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31 -----
32
33 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
34 local help={}
35
36 lua 15.lua [OPTIONS]
37 (c) 2022, Tim Menzies, BSD-2-Clause
38 Explore the world better; explore it for good.
39
40 OPTIONS:
41 -cohen      -c cohen              = .35
42 -far        -F how far to seek poles = .9
43 -goal       -g goal class         = recurrence-events
44 -keep       -k items to keep      = 256
45 -K          -K manage low class counts = 1
46 -M          -M manage low evidence counts = 2
47 -minItems   -m min items in a range = .5
48 -p          -p euclidean coefficient = 2
49 -some       -S sample size for rows = 512
50 -wait       -w wait inference some items = 10
51 -want       -W range optimization goal = plan
52
53 OPTIONS, other:
54 -dump       -d stackdump on error   = false
55 -file       -f data file            = ../etc/data/breastcancer.csv
56 -help       -h show help            = false
57 -rnd        -r round numbers        = %5.2f
58 -seed       -s random number seed   = 10019
59 -todo       -t start-up action       = nothing
60 -n1         -n1 #repeated trials     = 20
61 -n2         -n2 samples per trial    = 100
62 ]]
63
64 local the
65 local r,ish,cosine -- maths tricks
66 local any,many,last,per,pop,push,sort,firsts,strcmp,copy,map,sum -- list tricks
67 local inc,inc2,inc3, has,has2,has3, powerset, shuffle -- more list tricks
68 local words, things, thing, lines -- tricks for strings 2 things
69 local fmt,o,oo,slots,rnds,rnd -- tricks for things 2 strings
70 local cli -- tricks for settings
71 local ok,go -- tricks for test suites
72 local as, is -- tricks for objects
73 local nbl, train1,test1,classify1,score1 -- intro to classifiers
74 local Egs,Cols,Ratio,Nominal=is"Egs",is"Cols",is"Ratio", is"Nominal" -- data
75 local akow={} -- column creation t
76 local Nb = is"Nb" -- classifiers, round2
77 local eg={} -- demo tricks

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100 -----
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102 --- TRICKS
103
104 --- maths
105
106 --- ### Maths Tricks
107 --- **r()**: Random number shorthand.
108 r=math.random
109
110 --- **ish()**: is 'x' is close-ish to 'y'?
111 --- **cosine()**: for three ABC with sides abc,
112 --- where does C falls on the line running AB?
113 function ish(x,y,z) return math.abs(y - x) < z end
114 function cosine(a,b,c)
115   return math.max(0,math.min(1, (a^2+c^2-b^2)/(2*c+1E-32))) end
116
117 --- lists
118
119 --- ### List Tricks
120 --- **any()**: returns any thing from a list
121 --- **many()**: return multiple **any()** things.
122 function any(a) return a[ math.random(#a) ] end
123 function many(a,n, u) u={}; for j=1,n do u[1+#u]=any(a) end; return u end
124
125 --- **last()**: last item in a list
126 --- **per()**: p-th item in a list
127 function last(a) return a[ #a ] end
128 function per(a,p) return a[ (p*#a)//1 ] end
129
130 --- **pop()**: dump from end
131 --- **push()**: add to ed
132 function pop(a) return table.remove(a) end
133 function push(t,x) t[1 + #t] = x; return x end
134
135 --- **sort()**: return a list, ordered on function 'f'.
136 --- **firsts()**: order on sub-list first items
137 function sort(t,f) table.sort(t,f); return t end
138 function firsts(a,b) return a[1] < b[1] end
139 function strcmp(a,b) return a[1] > b[1] end
140
141 --- **copy()**: deep copy
142 function copy(t, u)
143   if type(t)~="table" then return t end
144   u={}; for k,v in pairs(t) do u[k]=copy(v) end
145   return setmetatable(u, getmetatable(t)) end
146
147 --- **map()**: return a list with 'f' run over all items
148 function map(t,f, u) u={};for k,v in pairs(t) do u[1+#u]=f(v) end;return u end
149
150 --- **sum()**: sum all list items, filtered through 'f'
151 --- (which defaults to just use the ran values).
152 function sum(t,f, n)
153   n=0; map(t,function(v) n=n+(f and f(v) or v) end)
154   return n end
155
156 --- **inc()** increment a 1,2, or 3 nested dictionary counter
157 function inc(f,a,n) f=f or {};f[a]=f[a] or 0 + (n or 1); return f end
158 function inc2(f,a,b,n) f=f or {};f[a]=inc( f[a] or {},b,n); return f end
159 function inc3(f,a,b,c,n) f=f or {};f[a]=inc2(f[a] or {},b,c,n);return f end
160
161 --- **has()** implements a 1,2, or level nested lookup
162 function has(f,a) return f[a]
163 function has2(f,a,b) return f[a] and has( f[a],b) or 0 end
164 function has3(f,a,b,c) return f[a] and has2(f[a],b,c) or 0 end
165
166 --- **shuffle()**: randomize order (sorts in place)
167 function shuffle(t, j)
168   for i=#t,2,-1 do j=math.random(i); t[i],t[j]=t[j],t[i] end; return t end
169
170 --- **powerset()**: return all subsets
171 function powerset(s)
172   local t = {}
173   for i = 1, #s do
174     for j = 1, #t do
175       t[#t+1] = {s[i],table.unpack(t[j])} end end
176   return t end
177
178 --- strings '2 things
179
180 --- ### String -> Things
181 --- **words()**: split string into list of substrings
182 function words(s,sep, t)
183   sep="([^\n .. (sep or ",) .. "]+)"
184   t={}; for y in s:gmatch(sep) do t[1+#t] = y end; return t end
185
186 --- **things()**: convert strings in a list to things
187 --- **thing()**: convert string to a thing
188 function things(s) return map(words(s), thing) end
189 function thing(x)
190   x = x:match"%s*(-)%s*$"
191   if x=="true" then return true elseif x=="false" then return false end
192   return tonumber(x) or x end
193
194 --- **lines()**: (iterator) return lines in a file. Standard usage is
195 --- 'for cells in file(NAME,things) do ... end'
196 function lines(file,f, x)
197   file = io.input(file)
198   f = f or things
199   return function() x=io.read(); if x then return f(x) else io.close(file) end end
200
201 --- things '2 strings
202
203 --- ### Things -> Strings
204 --- **fmt()**: String format shorthand
205 fmt = string.format
206
207 --- **oo()**: Print string from nested table.
208 --- **o()**: Generate string from nested table.
209 function oo(t) print(o(t)) end
210 function o(t, seen, u)
211   if type(t)~="table" then return tostring(t) end
212   seen = seen or {}
213   if seen[t] then return "..." end
214   seen[t] = t
215   local function show1(x) return o(x, seen) end
216   local function show2(k) return fmt("%s %s",k, o(t[k],seen)) end
217   u = #t>0 and map(t,show1) or map(slots(t),show2)
218   return (t.s or "").."{"..table.concat(u, ",").."}" end
219
220 --- **slots()**: return table slots, sorted.
221 function slots(t, u)
222   local function public(k) return tostring(k):sub(1,1) ~= "-" end
223   u={};for k,v in pairs(t) do if public(k) then u[1+#u]=k end end
224   return sort(u) end
225
226 --- **rnds()**: round list of numbers
227 --- **rnd()**: round one number.
228 function rnds(t,f) return map(t, function(x) return nd(x,f) end) end

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213 function rnd(x,f)
214   f = not f and "%s" or number and fmt("%f"%f,f) or f
215   return fmt(type(x)=="number" and (x~x//1 and f) or "%s",x) end
216
217 ---
218 ---
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220
221 --- ### Make settings from help string and CLI (command-line interface)
222 --- **cli(): In a string, look for lines indented with two spaces, starting with a dash.
223 --- Each such line should have a long and short flag, some help text
224 --- and (at end of line), a default value. e.g.
225 ---
226 --- -seed -S set the random number seed = 10019
227 ---
228 --- Each line generates a setting with key "seed" and
229 --- default value "10019". If the command line contains one of the flags
230 --- ('-seed' or '-s') then update those defaults.
231 function cli(help)
232   local d,used = {},{}
233   help:gsub("\n ([~]([^\s+])[%s]+(-[^\s+])[\n]*%s([^\s+])",
234     function(long,key,short,x)
235       assert(not used[short], "repeated short flag ["..short.."]")
236       used[short]=short
237       for n,flag in ipairs(arg) do
238         if flag==short or flag==long then
239           x = x=="false" and true or x=="true" and "false" or arg[n+1] end end
240         d[key] = x==true and true or thing(x) end
241       if d.help then os.exit(print(help)) end
242       return d end
243
244 ---
245 ---
246
247 --- ### Test suites
248 --- **ok(): maybe, print stack dump on errors.
249 --- Increment the 'fails' counter on failed 'test'.
250 function ok(tests,test,msg)
251   print(test and " PASS:" or " FAIL:",msg or "")
252   if not test then
253     tests.ails = tests.ails+1
254     if the and the.dump then assert(test,msg) end end end
255
256 --- **go(): run some 'tests', controlled by 'settings'.
257 --- Maybe update the 'ails' counter.
258 --- Return the total fails to the operating system.
259 function go(settings,tests,b4, defaults)
260   tests.ails = 0
261   defaults={}; for k,v in pairs(settings) do defaults[k]=v end
262   local todo = settings.todo or "all"
263   for k,one in pairs(todo=="all" and slots(tests) or {todo}) do
264     if k ~= "main" and type(tests[one]) == "function" then
265       for k,v in pairs(defaults) do settings[k]=v end
266       math.randomseed(settings.seed or 1)
267       print(fmt("#%s",one))
268       tests[one](tests) end end
269   if b4 then
270     for k,v in pairs(_ENV) do
271       if not b4[k] then print("???",k,type(v)) end end end
272   os.exit(tests.ails) end
273
274 ---
275 ---
276 ---
277
278 --- ### Objects
279
280 --- **new(): make a new instance.
281 --- **class(): define a new class of instances
282 as = setmetatable
283 function is(s, t)
284   t={tostring=s,s=s or ""}; t.index=t
285   return as(t, {call=function(...) return t.new(...) end}) end
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323 --- EGS
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325 ---
326 ---
327 -- ## Egs
328 -- Egs store examples (in 'rows'), summarized in columns (in 'cols')
329 function Egs:new(names) return as({rows={}, cols=Cols(names)}, Egs) end
330
331 function Egs:new4file(file, i)
332   for _,row in lines(file) do if i then i:add(row) else i=Egs(row) end end
333   return i end
334
335 function Egs.add(i,t)
336   t = t.cells or t -- detail (for future extension)
337   push(i.rows, map(i.cols.all, function(col) return col:add(t[col.at]) end)) end
338
339 function Egs.mid(i,cols) return map(cols or i.cols.all, function(col) return col
340   :mid() end) end
341
342 function Egs.clone(i) return Egs(i.cols.names) end
343
344 function Egs.klass(i,row) return row[i.cols.klass.at] end
345
346 -- ## Col
347 -- Convert names into various Column types.
348 ako.ratio = function(x) return x:find("[A-Z]" end
349 ako.goal = function(x) return x:find("[+]" end
350 ako.klass = function(x) return x:find("$" end
351 ako.ignore = function(x) return x:find("$" end
352 ako.less = function(x) return x:find("-$" end
353
354 -- Every new column goes into 'all'. Also, for any column that we we
355 -- are not ignoring, then that also gets added to (a) either the list
356 -- of 'x' independent columns or 'y' dependent columns; and (b) maybe,
357 -- the 'klass' slot.
358 function Cols:new(names)
359   local i = as({names=names, klass=nil, all={}, x={}, y={}, Cols)
360   for at,name in pairs(names) do
361     local col = (ako.ratio(name) and Ratio or Nominal)(at,name)
362     col.is_goal = ako.goal(name)
363     push(i.all, col)
364     if not ako.ignore(name) then
365       if ako.klass(name) then i.klass = col end
366       push(ako.goal(name) and i.y or i.x, col) end end
367   return i end
368
369 -- ## Nominal
370 -- Summarize symbols in 'Nominal's
371 function Nominal:new(at,name)
372   at,name = at or 0, name or ""
373   return as({at=at, name=name, n=0, has={}, mode=nil, most=0}, Nominal) end
374
375 function Nominal.add(i,x)
376   if x ~= "?" then
377     i.n = i.n + 1
378     i.has[x] = 1 + (i.has[x] or 0)
379     if i.has[x] > i.most then i.most, i.mode = i.has[x], x end end
380   return x end
381
382 function Nominal.mid(i) return i.mode end
383
384 -- ## Ratio
385 -- Summarize numbers in 'Ratio's
386 function Ratio:new(at,name)
387   at,name = at or 0, name or ""
388   return as({at=at, name=name, n=0, mu=0, m2=0, sd=0, w=ako.less(name) and -1 or
389     1}, Ratio) end
390
391 function Ratio.add(i,x)
392   if x ~= "?" then
393     i.n = i.n + 1
394     local d = x - i.mu
395     i.mu = i.mu + d/i.n
396     i.m2 = i.m2 + d*(x - i.mu)
397     i.sd = ((i.m2 < 0 or i.n < 2) and 0) or ((i.m2/(i.n - 1))^0.5)
398     i.lo = i.lo and math.min(x, i.lo) or x
399     i.hi = i.hi and math.max(x, i.hi) or x end
400   return x end
401
402 function Ratio.mid(i) return i.mu end
403
404 -----
405 --- NBNNLM
406 ---
407 ---
408 ---
409 -- ## Add likelihood calculators
410 function Egs.like(i,t,prior)
411   local like = prior
412   for at,x in pairs(t) do
413     local col = i.cols.all[at]
414     if not col.is_goal then
415       like = like * (x=="?" and 1 or i.cols.all[at]:like(x,prior)) end end
416   return like end
417
418 function Ratio.like(i,x,prior)
419   if x < i.mu - 3*i.sd then return 0 end
420   if x > i.mu + 3*i.sd then return 0 end
421   local denom = (math.pi*2*i.sd^2)^.5
422   local nom = math.exp(1)^(-(x-mu)^2/(2*i.sd^2+1E-32))
423   return nom/(denom + 1E-32) end
424
425 function Nominal.like(i,x,prior)
426   return ((i.has[x] or 0) + the.M*prior)/(i.n + the.M) end
427
428 -- ## Create and update
429 function Nb:new()
430   return as({h={}, all=nil, nh=0, n=0, wait=the.wait, log={},Nb) end
431
432 function Nb:new4file(file, i)
433   i = Nb()
434   for row in lines(file) do i:add(row) end end
435
436 function Nb.add(i,row)
437   if not i.all then print(1); i.all = Nb(row) else i:test(row); i:train(row) end
438 end
439
440 -- ## Train, test, classify
441 function Nb:train(i,t)
442   i.n = i.n + 1
443   print(2,o(i.all))
444   local h = i.all:klass(t)
445   print(3)
446   if not i.h[h] then i.nh = i.nh + 1; i.h[h] = i.all:clone() end
447   i.h[h]:add(row)
448   i.all:add(row) end
449
450 function Nb:test(i,t)
451   if i.n > i.wait then push(i.log, {want=i.all:klass(t), got=classify(i,t)}) end
452 end
453
454 function Nb.classify(i,t)
455   local hi,out = -1
456   for klass,h in pairs(i.h) do
457     local prior = (h.n + the.K) / (i.n + the.K*i.nh)
458     local like = h:like(t,prior)
459     if like > hi then hi,out=like,klass end end
460   return out end
461
462 -- ## Score
463 function Nb.score(i, n)
464   n=0 for _,x in pairs(i.log) do if x.want==x.got then n=n+1 end end
465   return n/#i.log end
466
467 -----

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461 --- -----
462 --- DEMOS
463 ---
464 ---
465 ---
466 -- ## Demos
467 function eg.last(tst)
468   ok(tst, 30 == last{10,20,30}, "lasts") end
469
470 function eg.per(tst, t)
471   t={};for i=1,100 do push(t,i*1000) end
472   ok(tst,70000 == per(t,.7), "per") end
473
474 function eg.many(tst, t)
475   t={};for i=1,100 do push(t,i) end; many(t,10) end
476
477 function eg.sum(tst, t)
478   t={};for i=1,100 do push(t,i) end; ok(tst,5050==sum(t),"sum") end
479
480 function eg.shuffle(tst, t, good)
481   t={1,2,3,4,5,6,7,8,9}
482   good = true
483   for j=1,10^5 do
484     t= shuffle(t);
485     good = good and sum(t)==45,"shuffle"..j end
486   ok(tst,good, "shuffling") end
487
488 function eg.powersets(tst, t)
489   ok(tst,1024==#powerset{1,2,3,4,5,6,7,8,9,10}) end
490
491 function eg.inc(tst, f)
492   f=inc3({},"a","b","c"); oo(f)
493   f=inc2({},"a","b"); oo(f)
494   f=inc({},"a"); oo(f)
495 end
496
497 function eg.nb(tst, abcd)
498   print(nbl("../etc/data/breastcancer.csv")) end
499
500 function eg.nbnum(tst, i)
501   i=Egs({"Clndrs", "Volume", "Hp.", "Lbs-", "Acc+", "Model", "origin", "Mpg+"})
502   print("nx::"); map(i.cols.x,oo)
503   print("ny::"); map(i.cols.y,oo) end
504
505 function eg.nbttest(tst)
506   Nb:new4file("../etc/data/diabetes.csv") end
507
508

```

```

509 --- -----
510 --- START UP
511 ---
512 ---
513 -- ## Statup
514 the=cli(help)
515
516 go(the, eg, b4)

```