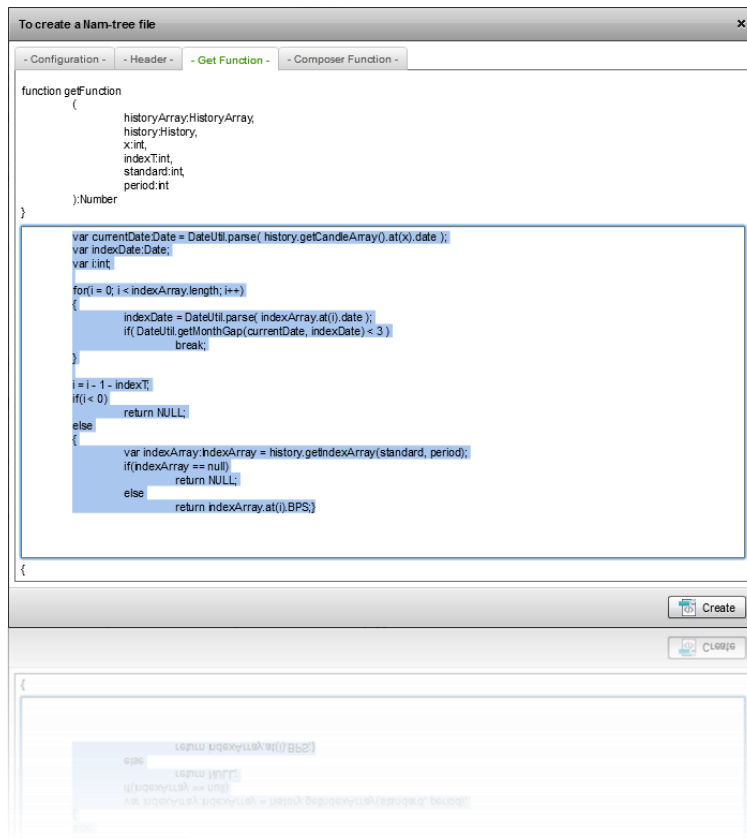
- **Parameter**

- It's the parameter, literally

- **Determined Parameter Set**

- You can pre-set the candidates of parameter
 - Candidates are labeled in Combo-Box

1. Layout – Function Manager



- Code field of user-defined function
 - **Header**
 - A code which will be executed directly after the compile
 - **Get Function**
 - A function code which will be executed by each side of condition.
 - NTSide in NTCriteria
 - This is the function which is linked as a function pointer in logic condition
 - ex) Call from condition's left-side
 - **Composer Function**
 - A function which is called when the "Get Function" was called at first.

2. Example – Conditional Finding



- Samchon Simulation, “Retrieve”
 - <http://samchon.org/>
 - Upper Menu-> Main -> Retrieve
- Hansung Timetable, “조건 검색”
 - Account for guest
 - id: guest
 - No password
 - 상단메뉴 -> Main -> 조건 검색



Wizard Configuration

New Filter
 New Criteria
 Delete Criteria

Icon	Left Term				Operator	Right Term				Weight
	Aggregation	Type	Field / Value	Option		Aggregation	Type	Field / Value	Option	
	Atomic	int	0		<	Atomic	int	0		1
	Atomic	Filter			≥	Atomic	Number	3		1
	Atomic	File	이격도	00,00,5	<	Atomic	Number	1.05		1
	Atomic	File	이격도	00,00,20	<	Atomic	Number	1.08		1
	Atomic	File	VR_20	00,00	<	Atomic	Number	1.5		1
	Atomic	File	투자실리선	00,00	>	Atomic	Number	0.6		1
	Atomic	File	CCI_20	00,00	<	Atomic	Number	-50		1
	Atomic	File	부채비율	00,00,1,4	≤	Atomic	Number	200		1
	Atomic	Filter			≥	Atomic	Number	0.0		2
	Atomic	File	유동비율	00,00,1,4	>	Atomic	Number	100		1
	Atomic	File	당좌비율	00,00,1,4	>	Atomic	Number	80		1
	Atomic	File	영업이익성장	00,00,1,4	>	Atomic	Number	8		1

New Nam-Tree
 Open Nam-Tree
 Save Nam-Tree
 Import Nam-Tree
 Export Nam-Tree

Retrieve Item -> Left Term

Name	Type	Value
priceTimePoint	int	00
indexTimePoint	int	00

Retrieve Item -> Right Term

Retrieve

Wizard Item Tree

New Folder
 New File
 Delete

- VR_20.ntr
- 투자실리선.ntr
- 스트레스릭K.ntr
- 스트레스릭D.ntr
- MACD(12_26).ntr
- MACD(12_26) 보조지표.ntr
- 재무비율
 - 수익성
 - 영업이익.ntr
 - 순이익.ntr
 - ROE.ntr
 - ROA.ntr
 - ROIC.ntr
 - 성장성
 - 매출액성장.ntr
 - 영업이익성장.ntr
 - 순이익성장.ntr
 - 총자산성장.ntr
 - 유동자산성장.ntr
 - 유형자산성장.ntr
 - 자기자본성장.ntr
 - 안정성
 - 부채비율.ntr
 - 유동부채비율.ntr
 - 고정부채비율.ntr
 - 순부채비율.ntr
 - 유동비율.ntr
 - 당좌비율.ntr
 - 이자보상비율.ntr

2. Example – Conditional Finding

Sum of weighted value is over 3 IN

(

Disparity 5 is less than 1.05, +

Disparity 20 is less than 1.08

AND

(

VR 20 is less than 1.5

OR

Psychological Line (PL)

is over 0.6

) +

CCI 20 is less than -50

)

OR

Debt ratio is under 2.0 (200%) AND

Matches over 2 IN

(

Liquidity ratio is over
1.0 (100%),

Quick ratio is over 0.8
(80%),

Operating profit
growth ratio is over .08
(8%)

)

Wizard Configuration

New Group

New Item

Delete Item

Icon	Left Term				Operator	Right Term				Weight
	Aggregati...	Type	Field / Value	Option		Aggregati...	Type	Field / Value	Option	
▼	Atomic	int	1		=	Atomic	int	1		1
▼	Atomic	File	학년		=	Atomic	int	4		1
▼	Atomic	File	구분		=	Atomic	File	구분	전선	1
▼	Atomic	File	교시		≥	Atomic	int	11		1
▼	Atomic	File	요일		*	Atomic	File	요일	3	1
▼	Atomic	File	요일		=	Atomic	File	요일	3	1
▼	Atomic	File	교시		≥	Atomic	int	13		1
▼	Atomic	File	구분		=	Atomic	File	구분	복수전선	1
▼	Atomic	File	교시		≥	Atomic	int	11		1
▼	Atomic	File	요일		*	Atomic	File	요일	3	1
▼	Atomic	File	요일		=	Atomic	File	요일	3	1
▼	Atomic	File	교시		≥	Atomic	int	13		1
▼	Atomic	File	과목명		LIKE	Atomic	String	정보시스템		1
▼	Atomic	File	학년		=	Atomic	int	3		1
▼	Atomic	File	학년		=	Atomic	int	4		1

New Nam-Tree

Open Nam-Tree

Save Nam-Tree

Import Nam-Tree

Export Nam-Tree

Retrieve Item -> Left Term

구분 ▼

Atomic ▼

Name	Type	Value

Retrieve Item -> Right Term

구분 ▼

Atomic ▼

Name	Type	Value
kind	String	복수전선 ▼

Retrieve

Wizard Item Tree

New Folder

New File

Delete

▼ example

▼ 항목

▼ 과목 정보

교수.ntr

분반.ntr

주-0.ntr

▼ 강의 정보

전공.ntr

과목명.ntr

구분.ntr

학년.ntr

학점.ntr

▼ 시간 정보

요일.ntr

교시.ntr

강의실.ntr

▼ 값(자동)

▼ 과목 정보

전공.ntr

구분.ntr

▼ 강의 정보

주-0.ntr

▼ 시간 정보

요일.ntr

▼ 1194060

▼ myfolder

<<

>>

2. Example – Conditional Finding

Lecture of senior

Categorized in major select and its time is over 11

The day is not Wednesday or

Although Wednesday

It's ok if the time is over 13

Or, categorized in second major selection

Time's over 11

The day is not Wednesday or

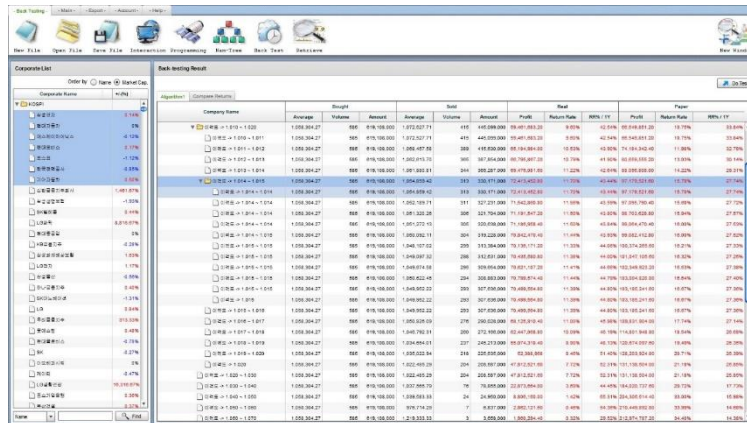
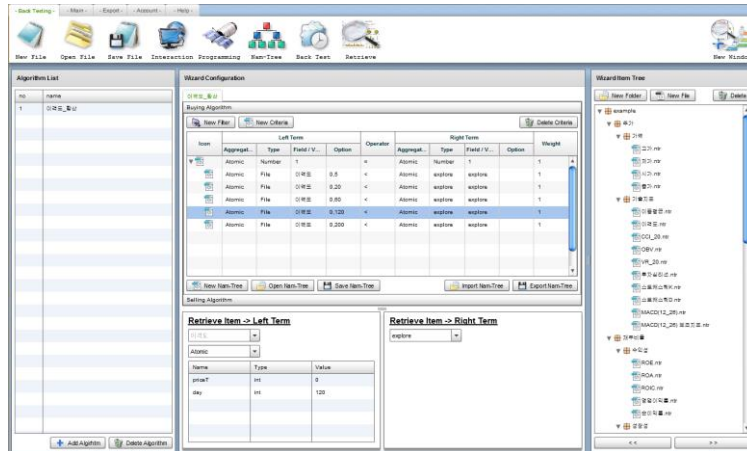
Although Wednesday

It's ok if the time is over 13

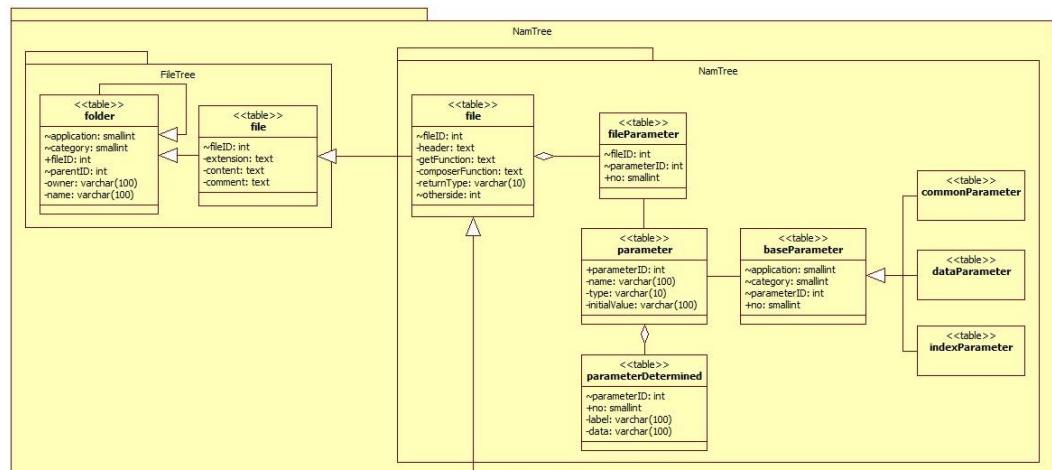
Or the subject name contains the word 'Information System'

The class for junior or senior

2. Example – Optimization

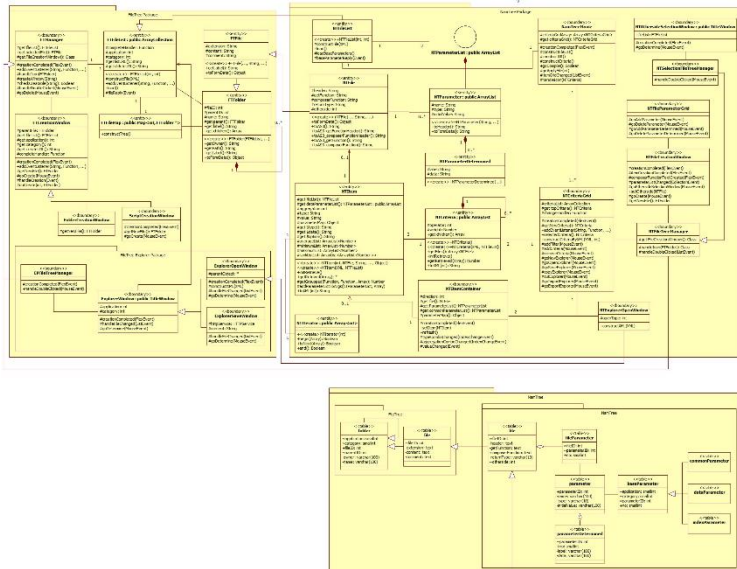


- Samchon Simulation
(<http://samchon.org>)
 - Upper Menu-> Main -> Back Testing
 - Upper Menu -> Back Testing -> Nam Tree
 - Use explore
- “Explore” explores the optimal value
 - After the calculation,
 - optimal path exploration table will be constructed
 - Go back to the Nam-Tree
 - you can see that, the explore option is replaced to optimal value
- Reference the Samchon simulation manual if you want more
 - <http://samchon.org/portfolio/english/portfolio.pdf>



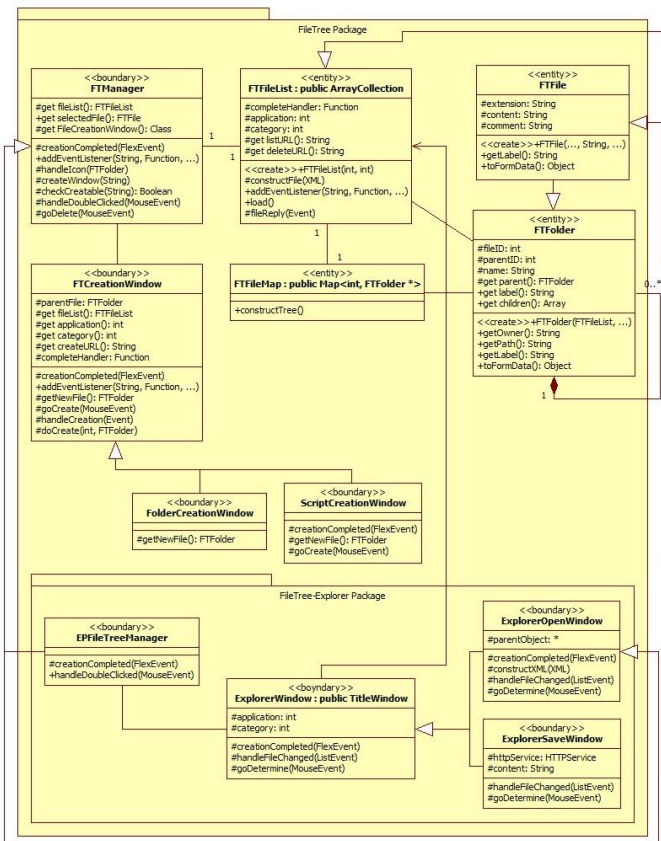
3. Architecture – Outline

- See the expanded image
 - <http://samchon.org/portfolio/architecture>



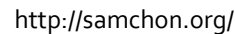
- **FileTree Package**
 - Classes for expressing file-tree structure
 - A role of superclass for function file
 - You don't have to follow this rule
 - Just my own methodology
- **NamTree Package**
 - Classes of Logical condition and its lower & dependent classes
 - The most important package
- **NamTree DB Package**
 - Just an example of storing
 - Do not handle

3. Arch. – FileTree Package



- **FTFileList** : public Vector<FTFolder>
 - Manage files and folders
 - Handle communication with DB and file-tree's composition
- **FTFileMap**
 - A member container of FTFileList
 - A map class for key (file-ID) searching
- **FTFolder**: A folder object
- **FTFile** : public FTFolder
 - A file class implemented folder
- Other boundary classes
 - These are UI classes
 - This UI-architecture is based on Flex
 - Migrate or re-design the architecture based on the language what you want to use

2014-06-05



3. Arch. – NamTree Package

- **NTFileList** : public FTFileList
 - constrcutFile(XML) has changed
- **NTFile**: public FTFile
 - A file has function's metadata and code
 - The function can be inserted in each condition's left & right side
- **NTParameterList**
 - : public Vector<NTParameter>
 - Group & Manager of NTParameter
- **NTParameter**
 - : public Vector<NTParameterDetermined>
 - A parameter of user-defined function
- **NTParameterDetermined**
 - Pre-defined candidates of NTParameter
 - If this is constructed, the parent NTParameter let user to set the parameter-value by Combo-Box
- **NTCriteria**
 - It's matched on a logical condition
 - The core class of NamTree
 - Has
 - Left & Right side
 - Operator
 - Weight
- **NTSide**
 - Left & Right side of NTCriteria
 - Can has constant or function
 - Enable aggregate operation
- **NTIterator**
 - Input layer's iterator class
 - Need for iteration of aggregate operation
 - Almost same with iterator class in standard library of C++
 - ex) std::vector<T>::iterator

3. Arch. – NamTree Package

To create a Nam-tree file

- Configuration - - Header - - Get Function - - Composer Function -

File Name: 이격도 .ntr

Return Type: Number

Otherside: NULL

Enable exploration: ☒

Buying Exploration: Minimum: 0, Maximum: 1

Selling Exploration: Minimum: 1, Maximum: 2

Accuracy: 10⁻²

Parameter

Name	Data Type	Default Value
priceT	int	0
day	int	5
	Number	
	int	
	String	

Determined piece of parameter
: Candidates of ComboBox

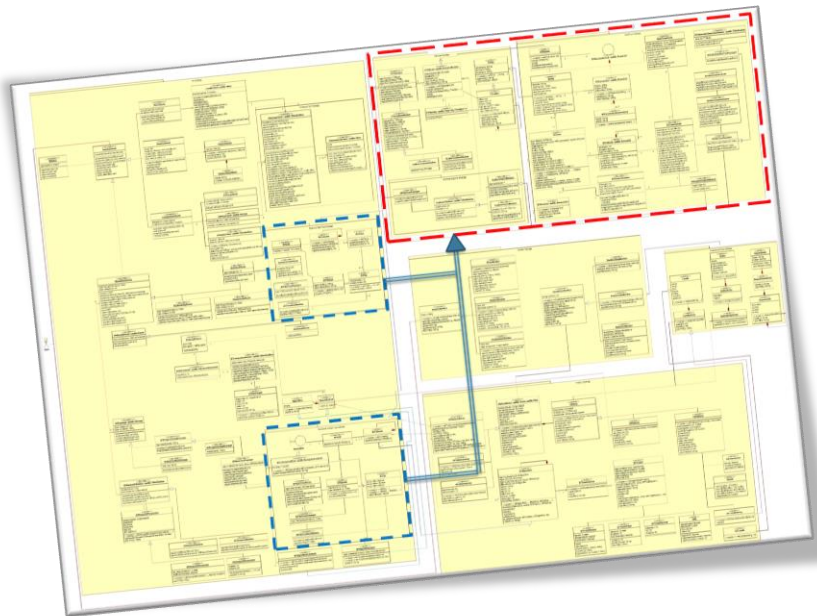
Label	Data
5	5
20	20
60	60
120	120
200	200

+) Add -) Delete +) Add -) Delete

Create

- **NTCriteriaGrid**
 - Hierarchical Grid for NTCriteria
- **NTItemContainer**
 - UI class expressing left & right side that is selected
 - Have to inherit not only entity or control class but also boundary class like UI class
- **NTFileCreationWindow**
 - UI class of left image
- **NTFileParameterGrid**
 - Custom, editable Datagrid to construct NTParameterDetermined

3. Arch. – Utilization



- Left image is an architecture design.
 - NTFile, NTCriteria, NTGrid, and so on
 - Inherited and utilizing them for many aspects
- Like the left case, just inherit the Nam-Tree and customize as you want
 - After the inheritance,
 - C++: virtual,
 - FLEX/AS3.0: override function
 - Customize the functions have those declarations

3. BLUEPRINT

Plans for future?

1. Add targets to optimize
 2. Migration
 3. Genetic Algorithm

Blueprint – To Do List



- **Add targets to optimize**
 - Parameters of user-defined function
 - Weight in each condition
- **Migration for performance**
 - C++ Migration
 - Flex/AS3.0 is mainly now
 - C++ model is implemented only to console.
 - Instead, in C++, GA model is already implemented and tested (prototype)
- **Adjusting G.A.**
 - Logical condition is objectified, so that,
 - **Coding** is possible
 - Adjust the Genetic Algorithm, creating the logics automatically, so that makes the clear **Artificial Intelligence** possible
 - Implements the selection, cross over, mutation and makes them as an Interface, so that provide the source

Q & A

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