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1 local _=require("lh")
2 local the=_settings[
3   TINY2: 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,objj,oo,per,pop,push = _o,_objj,_oo,_per,_pop,_push
24 local rnd,roguess = _rnd,_roguess
25 local shallowCopy,shuffle,sort = _shallowCopy,_shuffle,_sort
26 local Eggs,Num,Row,Some,Sym = objj"Egs",objj"Num",objj"Row",objj"Some",objj"Sym"
27
28 function Row:new(t) -- Hold one record
29   return (evaluated=false,
30     cells=t,
31     cooled=shallowCopy(t)) end
32
33 function Sym:new(n,s) -- Summarize stream of symbols.
34   return (at=n or 0,
35     txt=s or "",
36     n=0,
37     has={}) end
38
39 function Some:new(n,s) -- Keep at most the.Sample numbers
40   return (at=n or 0, txt=s or "", n=0, _has={},
41     isSorted=true) end
42
43 function Sym:add(x) -- Update.
44   if x=="?" then self.n=1+self.n; self.has[x] = 1 + (self.has[x] or 0) end end
45
46 function Row:around(r1,rows,data) -- sort 'rows' by distance to 'r1'.
47   return sort(map(rows,
48     function(r2) return (r=r2,d=self:dist(r1,r2,data)) end),lt"d") end
49
50 function Row:better(row1,row2,data) -- order two rows
51   row1.evaluated, row2.evaluated = true,true
52   local s1,s2,d,n,x,y,ys=0,0,0,0
53   ys = data.cols.y
54   for _,col in pairs(ys) do
55     x,y = row1.cells[col.at], row2.cells[col.at]
56     x,y = col:norm(x), col:norm(y)
57     s1 = s1 - 2.71828*(col.w * (x-y)/#ys)
58     s2 = s2 - 2.71828*(col.w * (y-x)/#ys) end
59   return s1/#ys < s2/#ys end
60
61 function Row:bettors(rows,data) -- order a whole list of rows
62   return sort(rows or self:rows,
63     function(r1,r2) return self:better(r1,r2,data) end) end
64
65 function Row:dist(row1,row2,data, d,n,d1) -- distance between rows
66   d,n = 0,0; for i,col in pairs(data.cols.x) do
67     d1 = col:dist(row1[col.at], row2[col.at],data)
68     n, d = n + 1, d + d1^the.p end
69   return (d/n)^(1/the.p) end
70
71 function Row:far(row,rows,data) -- Find an item in 'rows', far from 'row1'.
72   return per(self:around(row,rows,data),the.far).r end
73
74 function Sym:add(x) -- Update.
75   if x=="?" then self.n =1+self.n;self.has[x]=1+(self.has[x] or 0) end end
76
77 function Sym:dist(v1,v2) -- Gap between two symbols.
78   return v1=="?" and v2=="?" and 1 or v1==v2 and 0 or 1 end
79
80 function Sym:entropy(e,fun) -- Entropy
81   function fun(p) return p*math.log(p,2) end
82   e=0; for _,n in pairs(self.has) do if n>0 then e=e-fun(n/self.n) end end
83   return e end
84
85 function Some:nums()
86   if not self.isSorted then table.sort(self._has) end
87   self.isSorted=true
88   return self._has end
89
90 function Some:add(v, pos)
91   if v=="?" then
92     self._has.n+1
93     if self._has < the.Sample then pos=1+(#self._has)
94     elseif math.random() < the.Sample*self.n then pos=math.rand(#self._has) end
95     if pos then self.isSorted=false
96     self._has[pos]= v end end end
97
98 function Num:new(c,x)
99   return (at=c or 0,txt=x or "",lo=1E32,hi=-1E32, n=0, has=Some(),
100     w=(x or ""):find"-$" and -1 or 1) end
101
102 function Num:add(x)
103   if x=="?" then self.n = self.n+1
104     self.lo = math.min(x,self.lo)
105     self.hi = math.max(x,self.hi)
106     self.has:add(x) end end
107
108 function Num:norm(n, lo,hi)
109   lo,hi=self.lo,self.hi
110   return n=="?" and n or (hi-lo < 1E-0 and 0 or (n-lo)/(hi-lo + 1E-32)) end
111
112 function Num:pers(t, a)
113   a=self.has:nums()
114   return map(t,function(p) return per(a,p) end) end
115
116 function Num:dist(v1,v2)
117   if v1=="?" and v2=="?" then return 1 end
118   v1,v2 = self:norm(v1), self:norm(v2)
119   if v1=="?" then v1 = v2<.5 and 1 or 0 end
120   if v2=="?" then v2 = v1<.5 and 1 or 0 end
121   return math.abs(v1-v2) end

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120
121 function Egs:new(src) -- constructor
122   self.rows, self.cols = {}, {all={},x={},y={}}
123   if type(src)=="string"
124     then csv(src, function(row) self:add(row) end)
125     else map(src or {}, function(row) self:add(row) end) end end
126
127 function Egs:clone( src, out) -- copy structure
128   out= Egs( (map(self.all, function(col) return col.txt end) ) )
129   map(src or {}, function (row) out:add(row) end)
130   return out end
131
132 function Egs:add(row) -- the new row is either a header, or a data row
133   if #self.cols.all==0 then self:header(row) else self:body(row) end end
134
135 function Egs:header(row) -- build the column headers
136   for c,x in pairs(row) do
137     local col = push(self.cols.all, {x:find"^[A-Z]" and Num or Sym}(c,x))
138     if not x:find"$" then
139       push(x:find"^[+]" and self.cols.y or self.cols.x, col) end end end
140
141 function Egs:body(row)
142   row = row.cell and row or Row(row)
143   push(self.rows, row)
144   for _,cols in pairs(self.cols.x, self.cols.y) do
145     for _,col in pairs(cols) do
146       col:add(row.cells[col.at]) end end end
147
148 function Egs:cheat( ranks) -- return percentile ranks for rows
149   for i,row in pairs(self:bettors()) do
150     row.rank = math.floor(.5+ 100*i/#self.rows) end
151   self.rows = shuffle(self.rows)
152   return self.rows end
153
154 function Egs:half( above, -- split data by distance to two distant points
155   some,x,y,c,rxs,xs,ys)
156   some = many(self:rows, the.Sample)
157   x = above or self:far(any(some),some,data)
158   y = self:far(x,some,data)
159   c = self:dist(x,y,data)
160   rxs = function(r) return
161     (2*c)) end
162   xs,ys = self:clone(), self:clone()
163   for j,rx in pairs(sort(map(self:rows,rxs),lt"x")) do
164     if j<#self.rows/2 then xs:add(rx.r) else ys:add(rx.r) end end
165   return {xs=xs, ys=ys, x=x, y=y, c=c} end
166
167 function Egs:best( above,stop,evals) --recursively divide, looking 4 best leaf
168   Stop = stop or (the.min >=1 and the.min or (#self.rows)^the.min)
169   evals= evals or 2
170   if #self.rows < stop
171     then return self,evals
172     else local node = self:half(above)
173       if self:better(node.x,node.y)
174         then return node.xs:best(node.x, stop, evals+1)
175         else return node.ys:best(node.y, stop, evals+1) end end end
176
177 function Egs:fours()
178   local function loop(rows1,evals,stop, above, four,rows2)
179     if #rows1 > stop then
180       four= self:bettors(above or pop(rows1), pop(rows1), pop(rows1), pop(rows
181     ))
182     for _,row in pairs(four) do evals[ row[1] ] = true end
183     rows2= map(rows1, function(r)
184       if four[1][1]==self:around(r,four)[1].r[1] then return r end end)
185     if #rows2 < #rows1 then return loop(rows2,evals,stop,four[1]) end end
186     return rows1,evals end
187     return loop(shuffle(self.rows), {},
188       the.min >=1 and the.min or (#self.rows)^the.min) end

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187
188 local go = {}
189 local function goes( fails,old)
190   the = cli(the)
191   fails=0
192   old = copy(the)
193   for k,fun in pairs(go) do
194     if the.go == "all" or the.go == k then
195       for k,v in pairs(old) do the[k]=v end
196       math.randomseed(the.seed)
197       print("u>>>>",k)
198       if not fun() then fails = fails+1 end end end
199   roguess()
200   os.exit(fails) end
201
202 function go.the() oo(the); return true end
203
204 function go.num( z)
205   z=Num(); for i=1,100 do z:add(i) end; print(z); return true end
206
207 function go.symb( z)
208   z=Symb(); for _,x in pairs{1,1,1,2,2,3} do z:add(x) end;
209   print(z); return true end
210
211 function go.eg( d)
212   d=Egs(the.file); map(d.cols.x,print) return true end
213
214 function go.dist( num,d,r1,r2,r3)
215   d=Egs(the.file)
216   num=Num()
217   for i=1,20 do
218     r1= any(d.rows)
219     r2= any(d.rows)
220     r3= d:far(r1,d.rows,d)
221     io.write(rnd(d:dist(r1,r3,d)), " ")
222     num:add(rnd(d:dist( r1,r2,d))) end
223   oo(sort(num.has:nums()))
224   print(#d.rows)
225   return true end
226
227 function go.sort( d,rows,ranks)
228   d = Egs(the.file)
229   rows,ranks = d:cheat()
230   for i=1,#d.rows,32 do print(i,ranks[rows[i][1]],o(rows[i])) end end
231
232 function go.clone( d1,d2)
233   d1 = Egs(the.file)
234   d2 = d1:clone(d1.rows)
235   oo(d1.cols.x[2])
236   oo(d2.cols.x[2]) end
237
238 function go.half( d,node)
239   d=Egs(the.file)
240   node = d:half()
241   print(#node.xs.rows, #node.ys.rows, d:dist(node.x, node.y,d)) end
242
243 function go.best( num)
244   num=Num()
245   for i=1,20 do
246     local d=Egs(the.file)
247     local _,ranks = d:cheat()
248     shuffle(d.rows)
249     local leaf,evals = d:best()
250     for _,row in pairs(leaf.rows) do num:add(ranks[ row[1] ]) end end
251     print(o(num:pers(.1,.3,.5,.7,.9)))
252   end
253
254 function go.bests( num,tmp)
255   num=Num()
256   for i=1,20 do
257     local d = Egs(the.file)
258     d:cheat()
259     shuffle(d.rows)
260     tmp=d:best()
261     map(tmp,function(row) num:add(row.rank) end) end
262     print(#tmp,o(num:pers(.1,.3,.5,.7,.9)))
263     return end
264
265 function go.discretize( d)
266   d=Egs(the.file)
267   print(d:xentropy()); return true end
268
269 function go.four( num,d,some,evals,ranks)
270   num=Num()
271   for i=1,20 do
272     d=Egs(the.file)
273     _,ranks= d:cheat()
274     some,evals = d:fours()
275     _,ranks = d:cheat()
276     print(#some)
277     for _,row in pairs(some) do num:add(ranks[row[1]]) end end
278     oo(num:pers(.1,.3,.5,.7,.9))
279   end
280
281 goes()

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