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1  -- vim: ts=2 sw=2 et:
2  local b4,help = {},{}
3  SAW2: bast or rest multi-objective optimization.
4  (c) 2022 Tim Menzies, tim@ieee.org
5  "I think the highest and lowest points are the important ones.
6  Anything else is just...in between." ~ Jim Morrison
7
8  USAGE: lua saw2.lua [OPTIONS]
9
10 OPTIONS:
11  -b --bins max bins = 16
12  -s --seed random number seed = 10019
13  -n --some number of nums to keep = 256
14
15 OPTIONS (other):
16  -f --file where to find data = ../etc/data/auto93.csv
17  -h --help show help = false
18  -g --go start up action = nothing
19
20 Usage of the works is permitted provided that this instrument is
21 retained with the works, so that any entity that uses the works is
22 notified of this instrument. DISCLAIMER:THE WORKS ARE WITHOUT WARRANTY. ]]
23
24 local thes={}
25 local big,clone,csv,demos,discretize,dist,eg,entropy,fmt,gap,like
26 local map,merged,mid,mode,mu,norm,num,o,oo,pdf,per,push
27 local rand,range,rangeB4,rowB4, sort,some,same,sd,string2thing,sym,thes
28 local NUM,SYM,RANGE,EGS,COLS,ROW
29 for k,___ in pairs(_ENV) do b4[k]=k end
30
31 --- # Coding style
32 ---
33 --- Code 80 chars wide, or less. Functions in 1 line, if you can.
34 --- Indent with two spaces. Divide code into 120 line (or less) pages.
35 --- Minimize use of local (exception: define all functions as local
36 --- at top of file).
37 --- No inheritance.
38 --- Use 'i' instead of 'self'. Use '.' to denote the last
39 --- The 'go' functions store tests. Tests should be silent unless they
40 --- fail tests can be disabled by renaming from 'go.fun' to 'no.fun'.
41 --- Those tests should return 'true' if the test passes or a warning
42 --- string if otherwise
43 --- Set flags in help string top of file. Allow for '-h' on the command line
44 --- to print help
45 --- Beware missing values (marked in "?") and avoid them
46 --- Where possible all learning should be incremental.
47 --- Isolate operating system interaction.
48
49 big=math.huge
50 rand=math.random
51 fmt=string.format
52
53 function same(x) return x end
54 function push(t,x) t[#t+1]=x; return x end
55 function sort(t,f) table.sort(t,t=0 and t or map(t,same), f); return t end
56 function map(t,f, u) u={};for k,v in pairs(t) do u[#u+1]=f(v) end; return u end
57
58 function string2thing(x)
59  x = x:match("%s*(-)%s*$")
60  if x=="true" then return true else if x=="false" then return false end
61  return math.tointeger(x) or tonumber(x) or x end
62
63 function csv(src)
64  src = io.input(src)
65  return function(line, row)
66    line=io.read()
67    if not line then io.close(src) else
68      row={}; for x in line:gmatch("(^[^,]+)") do push(row,string2thing(x)) end
69      return row end end
70
71 function oo(t) print(o(t)) end
72 function o(t, u)
73  if #t>0 then return {"..table.concat(map(t,tostring)," " ..")" else
74  u={}; for k,v in pairs(t) do u[#u+1]= fmt("%s%s",k,v) end
75  return (t.is or "").."{"..table.concat(sort(u)," " ..")" end
76
77 function obj(name, t,new)
78  function new(kl,...)
79    local x=setmetatable({},kl); kl.new(x,...); return x end
80    t = {__tostring=o, is=name or ""}; t.__index=t
81    _ = t
82    return setmetatable(t, {__call=new}) end
83
84 NUM=obj"NUM"
85 function _new(i,at,txt)
86  i.at=at or 0; i.txt=txt or ""; i.lo,i.hi=big, -big
87  i.n,i.mu,i.m2,i.sd = 0,0,0,0,0; i.w=(txt or ""):find"-S" and -1 or 1 end
88
89 function _add(i,x, d)
90  if x=="?" then return x end
91  i.n = i.n + 1
92  d = x - i.mu
93  i.mu = i.mu + d/i.n
94  i.m2 = i.m2 + d*(x - i.mu)
95  i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
96  i.lo = math.min(i.lo,x)
97  i.hi = math.max(i.hi,x) end
98
99 function _bin(i,x,n, b) b=(i.hi-i.lo)/n; return math.floor(x/b+0.5)*b end
100 function _norm(i,x)
101  return i.hi-i.lo < 1E-10 and 0 or (x-i.lo)/(i.hi-i.lo+1/big) end
102
103 function _dist(i, x,y)
104  if x=="?" and y=="?" then return 1 end
105  if x=="?" then y = norm(i,y); x = y<.5 and 1 or 0
106  elseif y=="?" then x = norm(i,x); y = x<.5 and 1 or 0
107  else x,y = norm(i,x), norm(i,y) end
108  return math.abs(x - y) end
109
110 function _like(i,x, e)
111  return x < i.mu - 4*i.sd and 0 or x > i.mu + 4*i.sd and 0 or
112  2.7183^(-(x - i.mu)^2 / (z + 2*i.sd^2))/(z + (math.pi^2*i.sd^2)^.5)) end

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113 SYM=obj"SYM"
114 function _new(i,at,txt) i.at=at or 0; i.txt=txt or ""; i.n,i.all = 0,{} end
115 function _add(i,x,n)
116  if x=="?" then return x end
117  i.n=i.n+1; i.all[x] = (n or 1) + (i.all[x] or 0) end
118
119 function _mid(i)
120  m=0; for y,n in pairs(i.all) do if n>m then m,x=n,y end end; return x end
121
122 function _div(i, n,e)
123  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
124
125 RANGE=obj"RANGE"
126 function _new(i,col,lo,hi,y)
127  i.cols, i.x, i.y = col, {(lo=lo or big, hi=hi or -bing)}, (y or SYM()) end
128
129 function _add(i,x,y)
130  if x=="?" then return x end
131  i.x.lo = math.min(i.x.lo,x)
132  i.x.hi = math.max(i.x.hi,x)
133  i.y:add(x,y) end
134
135 function _lt(i,j) return i.col.at == j.col.at and i.x.lo < j.x.lo end
136 function _of(i,x) return i.y.all[x] or 0 end
137
138 function _selects(i,t, x)
139  t = t.cells and t.cells or t
140  x t[i.at]
141  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
142
143 function _tostring(i)
144  local x, lo, hi = i.txt, i.x.lo, i.x.hi
145  if lo == hi then return fmt("(%s==%s",x, lo)
146  elseif hi == big then return fmt("(%s>=%s",x, lo)
147  elseif lo == -big then return fmt("(%s<=%s", x, hi)
148  else return fmt("(%s<=%s<=%s",lo,x,hi) end end
149
150 function _merged(i,j,n0, k)
151  if i.at == j.at then
152    k = SYM(i.y.at, i.y.txt)
153    i,j = i.y, j.y
154    for x,n in pairs(i.all) do sym(k,x,n) end
155    for x,n in pairs(j.all) do sym(k,x,n) end
156    if i.y.n<(n0 or 0) or j.y.n<(n0 or 0) or (ent(i)+n+ent(j)+j.n)/k.n > ent(k)
157    then return RANGE(i.col, i.lo, j.hi, k) end end end
158
159 ROW=obj"ROW"
160 function _new(i,eg, cells) i.bast,i.eg = eg,cells end
161 function _lt(i,j, s1,s2,e,y,a,b)
162  y = i.base.cols.y
163  s1, s2, e = 0, 0, math.exp(1)
164  for __col in pairs(y) do
165    a = norm(col, i.cells[col.at])
166    b = norm(col, j.cells[col.at])
167    s1 = s1 - e*(col.w * (a - b) / #y)
168    s2 = s2 - e*(col.w * (b - a) / #y) end
169  return s1/#y < s2/#y end
170
171 function _sub(i,j)
172  for __col in pairs(i.base.cols.x) do
173    a,b = i.cells[col.at], j.cells[col.at]
174    inc = a=="?" and b=="?" and a or c.nump and gap(c,a,b) or (a==b and 0 or 1)
175    d = d + inc*the.p end
176  return (d / (#i.base.cols.x)) ^ (1/the.p) end
177
178 COLS=obj"COLS"
179 function _new(i,names, head,row,i,col)
180  i=(names=names, all={}, y={}, x={})
181  for at,txt in pairs(names) do
182    col = push(i.all, (txt:find"^[A-Z]" and NUM or SYM)(at, txt))
183    col.goalp = txt:find"[+!$]" and true or false
184    if not txt:find"$" then
185      if txt:find"$" then i.klass=col end
186      push(col.goalp and i.y or i.x, col) end end
187  return i end
188
189 EGS=obj"EGS"
190 function _new(i,names) i.rows,i.cols = {}, COLS(names) end
191 function _add(i,row, t)
192  t = push(i.rows, row.cells and row or ROW(i,row)).cells
193  for n,col in pairs(i.cols.all) do (col.nump and num or sym)(col, t[n]) end end
194
195 function _mid(i,cols)
196  cols = cols or i.cols.y
197  return map(cols,function(col) return col.nump and col.mu or mode(col) end) end
198
199 function _copy(i,rows, j)
200  j=EGS(i.cols.names);for __row in pairs({}) or rows) do eg(j,row)end;return j end
201
202 function _like(i,t,overall, nHypotheses, c)
203  prior = (#i.rows + the.k) / (overall + the.k * nHypotheses)
204  like = math.log(prior)
205  for at,x in pairs(t) do
206    c=i.cols.all.at[at]
207    if x=="?" and not c.goalp then
208      inc=c.nump and pdf(c,x) or (((c.all[x] or 0) + the.m*prior) / (c.n+the.m))
209      like = like + math.log(inc) end end
210  return like end

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212 local go,no={},{}
213
214 function thes(f1,f2,k,x)
215  for n,flag in ipairs(arg) do if flag==f1 or flag==f2 then
216    x = x=="false" and"true" or x=="true" and"false" or arg[n+1] end end
217  the[k] = string2thing(x) end
218
219 function demos( fails,tmp,defaults)
220  fails=0 -- this code will return number of failures
221  tmp, defaults = {},{}
222  for k,f in pairs(go) do if type(f)=="function" then push(tmp,k) end end
223  for k,v in pairs(thes) do defaults[k]=v end
224  if go[thes.todo] then tmp={thes.todo} end
225  for __one in pairs(sort(tmp)) do -- for all we want to do
226    for k,v in pairs(defaults) do the[k]=v end -- set settings to defaults
227    math.randomseed(the.seed or 10019) -- reset random number seed
228    io.stderr:write(" ")
229    status = go[one]() -- run demo
230    if status == true then
231      print("====Error====",one,status)
232      fails = fails + 1 end end
233  return fails end -- update fails
234 -- return total failure count
235
236 function go.the() return type(thes.bins)=="number" end
237 function go.sort( t) return 0==sort({100,3,4,2,10,0})[1] end
238
239 function go.num( n,mu,sd)
240  n, mu, sd = NUM(), 10, 1
241  for i=1,10^4 do
242    num(n,(mu+sd*math.sqrt(-2*math.log(rand())))*math.cos(2*math.pi*rand())) end
243    return math.abs(n.mu - mu) < 0.05 and math.abs(n.sd - sd) < 0.5 end
244
245 function go.rows( n,m)
246  m,n=0,0; for row in csv(the.file) do m=m+1; n=n+#row end; return n/m==8 end
247
248 function go.cols( i)
249  i=COLS{"name","Age","ShoeSize="}
250  return i.y[1].goalp end
251
252 function go.egs( it)
253  for row in csv(the.file) do if it then eg(it,row) else it=EGS(row) end end
254  return math.abs(2970 - it.cols.y[1].mu) < 1 end
255
256 help:gsub( -- parse help text for flags and defaults, check CLI for updates
257  "n ([-]?%s+)%[s]m([-]?[!$%s+])%[n]x(%[s]+)",thes)
258
259 if the.help then
260  print(help:gsub("%u%u+", "%U73lm%1U770m")
261  :gsub("(%s)[-]?[!$%s+)%[s]m([-]?[!$%s+])%[n]x(%[s]+)",*))
262 else
263  local status = demos()
264  for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
265  os.exit(status) end
266
267 --- function SOME(i) return (all={}, ok=false, n=0) end
268 --- function some(i,x)
269 --- if x=="?" then return x end
270 --- i.n = 1 + i.n
271 --- if #i.all < the.some then i.ok=false; push(i.all, x)
272 --- elseif rand() < the.some/i.n then i.ok=false; i.all[rand(#i.all)]=x end end
273
274 --- function per(i,p)
275 --- i.all = i.ok and i.all or sort(i.all); i.ok=true
276 --- return i.all[math.max(1, math.min(#i.all, (p or .5)*#i.all//1))] end

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