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1 local _require("lib")
2 local the=_settings[
3   TINY2: a lean little learning library, in LUA
4   (c) 2022 Tim Menzies <timmee.org> BSD-2 license
5
6 USAGE: lua l5.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,co,per,pop,push      = _o,_obj,_co,_o,_per,_pop,_push
24 local rnd,roguess                = _rnd,_roguess
25 local shallowCopy,shuffle,sort   = _shallowCopy,_shuffle,_sort
26 local Data,Num,Row,Some,Sym = obj"Data",obj"Num",obj"Row",obj"Some",obj"Sym"
27
28 -- Type hints conventions (for function arguments):
29
30 -- What      Notes
31 -- :-----:
32 -- 2 blanks   2 blanks denote optional arguments
33 -- 4 blanks   4 blanks denote local arguments
34 -- n          prefix for numerics
35 -- s          prefix for strings
36 -- is        prefix for booleans
37 -- fun       prefix for functions
38 -- suffix s   list of thing (so names is list of strings)
39 -- xy,row,col,data for Xys, Rows, Num or Syms, Data
40
41 -- Another convention is that my code starts with a help string (at top
42 -- of file) that is parsed to find the settings. Also my code ends with
43 -- lots of 'go.x()' functions that describe various demos. To run
44 -- these, use 'lua tiny2.lua -go x'.
45
46 function Row:new(t) --- Hold one record
47   return {evald=false,
48     cells=t,
49     cooled=shallowCopy(t)} end
50
51 function Sym:new(n,s) --- Summarize stream of symbols.
52   return {at=n or 0,
53     txt=s or "",
54     n=0,
55     has={} } end
56
57 function Some:new(n,s) --- Keep at most the.Sample numbers
58   return {at=n or 0, txt=s or "", n=0, _has={},
59     isSorted=true } end
60
61 function Num:new(c,x) --- Summarize stream of numbers
62   return {at=c or 0,txt=x or "",n=0,
63     lo=1E32,hi=-1E32, n=0,
64     has=Some(),
65     w=(x or ""):find"-$" and -1 or 1} end
66
67 function Data:new(src) --- Store rows of data. Summarize the rows in 'self.cols'
68   self.rows, self.cols = {}, {all={},x={},y={}}
69   if type(src)=="string"
70   then csv(src, function(row) self:add(row) end)
71   else map(src or {}, function(row) self:add(row) end) end end

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72 -- ## Row -----
73 -- ### sort
74 function Row:better(row1,row2,data) --- order two rows
75   row1.evald, row2.evald = true,true
76   local s1,s2,d,n,x,y,ys=0,0,0,0
77   ys = data.cols.y
78   for _,col in pairs(ys) do
79     x,y= row1.cells[col.at], row2.cells[col.at]
80     x,y= col:norm(x), col:norm(y)
81     s1 = s1 - 2.71828^(col.w * (x-y)/#ys)
82     s2 = s2 - 2.71828^(col.w * (y-x)/#ys) end
83   return s1/#ys < s2/#ys end
84
85 function Row:betters(rows,data) --- order a whole list of rows
86   return sort(rows or self.rows,
87     function(r1,r2) return self:better(r1,r2,data) end) end
88
89 -- ### dist
90 function Row:dist(row1,row2,data, tmp,n,d1) --- distance between rows
91   tmp,n = 0,0; for i,col in pairs(data.cols.x) do
92     d1 = col:dist(row1[col.at], row2[col.at],data)
93     n, tmp = n + 1, tmp + d1*the.p end
94   return (tmp/n)^(1/the.p) end
95
96 function Row:dist(r1,rows,data) --- sort 'rows' by distance to 'r1'.
97   return sort(map(rows,
98     function(r2) return (r=r2,d=self:dist(r1,r2,data)) end),lt"d") end
99
100 function Row:far(row,rows,data) --- Find an item in 'rows', far from 'row1'.
101   return per(self:dist(row,rows,data),the.far).r end
102
103 -- ## Sym -----
104 -- ### update
105 function Sym:add(s) --- Update.
106   if s=="?" then self.n = 1+self.n;self.has[s]=1+(self.has[s] or 0) end end
107
108 -- ### dist
109 function Sym:dist(s1,s2) --- Gap between two symbols.
110   return s1=="?" and s2=="?" and 1 or s1==s2 and 0 or 1 end
111
112 -- ### query
113 function Sym:entropy(e,fun) --- Entropy
114   function fun(p) return p*math.log(p,2) end
115   e=0; for _,n in pairs(self.has) do if n>0 then e=e-fun(n/self.n) end end
116   return e end
117
118 -- ## Some -----
119 -- ### update
120 function Some:add(x, pos) --- update
121   if x=="?" then
122     self.n = self.n+1
123     if #self._has < the.Sample then pos=1+(#self._has)
124     elseif math.random()<the.Sample/self.n then pos=math.rand(#self._has) end
125     if pos then self.isSorted=false
126       self._has[pos]=x end end end
127
128 -- ### query
129 function Some:nums()
130   if not self.isSorted then table.sort(self._has) end
131   self.isSorted=true
132   return self._has end
133
134 -- ## Num -----
135 -- ### update
136 function Num:add(n) --- update
137   if n=="?" then self.n = self.n+1
138     self.lo = math.min(n,self.lo)
139     self.hi = math.max(n,self.hi)
140     self.has:add(n) end end
141
142 -- ### query
143 function Num:norm(n, lo,hi) --- convert 'n' to 0..1 for min..max
144   lo,hi=self.lo,self.hi
145   return n=="?" and n or (hi-lo < 1E-0 and 0 or (n-lo)/(hi-lo + 1E-32)) end
146
147 function Num:pers(ns, a) --- report a list over percentiles
148   a=self.has:nums()
149   return map(ns,function(p) return per(a,p) end) end
150
151 -- ### dist
152 function Num:dist(n1,n2) --- return 0..1. If unknowns, assume max distance.
153   if n1=="?" and n2=="?" then return 1 end
154   n1,n2 = self:norm(n1), self:norm(n2)
155   if n1=="?" then n1 = n2<.5 and 1 or 0 end
156   if n2=="?" then n2 = n1<.5 and 1 or 0 end
157   return math.abs(n1-n2) end

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158 -- ## Data -----
159 -- ### create
160 function Data:body(row) --- Create new row. Store in 'rows'. Update cols.
161   row = row.cell and row or Row(row) --- Ensure 'row' is a 'Row'.
162   push(self.rows, row)
163   for _,cols in pairs(self.cols.x, self.cols.y) do
164     for _,col in pairs(cols) do
165       col:add(row.cells[col.at]) end end end
166
167 function Data:clone( src, data) --- Copy structure. Optionally, add in data.
168   data= Data( (map(self.all, function(col) return col.txt end)) )
169   map(src or {}, function (row) data:add(row) end)
170   return data end
171
172 function Data:header(row) --- Create the 'Num's and 'Sym's for the column header
173   s
174   for n,s in pairs(row) do
175     local col = push(self.cols.all, (x:find"^[A-Z]" and Num or Sym) (n,s))
176     if not s:find"$" then
177       push(s:find"[!-]" and self.cols.y or self.cols.x, col) end end end
178
179 -- ### update
180 function Data:add(row) --- the new row is either a header, or a data row
181   if #self.cols.all==0 then self:header(row) else self:body(row) end end
182
183 -- ### query
184 function Data:cheat( ranks) --- return percentile ranks for rows
185   for i,row in pairs(self:betters()) do
186     row.rank = math.floor(.5+ 100*i/#self.rows) end
187   self.rows = shuffle(self.rows)
188   return self.rows end
189
190 -- ### cluster
191 function Data:half( above, --- split data by distance to two distant points
192   some,x,y,c,rxs,xs,ys)
193   some= many(self.rows, the.Sample)
194   x= above or self:far(any(some),some,data)
195   y= self:far(x,some,data)
196   c= self:dist(x,y,data)
197   rxs=function(r) return
198     {r=r,x=(self:dist(r,x,data)^2 + c^2 - self:dist(r,y,data)^2)/(2*c)} end
199   xs,ys= self:clone(), self:clone()
200   for j,rx in pairs(sort(map(self.rows,rxs),lt"x")) do
201     if j<=#self.rows/2 then xs:add(rx.r) else ys:add(rx.r) end end
202   return {xs=xs, ys=ys, x=x, y=y, c=c} end
203
204 function Data:best( above,stop,evals) --- recursively divide, looking 4 best le
205   af
206   stop = stop or (the.min >=1 and the.min or (#self.rows)^the.min)
207   evals= evals or 2
208   if #self.rows < stop
209   then return self,evals
210   else local node = self:half(above)
211     if self:better(node.x,node.y)
212     then return node.xs:best(node.x, stop, evals+1)
213     else return node.ys:best(node.y, stop, evals+1) end end end

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212 -- ## Demos/Tests -----
213 local go = {}
214 function go.the() oo(the); return true end
215
216 function go.num( z)
217   z=Num(); for i=1,100 do z:add(i) end; print(z); return true end
218
219 function go.sym( z)
220   z=Sym(); for _,x in pairs{1,1,1,2,2,3} do z:add(x) end;
221   print(z); return true end
222
223 function go.eg( d)
224   d=Data(the.file); map(d.cols.x,print) return true end
225
226 function go.dist( num,d,r1,r2,r3)
227   d=Data(the.file)
228   num=Num()
229   for i=1,20 do
230     r1= any(d.rows)
231     r2= any(d.rows)
232     r3= d:far(r1,d.rows,d)
233     io.write(xnd(d:dist(r1,r3,d)), " ")
234     num:add(rnd(d:dist( r1,r2,d))) end
235   oo(sort(num.has:nums()))
236   print(#d.rows)
237   return true end
238
239 function go.sort( d,rows,ranks)
240   d = Data(the.file)
241   rows,ranks = d:cheat()
242   for i=1,#d.rows,32 do print(i,ranks[rows[i][1]],o(rows[i])) end end
243
244 function go.clone( d1,d2)
245   d1 = Data(the.file)
246   d2 = d1:clone(d1.rows)
247   oo(d1.cols.x[2])
248   oo(d2.cols.x[2]) end
249
250 function go.half( d,node)
251   d=Data(the.file)
252   node = d:half()
253   print(#node.xs.rows, #node.ys.rows, d:dist(node.x, node.y,d))end
254
255 function go.best( num)
256   num=Num()
257   for i=1,20 do
258     local d=Data(the.file)
259     local _,ranks = d:cheat()
260     shuffle(d.rows)
261     local leaf,evals = d:best()
262     for _,row in pairs(leaf.rows) do num:add(ranks[ row[1] ]) end end
263   print(o(num:pers{.1,.3,.5,.7,.9}))
264 end
265
266 function go.bests( num,tmp)
267   num=Num()
268   for i=1,20 do
269     local d = Data(the.file)
270     d:cheat()
271     shuffle(d.rows)
272     tmp=d:best()
273     map(tmp,function(row) num:add(row.rank) end) end
274   print(#tmp,o(num:pers{.1,.3,.5,.7,.9}))
275   return end
276
277 function go.discretize( d)
278   d=Data(the.file)
279   print(d:xentropy()); return true end
280
281 function go.four( num,d,some,evals,ranks)
282   num=Num()
283   for i=1,20 do
284     d=Data(the.file)
285     _,ranks= d:cheat()
286     some,evals = d:fours()
287     _,ranks = d:cheat()
288     print(#some)
289     for _,row in pairs(some) do num:add(ranks[row[1]]) end end
290   oo (num:pers{.1,.3,.5,.7,.9})
291 end
292 -- ## Start -----
293 local function on(settings,funs, fails,old)
294   fails=0
295   old = copy(settings)
296   for k,fun in pairs(funs) do
297     if settings.go == "all" or settings.go == k then
298       for k,v in pairs(old) do settings[k]=v end
299       math.randomseed(settings.seed or 10019)
300       print("\n>>>>",k)
301       if not fun() then fails = fails+1 end end end
302   roques()
303   os.exit(fails) end
304
305 the = cli(the)
306 on(the,go)

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