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1 #!/usr/bin/env lua
2 -- vi: filetype=lua :
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33 -- OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN ANY WAY OUT OF THE USE
34 -- OF THIS SOFTWARE, EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGE.
35 -----
36
37 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
38 local help={
39   brknbad.lua: explore the world better, explore the world for good.
40   (c) 2022, Tim Menzies
41 }
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50 USAGE:
51 ./bnb [OPTIONS]
52
53 OPTIONS:
54 -bins -b max. number of bins = 16
55 -cohen -c cohen = .35
56 -goal -g goal = recurrence-events
57 -K -K manage low class counts = 1
58 -M -M manage low evidence counts = 2
59 -seed -S seed = 10019
60 -wait -w wait = 10
61
62 OPTIONS (other):
63 -dump -d dump stack on error, then exit = false
64 -file -f file name = ./etc/data/breastcancer.csv
65 -help -h show help = false
66 -todo -t start up action = nothing
67 ]]
68
69 local ent,per
70 local push,map,collect,copy,powerset
71 local sort,upl,upx,downl,slots,upl,downl
72 local words,thing,things,items
73 local cli
74 local fmt,o,oo
75 local inc,inc2,inc3,has,has2,has3
76 local ok,ish,roques
77 local cols,update,classify,test,train,score,nbl,nb2,abcd
78 local bins,nb3
79 local eg,the,ako={},{},{}
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211 -----
212 --- notice
213
214
215 function abcd(gotwants, show)
216   local i, exists, add, report, pretty
217   i={data=data or "data", rx= rx or "rx", known={}, a={}, b={}, c={}, d={}, yes=0, no=0}
218
219   function exists(x, new)
220     new = not i.known[x]
221     inc(i.known,x)
222     if new then
223       i.a[x]=i.yes + i.no; i.b[x]=0; i.c[x]=0; i.d[x]=0 end end
224
225   function report(      p,out,a,b,c,d,pd,pf,pn,f,acc,g,prec)
226     p = function(z) return math.floor(100*z + 0.5) end
227     out= {}
228     for x,_ in pairs(i.known) do
229       pd,pf,pn,prec,g,f,acc = 0,0,0,0,0,0
230       a= (i.a[x] or 0); b= (i.b[x] or 0); c= (i.c[x] or 0); d= (i.d[x] or 0);
231       if b+d > 0 then pd = d / (b+d) end
232       if a+c > 0 then pf = c / (a+c) end
233       if a+c > 0 then pn = (b+d) / (a+c) end
234       if c+d > 0 then prec = d / (c+d) end
235       if 1-pf+pd > 0 then g=2*(1-pf) * pd / (1-pf+pd) end
236       if prec+pd > 0 then f=2*prec*pd / (prec + pd) end
237       if i.yes + i.no > 0 then
238         acc= i.yes / (i.yes + i.no) end
239       out[x] = {data=i.data, rx=i.rx, num=i.yes+i.no, a=a, b=b, c=c, d=d, acc=p(acc),
240         prec=p(prec), pd=p(pd), pf=p(pf), f=p(f), g=p(g), class=x} end
241     return out end
242
243   function pretty(t)
244     print""
245     local s1 = "%10s| %10s| %4s| %4s| %4s| %4s"
246     local s2 = "%3s| %3s| %3s| %4s| %3s| %3s|"
247     local d,s = "----", (s1 .. s2)
248     print(fmt(s,"db","rx","a","b","c","d","acc","pd","pf","prec","f","g"))
249     print(fmt(s,d,d,d,d,d,d,d,d,d,d,d,d,d))
250     for _x in pairs(slots(t)) do
251       local u = t[x]
252       print(fmt(s.."%", u.data,u.rx,u.a, u.b, u.c, u.d,
253         u.acc, u.pd, u.pf, u.prec, u.f, u.g, x)) end end
254
255   -- start
256   for _,one in pairs(gotwants) do
257     exists(one.want)
258     exists(one.got)
259     if one.want == one.got then i.yes=i.yes+1 else i.no=i.no+1 end
260     for x,_ in pairs(i.known) do
261       if one.want == x
262       then inc(one.want == one.got and i.d or i.b, x)
263       else inc(one.got == x and i.c or i.a, x) end end end
264   return show and pretty(report()) or report() end

```

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264 -----
265 --- SUPER RANGES
266
267
268
269 function nb3(file, log)
270   local tmp, i, create, update, discretize1, discretize = {}
271   i = {h={}, nh=0, e={}, names=nil, n=0, wait=the.wait,
272     bests=0, rests=0, best={}, rest={}, log=log or {},
273     nums={}}
274
275   function create(t)
276     for j,tst in pairs(t) do
277       if ako.num(txt) then i.nums[j] = {} end end; return t end
278
279   function update(t, x)
280     for j,n in pairs(i.nums) do
281       x=t[j]
282       if x=="?" then push(n, {x=x, y= t[#t]}) end end; return t end
283
284   function discretize(j,x, bins)
285     if x == "?" then
286       bins = i.nums[j]
287       if bins then
288         for _bin in pairs(bins) do
289           if bin.lo <= x and x < bin.hi then return bin.id end end end end
290       return x end
291   -- start
292   tmp={}
293   for row in items(file) do
294     if not i.names then i.names = create(row) else push(tmp,update(row)) end end
295     for j,xys in pairs(i.nums) do i.nums[j] = bins(xys,j) end
296     for _row in pairs(tmp) do
297       row = collect(row, discretize);
298       test(i,row); train(i,row) end
299     return i end
300
301   --- find bins
302
303   function bins(xys,ref)
304     xys = sort(xys, upx)
305     local cohen = the.cohen * (per(xys,.9).x - per(xys, .1).x) / 2.56
306     local minItems = #xys / the.bins
307     local out, b4 = {}, -math.huge
308     local function add(f,z) f[z] = (f[z] or 0) + 1 end
309     local function sub(f,z) f[z] = f[z] - 1 end
310     local function argmin(lo,hi)
311       local lhs, rhs, cut, div, xpect, xy = {},{}
312       for j=lo,hi do add(rhs, xys[j].y) end
313       div = ent(rhs)
314       if hi-lo+1 > 2*minItems
315       then
316         for j=lo,hi - minItems do
317           add(lhs, xys[j].y)
318           sub(rhs, xys[j].y)
319           local n1,n2 = j - lo +1, hi-j
320           if n1 > minItems and -- enough items (on left)
321             n2 > minItems and -- enough items (on right)
322             xys[j].x ~ xys[j+1].x and -- there is a break here
323             xys[j].x - xys[lo].x > cohen and -- not trivially small (on left)
324             xys[hi].x - xys[j].x > cohen -- not trivially small (on right)
325           then xpect = (n1*ent(lhs) + n2*ent(rhs)) / (n1+n2)
326             if xpect < div then -- cutting here simplifies things
327               cut, div = j, xpect end end end --end for
328           end -- end if
329           if cut
330           then argmin(lo, cut)
331             argmin(cut+1, hi )
332           else b4 = push(out,{ref=ref,lo=b4, hi=xys[hi].x, n=hi-lo+1, div=div}).hi end
333         end
334       argmin(1,#xys)
335       for j,bin in pairs(out) do bin.id = j end
336       out[#out].hi = math.huge
337       return out end

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