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1  --
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3  --
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7  --
8  --
9  --
10 --
11 local b4={}; for k,v in pairs(_ENV) do b4[k]=v end;
12 local help={
13   TINY2: a lean little learning library, in LUA
14   (c) 2022 Tim Menzies <tim@ieee.org> BSD-2 license
15 }
16 USAGE: lua 15.lua [OPTIONS]
17
18 OPTIONS:
19 -b --bins      max number of bins      = 8
20 -d --dump      on test failure, exit with stack dump = false
21 -f --file      file with csv data      = ../data/auto93.csv
22 -F --Far       how far to look for poles (max=1) = .95
23 -g --go        start-up example        = nothing
24 -h --help      show help                = false
25 -m --min       min size. If<1 then t*min else min. = 10
26 -n --nums      number of nums to keep    = 512
27 -p --p         distance calculation coefficient = 2
28 -r --rest      size of "rest" set        = 3
29 -s --seed      random number seed        = 10019
30 -S --Sample    how many numbers to keep   = 10000]]
31
32 local any, cli, coerce, copy, csv, fmt, gt, lt, many, map, o, obj, oo, per, pop
33 local push, red, rnd, rogues, settings, shallowCopy, shuffle, sort, the, yellow
34 function obj(s, t,i,new)
35   t[_[costrng = function(x) return s..o(x) end]
36   i=setmetatable(t,{i,k}); return setmetatable(t.new(i,...) or i,k) end
37   t._index = t;return setmetatable(t,(_call=new)) end
38
39 local Data,Num,Row,Syme,Sym = obj"Data", obj"Num", obj"Row", obj"Some", obj"Sym"
40
41 --[[ Type hints conventions:
42 | Function args | Notes |
43 |-----|-----|
44 | 2 blanks | 2 blanks denote optional arguments |
45 | 4 blanks | 4 blanks denote local arguments |
46 | n | prefix for numerics |
47 | s | prefix for strings |
48 | is | prefix for booleans |
49 | fun | prefix for functions |
50 | suffix s | list of thing (so names is list of strings) |
51 | xy,row,col,data | for Xys, Rows, Num or Syms, Data objects |
52
53
54 Another convention is that my code starts with a help string (at top
55 of file) that is parsed to find the settings. Also my code ends with
56 lots of 'go.x()' functions that describe various demos. To run
57 these, use 'lua tiny2.lua -go x'. --]]
58
59 function Row:new(t) --- Hold one record
60   return {evald=false,
61     cells=t,
62     cooled=shallowCopy(t)} end
63
64 function Sym:new(n,s) --- Summarize stream of symbols.
65   return {at=n or 0,
66     txt=s or "",
67     n=0,
68     has={}} end
69
70 function Some:new(n,s) --- Keep at most the.Sample numbers
71   return {at=n or 0,txt=s or "",n=0, _has={},
72     isSorted=true } end
73
74 function Num:new(c,x) --- Summarize stream of numbers
75   return {at=c or 0,txt=x or "",n=0,
76     lo=1E32,hi=-1E32, n=0,
77     has=Some(),
78     w=(x or ""):find"-" and -1 or 1} end
79
80 function Data:new(src) --- Store rows of data. Summarize rows in 'self.cols'.
81   self.rows, self.cols = {}, {all={},x={},y={}}
82   if type(src)=="string"
83   then csv(src, function(row) self:add(row) end)
84   else map(src or {}, function(row) self:add(row) end) end end

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85 -- ## Row -----
86 -- ## sort
87 function Row:better(row,data) --- order two rows
88   self.evald, row.evald = true,true
89   local s1,s2,d,n,x,y,ys=0,0,0
90   ys = data.cols.y
91   for _,col in pairs(ys) do
92     x,y= self.cells[col.at], row.cells[col.at]
93     x,y= col:norm(x), col:norm(y)
94     s1 = s1 - 2.71828*(col.w * (x-y)/#ys)
95     s2 = s2 - 2.71828*(col.w * (y-x)/#ys) end
96   return s1/#ys < s2/#ys end
97
98 -- ## dist
99 function Row:dist(row,data, tmp,n,d1) -- distance between rows
100   tmp,n = 0,0
101   for _,col in pairs(data.cols.x) do
102     d1 = col:dist(self.cells[col.at], row.cells[col.at])
103     n, tmp = n + 1, tmp + d1*the.p end
104   return (tmp/n)^(1/the.p) end
105
106 function Row:dists(rows,data) --- sort 'rows' by distance to 'r11.
107   return sort(map(rows,
108     function(row) return {r=row,d=self:dist(row,data)} end),lt"d") end
109
110 function Row:far(rows,data) --- Find an item in 'rows', far from 'row1.
111   return per(self:dists(rows,data),the.far).r end
112
113 -- ## Sym -----
114 -- ## update
115 function Sym:add(s) --- Update.
116   if s=="?" then self.n =1+self.n;self.has[s]=1+(self.has[s] or 0) end end
117
118 -- ## dist
119 function Sym:dist(s1,s2) --- Gap between two symbols.
120   return s1=="?" and s2=="?" and 1 or s1==s2 and 0 or 1 end
121
122 -- ## query
123 function Sym:entropy(
124   function fun(p) return p*math.log(p,2) end
125   e=0; for _,n in pairs(self.has) do if n>0 then e=e+fun(n/self.n) end end
126   return e end
127
128 -- ## Some -----
129 -- ## update
130 function Some:add(x, pos) --- update
131   if x=="?" then
132     self.n = self.n+1
133     if #self._has < the.Sample then pos=1+(#self._has)
134     elseif math.random()<the.Sample/self.n then pos=math.rand(#self._has) end
135     if pos then self.isSorted=false
136     if pos then self._has[pos]= x end end end
137
138 -- ## query
139 function Some:nums()
140   if not self.isSorted then table.sort(self._has) end
141   self.isSorted=true
142   return self._has end
143
144 -- ## Num -----
145 -- ## update
146 function Num:add(n) --- update
147   if n=="?" then self.n = self.n+1
148     self.lo = math.min(n,self.lo)
149     self.hi = math.max(n,self.hi)
150     self.has:add(n) end end
151
152 -- ## query
153 function Num:norm(n, lo,hi) --- convert 'n' to 0..1 for min..max
154   lo,hi=self.lo,self.hi
155   return n=="?" and n or (hi-lo < 1E-0 and 0 or (n-lo)/(hi-lo + 1E-32)) end
156
157 function Num:pers(na, a) --- report a list over percentiles
158   a=self.has:nums()
159   return map(na,function(p) return per(a,p) end) end
160
161 -- ## dist
162 function Num:dist(n1,n2) --- return 0..1. If unknowns, assume max distance.
163   if n1=="?" and n2=="?" then return 1 end
164   n1,n2 = self:norm(n1), self:norm(n2)
165   if n1=="?" then n1 = n2<.5 and 1 or 0 end
166   if n2=="?" then n2 = n1<.5 and 1 or 0 end
167   return math.abs(n1-n2) end

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168 -- ## Data -----
169 -- ## create
170 function Data:body(row) --- Create new row. Store in 'rows'. Update cols.
171   row = row.cell and row or Row(row) -- Ensure 'row' is a 'Row'.
172   push(self.rows, row)
173   for _,cols in pairs(self.cols.x, self.cols.y) do
174     for _,col in pairs(cols) do
175       col:add(row.cells[col.at]) end end end
176
177 function Data:clone( src, data) --- Copy structure. Optionally, add in data.
178   data= Data{ (map(self.f.cols.all, function(col) return col.txt end)) }
179   map(data.cols.x,oo)
180   map(src or {}, function (row) data:add(row) end)
181   return data end
182
183 function Data:header(row) --- Create 'Num's and 'Sym's for the column headers
184   for n,s in pairs(row) do
185     local col = push(self.cols.all, (s:find"^[A-Z]" and Num or Sym)(n,s))
186     if not s:find"?" then
187       push(s:find"[4-]" and self.cols.y or self.cols.x, col) end end end
188
189 -- ## update
190 function Data:add(row) --- the new row is either a header, or a data row
191   if #self.cols.all==0 then self:header(row) else self:body(row) end end
192
193 -- ## query
194 function Data:cheat( ranks) --- return percentile ranks for rows
195   ranks = shallowCopy(self:betters())
196   for i,row in pairs(ranks) do
197     row.rank = math.floor(.5+ 100*i/#self.rows) end
198   self.rows = shuffle(self.rows)
199   return ranks end
200
201 -- ## dist
202 function Data:betters(rows,data) --- order a whole list of rows
203   return sort(rows or self.rows,
204     function(r1,r2) return r1:better(r2,self) end) end
205
206 -- ## cluster
207 function Data:half( above, --- split data by distance to two distant points
208   some,x,y,c,rxs,xs,ys)
209   some= many(self.rows, the.Sample)
210   x= above or self:far(any(some),some,data)
211   y= self:far(x,some,data)
212   c= self:dist(x,y,data)
213   rxs=function(r) return
214     {r,r,x(self:dist(r,x,data)^2 + c^2 - self:dist(r,y,data)^2)/(2*c)} end
215   xs,ys = self:clone(), self:clone()
216   for j,rx in pairs(sort(map(self.rows,rxs),lt"x")) do
217     if j<=#self.rows/2 then xs:add(rx.r) else ys:add(rx.r) end end
218   return {xs=xs, ys=ys, x=x, y=y, c=c} end
219
220 function Data:best( above,stop,evals) ---recursively hunt for best leaf
221   stop = stop or (the.min >=1 and the.min or (#self.rows)^the.min)
222   evals= evals or 2
223   if #self.rows < stop
224   then return self,evals
225   else local node = self:half(above)
226     if self:better(node.x,node.y)
227     then return node.xs:best(node.x, stop, evals+1)
228     else return node.ys:best(node.y, stop, evals+1) end end end

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229 -- ## Lib -----
230 -- ### Sampling
231 function any(t) return t[math.random(#t)] end --- select one, at random
232
233 function many(t1,n, t2) --- select 'n'
234 if n >= #t1 then return shuffle(t1) end; return t2 end
235 t2={}; for i=1,n do push(t2, any(t1)) end
236
237 function shuffle(t, j) --- Randomly shuffle, in place, the list 't'.
238 for i=#t,2,-1 do j=math.random(i); t[i],t[j]=t[j],t[i] end; return t end
239
240 -- ### Maths
241 function rnd(x, places)
242 local mult = 10^(places or 2)
243 return math.floor(x * mult + 0.5) / mult end
244
245 -- ### Strings
246 fmt = string.format --- printf clone
247
248 local function color(s,n) --- colorize text
249 return fmt ("%27[m27[%%sm%27[m",n,s) end
250
251 function red(s) return color(s,31) end
252 function yellow(s) return color(s,34) end
253
254 function oo(t) print(o(t)) return t end --- print nested lists
255 function o(t, seen,show,u) --- coerce to string (skip loops, sort slots)
256 if type(t) ~= "table" then return tostring(t) end
257 seen=seen or {}
258 if seen[t] then return "..." end
259 seen[t] = t
260 function show(k,v)
261 if not tostring(k):find"^." then
262 v = o(v,seen)
263 return #t==0 and fmt("%s%s",k,v) or o(v,seen) end end
264 u={}; for k,v in pairs(t) do u[1+#u] = show(k,v) end
265 if #t==0 then table.sort(u) end
266 return {"..table.concat(u," ").."} end
267
268 -- ## Lists
269 function map(t1,fun, t2) --- apply 'fun' to all of 't1' (skip nil results)
270 t2={}; for _,v in pairs(t1) do t2[1+#t2] = fun(v) end; return t2 end
271
272 function per(t,p) --- return the pth (0..1) item of 't'.
273 p=math.floor(((p or .5)*#t)+.5); return t[math.max(1,math.min(#t,p))] end
274
275 function push(t,x) t[1+#t]=x; return x end --- at 'x' to 't', return 'x'
276 function pop(t) return table.remove(t) end --- remove(and return) last item
277
278 function shallowCopy(t) return copy(t,true) end --- shallow copy of list
279 function copy(t, shallow, u) --- copy list
280 if type(t) ~= "table" then return t end
281 u={}; for k,v in pairs(t) do u[k] = shallow and v or copy(v) end
282 return setmetatable(u,metatable(t)) end
283
284 -- ### Sorting
285 function sort(t,f) table.sort(t,f); return t end --- sort (and return) list
286 function lt(x) return function(t1,t2) return t1[x] < t2[x] end end ---sort <
287 function gt(x) return function(t1,t2) return t1[x] > t2[x] end end ---sort >
288
289 -- ### Settings
290 function settings(s, t) -- create a 'the' variable
291 t = { _help=s }
292 s:gsub("%n[-]|[%S]+[%s]+[-]|-|([[%S]+])\\n|= ([[%S]+])",
293 function(k,x) t[k] = coerce(x) end)
294 return t end
295
296 function coerce(s, fun) --- Parse 'the' config settings from 'help'.
297 function fun(s1)
298 if s1=="true" then return true end
299 if s1=="false" then return false end
300 return s1 end
301 return math.tointeger(s) or tonumber(s) or fun(s:match"%s*(-)%s*$") end
302
303 function cli(t) -- Updates from command-line. Bool need no values (just flip)
304 for slot,v in pairs(t) do
305 v = tostring(v)
306 for n,x in ipairs(arg) do
307 if x=="-." (slot:sub(1,1)) or x=="-.."slot then
308 v = v=="false" and "true" or v=="true" and "false" or arg[n+1] end end
309 t[slot] = coerce(v) end
310 if t._help then
311 t._help=t._help
312 :gsub("%s[-]|-|7%S[a-z]*"),function (s) return " "..yellow(s) end
313 :gsub("([A-Z][A-Z]+)",function (s) return red(s) end)
314 os.exit(print("n"..t._help.."n")) end
315 return t end
316
317 -- ### csv
318 function csv(sFilename, fun, src,s,t) --- call 'fun' cells in each CSV line
319 src = io.input(sFilename)
320 while true do
321 s = io.read()
322 if s
323 then t = {}; for sl in s:gmatch("([,]+)") do t[1+#t] = coerce(sl) end
324 fun(t)
325 else return io.close(src) end end end

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327 -- ## Demos/Tests -----
328 local go = {}
329 function go.the() oo(the) end
330
331 function go.num( z)
332 z=Num(); for i=1,100 do z:add(i) end; print(z) end
333
334 function go.sym( z)
335 z=Sym(); for _,x in pairs{1,1,1,1,2,2,3} do z:add(x) end;
336 print(z) end
337
338 function go.eg( d)
339 d=Data(the.file); map(d.cols.x,print) end
340
341 function go.dist( num,d,r1,r2,r3)
342 d=Data(the.file)
343 num=Num()
344 for i=1,20 do
345 r1= any(d.rows)
346 r2= any(d.rows)
347 r3= r1:far(d.rows,d)
348 io.write(rnd(r1:dist(r3,d))," ")
349 num:add(rnd(r1:dist( r2,d))) end
350 oo(sort(num.has:nums()))
351 print(#d.rows) end
352
353 function go.sort( d,rows,ranks)
354 d = Data(the.file)
355 ranks = d:cheat()
356 for i=1,#d.rows,32 do print(o(ranks[i].cells),"u",o(d.rows[i].cells)) end
357 end
358
359 function go.clone( d1,d2)
360 d1 = Data(the.file)
361 d2 = d1:clone(d1.rows); print(1)
362 oo(d1.cols.x[2])
363 oo(d2.cols.x[2]) end
364
365 function go.half( d,node)
366 d=Data(the.file)
367 node = d:half()
368 print(#node.xs.rows, #node.ys.rows, d:dist(node.x, node.y,d))end
369
370 function go.best( num)
371 num=Num()
372 for i=1,20 do
373 local d=Data(the.file)
374 local _,ranks = d:cheat()
375 shuffle(d.rows)
376 local leaf,evals = d:best()
377 for _,row in pairs(leaf.rows) do num:add(ranks[ row[1] ]) end end
378 print(o(num:pers{.1,.3,.5,.7,.9}))
379 end
380
381 function go.bests( num,tmp)
382 num=Num()
383 for i=1,20 do
384 local d = Data(the.file)
385 d:cheat()
386 shuffle(d.rows)
387 tmp=d:best()
388 map(tmp,function(row) num:add(row.rank) end) end
389 print(tmp,o(num:pers{.1,.3,.5,.7,.9}))
390 return end
391
392 function go.discretize( d)
393 d=Data(the.file)
394 print(d:xentropy()); return true end
395
396 function go.four( num,d,some,evals,ranks)
397 num=Num()
398 for i=1,20 do
399 d=Data(the.file)
400 --,ranks= d:cheat()
401 some,evals = d:fours()
402 _,ranks = d:cheat()
403 print(#some)
404 for _,row in pairs(some) do num:add(ranks[row[1]]) end end
405 oo(num:pers{.1,.3,.5,.7,.9})
406 end

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407 -- ## Start -----
408 local function on(settings,funcs, fails,old)
409 fails=0
410 old = copy(settings)
411 for k,fun in pairs(funcs) do
412 if settings.go == "all" or settings.go == k then
413 for k,v in pairs(old) do settings[k]=v end
414 math.randomseed(settings.seed or 10019)
415 print("n>>>>",k)
416 if fun()==false then fails = fails+1;print("FAIL!!!!",k); end end end
417 for k,v in pairs(_ENV) do if not b4[k] then print("'",k,type(v)) end end
418 os.exit(fails) end
419
420 the = cli(settings(help))
421 on(the,go)

```