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25 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
26 local the,help={},{{
27
28 lua 15.lua [OPTIONS]
29 L5 == a very little LUA learning lab
30 (c)2022, Tim Menzies, BSD 2-clause license
31
32 OPTIONS (for changing the inference):
33
34 -cohen -c F cohen's small effect size      = .35
35 -far   -F F look no further than "far"      = .9
36 -keep  -k k items to keep in a number      = 512
37 -leaves -l l leaf size                      = .5
38 -p     -p P distance calcs coefficient      = 2
39 -seed  -S P random number seed             = 10019
40 -some  -s s look only at "some" items       = 512
41
42 OPTIONS (for housekeeping):
43
44 -dump   -d      exit on error, with stacktrace = false
45 -file   -f S    where to get data              = ../etc/data/auto93.csv
46 -help   -h      show help                      = false
47 -rnd    -r S    format string                  = $5.f
48 -todo   -t S    start-up action                = nothing
49
50 KEY: S=string, P=poisint, F=float
51 }}
52 local as,o = setmetatable
53 local function obj( t )
54   t={__tostring=o}; t.__index=t
55   return as(t, {__call=function( _,... ) return t.new( _,... ) end}) end
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62
63 local Sym = obj() -- Where to summarize symbols
64 function Sym:new(at,s) return as({
65   is="Sym", -- type
66   at=at or 0, -- column index
67   name=s or "", -- column name
68   n=0, -- number of items summarized in this column
69   all={}, -- all[x] = n means we've seen "n" repeats of "x"
70   most=0, -- count of the most frequently seen symbol
71   mode=nil -- the most commonly seen letter
72 }, Sym) end
73
74 local Num = obj() -- Where to summarize numbers
75 function Num:new(at,s) return as({
76   is="Num", -- type
77   at=at or 0, -- column index
78   name=s or "", -- column name
79   n=0, -- number of items summarizes in this column
80   mu=0, -- mean (updated incrementally)
81   m2=0, -- second moment (updated incrementally)
82   sd=0, -- standard deviation
83   all={}, -- a sample of items seen so far
84   lo=1E31, -- lowest number seen; initially, big so 1st num sends it low
85   hi=-1E31, -- highest number seen; initially, small so 2st num sends it hi
86   w=(s or ""):find"%-" and -1 or 1 -- "-1"= minimize and "1"= maximize
87 }, Num) end
88
89 local Egs = obj() -- Where to store examples, summarized into Syms or Nums
90 function Egs:new(names, i,col,here) i=as({
91   is="Egs", -- type
92   all={}, -- all the rows
93   names=names, -- list of name
94   cols={}, -- list of all columns (Nums or Syms)
95   x={}, -- independent columns (nothing marked as "skip")
96   y={}, -- dependent columns (nothing marked as "skip")
97 }, Egs)
98 for at,name in pairs(names) do
99   col = (name:find"%[A-Z]" and Num or Sym) (at,name)
100   i.cols[i+1].cols = col
101   here = name:find"%[-+]" and i.y or i.x
102   if not name:find"%S*" then here[i+1 + #here] = col end end
103 return i end
104
105
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108
109 function Num.clone(i) return Num(i.at, i.name) end
110 function Sym.clone(i) return Sym(i.at, i.name) end
111
112
113 local data
114 function Egs.clone(i,rows, copy)
115   copy = Egs(i.names)
116   for _,row in pairs(rows or {}) do data(copy,row) end
117   return copy end
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135 local r = math.random
136 local fmt = string.format
137 local unpack = table.unpack
138 local function push(t,x) table.insert(t,x); return x end
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228 --- UPDATE COLS
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232 local add
233 function add(i,x, inc)
234   inc = inc or 1
235   if x ~= "?" then
236     i.n = i.n + inc
237     i:internalAdd(x,inc) end
238   return x end
239
240 function Sym.internalAdd(i,x,inc)
241   i.all[x] = inc + (i.all[x] or 0)
242   if i.all[x] > i.most then i.most, i.mode = i.all[x], x end end
243
244 function Num.internalAdd(i,x,inc, d)
245   for j=1,inc do
246     d = x - i.mu
247     i.mu = i.mu + d/i.n
248     i.m2 = i.m2 + d*(x - i.mu)
249     i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n-1))^0.5)
250     i.lo = math.min(x, i.lo)
251     i.hi = math.max(x, i.hi)
252     if #i.all < the.keep then push(i.all,x)
253     elseif r() < they.keep/i.n then i.all[r(#i.all)]=x end end end
254
255 --- MAKE DATA
256 ---
257 ---
258 local file2Egs -- not "local data" (since defined above)
259 function data(i,row)
260   push(i.all, row)
261   for _,col in pairs(i.cols) do add(col, row[col.at]) end
262   return i end
263
264 function file2Egs(file, i)
265   for row in file:lines() do
266     if i then data(i,row) else i = Egs(row) end end
267   return i end
268
269 --- SUMMARIZE
270 ---
271 ---
272 local mids
273 function mids(i,rows,cols) return i:clone(rows):mid(cols) end
274
275 function Egs.mid(i,cols)
276   return map(cols or i.y,function(col) return col:mid() end) end
277
278 function Sym.mid(i) return i.mode end
279 function Num.mid(i) return i.mu end
280
281 function Num.div(i) return i.sd end
282 function Sym.div(i, e)
283   e=0, for _,n in pairs(i.all) do e=e + n/i.n*math.log(n/i.n,2) end
284   return -e end
285
286 --- DISTANCE
287 ---
288 ---
289 local far,furthest,neighbors,dist
290 function far(i,r1,rows,far)
291   return per(neighbors(i,r1,rows),far or the.far)[2] end
292
293 function furthest(i,r1,rows)
294   return last(neighbors(i,r1,rows))[2] end
295
296 function neighbors(i,r1,rows)
297   return sort(map(rows, function(r2) return {dist(i,r1,r2),r2} end),firsts) end
298
299 function dist(i,row1,row2, d,n,a,b,inc)
300   d,n = 0,0
301   for _,col in pairs(i.x) do
302     a,b = row1[col.at], row2[col.at]
303     inc = a=="?" and b=="?" and 1 or col:dist1(a,b)
304     d = d + inc^the.p
305     n = n + 1 end
306   return (d/n)^(1/the.p) end
307
308 function Sym.dist1(i,a,b) return a==b and 0 or 1 end
309
310 function Num.dist1(i,a,b)
311   if a=="?" then b=i:norm(b); a=b<.5 and 1 or 0
312   elseif b=="?" then a=i:norm(a); b=a<.5 and 1 or 0
313   else a,b = i:norm(a), i:norm(b) end
314   return math.abs(a - b) end
315
316 function Num.norm(i,x)
317   return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end
318
319 --- CLUSTER
320 ---
321 ---
322 local half, cluster, clusters
323 function half(i, rows, project,row,some,left,right,lefts,rights,c,mid)
324   function project(row,a,b)
325     a = dist(i,left,row)
326     b = dist(i,right,row)
327     return {(a^2 + c^2 - b^2)/(2*c), row}
328   end
329   some = many(rows, the.some)
330   left = furthest(i,any(some), some)
331   right = furthest(i,left, some)
332   c = dist(i,left,right)
333   lefts,rights = {},{}
334   for n, projection in pairs(sort(map(rows,project),firsts)) do
335     if n==#rows//2 then mid=row end
336     push(n <= #rows//2 and lefts or rights, projection[2]) end
337   return lefts, rights, left, right, mid, c end
338
339 function cluster(i,rows, here,lefts,rights)
340   rows = rows or i.all
341   here = {all=rows}
342   if #rows >= 2* (#i.all)^the.leaves then
343     lefts, rights, here.left, here.right, here.mid = half(i, rows)
344     if #lefts < #rows then
345       here.lefts = cluster(i,lefts)
346       here.rights = cluster(i,rights) end end
347   return here end
348
349 function clusters(i,format,t,pre, front)
350   if t then
351     pre=pre or ""
352     front = fmt("%s%s",pre,#t.all)
353     if not t.lefts and not t.rights then
354       print(fmt("%-20s",front, o(rnds(mids(i,t.all),format))))
355     else
356       print(front)
357       clusters(i,format,t.lefts, "|" .. pre)
358       clusters(i,format,t.rights,"|" .. pre) end end end
359
360 --- DISCRETIZE
361 ---
362 ---
363 local merge,merged,spans,bestSpan
364 function Sym.spans(i, j)
365   local xys,all,one,last,x,y,n = {},{}
366   for x,n in pairs(i.all) do push(xys, {x,"lefts",n}) end
367   for x,n in pairs(j.all) do push(xys, {x,"rights",n}) end
368   for _,tmp in ipairs(sort(xys,firsts)) do
369     x,y,n = unpack(tmp)
370     if x == last then
371       last = x
372       one = push(all, {lo=x, hi=x, all=Sym(i.at,i.name)}) end
373     add(one.all, y, n) end
374   return all end
375
376 function Num.spans(i, j)
377   local xys,all,lo,hi,gap,one,x,y,n = {},{}
378   lo,hi = math.min(i.lo, j.lo), math.max(i.hi, j.hi)
379   gap = (hi - lo) / (6/the.cohen)
380   for _,n in pairs(i.all) do push(xys, {n,"lefts",1}) end
381   for _,n in pairs(j.all) do push(xys, {n,"rights",1}) end
382   one = {lo=lo, hi=lo, all=Sym(i.at,i.name)}
383   all = {one}
384   for _,tmp in ipairs(sort(xys,firsts)) do
385     x,y,n = unpack(tmp)
386     if one.hi - one.lo > gap then
387       one = push(all, {lo=one.hi, hi=x, all=one.all:clone()})
388     end
389     one.hi = x
390     add(one.all, y, n) end
391   all
392   all[1].lo = -math.huge
393   all[#all].hi = math.huge
394   return all end
395
396 function merge(b4, j,n,now,a,b,both)
397   j, n, now = 0, #b4, {}
398   while j < #b4 do
399     j = j+1
400     a, b = b4[j], b4[j+1]
401     if b then
402       both = a.all:merge(b.all)
403       if both then
404         a = {lo=a.lo, hi=b.hi, all=both}
405         j = j + 1 end end
406     push(now,a) end and b4 or merge(now) end
407   return #now == #b4 and b4 or merge(now) end
408
409 function Sym.merge(i,j, k,ei,ej,ek)
410   k = i:clone()
411   for x,n in pairs(i.all) do add(k,x,n) end
412   for x,n in pairs(j.all) do add(k,x,n) end
413   ei, ej, ek = i:div(), j:div(), k:div()
414   if ek*.99 <= (i.n*ei + j.n*ej)/k.n then
415     return k end end
416
417 function spans(egs1,egs2, spans,tmp,coll,col2)
418   spans = {}
419   for c,coll in pairs(egs1.x) do
420     col2 = egs2.x[c]
421     tmp = coll:spans(col2)
422     if #tmp> 1 then
423       for _,one in pairs(tmp) do push(spans,one) end end end
424   return spans end
425
426 function bestSpan(spans)
427   local divs,ns,n,div,stats,dist2heaven = Num(), Num()
428   function dist2heaven(s) return (((1 - n(s))^2 + (0 - div(s))^2)^.5,s) end
429   function div(s) return divs:norm(s.all:div()) end
430   function n(s) return ns:norm(s.all.n) end
431   for _,s in pairs(spans) do
432     add(divs, s.all:div())
433     add(ns, s.all.n) end
434   return sort(map(spans, dist2heaven), firsts)[1][2] end
435
436 --- EXPLAIN
437 ---
438 ---
439 local xplain,xplans,selects,spanShow
440 function xplain(i,rows,used,
441   stop,here,left,right,lefts0,rights0,lefts1,rights1)
442   used=used or {}
443   rows = rows or i.all
444   here = {all=rows}
445   stop = (#i.all)^the.leaves
446   if #rows >= 2*stop then
447     lefts0, rights0, here.left, here.right, here.mid, here.c = half(i, rows)
448     if #lefts0 < #rows then
449       here.selector = bestSpan(spans(i:clone(lefts0),i:clone(rights0)))
450       push(used, {here.selector.all.name, here.selector.lo, here.selector.hi})
451       lefts1,rights1 = {},{}
452       for _,row in pairs(rows) do
453         push(selects(here.selector, row) and lefts1 or rights1, row) end
454       if #lefts1 > stop then here.lefts = xplain(i,lefts1,used) end
455       if #rights1 > stop then here.rights = xplain(i,rights1,used) end end end
456   return here end
457
458 function xplans(i,format,t,pre,how, sel,front)
459   pre, how = pre or "", how or ""
460   if t then
461     prepre or ""
462     front = fmt("%s%s%s",pre,how, #t.all, t.c and rnd(t.c) or "")
463     if t.lefts and t.rights then
464       print(fmt("%-35s",front))
465     else
466       print(fmt("%-35s",front, o(rnds(mids(i,t.all),format))))
467     end
468     sel = t.selector
469     xplans(i,format,t.lefts, "|" .. pre, spanShow(sel,":"))
470     xplans(i,format,t.rights, "|" .. pre, spanShow(sel,true) .. ":") end end

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471
472 function selects(span,row,    lo,hi,at,x)
473   lo, hi, at = span.lo, span.hi, span.all.at
474   x = row[at]
475   if x=="0" then return true end
476   if lo==hi then return x==lo else return lo <= x and x < hi end end
477
478 function spanShow(span, negative,    hi,lo,x,big)
479   if not span then return "" end
480   lo, hi, x, big = span.lo, span.hi, span.all.name, math.huge
481   if not negative then
482     if lo == hi then return fmt("%s==%s",x,lo) end
483     if hi == big then return fmt("%s<=%s",x,lo) end
484     if lo == -big then return fmt("%s< %s",x,hi) end
485     return fmt("%s<=%s< %s",lo,x,hi)
486   else
487     if lo == hi then return fmt("%s!=%s",x,lo) end
488     if hi == big then return fmt("%s< %s",x,lo) end
489     if lo == -big then return fmt("%s>=%s",x,hi) end
490     return fmt("%s< %s and %s>= %s", x, lo, x, hi) end end
491
492 ----
493
494 ----
495 ----
496
497 function Demo.the() oo(the) end
498
499 function Demo.many(a)
500   a={1,2,3,4,5,6,7,8,9,10}; ok("{10 2 3}" == o(many(a,3)), "manys") end
501
502 function Demo.egs()
503   ok(5140==file2Egs(the.file).y[1].hi,"reading") end
504
505 function Demo.dist(i)
506   i = file2Egs(the.file)
507   for n,row in pairs(i.all) do print(n,dist(i, i.all[1], row)) end end
508
509 function Demo.far( i,j,row1,row2,row3,d3,d9)
510   i = file2Egs(the.file)
511   for j=1,10 do
512     row1 = any(i.all)
513     row2 = far(i,row1, i.all, .9)
514     d9 = dist(i,row1,row2)
515     row3 = far(i,row1, i.all, .3)
516     d3 = dist(i,row1,row3)
517     ok(d3 < d9, "closer far") end end
518
519 function Demo.half( i, lefts, rights)
520   i = file2Egs(the.file)
521   lefts, rights = half(i, i.all)
522   oo(mids(i, lefts))
523   oo(mids(i, rights))
524   end
525
526 function Demo.cluster( i)
527   i = file2Egs(the.file)
528   clusters(i, "%0f", cluster(i)) end
529
530 function Demo.spans( i, lefts, rights)
531   i = file2Egs(the.file)
532   lefts, rights = half(i, i.all)
533   oo(bestSpan(spans(i:clone(lefts), i:clone(rights)))) end
534
535 function Demo.xplain( i,j,tmp,lefts,rights,used)
536   i = file2Egs(the.file)
537   used={}
538   xplains(i, "%0f", xplain(i, i.all, used))
539   map(sort(used, function(a,b)
540     return ((a[1] < b[1]) or
541            (a[1]==b[1] and a[2] < b[2]) or
542            (a[1]==b[1] and a[2]==b[2] and a[3] < b[3]))end), oo) end
543
544
545 -----
546 the = settings(help)
547 Demo.main(the.todo, the.seed)

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