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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 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,oo,per,pop,push      = _._o,_.obj,_.oo,_.per,_.pop,_.push
24 local rnd,roguess                = _._rnd,_.roguess
25 local shallowCopy,shuffle,sort   = _._shallowCopy,_.shuffle,_.sort
26 local Egs,Num,Row,Some,Sym = obj"Egs",obj"Num",obj"Row",obj"Some",obj"Sym"
27
28 function Sym:new(c,x) return {at=c or 0,txt=x or "",n=0,has={}} end
29 function Sym:add(x)
30   if x=="?" then self.n =1+self.n;self.has[x]=1+(self.has[x] or 0) end end
31 function Sym:dist(v1,v2)
32   return v1=="?" and v2=="?" and 1 or v1==v2 and 0 or 1 end
33
34 function Sym:entropy( e,fun)
35   function fun(p) return p*math.log(p,2) end
36   e=0; for _,n in pairs(self.has) do if n>0 then e=e-fun(n/self.n) end end
37   return e end
38
39 -----
40 function Some:new(c,x)
41   return {at=c or 0,txt=x or "",n=0,isSorted=true, _has={}} end
42 function Some:nums()
43   if not self.isSorted then table.sort(self._has) end
44   self.isSorted=true
45   return self._has end
46
47 function Some:add(v, pos)
48   if v=="?" then
49     self.n=self.n+1
50     if #self._has < the.Sample then pos=1+(#self._has)
51     elseif math.random()<the.Sample/self.n then pos=math.rand(#self._has) end
52     if pos then self.isSorted=false
53     self._has[pos]= v end end end
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 function Num:add(x)
60   if x=="?" then self.n = self.n+1
61   self.lo = math.min(x,self.lo)
62   self.hi = math.max(x,self.hi)
63   self.has:add(x) end end
64 function Num:norm(n, lo,hi)
65   return n=="?" and n or (hi-lo < 1E-0 and 0 or (n-lo)/(hi-lo + 1E-32)) end
66 function Num:pers(t, a)
67   a=self.has:nums()
68   return map(t,function(p) return per(a,p) end) end
69
70 function Num:dist(v1,v2)
71   if v1=="?" and v2=="?" then return 1 end
72   v1,v2 = self:norm(v1), self:norm(v2)
73   if v1=="?" then v1 = v2<.5 and 1 or 0 end
74   if v2=="?" then v2 = v1<.5 and 1 or 0 end
75   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
84 function Egs:clone( src, out) -- copy structure
85   out= Egs( { map(self.all, function(col) return col.txt end) } )
86   map(src or {}, function(row) out:add(row) end)
87   return out end
88
89 function Egs:add(row) -- the new row is either a header, or a data row
90   if #self.cols.all==0 then self:header(row) else self:body(row) end end
91
92 function Egs:header(row) -- build the column headers
93   for c,x in pairs(row) do
94     local col = push(self.cols.all, {x:find"^[A-Z]" and Num or Sym}(c,x))
95     if not x:find"$" then
96       push(x:find"^[a-z]" and self.cols.y or self.cols.x, col) end end end
97
98 function Egs:body(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 -----
104 function Egs:better(row1,row2) -- is row1 better than row2
105   local s1,s2,d,n,x,y,ys=0,0,0,0,0
106   ys = self.cols.y
107   for _,col in pairs(ys) do
108     x,y= row1[col.at], row2[col.at]
109     x,y= col:norm(x), col:norm(y)
110     s1 = s1 - 2.71828^(col.w * (x-y)/#ys)
111     s2 = s2 - 2.71828^(col.w * (y-x)/#ys) end
112   return s1/#ys < s2/#ys end
113
114 function Egs:betters(rows) -- sort a set of rows
115   return sort( rows or self.rows,
116     function(r1,r2) return self:better(r1,r2) end) end
117
118 function Egs:cheat( ranks) -- return percentile ranks for rows
119   ranks={}
120   for i,row in pairs(self:betters()) do
121     ranks[row[1]] = math.floor(.5+ 100*i/#self.rows) end
122   return self.rows,ranks end
123
124 function Egs:dist(row1,row2, d,n,d1) -- distance between rows
125   d,n = 0,0; for i,col in pairs(self.cols.x) do
126     d1 = col:dist(row1[col.at], row2[col.at])
127     n = d + n + 1, d + d1*the.p end
128   return (d/n)^(1/(the.p) end
129
130 function Egs:around(r1,rows) -- sort 'rows' by distance to 'r1'.
131   return sort( map(around(r1,r2) return {r=2,d=self:dist(r1,r2)} end),lt*d) end
132
133 function Egs:far(row,rows) return per( self:around(row,rows),the.far) .r end
134
135 function Egs:half( above, -- split data by distance to two distant points
136   some,x,y,c,rxs,xs,ys)
137   some = many( self.rows, the.Sample)
138   x = above or self:far( any(some),some)
139   y = self:far(x,some)
140   c = self:dist(x,y)
141   rxs = function(r) return
142     {r=r, x={self:dist(r,x)^2 + c^2 - self:dist(r,y)^2}/(2*c)} end
143   xs,ys= self:clone(), self:clone()
144   for j,rx in pairs(sort( map(self.rows,rxs),lt"x")) do
145     if j<=#self.rows/2 then xs:add(rx.r) else ys:add(rx.r) end end
146   return {xs=xs, ys=ys, x=x, y=y, c=c} end
147
148 function Egs:best( above,stop,evals) --recursively divide, looking 4 best leaf
149   stop = stop or (the.min >=1 and the.min or (#self.rows)^the.min)
150   evals= evals or 2
151   if #self.rows < stop
152   then return self,evals
153   else local node = self:half(above)
154     if self:Better(node.x,node.y)
155     then return node.xs:best(node.x, stop, evals+1)
156     else return node.ys:best(node.y, stop, evals+1) end end end
157
158 function Egs:fours()
159   local function loop(rows1,evals,stop, above, four,rows2)
160     if #rows1 > stop then
161       four= self:betters(above or pop(rows1), pop(rows1), pop(rows1), pop(rows
162       1))
163       for _,row in pairs(four) do evals[ row[1] ] = true end
164       rows2= map(rows1, function(r)
165         if four[1][1]==self:around(r,four)[1].r[1] then return r end end)
166       if #rows2 < #rows1 then return loop(rows2,evals,stop,four[1]) end end
167     return loop(shuffle(self.rows), {},
168       the.min >=1 and the.min or (#self.rows)^the.min) end
169
170 -----
171 local go = {}
172 local function goes( fails,old)
173   the = cli(the)
174   fails=0
175   old = copy(the)
176   for k,fun in pairs(goes) do
177     if the.go == "all" or the.go == k then
178       for k,v in pairs(old) do the[k]=v end
179       math.randomseed(the.seed)
180       print("\n>>>>>",k)
181       if not fun() then fails = fails+1 end end end
182   roguess()
183   os.exit(fails) end
184
185 function go.the() oo(the); return true end
186
187 function go.num( z)
188   z=Num(); for i=1,100 do z:add(i) end; print(z); return true end
189
190 function go.sym( z)
191   z=Sym(); for _,x in pairs{1,1,1,1,2,2,3} do z:add(x) end;
192   print(z); return true end
193
194 function go.eg( d)

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195   d=Egs(the.file); map(d.cols.x,print) return true end
196
197 function go.dist( num,d,r1,r2,r3)
198   d=Egs(the.file)
199   num=Num()
200   for i=1,20 do
201     r1= any(d.rows)
202     r2= any(d.rows)
203     r3= d:far(r1, d.rows)
204     io.write(rnd(d:dist(r1,r3))," ")
205     num:add(rnd(d:dist(r1,r2))) end
206   oo(sort(num.has:nums()))
207   print(#d.rows)
208   return true end
209
210 function go.sort( d,rows,ranks)
211   d = Egs(the.file)
212   rows,ranks = d:cheat()
213   for i=1,#d.rows,32 do print(i,ranks[rows[i][1]],o(rows[i])) end end
214
215 function go.clone( d1,d2)
216   d1 = Egs(the.file)
217   d2 = d1:clone(d1.rows)
218   oo(d1.cols.x[2])
219   oo(d2.cols.x[2]) end
220
221 function go.half( d,node)
222   d=Egs(the.file)
223   node = d:half()
224   print(#node.xs.rows, #node.ys.rows, d:dist(node.x, node.y))end
225
226 function go.best( num)
227   num=Num()
228   for i=1,20 do
229     local d=Egs(the.file)
230     local _,ranks = d:cheat()
231     shuffle(d.rows)
232     local leaf,evals = d:best()
233     for _,row in pairs(leaf.rows) do num:add(ranks[ row[1] ]) end end
234     print(o(num:pers(.1,.3,.5,.7,.9)))
235   end
236
237 function go.bests( num,tmp)
238   num=Num()
239   for i=1,20 do
240     local d = Egs(the.file)
241     d:cheat()
242     shuffle(d.rows)
243     tmp=d:best()
244     map(tmp,function(row) num:add(row.rank) end) end
245     print(o(tmp,o(num:pers(.1,.3,.5,.7,.9)))
246   return end
247
248 function go.discretize( d)
249   d=Egs(the.file)
250   print(d:xentropy()); return true end
251
252 function go.four( num,d,some,evals,ranks)
253   num=Num()
254   for i=1,20 do
255     d=Egs(the.file)
256     --,ranks= d:cheat()
257     some,evals = d:fours()
258     _,ranks = d:cheat()
259     print(#some)
260     for _,row in pairs(some) do num:add(ranks[row[1]]) end end
261     oo(num:pers(.1,.3,.5,.7,.9))
262   end
263
264 goes()

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