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1  -- vim: ts=2 sw=2 et:
2  local b4,help = {},{}
3  SAW2: best or reat multi-objective optimization.
4  (c) 2022 Tim Menzies, timm@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 -S --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 -r --rnd rounding rules = %.2f
19 -g --go start up action = nothing
20
21 Usage of the works is permitted provided that this instrument is
22 retained with the works, so that any entity that uses the works is
23 notified of this instrument. DISCLAIMER:THE WORKS ARE WITHOUT WARRANTY. ]]
24
25 local the={}
26 local __,big,clone, csv,demos, discretize, dist, eg, entropy, fmt, gap, like, lt
27 local map, merged, mid, mode, mu, norm, num, o, obj, oo, pdf, per, push
28 local rand, range, rangeB4, rnd, rnds, rowB4, slice, sort, some, same, sd, string2thing, sym,t
29 local NUM, SYM, RANGE, EGS, COLS, ROW
30 for k, __ in pairs(_ENV) do b4[k]=k end
31
32 -----
33 -- # Coding style
34 --
35 -- Code 80 chars wide, or less. Functions in 1 line, if you can.
36 -- Indent with two spaces. Divide code into 120 line (or less) pages.
37 -- Minimize use of local (exception: define all functions as local
38 -- at top of file).
39 -- No inheritance
40 -- Use `!` instead of `self`. Use `.` to denote the last
41 -- The `go` functions store tests. Tests should be silent unless they
42 -- fail tests can be disabled by renaming from `go.fun` to `no.fun`.
43 -- Those tests should return `true` if the test passes or a warning
44 -- string if otherwise
45 -- Set flags in help string top of file. Allow for `~h` on the command line
46 -- to print help
47 -- Beware missing values (marked in "?") and avoid them
48 -- Where possible all learning should be incremental.
49 -- Isolate operating system interaction.
50 -----
51 big=math.huge
52 rand=math.random
53 fmt=string.format
54
55 function same(x) return x end
56 function push(t,x) t[1+#t]=x; return x end
57 function sort(t,f) table.sort(#t>0 and t or map(t,same), f); return t end
58 function map(t,f,u) u={};for k,v in pairs(t) do u[1+#u]=f(v) end; return u end
59 function lt(x) return function(a,b) return a[x]<b[x] end end
60 function slice(t,i,j,k,u)
61 i,j = i or 1,j or #t
62 k = (k or 1)
63 k = (j - i)/n
64 u={}; for n=i,j,k do u[1+#u] = t[n] end return u end
65
66 function string2thing(x)
67 x = x:match("^(%-%)$")
68 if x=="true" then return true elseif x=="false" then return false end
69 return math.tointeger(x) or tonumber(x) or x end
70
71 function csv(src)
72 src = io.input(src)
73 return function(line, row)
74 line=io.read()
75 if not line then io.close(src) else
76 row={}; for x in line:gmatch("(^[^,]+)") do push(row, string2thing(x)) end
77 return row end end end
78
79 function oo(t) print(o(t)) end
80 function o(t, u)
81 if #t>0 then return "["..table.concat(map(t, tostring), ", " ..").."]" else
82 u={}; for k,v in pairs(t) do u[1+#u] = fmt("%.5s",k,v) end
83 return (t.is or "").."["..table.concat(sort(u), ", " ..").."]" end
84
85 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
86 function rnd(x,f)
87 return fmt(type(x)=="number" and (x-x//1 and f or the.rnd) or "%s",x) end
88
89 function obj(name, t,new)
90 function new(kl,...)
91 local x=setmetatable({},kl); kl.new(x,...); return x end
92 t = {__tostring=o, is=name or ""}; t.__index=t
93 = t
94 return setmetatable(t, {__call=new}) end
95
96 -----
97 NUM=obj"NUM"
98 function __new(i,at,txt)
99 i.at=at or 0; i.txt=txt or ""; i.lo,i.hi=big, -big
100 i.n,i.mu,i.m2,i.sd = 0,0,0,0; i.w=(txt or ""):find"$" and -1 or 1 end
101
102 function __add(i,x, d)
103 if x=="?" then return x end
104 i.n = i.n + 1
105 d = x - i.mu
106 i.mu = i.mu + d/i.n
107 i.m2 = i.m2 + d*(x - i.mu)
108 i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
109 i.lo = math.min(i.lo,x)
110 i.hi = math.max(i.hi,x) end
111
112 function __bin(i,x,n, b) b=(i.hi-i.lo)/n; return math.floor(x/b+0.5)*b end
113 function __mid(i) return i.mu end
114
115 function __norm(i,x) return i.hi-i.lo<1E-9 and 0 or (x-i.lo)/(i.hi-i.lo+1/big)end
116
117 function __dist(i, x,y)
118 if x=="?" and y=="?" then return 1 end
119 if x=="?" then y = i:norm(y); x = y<.5 and 1 or 0
120 elseif y=="?" then x = i:norm(x); y = x<.5 and 1 or 0
121 else x,y = i:norm(x), i:norm(y) end

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120 return math.abs(x - y) end
121
122 function __like(i,x,__, e)
123 return (x < i.mu - 4*i.sd and 0 or x > i.mu + 4*i.sd and 0 or
124 2.7183^(-(x - i.mu)^2 / (z + 2*i.sd^2)))/(z + (math.pi*2*i.sd^2)^.5)) end

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125 SYM=obj"SYM"
126 function __new(i,at,txt) i.at=at or 0; i.txt=txt or ""; i.n,i.all = 0,{} end
127 function __add(i,x,n)
128 if x=="?" then return x end
129 i.n=i.n+1; i.all[x] = (n or 1) + (i.all[x] or 0) end
130
131 function __dist(i,x,y) return (a==b and 0 or 1) end
132
133 function __mid(i)
134 m=0; for y,n in pairs(i.all) do if n>m then m,x=n,y end end; return x end
135
136 function __div(i, n,e)
137 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
138
139 function __like(i,x,prior) return (c.all[x] or 0) + the.m*prior)/(c.n+the.m) end
140
141 RANGE=obj"RANGE"
142 function __new(i,col,lo,hi,y)
143 i.cols, i.x, i.y = col, {lo=lo or big, hi=hi or -big}}, {y or SYM()} end
144
145 function __add(i,x,y)
146 if x=="?" then return x end
147 i.x.lo = math.min(i.x.lo,x)
148 i.x.hi = math.max(i.x.hi,x)
149 i.y:add(x,y) end
150
151 function __lt(i,j) return i.col.at == j.col.at and i.x.lo < j.x.lo end
152 function __of(i,x) return i.y.all[x] or 0 end
153
154 function __selects(i,t, x)
155 t = t.cells and t.cells or t
156 x = t[i.at]
157 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
158
159 function __tostring(i)
160 local x, lo, hi = i.txt, i.x.lo, i.x.hi
161 if lo == hi then return fmt("%.5s==%.5s",x, lo)
162 elseif hi == big then return fmt("%.5s>=%.5s",x, lo)
163 elseif lo == -big then return fmt("%.5s<=%.5s",x, hi)
164 else return fmt("%.5s<=%.5s",lo,x,hi) end end
165
166 function __merged(i,j,n0, k)
167 if i.at == j.at then
168 k = SYM(i.y.at, i.y.txt)
169 i,j = i.y, j.y
170 for x,n in pairs(i.all) do sym(k,x,n) end
171 for x,n in pairs(j.all) do sym(k,x,n) end
172 if i.y.n<(n0 or 0) or j.y.n<(n0 or 0) or (ent(i)*i.n+ent(j)*j.n)/k.n > ent(k)
173 then return RANGE(i.col, i.lo, j.hi, k) end end end
174
175 ROW=obj"ROW"
176 function __new(i,eg, cells) i.base,i.cells = eg,cells end
177 function __lt(i,j, s1,s2,e,y,a,b)
178 y = i.base.cols.y
179 s1, s2, e = 0, 0, math.exp(1)
180 for __,col in pairs(y) do
181 a = col:norm(i.cells[col.at])
182 b = col:norm(j.cells[col.at])
183 s1 = s1 - e^(col.w * (a - b) / #y)
184 s2 = s2 - e^(col.w * (b - a) / #y) end
185 return s1/#y < s2/#y end
186
187 function __sub(i,j)
188 for __,col in pairs(i.base.cols.x) do
189 a,b = i.cells[col.at], j.cells[col.at]
190 inc = a=="?" and b=="?" and 1 or col:dist(a,b)
191 d = d + inc^the.p end
192 return (d / (#i.base.cols.x)) ^ (1/the.p) end
193
194 function __around(i,rows)
195 return sort(map(rows or i.base.rows, function(j) return (dist=i-j,row=j) end),
196 lt"dist") end
197
198 COLS=obj"COLS"
199 function __new(i,names, head,row,col)
200 i.names=names; i.all={}; i.y={}; i.x={}
201 for at,txt in pairs(names) do
202 col = t.push(i.all, (txt:find"^[A-Z]" and NUM or SYM) (at, txt))
203 col.goalp = txt:find"[f+]"$ and true or false
204 if not txt:find"$" then
205 if txt:find"$" then i.klass=col end
206 push(col.goalp and i.y or i.x, col) end end end
207
208 EGS=obj"EGS"
209 function __new(i,names) i.rows,i.cols = {}, COLS(names) end
210 function __load(f, i)
211 for row in csv(the.file) do if i then i:add(row) else i=EGS(row) end end
212 return i end
213
214 function __add(i,row, cells)
215 cells = push(i.rows, row, cells and row or ROW(i,row)).cells
216 for n,col in pairs(i.cols.all) do col:add(cells[n]) end end
217
218 function __mid(i,cols)
219 return map(cols or i.cols.y, function(c) return c:mid(i) end) end
220
221 function __copy(i,rows, j)
222 j=EGS(i.cols.names); for __,r in pairs(rows or {}) do j:add(r) end;return j end
223
224 function __like(i,t,overall, nHypotheses, c)
225 prior = (#i.rows + the.k) / (overall + the.k * nHypotheses)
226 like = math.log(prior)
227 for at,x in pairs(t) do
228 c=i.cols.all.at[at]
229 if x=="?" and not c.goalp then
230 like = math.log(col:like(x)) + like end end
231 return like end

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