```
-- vim: filetype=lua ts=2 sw=2 et:
- (c) 2022, Tim Menzies, timm@ieee.org, opensource.org/licenses/Fair
- Usage of the works is permitted provided that this instrument is retained
- with the works, so that any entity that uses the works is notified of this
- instrument. DISCLAHMER: THE WORKS ARE WITHOUT WARRANTY.
                   local help= [[
       tweak: tries three weak learners for multi-objective optimization (c) 2022, Tim Menzies, timm@ieee.org, opensource.org/licenses/Fair
       learner1: n times, discard half the data furthest from best
       learner2: classify data according to presence of survivors of learner1
learner3: run learner1 on best "best" found by learner2
          alias twk="lua tweak.lua "
           twk [OPTIONS]
            --boot
                                -b size of bootstrap
                                      cohen
statistical confidence
           --cliffs
                                      cliff's delta = 0
manage low class counts = 1
manage low evidence counts = 2
how far to go for far = ...
                                                                                                 = 0.147
                                      coefficient on distance
                                                                                                    = 10019
                                      seed
sample size for distances
how far to go for far
size of min space
                              -B hest percent
           --heet
       OPTIONS (other):
                            -d dump stack+exit on error
-f file name
          --dump
--file
                                                                                                 = ../etc/data/auto93.csv
                                      show help
rounding numbers
                                                                                                = nothing]] --[[
            --qo
                                -q start up action
       ABOUT THE CODE:
       - Settings generated from "help" string
- Settings can be updated from the strings seed in flags
- Settings stored in the global "the"
       - Layout code in chunks of size 120 lines (max), broken by line-feed
      - Layout code in chunks of size 120 lines (max), broken by line-feed - Chunk1-header; Chunk2-utils; Chunk3-objects; Chunk(last)-demos+start-up - Layout lines 80 chars side (max) - So use 2 spaces for "mb" - Do functions as one-liners (if possible) - In order to define code in any order: - Near the top, define all function and Object names as "local" - Otherwise, don't use the "local" keyword (too ugly)
       - Minimize use of map (hard to debug)
- Object names are short and UPPER CASE
         Private object slots (that should not be printed) start with "_".

Constructors need not return constructed instance.

No inheritance (hard to debug)

For code with many parameters, pass in a dictionary with named fields.
      - Tests in the "go" table at end. Reset settings to defaults after each.
- Tests check for error conditions using "ok" not "assert".
- Command line "-d-go.%" crashed if test "x" fails, shows stack dump.
- Command line "-go.%" calls test "go.x()"
- Command line "-go.%" calls test "go.x()"
- Command line "-b" shows help
- Command line "-b" shows help
- Command line "-SN" sets random seed (so "-SSRANDOM" is "full" random)

    2nd last line: look for "rogue" globals (there should be none)
    Last line: exit to operating system with number of failures seen in tests

       - "mean", "mode" are generalized to "mid" (i.e. "mid-point")
- "standard deviation", "entropy" are generalized to "div" (i.e. "diversity")
       - BIN holds the class labels seen between "lo" and "hi".
      ROW1 before ROW2 (i.e. ROW1<ROW2) if its goals dominate (using [CDOM])
        ROWs are recursively separated and clustered by [FASTMAR] random projections. The distance between two ROWs (i.e. ROW1-ROW2) uses [AHA].

To save space, ROWs are made once but can be passed around different EGS.

ROWs have a "dulm" pointer where it gets "No.Ni" info needed for distances.

For consistency, "dulm" is set to the first EGS that holds that row.
 102 REFERENCES:
```

```
107 ---
          local the, any, cells, copy, csv, fmt, fu, lt, many, map, normal = {}
          local o,obj,ok,oo,per,push,R,rnd,rnds,sort,slice,stats.string2thing
                                   strings 2 things
         return math.tointeger(x) or tonumber(x) or x end
           \begin{array}{lll} \mbox{help:gsub ("\n ([-][-][(^{\infty}s]+)](^{s}]+(-^{\infty}s]+)[^{n}]^{*}s([^{\infty}s]+)", \mbox{function (f1, k, f2, x)} \\ \mbox{for n, flag in ipairs (arg) do if flag=f1 or flag=f2 then} \\ \mbox{x = } x=r=flake" \mbox{and "tlue" or } x=r=rune" \mbox{and "false" or } arg[n+1] \mbox{end end} \\ \end{array} 
              the[k] = string2thing(x) end)
                src = io.input(src)
                return function (line, row)
                      line=io.read()
if not line then io.close(src) else
row=(); for x in line:gmatch("([^]+")") do row[1+#row]=string2thing(x) end
return row end end end
134 ---
135 --- | | | | | > (_
        function fu(x) return function(a) return a[x] end end function lt(x) return function(a,b) return a[x] < b[x] end end
         function normal (mu, sd)
                return mu + sd*math.sqrt(-2*math.log(R()))*math.cos(2*math.pi*R()) end
       function any(a, i) i=R()*#a//1; i=math.max(1,math.min(i,#a)); return a[i] end function map(a,n, u) u=(); for j=1,n do u[1+#u]= any(a) end; return u end function map(t,f, u) to the function push(t,x) to the function push(t,x) to the function sort(t,f) function 
          function copy(t, u)
if type(t) ~= "table" then return t end
u={};for k,v in pairs(t) do u[copy(k)]=copy(v) end
return setmetatable(u,getmetatable(t)) end
       fmt = string.format
function oo(t) print(o(t)) end
function oo(t) u, u,one, hide, sorted)
if type(t) ~= "ubbk" then return tostring(t) end
sorted = #t>0 - true when array's indexes are 1,2...#t
hide= function(k) return tostring(k):sub(1,1) == "-" end
one = function(k,v) return sorted and tostring(v) or fmt(".%s %s",k,v) end
one = function(k,v) return sorted and tostring(v) or sort(u,v) end
return (t.is or "")..."\"..table.concat(sorted and u or sort(u),")...\"\"
sorted or sort(u,v)...\"

           function rnds(t, f) return map(t, function(x) return <math>rnd(x, f) end) end
           function rnd(x,f)
                return fmt (type (x) == "number" and (x~=x//1 and f or the.rnd) or "%s", x) end
                                    ורו זו לו כן זו סורו על סכן
         local id=0
          local function id() _id=_id+1; return _id end
          function obj(name. t.new)
               unction obj(name, t,new)
function new(k1,...)
local x=setmetatable((id=id()),k1); k1.new(x,...); return x end
t = {_tostring=o, is=name or ""}; t.__index=t
return setmetatable(t, {__call=new}) end
```

```
local SOME, SYM, BIN, NUM, COLS = obj"SOME", obj"SYM", obj"BIN", obj"NUM", obj"COLS"
local ROW, EGS, GO = obj"ROW", obj"EGS", obj"GO"
                               _5 \/ iT|T|
        function SYM:new(pos,s)
  self.pos, self.txt= pos or 0,s or ""
  self.n, self.has, self.mode = 0,{},0,nil end
        function SYM:sub(x,inc) return self:add(x, -(inc or 1)) end
function SYM:add(x,inc)
if x -= """ then
  inc = inc or 1
  self.n = self.n + inc
  self.has[x] = (self.has[x] or 0) + inc
  if self.has[x] = self.most then self.most,self.mode = self.has[x], x end end
         function SYM:mid() return self.mode end
function SYM:div( e)
e=0; for _,m in pairs(self.has) do
    if m>0 then e = e=m/self.n * math.log(m/self.n,2) end end
       function SYM:__add(other, out)
  out = SYM(self.pos,self.txt)
  for x,n in pairs(self.has) do out:add(x,n) end
  for x,n in pairs(other.has) do out:add(x,n) end
               return out end
         function SYM:dist(x,y) return x=="?" and y=="?" and 1 or x==y and 0 or 1 end
function SYM:bins(rows, out,known,x)
             cut, known = (),()
for _, row in pairs(rows) do
x = row.cells(self.pos)
if x = "" then
known(x) = known(x) or push(out, BIN({txt=self.txt, pos=self.pos,
known(x) = known(x) or push(out, BIN({tx
                             known[x].ys:add(row.klass) end end
        --- -> (_) | | | (/_
function SOME:new() self.kept, self.ok, self.n = {}, false,0 end
        if not self.ok then sort(self.kept) end;self.ok=true; return self.kept end
          tunction NUM:new(pos,s)
self.pos, self.txt, self.lo, self.hi = pos or 0,s or "",1E32, -1E32
self.n, self.some = 0,SOME()
self.mu, self.m2, self.sd = 0,0,0
self.w = self.txt:find"-$" and -1 or 1 end
        function NUM:add(x, _,d)
if x ~="?" then
    self.some:add(x)
                      self.n = self.n + 1
self.lo = math.min(x, self.lo)
               self.io = math.ma(x, self.io)
self.hi = math.ma(x, self.hi)
d = x - self.mu
self.mu = self.mu + d/self.n
self.m2 = self.m2 + d*(x - self.mu)
self.sd = (self.n<2 or self.m2</pre>
return x end
 function NUM:mid() return per(self.some:has(),.5) end
       function NUM:div( a)

a=self.some:has(); return #a<=10 and self.sd or (per(a,.9)-per(a,.1))/2.56 end
         function NUM:merge(other,
             out = NUM(self.pos,self.txt)

for __x in pairs(self.some.kept) do out:add(x) end
for __x in pairs(other.some.kept) do out:add(x) end
return out end
774
275 function NUM:norm(x, lo,hi)
276 lo,hi= self.lo, self.hi)
277 return x=="1" and x or hi-lo < 1E-9 and 0 or (x - lo)/(hi - lo) end
        function NUM:dist(x,y)

if x=="" and y=="?" then return 1 end
if x=="" then y = self:norr
elseif y=="" then x = self:norr
                                                                                            then y = self:norm(y); x = y<.5 and 1 or 0
then x = self:norm(x); y = x<.5 and 1 or 0</pre>
               else x,y = self:norm(x), self:norm(y) end
return math.abs(x - y) end
         function NUM:bins(rows, xy,div,xys,epsilon,small,b4,out)
             tunction NUM:bins(rows, xy,div,xys,epsilon,small,b4,out)
function xy(row, x)
    x=row.cells[self.pos]; if x=="?" then return (x=x,y=row.klass) end end
function div(lo,hi, x,y,cut,lhs,rhs,tmp,best,overall)
    lhs, rhs, overall = SYM(), SYM(), SYM()
    for i=lo,hi do overall:add(rhs:add(xys[i].y)) end
    best = rhs:div()
    for i=lo,hi do
        x, y = xys[i].x, xys[i].y
    lhs:add(rhs:sub(y)
    if lhs.n > small and rhs: xb mall then
    if x = xys[i].x > epsilon and xys[hi].x - x > epsilon then
    if x = xys[i].x > epsilon and xys[hi].x - x > epsilon then
    if tmp < best then
    best,cut = tmp,i end end end end
if cut</pre>
                      if cut
then div(lo, cut)
div(cut+1, hi)
else b4= push(out, BIN({txt=self.txt, pos=self.pos, lo=b4,
```

```
hi=xys[hi].x, ys=overall})).hi end

xys = sort(map(rows,xy), lt^x*)
bd,out = -math.huge, {}
10 epsilon = (per(xys,.9).x | per(xys,.1).x) / 2.56*the.cohen

xii small = (#xys)*the.min

div(l, #xys)
10 out|#out].hi = math.huge

return out end
```

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316 ---
317 --- (_ (_) _>
           Function COLS:new(names, it,num,sym,col)
self.names, self.x, self.y, self.all = names, {},{},{},{}
for pos,txt in pairs(names) do
col = push(self.all, (txt:filmd*n[A-Z]* and NUM or SYM)(pos,txt))
if not txt:filmd*s** then
if txt:filmd*s** then self.klass = col end
push(txt:filmd*=lf*)* and self.y or self.x, col) end end end
 319 function COLS:new(names,
       function BIN:new(t)
self.pos, self.txt = t.pos, t.txt
self.pos, self.txt = t.pos, t.txt
self.lo, self.hi, self.ys = t.lo, t.hi, t.ys or SYM() end
      function BIN:__tostring()
local x,lo,hi,big = self.txt, self.lo, self.hi, math.huge
if lo = hi then return fmt("%s=\%",x, lo)
elseif hi == big then return fmt("%s>\%",x, lo)
elseif lo == -big then return fmt("%s>\%",x, hi)
else
return fmt("\%s<\%s',x, hi) end end
        function BIN:select(t)
          runction Bix(select;)
t = t.cells and t.cells or t
local x, lo, hi = t[self.pos], self.lo, self.hi
return x=="?" or lo == hi and lo == x or lo <= x and x < hi end</pre>
 345 function BIN:of(x) return self.ys.has(x) or 0 end
 function ROW:__lt(other, s1,s2,e,y,a,b)
         function ROW: _ It(other, s1,s2,e,y,a,b)
y= self._data.cols, math.exp(1)
for _,col in pairs(y) do
a = col:norm(self.cells[col.pos])
b = col:norm(other.cells[col.pos])
si= s1 - e^(col.w * (a - b) / #y)
s2= s2 - e^(col.w * (b - a) / #y) end
return s1/#y < s2/#y end</pre>
                       (7_ (_| _>
Intrion EGS:new() self.rows,self.cols = (),nil end
Intrion EGS:new(file) for t in csv(file) do self:add(t) end; return self end
Intrion EGS:mid(t) return map(t or self.cols.y, function(c)return c:mid()end)end
Intrion EGS:sid(v() return map(t or self.cols.y, function(c)return c:mid()end)end
Intrion EGS:far(r,rows) return per(self:around(r,r,rows),the.far).row end
### function EGS:evaluated(rows, n)
### n=0;for__row in pairs(rows or self.rows) do n=n+(row.evaluated and 1 or 0)end
### return end
### return end
 function EGS:around(r1,rows, t)

t={}; for _,r2 in pairs(rows or self.rows) do push(t,{row=r2, d= r1 - r2}) end

return sort(t,t!rd*) end
 386 function EGS:add(t)
           unction EdS:add(t)
if self.cols
then t = push(self.rows, t.cells and t or ROW(self,t)).cells
    for _r.col in pairs(self.cols.all) do col:add(t[col.pos]) end
else self.cols = COLS(t) end
return self end
 393 function EGS:clone(rows, out)
             out=EGS():add(self.cols.names)
           for _,row in pairs(rows or {}) do out:add(row) end return out end
 ses function EGS:sway(rows,stop,seen,rest,x,
                                                                                                                                 some.v.c.best.mid)
           rows = rows or self.rows
stop = stop or 2*the.best*#rows
rest = rest or ()
seen = seen or ()
           seen = seen or ()
if #rows <= stop then return rows, rest, seen end
some = many(rows, the. some)
x = x or self:far(any(some), some)
y = self:far(x, some)
c = x - y
seen[x.id] = x
seen[y.id] = y
x.evaluated = true</pre>
              y.evaluated = true
           y.evaluated = true
rows = map(rows,function(r) return (r=r, x=((r-x)^2+c^2-(r-y)^2)/(2*c)) end)
lefts,rights = (),() -- things cloest to x or y, respectively
for i,rx in pairs(sort(rows,lt*x*)) do
    push(i<=irows/2 and lefts or rights, rx.r).rank=nil end
if better(seen, lefts, rights) then lefts,rights = rights,lefts end
for _,row in pairs(rights) do push(rest,row) end
return self:sway(lefts,stop,seen,rest,x) end</pre>
```

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page 6
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```
function better (seen, lefts, rights, rows, ranks, m,n)

mr,nr = 0,0

for irow in pairs (sort (map (seen, function(r) return r end))) do row.rank=i end

for _row in pairs (lefts) do if seen[row.id] then mr = mr + row.rank end end

for _row in pairs (rights) do if seen[row.id] then mr = mr + row.rank end end

function row in pairs (rights) end

function ESS:rbins (rows, B.R, v,bins,best,bests)

function v(bin, b,r)

b = bin:of(true) / (B+0.0001)

r = bin:of(false) / (R+0.0001)

return b'2/(br) end

bins = {}

for _row in pairs (calthis (rows)) do push (bins,bin) end end

bins = {}

for _row in pairs (calthis (rows)) do push (bins,bin) end end

best = bin:of(false) / (R+0.0001)

return b'2/(br) end

bins = {}

for _row in pairs (calthis (rows)) do push (bins,bin) end end

return b'2/(br) function(row) if best:select(row) then return row end end)

return #bests < frows and self:rbins (bests,B,R) or rows

end

function stats.same(i,j)

return (stats.smallfx(xs,ys, x,y,lt,gt,n)

lt,t,r, = 0,0,0

if #ys > *xs then xs,ys=ys,xs end

for _yx in pairs(xs) do

for j=1, math.min(64,*ys) do

y = any(ys)

if yx then lt=lt+l end

if yx then jt=gt+l end

return math.abs(gt - lt) / n <= the.cliffs end

function stats.bootstrap(y0,z0, x,y,z,b4,yhat,zhat,bigger,obs,adds)

function abdas(h, c)

c = math.abs(a.mu - b.mu)

return (aidiv(b:bdiv(i))==0 and c or c/((x:div()^2/x.n+y:div()^2/y.n)^.5) end

function adds(t, num)

num = NUM(), map(t, function(x) num:add(x) end); return num end

yz = adds(y0, adds(z0))

b 4 = obs(yz, all, function(x)) return y1 - y.mu + x.mu end)

binger = 0

for _j+the.boot do

if obs(adds(many)that, *phat)), adds(many(zhat, *phat))) > b4

then bigger = binger + 1/the.boot end end

return bigger >= the.conf end
```

```
474 ---
      function ok (test,msg)
print("", test and "PASS "or "FAIL ", msg or "")
if not test then
  GO.fails= GO.fails+1
  if the dump then assert(test,msg) end end end
      function GO:new(todo, b4,go) b4=\{1; \ for \ k,v \ in \ pairs(fot) \ do \ b4\{k\}=v \ end \ go=\{\}; \ for \ k, \ in \ pairs(GO) \ do \ Go. \ fails = 0 \\ GO. \ fails = 0 \\ for \ ,v \ in \ pairs(todo="all" \ and sort(go) \ or \ \{todo\}) \ do \\ for \ ,v \ in \ pairs(todo="all" \ and sort(go) \ or \ \{todo\}) \ do \\ for \ ,v \ in \ pairs(b4) \ do \ the\{k\}=v \ end
               math.randomseed(the.seed)
               if GO[x] then print(x); GO[x]() end end end
      function GO.the() oo(the) end
       function GO.eg( n.out)
           n=0; for row in csv(the.file) do
                       n=n+1; out=out and #row==8

if n>1 then out=out and type(row[1])=="number" end end
          ok (out and n==399); end
       function GO.some( s)
          s=SOME(); for i=1,10^6 do s:add(R(100)) end oo(s:has()) end
      function GO.num( n,s,t)
local function sd(t, n,d,m,m2)
n,m,m2=0,0,0;for_xx in pairs(t) do n=n+1; d=x-m; m=m+d/n; m2=m2+d*(x-m) end
return (m2/n)^0.5 end
for i=1,5 do; print("")
s=2; for r=1,6 do
s=s*4
t=(*)
t=(*)
                  function GO.rows( egs)
  egs=EGS():load(the.file)
           map(egs.cols.x,oo); print("");
map(egs.cols.y,oo) end
       function GO.dist( egs, a,b,c,out)
  egs = EGS():load(the.file)
  out = true
           for i=1,100 do
               a,b,c = any(egs.rows), any(egs.rows), any(egs.rows)
out = out and (b-a)==(a-b) and (a-a)==0 and ((a-b)+(b-c)>=(a-c)) end
          ok (out - "dist") end
      function GO.far( egs,row2)
  egs = EGS():load(the.file)
  row2=egs:far(egs.rows[1])
  print(row2 - egs.rows[1])end
       function GO.sway( egs,best,rest)
egs = EGS():load(the.file)
best,rest = egs:sway()
for __row in pairs(egs.rows) do if row.evaluated then oo(row.cells) end end
           print("all", o(rnds(egs:clone(best):mid())))
print("rest", o(rnds(egs:clone(rest):mid())))
print("rest", o(rnds(egs:clone(rest):mid())))
      function GO.symbins( egs)
  egs = EGS():load(the.file)
  for i.row in pairs(sort(egs.rows)) do row.klass = i<=#egs.rows//2 end
  map(egs.cols.x[4]:bins(egs.rows),oo) end</pre>
       function GO.bins( eqs)
          unction GO.bins( egs)
egs = EGS():load(the.file)
for i,row in pairs(sort(egs.rows)) do row.klass = i<=.05*#egs.rows end
for _,rol in pairs(egs.cols.x) do
    print(fmt("\"\s^*,col.txt"))
map(col.bins(egs.rows),print) end end</pre>
      function GO.rbins()
local best, rest = {|,{|}}
local egs = EGS():load(the.file)
print("what", o (map(egs.cols.y,function(c) return c.txt end)))
print("all", o (egs:clone(egs.rows):mid()))
sort(egs.rows)
local n = .05*#egs.rows//1
print("best", o(trnds(egs:clone(slice(egs.rows, 1, n)):mid()))))
          local best1, rest1 = egs:sway()
local eval1 = egs:evaluated()
for _row in pairs(best1) do row.klass=true end
for _row in pairs(rest1) do row.klass=false end
local B = #best1
local R = 3-B
local rows2 = ()
           local rows2 = {}
for _,row in pairs (best1) do push(rows2, row) end
for _,row in pairs (many(rest1, R)) do push(rows2, row) end
local best2 = egs:rbins(rows2, B,R)
local best3, rest3 = egs:sway(best2,5)
```

```
print("swayl",o(egs:clone(best1):mid()), "evaluated=",eval1)
print("shus",o(egs:clone(best2):mid()), "evaluated=",eval1)
print("swayl",o(egs:clone(best3):mid()), "evaluated=",egs:evaluated())
for i,row in pairs(sort(best3)) do
print(fmt("lubes3,%s%%s",i,row.id),o(row.cells)) end

end

for i,row in pairs(sort(best3)) end

for i,row in pairs(sort(best3)) end

end

for i,row in pairs(sort(best3)) end

for i,row in pairs(sort(best3)
```