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1 local _require("lib")
2 local the=_settings[{}
3
4 TINY: a lean little learning library, in LUA
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6
7 USAGE: lua 15.lua [OPTIONS]
8
9 OPTIONS:
10 -b --bins      max number of bins          = 8
11 -d --dump      on test failure, exit with stack dump = false
12 -f --file      file with csv data          = ../data/auto93.csv
13 -F --Far       how far to look for poles (max=1) = .95
14 -g --go        start-up example           = 2
15 -h --help      show help                  = false
16 -m --min       min size. If<1 then t*min else min. = 10
17 -n --nums      number of nums to keep      = 512
18 -p --p         distance calculation coefficient = .95
19 -r --rest      size of "rest" set          = 3
20 -s --seed      random number seed         = 10019
21 -S --Sample    how many numbers to keep    = 10000 ]]
22
23 local any,cli,copy, csv,lt,many,map= _._any,_._cli,_._copy,_._csv,_._lt,_._many,_._map
24 local o,obj,oo,per,push,rnd,rogues= _._o,_._obj,_._oo,_._per,_._push,_._rnd,_._rogues
25 local shallowCopy,shuffle,sort= _._shallowCopy,_._sort
26 local Egs,Num,Row,Some,Sym= obj"Egs",obj"Num",obj"Row",obj"Some",obj"Sym"
27
28 -----
29 function Sym:new(c,x) return {at=c or 0,txt=x or "",n=0,has={}} end
30 function Sym:add(x)
31   if x=="?" then self.n =1+self.n;self.has[x]=1+(self.has[x] or 0) end end
32 function Sym:dist(v1,v2)
33   return v1=="?" and v2=="?" and 1 or v1==v2 and 0 or 1 end
34
35 function Sym:entropy( e,fun)
36   function fun(p) return p*math.log(p,2) end
37   e=0; for _,n in pairs(self.has) do if n>0 then e=e-fun(n/self.n) end end
38   return e end
39
40 -----
41 function Some:new(c,x)
42   return {at=c or 0,txt=x or "",n=0,isSorted=true, _has={}} end
43 function Some:nums()
44   if not self.isSorted then table.sort(self._has) end
45   self.isSorted=true
46   return self._has end
47
48 function Some:add(v, pos)
49   if v=="?" then
50     self.n=self.n+1
51     if #self._has < the.Sample then pos=pos+1+(self._has)
52     elseif math.random()<the.Sample/self.n then pos=math.rand(#self._has) end
53     if pos then self.isSorted=false
54       self._has[pos]= v end end end
55
56 -----
57 function Num:new(c,x)
58   return {at=c or 0,txt=x or "",lo=-1E32,hi=-1E32, n=0, has=Some(),
59     w=(x or ""):find"$" and -1 or 1} end
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 function Num:norm(n, lo,hi)
66   lo,hi=self.lo,self.hi
67   return n=="?" and n or (hi-lo < 1E-0 and 0 or (n-lo)/(hi-lo + 1E-32)) end
68 function Num:pers(t, a)
69   a=self.has:nums()
70   return map(t,function(p) return per(a,p) end) end
71
72 function Num:dist(v1,v2)
73   if v1=="?" and v2=="?" then return 1 end
74   v1,v2 = self:norm(v1), self:norm(v2)
75   if v1=="?" then v1 = v2<.5 and 1 or 0 end
76   if v2=="?" then v2 = v1<.5 and 1 or 0 end
77   return math.abs(v1-v2) end

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78 -----
79 function Egs:new(src) -- constructor
80   self.rows, self.cols = {}, {names=nil,all={},x={},y={}}
81   if type(src)=="string"
82     then csv(src), function(row) self:add(row) end
83   else map(src or {}, function(row) self:add(row) end) end end
84
85 function Egs:clone( src, out) -- copy structure
86   out= Egs({self.cols.names})
87   map(src or {}, function(row) out:add(row) end)
88   return out end
89
90 function Egs:add(row, what) -- add row, update summaries
91   what = function(c,x) return (x:find"[A-Z]" and Num or Sym)(c,x) end
92   if #self.cols.all==0 -- special case. reading row1
93   then self.cols.names=row
94     for c,x in pairs(row) do
95       local col = push(self.cols.all, what(c,x))
96       if not x:find"$" then
97         push(x:find"[A-]" and self.cols.y or self.cols.x, col) end end
98   else push(self.rows, row)
99     for _,col in pairs(self.cols.x, self.cols.y) do
100       col:add(row[col.at]) end end end end
101
102 function Egs:better(row1,row2) -- is row1 better than row2
103   local s1,s2,d,n,x,y,ys=0,0,0,0,0
104   ys = self.cols.y
105   for _,col in pairs(ys) do
106     x,y= row1[col.at], row2[col.at]
107     x,y= col:norm(x), col:norm(y)
108     s1 = s1 - 2.71828*(col.w * (x-y)/#ys)
109     s2 = s2 - 2.71828*(col.w * (y-x)/#ys) end
110   return s1/#ys < s2/#ys end
111
112 function Egs:betters(rows) -- sort a set of rows
113   return sort(rows or self.rows,
114     function(r1,r2) return self:better(r1,r2) end) end
115
116 function Egs:cheat( ranks) -- return percentile ranks for rows
117   ranks={}
118   for i,row in pairs(self:betters()) do
119     ranks[row[1]] = math.floor(.5+ 100*i/#self.rows) end
120   return self.rows,ranks end
121
122 function Egs:dist(row1,row2, d,n,d1) -- distance between rows
123   d,n = 0,0; for i,col in pairs(self.cols.x) do
124     d1 = col:dist(row1[col.at], row2[col.at])
125     n, d = n + 1, d + d1*the.p end
126   return (d/n)^(1/the.p) end
127
128 function Egs:around(r1,rows) -- sort 'rows' by distance to 'r1'.
129   return sort(map(rows,
130     function(r2) return (r=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     {rx=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

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157 -----
158 local go = {}
159 local function goes( fails,old)
160   the = cli(the)
161   fails=0
162   old = copy(the)
163   for k,fun in pairs(go) do
164     if the.go == "all" or the.go == k then
165       for k,v in pairs(old) do the[k]=v end
166       math.randomseed(the.seed)
167       print("n>>>> ",k)
168       if not fun() then fails = fails+1 end end end
169   rogues()
170   os.exit(fails) end
171
172 function go.the() oo(the); return true end
173
174 function go.num( z)
175   z=Num(); for i=1,100 do z:add(i) end; print(z); return true end
176
177 function go.sym( z)
178   z=Sym(); for _,x in pairs{1,1,1,1,2,2,3} do z:add(x) end;
179   print(z); return true end
180
181 function go.eg( d)
182   d=Egs(the.file); map(d.cols.x,print) return true end
183
184 function go.dist( num,d,r1,r2,r3)
185   d=Egs(the.file)
186   num=Num()
187   for i=1,20 do
188     r1= any(d.rows)
189     r2= any(d.rows)
190     r3= d:far(r1, d.rows)
191     io.write(rnd(d:dist(r1,r3))," ")
192     num:add(rnd(d:dist(r1,r2))) end
193   oo(sort(num.has:nums()))
194   print(#d.rows)
195   return true end
196
197 function go.sort( d,rows,ranks)
198   d = Egs(the.file)
199   rows,ranks = d:cheat()
200   for i=1,#d.rows,32 do print(i,ranks[rows[i][1]],o(rows[i])) end end
201
202 function go.clone( d1,d2)
203   d1 = Egs(the.file)
204   d2 = d1:clone(d1.rows)
205   oo(d1.cols.x[2])
206   oo(d2.cols.x[2]) end
207
208 function go.half( d,node)
209   d=Egs(the.file)
210   node = d:half()
211   print(#node.xs.rows, #node.ys.rows, d:dist(node.x, node.y))end
212
213 function go.best( num)
214   num=Num()
215   for i=1,20 do
216     local d=Egs(the.file)
217     local _ranks = d:cheat()
218     shuffle(d.rows)
219     local leaf,evals = d:best()
220     for _,row in pairs(leaf.rows) do num:add(ranks[ row[1] ]) end end
221     print(o(num:pers{.1,.3,.5,.7,.9}))
222   end
223
224 function go.bests( num,tmp)
225   num=Num()
226   for i=1,20 do
227     local d = Egs(the.file)
228     d:cheat()
229     tmp=d:best()
230     map(tmp,function(row) num:add(row.rank) end) end
231   print(#tmp,o(num:pers{.1,.3,.5,.7,.9}))
232   return end
233
234 function go.discretize( d)
235   d=Egs(the.file)
236   print(d:xentropy()); return true end
237
238 function go.fours( d)
239   d=Egs(the.file)
240   d:fours() end
241
242 goes()

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