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1  --- vim: ts=2 sw=2 et:
2  --- ## Coding conventions
3
4  --- Code 80 chars wide, or less. Functions in 1 line, if you can.
5  --- Indent with two spaces. Divide code into 120 line (or less) pages.
6  --- Minimize use of local (exception: define all functions as local
7  --- at top of file).
8  --- Use polymorphic but not inheritance (simpler debugging).
9  --- Use UPPERCASE for class names. All classes new a 'new' constructor.
10 --- Use 'i' instead of 'self'. Use '_' to denote the last created class/
11 --- Use '_' for anonymous variable.s
12 --- Set flags in help string top of file. Allow for '-h' on the command line
13 --- to print help
14 --- The 'go' functions store tests. tests should be silent unless they
15 --- fail tests can be disabled by renaming from 'go.fun' to 'no.fun'.
16 --- Those tests should return 'true' if the test passes.
17 --- On exit, return number of failed tests.
18
19 --- ## About the learning
20
21 --- Beware missing values (marked in "?") and avoid them
22 --- Where possible all learning should be incremental.
23 --- Isolate operating system interaction.
24
25 -----
26 local b4,help = {},[[
27 SAW2: best or rest multi-objective optimization.
28 (c) 2022 Tim Menzies, timm@ieee.org
29 "I think the highest and lowest points are the important ones.
30 Anything else is just...in between." - Jim Morrison
31
32 USAGE: lua saw2.lua [OPTIONS]
33
34 OPTIONS:
35 -b --bins max bins = 16
36 -s --seed random number seed = 10019
37 -S --some number of nums to keep = 256
38
39 OPTIONS (other):
40 -f --file where to find data = ../etc/data/auto93.csv
41 -h --help show help = false
42 -r --rnd rounding rules = %5.2f
43 -g --go start up action = nothing
44
45 Usage of the works is permitted provided that this instrument is
46 retained with the works, so that any entity that uses the works is
47 notified of this instrument. DISCLAIMER: THE WORKS ARE WITHOUT WARRANTY. ]]]
48 -----
49 -- ## Namespace
50 local the={}
51 local __,big,clone,csv,demos,discretize,dist,eg,entropy,fmt,gap,like,lt
52 local map,merged,mid,mode,mu,norm,num,o,obj,oo,pdf,per,push
53 local rand,range,rangeB4,rnd,rnds,rowB4,slice,sort,some,same,sd,string2thing,sym,t
54 these
55 local NUM,SYM,RANGE,EGS,CLS,ROW
56 for k,___ in pairs(_ENV) do b4[k]=k end -- At end, use 'b4' to find rogue vars.
57 -----
58 -- ## Utils
59 big=math.huge
60 rand=math.random
61 fmt=string.format
62
63 function same(x) return x end
64 function push(t,x) t[#t+1]=x; return x end
65 function sort(t,f) table.sort(#t>0 and t or map(t,same), f); return t end
66 function map(t,f, u) u={};for k,v in pairs(t) do u[#u+1]=f(v) end; return u end
67 function lt(x) return function(a,b) return a[x] < b[x] end end
68 function slice(t,i,j,k, u)
69 i,j = i or 1,j or #t
70 k = (k or 1)
71 k = (j - i)/n
72 u={}; for n=i,j,k do u[#u+1] = t[n] end return u end
73
74 function string2thing(x)
75 x = xmatch("%s*(-)%s")
76 if x=="true" then return true elseif x=="false" then return false end
77 return math.tointeger(x) or tonumber(x) or x end
78
79 function csv(src)
80 src = io.input(src)
81 return function(line, row)
82 line=io.read()
83 if not line then io.close(src) else
84 row=1; for x in line:gmatch("(%[^\]]+") do push(row,string2thing(x)) end
85 return row end end end
86
87 function oo(t) print(o(t)) end
88 function o(t, u)
89 if #t==0 then return {"..table.concat(map(t,tostring),",").."}" else
90 u={}; for k,v in pairs(t) do u[#u+1] = fmt("%s%s",k,v) end
91 return (t.is or "..")..{"..table.concat(sort(u),",").."}" end end
92
93 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
94 function rnd(x,f)
95 return fmt(type(x)=="number" and (x=x//1 and f or the.rnd) or"%s",x) end
96
97 function obj(name, t,new)
98 function new(kl,...)
99 local x=setmetatable({},kl); kl.new(x,...); return x end
100 t = {_tostring=o, is=name or ""}; t.__index=t
101 t = t
102 return setmetatable(t, {_call=new}) end
103
104 -----
105 NUM=obj"NUM"
106 function _new(i,at,txt)
107 i.at=at or 0; i.txt=txt or ""; i.lo,i.hi=big, -big
108 i.n,i.mu,i.m2,i.sd = 0,0,0,0; i.w=(txt or ""):find("-$") and -1 or 1 end
109
110 function _add(i,x, d)
111 if x=="?" then return x end
112 i.n = i.n + 1
113 d = x - i.mu
114 i.mu = i.mu + d/i.n
115 i.m2 = i.m2 + d*(x - i.mu)
116 i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
117 i.lo = math.min(i.lo,x)
118 i.hi = math.max(i.hi,x) end
119
120 function _bin(i,x,n, b) b=(i.hi-i.lo)/n; return math.floor(x/b+0.5)*b end
121 function _mid(i) return i.mu end

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120 function _norm(i,x) return i.hi-i.lo<1E-9 and 0 or (x-i.lo)/(i.hi-i.lo+1/big)end
121
122 function _dist(i, x,y)
123 if x=="?" and y=="?" then return 1 end
124 if x=="?" then y = i:norm(y); x = y<.5 and 1 or 0
125 elseif y=="?" then x = i:norm(x); y = x<.5 and 1 or 0
126 else x,y = i:norm(x), i:norm(y) end
127 return math.abs(x - y) end
128
129 function _like(i,x,_, e)
130 return (x < i.mu - 4*i.sd and 0 or x > i.mu + 4*i.sd and 0 or
131 2.7183^(-(x - i.mu)^2 / (z + 2*i.sd^2)))/(z + (math.pi*2*i.sd^2)^.5)) end

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132
133 SYM=obj"SYM"
134 function _new(i,at,txt) i.at=at or 0; i.txt=txt or ""; i.n,i.all = 0,{} end
135 function _add(i,x,n)
136 if x=="?" then return x end
137 i.n=i.n+1; i.all[x] = (n or 1) + (i.all[x] or 0) end
138
139 function _dist(i,x,y) return (a==b and 0 or 1) end
140
141 function _mid(i)
142 m=0; for y,n in pairs(i.all) do if n>m then m,x=n,y end end; return x end
143
144 function _div(i, n,e)
145 e=0; for k,n in pairs(i.all) do e=e-n/i.n*math.log(n/i.n,2) end ;return e end
146
147 function _like(i,x,prior) return ((c.all[x] or 0) + the.m*prior)/(c.n+the.m) end
148
149 RANGE=obj"RANGE"
150 function _new(i,col,lo,hi,y)
151 i.cols, i.x, i.y = col, ({lo=lo or big, hi=hi or -big}), (y or SYM()) end
152
153 function _add(i,x,y)
154 if x=="?" then return x end
155 i.x.lo = math.min(i.x.lo,x)
156 i.x.hi = math.max(i.x.hi,x)
157 i.y:add(x,y) end
158
159 function _lt(i,j) return i.col.at == j.col.at and i.x.lo < j.x.lo end
160 function _of(i,x) return i.y.all[x] or 0 end
161
162 function _selects(i,t, x)
163 t = t.cells and t.cells or t
164 x = t[i.at]
165 return x=="?" or (i.x.lo==i.x.hi and i.x.lo==x) or (i.x.lo<=x and x<i.x.hi)end
166
167 function _tostring(i)
168 local x, lo, hi = i.txt, i.x.lo, i.x.hi
169 if lo == hi then return fmt("%s==%s",x, lo)
170 elseif hi == big then return fmt("%s>=%s",x, lo)
171 elseif lo == -big then return fmt("%s<=%s", x, hi)
172 else return fmt("%s<=%s<=%s",lo,x,hi) end end
173
174 function _merged(i,j,n0, k)
175 if i.at == j.at then
176 k = SYM(i.y.at, i.y.txt)
177 i,j = i.y,j.y
178 for x,n in pairs(i.all) do sym(k,x,n) end
179 for x,n in pairs(j.all) do sym(k,x,n) end
180 if i.y.n<(n0 or 0) or j.y.n<(n0 or 0) or (ent(i)*i.n+ent(j)*j.n)/k.n > ent(k)
181 then return RANGE(i.col, i.lo, j.hi, k) end end end
182
183 ROW=obj"ROW"
184 function _new(i,eg, cells) i.base,i.cells = eg,cells end
185 function _lt(i,j, sl,s2,e,y,a,b)
186 y = i.base.cols.y
187 sl, s2, e = 0, 0, math.exp(1)
188 for __,col in pairs(y) do
189 a = col:norm(i.cells[col.at])
190 b = col:norm(j.cells[col.at])
191 sl = sl - e^(col.w * (a - b) / #y)
192 s2 = s2 - e^(col.w * (b - a) / #y) end
193 return sl/#y < s2/#y end
194
195 function _sub(i,j)
196 for __,col in pairs(i.base.cols.x) do
197 a,b = i.cells[col.at], j.cells[col.at]
198 inc = a=="?" and b=="?" and 1 or col:dist(a,b)
199 d = d + inc^the.p end
200 return (d / (#i.base.cols.x)) ^ (1/the.p) end
201
202 function _around(i,rows)
203 return sort(map(rows or i.base.rows, function(j) return (dist=i-j,row=j) end),
204 lt"dist") end
205
206 COLS=obj"CLS"
207 function _new(i,names, head,row,col)
208 i.names=names; i.all={}; i.y={}; i.x={}
209 for at,txt in pairs(names) do
210 col = i.y:push(i.all, (txt:find("[A-Z]") and NUM or SYM) (at, txt))
211 col.goalp = txt:find("[4-5$") and true or false
212 if not txt:find("$") then
213 if txt:find("$") then i.klass=col end
214 push(col.goalp and i.y or i.x, col) end end end
215
216 EGS=obj"EGS"
217 function _new(i,names) i.rows,i.cols = {}, COLS(names) end
218 function _load(f, i)
219 for row in csv(the.file) do if i then i:add(row) else i=EGS(row) end end
220 return i end
221
222 function _add(i,row, cells)
223 cells = push(i.rows, row,cells and row or ROW(i,row)).cells
224 for n,col in pairs(i.cols.all) do col:add(cells[n]) end end
225
226 function _mid(i,cols)
227 return map(cols or i.cols.y, function(c) return c:mid(i) end) end
228
229 function _copy(i,rows, j)
230 j=EGS(i.cols.names); for __,r in pairs(rows or {}) do j:add(r) end;return j end
231
232 function _like(i,t,overall, nHypotheses, c)
233 prior = (#i.rows + the.k) / (overall + the.k * nHypotheses)
234 like = math.log(prior)
235 for at,x in pairs(t) do
236 c=i.cols.all.at[at]
237 if x=="?" and not c.goalp then
238 like = math.log(col:like(x)) + like end end
239 return like end

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