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1 local _=require("lib")
2 local the=_settings[
3 TINY: a lean little learning library, in LUA
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5
6 USAGE: lua 15.lua [OPTIONS]
7
8 OPTIONS:
9 -b --bins      max number of bins      = 8
10 -d --dump      on test failure, exit with stack dump = false
11 -f --file      file with csv data       = ../data/auto93.csv
12 -F --Far       how far to look for poles (max=1) = .95
13 -g --go        start-up example         = nothing
14 -h --help      show help                = false
15 -m --min       min size. If <1 then t*min else min. = 10
16 -n --nums      number of nums to keep    = 512
17 -p --p         distance calculation coefficient = 2
18 -r --rest      size of "rest" set        = 3
19 -s --seed      random number seed       = 10019
20 -S --Sample    how many numbers to keep  = 10000]]
21
22 local any,cli,copy,csv,lt,many,map= _._any,_._cli,_._copy,_._csv,_._lt,_._many,_._map
23 local o,obj,oo,per,push,rnd,rogues= _._o,_._obj,_._oo,_._per,_._push,_._rnd,_._rogues
24 local shallowCopy,shuffle,sort = _._shallowCopy,_._shuffle,_._sort
25 local Egs,Num,Row,Some,Sym = obj"Egs",obj"Num",obj"Row",obj"Some",obj"Sym"
26
27 function Sym:new(c,x) return {at=c or 0,txt=x or "",n=0,has={}} end
28 function Sym:add(x)
29   if x=="?" then self.n =1+self.n;self.has[x]=1+(self.has[x] or 0) end end
30 function Sym:dist(v1,v2)
31   return v1=="?" and v2=="?" and 1 or v1==v2 and 0 or 1 end
32
33 function Sym:entropy( e,fun)
34   function fun(p) return p*math.log(p,2) end
35   e=0; for _,n in pairs(self.has) do if n>0 then e=e-fun(n/self.n) end end
36   return e end
37
38
39 function Some:new(c,x)
40   return {at=c or 0,txt=x or "",n=0,isSorted=true, _has={}} end
41 function Some:nums()
42   if not self.isSorted then table.sort(self._has) end
43   self.isSorted=true
44   return self._has end
45
46 function Some:add(v, pos)
47   if v=="?" then
48     self.n=self.n+1
49     if self._has < the.Sample then pos=1+(self._has)
50     elseif math.random() < the.Sample/self.n then pos=math.rand(#self._has) end
51     if pos then self.isSorted=false
52     self._has[pos]= v end end end
53
54
55
56 function Num:new(c,x)
57   return {at=c or 0,txt=x or "",lo=1E32,hi=-1E32, n=0, has=Some(),
58     w=(x or ""):find"$" and -1 or 1} end
59
60 function Num:add(x)
61   if x=="?" then self.n = self.n+1
62   self.lo = math.min(x,self.lo)
63   self.hi = math.max(x,self.hi)
64   self.has:add(x) end end
65
66 function Num:norm(n, lo,hi)
67   lo,hi=self.lo,self.hi
68   return num=="?" and n or (hi-lo < 1E-0 and 0 or (n-lo)/(hi-lo + 1E-32)) end
69
70 function Num:pers(t, a)
71   a=self.has:nums()
72   return map(t,function(p) return per(a,p) end) end
73
74 function Num:dist(v1,v2)
75   if v1=="?" and v2=="?" then return 1 end
76   v1,v2 = self:norm(v1), self:norm(v2)
77   if v1==v2 then v1 = v2<.5 and 1 or 0 end
78   if v2==v1 then v2 = v1<.5 and 1 or 0 end
79   return math.abs(v1-v2) end

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76
77 function Egs:new(src) -- constructor
78   self.rows, self.cols = {}, {all={},x={},y={}}
79   if type(src)=="string"
80     then csv(src), function(row) self:add(row) end
81     else map(src or {}, function(row) self:add(row) end) end end
82
83 function Egs:clone( src, out) -- copy structure
84   out= Egs( map(self.all, function(col) return col.txt end) )
85   map(src or {}, function (row) out:add(row) end)
86   return out end
87
88 function Egs:add(row) -- the new row is either a header, or a data row
89   if #self.cols.all==0 then self:header(row) else self:body(row) end end
90
91 function Egs:header(row) -- build the column headers
92   for c,x in pairs(row) do
93     local col = push(self.cols.all, (x:find"^[A-Z]" and Num or Sym)(c,x))
94     if not x:find"$" then
95       push(x:find"^[+]" and self.cols.y or self.cols.x, col) end end end
96
97 function Egs:body(row)
98   push(self.rows, row)
99   for _,cols in pairs(self.cols.x, self.cols.y) do
100     for _,col in pairs(cols) do
101       col:add(row[col.at]) end end end
102
103 function Egs:better(row1,row2) -- is row1 better than row2
104   local s1,s2,d,n,x,y,ys=0,0,0,0,0
105   ys = self.cols.y
106   for _,col in pairs(ys) do
107     x,y= row1[col.at], row2[col.at]
108     x,y= col:norm(x), col:norm(y)
109     s1 = s1 - 2.71828^(col.w * (x-y)/#ys)
110     s2 = s2 - 2.71828^(col.w * (y-x)/#ys) end
111   return s1/#ys < s2/#ys end
112
113 function Egs:betters(rows) -- sort a set of rows
114   return sort(rows or self.rows,
115     function(r1,r2) return self:better(r1,r2) end) end
116
117 function Egs:cheat( ranks) -- return percentile ranks for rows
118   ranks={}
119   for i,row in pairs(self:betters()) do
120     ranks[row[1]] = math.floor(.5 + 100*i/#self.rows) end
121   return self.rows,ranks end
122
123 function Egs:dist(row1,row2, d,n,d1) -- distance between rows
124   d,n = 0,0; for i,col in pairs(self.cols.x) do
125     d1 = col:dist(row1[col.at], row2[col.at])
126     n, d = n + 1, d + d1*the.p end
127   return (d/n)^(1/the.p) end
128
129 function Egs:around(r1,rows) -- sort 'rows' by distance to 'r1'.
130   return sort(map(self:dist(r1,r2) return {r2,d=self:dist(r1,r2)} end),lt"*d") end
131
132 function Egs:far(row,rows) return per(self:around(row,rows),the.far).r end
133
134 function Egs:half( above, -- split data by distance to two distant points
135   some,x,y,c,rxs,xs,ys)
136   some = many(self.rows, the.Sample)
137   x = above or self:far(any(some),some)
138   y = self:far(x,some)
139   c = self:dist(x,y)
140   rxs = function(r) return
141     (r=r, x=(self:dist(r,x)^2 + c^2 - self:dist(r,y)^2)/(2*c)) end
142   xs,ys= self:clone(), self:clone()
143   for j,rx in pairs(sort(map(self.rows,rxs),lt"*x")) do
144     if j<=#self.rows/2 then xs:add(rx.r) else ys:add(rx.r) end end
145   return (xs=xs, ys=ys, x=x, y=y, c=c) end
146
147 function Egs:best( above,stop,evals) --recursively divide, looking 4 best leaf
148   stop = stop or (the.min >=1 and the.min or (#self.rows)*the.min)
149   evals= evals or 2
150   if #self.rows < stop
151     then return self,evals
152   else local node = self:half(above)
153     if self:better(node.x,node.y)
154       then return node.xs:best(node.x, stop, evals+1)
155     else return node.ys:best(node.y, stop, evals+1) end end end
156
157 function Egs:fours( rows,stop,evals,above, four)
158   local pop,bests
159   stop = stop or the.min >=1 and the.min or (#self.rows)*the.min
160   evals= evals or {}
161   pop = table.remove
162   print(#rows)
163   four = self:betters(above or pop(rows), pop(rows), pop(rows), pop(rows))
164   map(four,oo)
165   --for _,row in pairs(four) do evals[row[1]] = true end
166   bests={}
167   for _,row in pairs(rows) do
168     if four[1][1] == self:around(row,four)[1].r[1] then push(bests,row) end
169   end
170   print(":",four[1][1],stop,#bests,#rows)
171   if #bests >= stop and #bests < #rows
172     then return self:fours(bests,stop,evals,four[1])
173   else return bests,evals end end

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175
176 local go = {}
177 local function goes( fails,old)
178   the = cli (the)
179   fails=0
180   old = copy(the)
181   for k,fun in pairs(go) do
182     if the.go == "all" or the.go == k then
183       for k,v in pairs(old) do the[k]=v end
184       math.randomseed(the.seed)
185       print("\n>>>>>",k)
186       if not fun() then fails = fails+1 end end end
187   rogues()
188   os.exit(fails) end
189
190 function go.the() oo(the); return true end
191
192 function go.num( z)
193   z=Num(); for i=1,100 do z:add(i) end; print(z); return true end
194
195 function go.sym( z)
196   z=Sym(); for _,x in pairs{1,1,1,2,2,3} do z:add(x) end;
197   print(z); return true end
198
199 function go.eg( d)
200   d=Egs(the.file); map(d.cols.x,print) return true end
201
202 function go.dist( num,d,r1,r2,r3)
203   d=Egs(the.file)
204   num=Num()
205   for i=1,20 do
206     r1= any(d.rows)
207     r2= any(d.rows)
208     r3= d:far(r1, d.rows)
209     io.write(rnd(d:dist(r1,r3))," ")
210     num:add(rnd(d:dist(r1,r2))) end
211   oo(sort(num.has:nums()))
212   print(#d.rows)
213   return true end
214
215 function go.sort( d,rows,ranks)
216   d = Egs(the.file)
217   rows,ranks = d:cheat()
218   for i=1,#d.rows,32 do print(i,ranks[rows[i][1]],o(rows[i])) end end
219
220 function go.clone( d1,d2)
221   d1 = Egs(the.file)
222   d2 = d1:clone(d1.rows)
223   oo(d1.cols.x[2])
224   oo(d2.cols.x[2]) end
225
226 function go.half( d,node)
227   d=Egs(the.file)
228   node = d:half()
229   print(#node.xs.rows, #node.ys.rows, d:dist(node.x, node.y))end
230
231 function go.best( num)
232   num=Num()
233   for i=1,20 do
234     local d=Egs(the.file)
235     local _ranks = d:cheat()
236     shuffle(d.rows)
237     local leaf,evals = d:best()
238     for _,row in pairs(leaf.rows) do num:add(ranks[ row[1] ]) end end
239     print(o(num:pers{.1,.3,.5,.7,.9}))
240   end
241
242 function go.bests( num,tmp)
243   num=Num()
244   for i=1,20 do
245     local d = Egs(the.file)
246     d:cheat()
247     shuffle(d.rows)
248     tmp=d:best()
249     map(tmp,function(row) num:add(row.rank) end) end
250     print(#tmp,o(num:pers{.1,.3,.5,.7,.9}))
251   return end
252
253 function go.discretize( d)
254   d=Egs(the.file)
255   print(d:xentropy()); return true end
256
257 function go.four( d,ranks,rows,evals)
258   d=Egs(the.file)
259   --_,ranks= d:cheat()
260   rows,evals=d:fours(shuffle(d.rows))
261   --print(#rows)
262   --oo(map(rows,function(row) io.write(ranks[row[1]] ," ") end)) end
263   end
264
265 goes()

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