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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 <timmeeee.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:
29 Function args      Notes
30 :-----:
31 2 blanks           2 blanks denote optional arguments
32 4 blanks           4 blanks denote local arguments
33 n                  prefix for numerics
34 s                  prefix for strings
35 is                 prefix for booleans
36 fun               prefix for functions
37 suffix s           list of thing (so names is list of strings)
38 xy,row,col,data    for Xys, Rows, Num or Syms, Data objects
39
40 Another convention is that my code starts with a help string (at top
41 of file) that is parsed to find the settings. Also my code ends with
42 lots of 'go.x()' functions that describe various demos. To run
43 these, use 'lua tiny2.lua -go x'. --]]
44
45 function Row:new(t) --- Hold one record
46   return
47     (evaluated=false,
48      cellst,
49      cooled=shallowCopy(t)) end
50
51 function Sym:new(n,s) --- Summarize stream of symbols.
52   return
53     (at=n or 0,
54      txt=s or "",
55      n=0,
56      has={}) end
57
58 function Some:new(n,s) --- Keep at most the.Sample numbers
59   return (at=n or 0,txt=s or "",n=0,_has={},
60     isSorted=true) end
61
62 function Num:new(c,x) --- Summarize stream of numbers
63   return (at=c or 0,txt=x or "",n=0,
64     lo=1E32,hi=-1E32, n=0,
65     has=Some(),
66     w=(x or ""):find"$" and -1 or 1) end
67
68 function Data:new(src) --- Store rows of data. Summarize the rows in 'self.cols'
69   self.rows, self.cols = {}, (all={},x={},y={})
70   if type(src)=="string"
71   then csv(src, function(row) self:add(row) end)
72   else map(src or {}, function(row) self:add(row) end) end end

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

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

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

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