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1  -- <h3>SEMI-SUPERVISED MULTI-OBJECTIVE<br>LANDSCAPE ANALYSIS</h3>
2  -- <img src=spy.jpg align=left width=300>
3
4  -- {scopy; 2022}{#copyright} Tim Menzies<br>{Contribute}{#contribute}<br>
5
6  -- Here, we write the __most__ learners in the __least__ code.
7  -- Each learner is a few lines of code (since they share an
8  -- underlying code base).
9
10
11 -- e.g. __Pass1__: Recursively bi-cluster, sample 1 point per cluster,
12 -- prune cluster with worst point. __Pass2__: Do it again, using the better
13 -- things found in __Pass1__. __Pass3__: Report rules that selects for the
14 -- "good" found in Pass2.
15
16 local b4={}; for k, _ in pairs(_ENV) do b4[k]=k end
17 local add,big,col,csv,fmt,fyi,id,is,klass,it,map,oo
18 local per,push, rand, ranges,read, result, rnd, seed, splice, str
19 local help=[
20 SPY: while not end of time, look around, see what's what
21 (c) 2022 Tim Menzies, timm@ieee.org, BSD2 license
22
23 INSTALL: requires: lua 5.4+
24         download: spy.lua
25         test      : lua spy.lua -h
26
27 USAGE: lua spy.lua [OPTIONS]
28
29                                     defaults
30 -S --Seed random number seed      = 10019
31 -H --How optimize for (helps,hurts,tabu) = helps
32 -b --bins number of bins           = 16
33 -m --min min1 size (for pass1)     = .5
34 -M --Min min2 size (for pass2)     = 10
35 -p --p distance coefficient        = 2
36 -s --some sample size              = 512
37
38 OPTIONS (other):
39 -f --file csv file with data = ../etc/data/auto93.csv
40 -g --go start up action        = nothing
41 -v --verbose show details      = false
42 -h --help show help            = false]]
43
44 -- ## Convert help text to settings
45
46 -- __read(str:str) :bool | int | str__ <br> String to thing.
47 function read(str) -- read(str) --> :bool | int | float | str
48   str = str:match("%s*(%s)*")
49   if str=="true" then return true elseif str=="false" then return false end
50   return math.tointeger(str) or tonumber(str) or str end
51
52 -- (1) parse 'help'.<br>(2) make 'THE' settings.<br>(3) Also make a 'backup'.
53 local THE, backup = {}, {}
54 help:gsub("[^-][^%s+]"^n"%s(%s)"^n, function(key,x)
55   for n,flag in ipairs(arg) do
56     if flag=="-"..key:sub(1,1) or flag=="-"..key then
57       x = x=="false" and"true" or x=="true" and"false" or arg[n+1] end end
58   x = read(x)
59   backup[key] = x
60   THE[key] = x end)
61
62 -- If '-h' was used on command line, pretty print help text (then exit).
63 if THE.help then os.exit(print(help:gsub("%u[%u%d]+", "%V7[13lm%lV7[0m]"))) end
64
65 -- ## Define Classes
66
67 -- __str(i:any) :str__
68 -- Make pretty print string from tables. Print slots of associative arrays in sorted order.
69 -- To actually print this string, use 'oo(i)' (see below).
70 function str(i)
71   local j
72   if type(i)~="table" then return tostring(i) end
73   if #i>0 then return table.concat(map(i,tostring),",") end
74   j={}
75   for k,v in pairs(i) do j[1+#j] = string.format("%s%s",k,v) end
76   table.sort(j)
77   return (i.is or "")..{"..table.concat(j,",").."}" end
78
79 -- __is(name:str) :klass__
80 -- Object creation.<br>(1) Link to pretty print.<br>(2) Assign a unique id.
81 -- (3) Link new object to the class.<br>Map klass(i,...) to klass.new(...).
82 local id=0
83 function is(name, t)
84   local function new(kl,...)
85     id = id+1
86     local x=setmetatable({id=id,kl}, kl.new(x,...)); return x end
87   t = {__tostring=str, is=name}; t.__index=t
88   return setmetatable(t, {__call=new}) end
89
90 -- Make our classes.<br>(1) Data is stored as set of ROW.
91 -- (2) ROWS are containers for ROW. <br>(3) Columns are summarized
92 -- as SYMbolics or NUMerics.<br>(4) SOME is a helper class for NUM.
93 -- (5) RANGE is a helper class for EGS.
94 local ROW,ROWS,SYM = is"ROW",is"ROWS",is"SYM"
95 local NUM,RANGE,SOME = is"NUM",is"RANGE",is"SOME"

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96 -- ## SOME methods
97 -- If we keep more than
98 -- 'THE.some' items then SOME replaces old items with the new old items.
99
100 -- __col(i:column, has:t, ?at:int=1, ?txt:str="")__
101 -- For SOME (and NUM and SYM), new columns have a container 'has' and appear in
102 -- column 'at' and have name 'txt'. If a column name ends in '-', set its weight
103 -- to -1.
104 function col(i,has,at,txt)
105   i,n,i.at,i.txt = 0, at or 0, txt or ""
106   i.w=i.txt:find"*" and -1 or 1
107   i.has = has end
108
109 -- __add(i:column, x:any, nil | inc:int=1, fun:function):x__
110 -- Don't 'add' missing values. When you add something, inc the 'i.n' count.
111 function add(i,x,inc,fun)
112   if x ~= "?" then
113     inc = inc or 1
114     i.n = i.n + inc
115     fun(i) end
116   return end
117
118 -- __SOME(?at:int=1, ?txt:str="") :SOME__
119 function SOME.new(i,...) col(i,{},...); i.ok=false; end
120 -- __SOME:add(x:num):x__
121 function SOME.add(i,x)
122   return add(i,x,1,function(a)
123     a = i.has:add(x)
124     if #a < THE.some then i.ok=false; push(a,x)
125     elseif rand() < THE.some/i.n then i.ok=false; a[rand(#a)]=x end end) end
126
127 -- __SOME:sorted(): {num}*__
128 -- Return the contents, sorted.
129 function SOME.sorted(i, a)
130   if not i.ok then table.sort(i.has) end; i.ok=true; return i.has end
131
132 -- ## NUM methods
133
134 -- (1) Incrementally update a sample of numbers including its mean 'mu',
135 -- min 'hi' and max 'lo'.
136 -- (2) Knows how to calculate the __div__ ersity of a sample (a.k.a.
137 -- standard deviation).
138
139 -- __NUM(?at:int=1, ?txt:str="") :NUM__
140 function NUM.new(i,...) col(i,SOME({}),...); i.mu,i.lo,i.hi=0,big,-big end
141 -- __NUM:add(x:num):x__
142 function NUM.add(i,x)
143   return add(i,x,1,function(d)
144     i.has:add(x)
145     d = x - i.mu
146     i.mu = i.mu + d/i.n
147     i.hi = math.max(x, i.hi); i.lo=math.min(x, i.lo) end) end
148
149 -- __NUM:clone():NUM__ <br> Duplicate structure
150 function NUM.clone(i) return NUM(i.at, i.txt) end
151
152 -- __NUM:merge(j:num):NUM__ <br> Combine two NUMs.
153 function NUM.merge(i,j, k)
154   local k = NUM(i.at, i.txt)
155   for x,n in pairs(i.has) do k:add(x) end
156   for x,n in pairs(j.has) do k:add(x) end
157   return k end
158
159 -- __NUM:mid():num__ <br>mid is 'mu'.
160 function NUM.mid(i,p) return rnd(i.mu,p or 3) end
161 -- __NUM:div():num__ <br>div is entropy
162 function NUM.div(i, a)
163   a=i.has:sorted(); return (per(a, .9) - per(a, .1))/2.56 end
164
165 -- __NUM:bin(x:num):num__ <br>NUMs get discretized to bins of size '(hi - lo)/THE.bins'.
166 function NUM.bin(i,x, b)
167   b = (i.hi - i.lo)/THE.bins; return math.floor(x/b+.5)*b end
168
169 -- __NUM:norm(x:num):num__ <br>Normalize 'x' 0..1 for 'lo'..'hi'.
170 function NUM.norm(i,x)
171   return i.hi - i.lo < 1E-9 and 0 or (x-i.lo)/(i.hi - i.lo + 1/big) end
172
173 -- ## SYM methods
174
175 -- Incrementally update a sample of numbers including its mode
176 -- and "div"*ersity (a.k.a. entropy).
177 function SYM.new(i,...) col(i,{},...); i.mode=0,nil end
178
179 -- __SYM:clone():SYM__ <br>Duplicate the structure.
180 function SYM.clone(i) return SYM(i.at, i.txt) end
181
182 -- __NUM:add(x:any):x__
183 function SYM.add(i,x,inc)
184   return add(i,x,inc,function(i)
185     i.has[x] = (inc < 1) ? i.has[x] or 0
186     if i.has[x] > i.mode then i.mode = i.has[x],x end end) end
187
188 -- __SYM:merge(j:num):SYM__ <br> Combine two NUMs.
189 function SYM.merge(i,j, k)
190   local k = SYM(i.at, i.txt)
191   for x,n in pairs(i.has) do k:add(x,n) end
192   for x,n in pairs(j.has) do k:add(x,n) end
193   return k end
194
195 -- __SYM:mid():any__ <br>Mode.
196 function SYM.mid(i,...) return i.mode end
197 -- __SYM:div():float__ <br>Entropy.
198 function SYM.div(i, a)
199   e=0;for k,n in pairs(i.has) do if n>0 then e=e-n/i.n*math.log(n/i.n,2)end end
200   return e end
201
202 -- __SYM:bin(x:any):x__ <br>SYMs get discretized to themselves.
203 function SYM.bin(i,x) return x end
204
205 -- __SYM:score(want:any, wants:int, donts:init):float__ <br>SYMs get discretized to themselves.
206 function SYM.score(i,want, wants,donts)
207   local b, r, z, how = 0, 0, 1/big, {}
208   how.helps= function(b,r) return (b<r or b+r < .05) and 0 or b^2/(b+r) end
209   how.hurts= function(b,r) return (r<b or b+r < .05) and 0 or r^2/(b+r) end
210   how.tabu = function(b,r) return 1/(b+r+z) end
211   for v,n in pairs(i.has) do if v==want then b = b+n else r=r+n end end
212   return how[THE.How](b/(wants+z), r/(dons+z)) end

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211 -- ## ROW methods
212
213 -- The 'cells' of one ROW store one record of data (one ROW per record). If ever w
214 -- e read the y-values then that
215 -- ROW is 'evaluated'. For many tasks, data needs to be __normalized__ in which ca
216 -- se
217 -- we need to know the space 'of' data that holds this data.
218 function ROW.new(i,of,cells) i.of,i.cells,i.evaluated = of,cells,false end
219
220 -- <b>i:ROW < j:ROW</b> <br>'i' comes before 'j' if its y-values are better.
221 -- This is Zitzler's continuous domination predicate. In summary, it is a small
222 -- "what-if" study that walks from one way, then the other way, from one
223 -- example to another. The best row is the one that loses the least.
224 function ROW.__lt(i,j,
225   n,s1,s2,v1,v2)
226   j.evaluated = true
227   s1, s2, n = 0, 0, #i.of.ys
228   for _,col in pairs(i.of.ys) do
229     v1,v2 = col:norm(i.cells[col.at]), col:norm(j.cells[col.at])
230     s1 = s1 - 2.7183*(col.w * (v1 - v2) / n)
231     s2 = s2 - 2.7183*(col.w * (v2 - v1) / n) end
232   return s1/n < s2/n end
233
234 -- __ROW:within(range):bool__
235 function ROW.within(i,range, lo,hi,at,v)
236   lo, hi, at = range.xlo, range.xhi, range.ys.at
237   v = i.cells[at]
238   return v=="?" or lo==hi and v==lo or lo<v and v<hi end

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238 -- ## ROWS methods
239 -- Sets of ROWS are stored in ROWS. ROWS summarize columns and those summarizes
240 -- are stored in 'cols'. For convenience, all the columns we are not skipping
241 -- are also contained into the goals and non-goals 'xs', 'ys'.
242
243 -- _ROWS(src:str | tab):ROWS_<br>Load in examples from a file string, or a list
244 or ROWS.
245 function ROWS.new(i,src)
246   i.has={}; i.cols={}; i.xs={}; i.ys={}; i.names={}
247   if type(src)=="string" then for row in csv(i,src) do i:add(row) end
248   else for _,row in pairs(src) do i:add(row) end end end
249
250 -- _ROWS:clone(?with:tab):ROWS_
251 -- Duplicate structure, then maybe fill it in 'with' some data.
252 function ROWS.clone(i,with,tab)
253   j=ROWS({i.names}); for _,r in pairs(with or {}) do j:add(r) end; return j end
254
255 -- _ROWS:add(row: (tab| ROW))_
256 -- If this is the first row, create the column summaries.
257 -- Else, if this is not a ROW, then make one and set its 'of' to 'i'.
258 -- Else, add this row to 'ROWS.has'.
259 -- When adding a row, update the column summaries.
260 function ROWS.add(i,row)
261   local function header( col)
262     i.names = row
263     for at,s in pairs(row) do
264       col = push(i.cols, (s:find("[A-Z]" and NUM or SYM) (at,s)))
265       if not s:find("S" then
266         if s:find("N" then i.klass = col end
267         push(s:find("[+-]S" and i.ys or i.xs, col) end end
268       end
269       if i.cols==0 then header(row) else
270         row = push(i.has, row.cells and row or ROW(i,row))
271         for _,col in pairs(i.cols) do col:add(row.cells[col.at]) end end end
272
273 -- _ROWS:bestRest()_<br>Return the rows, divided into the best or rest.
274 function ROWS.bestRest(i, n,m)
275   table.sort(i.has)
276   n = #i.has
277   m = n^THE.min
278   return splice(i.has, 1, m), splice(i.has, n - m) end
279
280 -- _ROWS:mid(?p:int=3) :tab_<br>Return the 'mid' of the goal columns.
281 -- Round numerics to 'p' places.
282 function ROWS.mid(i,p, t)
283   t={}; for _,col in pairs(i.ys) do t[col.txt]=col:mid(p) end; return t end
284
285 -- _ROWS:splits(best0:[ROW], rests:[ROW]):[ROW],[ROW],RANGE)_
286 -- Supervised discretization: return ranges that are most difference in 'bests0' a
287 nd 'rests0'.
288 function ROWS.splits(i,bests0,rests0)
289   print(#bests0, #rests0)
290   most,range,range1,score = -1
291   for _,col in pairs(i.xs) do
292     print(col)
293     for _,range0 in ranges(col,bests0,rests0) do
294       score = range0:score(1,#bests0,#rests0)
295       if score>most then most,range1 = score,range0 end end end
296   local bests1, rests1 = {},{}
297   for _,rows in pairs(bests0,rests0) do
298     for _,row in pairs(rows) do
299       push(row:within(range1) and bests1 or rests1, row) end end
300   return bests1, rests1, range1 end
301
302 -- _ROWS:contrast(best0:[row], rests0:[row]):[row]_
303 -- Recursively find ranges that select for the best rows.
304 function ROWS.contrast(i,bests0,rests0, hows,stop)
305   stop = stop or #bests0/4
306   hows = hows or {}
307   print(i)
308   bests1, rests1,range = i:splits(bests0, rests0)
309   if (#bests0 + #rests0) > stop and (#bests1 < #bests0 or #rests1 < #rests0) then
310     push(hows,range)
311     return i:contrast(bests1, rests1, hows, stop) end
312   return hows0,bests0 end
313
314 -- ## RANGE methods
315
316 -- Given some x values running from 'xlo' to 'xhi', store the
317 'ys' y values seen
318 function RANGE.new(i, xlo, xhi, ys) i.xlo, i.xhi, i.ys = xlo, xhi, ys end
319
320 -- _RANGE:add(x:atom, y:atom)_
321 function RANGE.add(i,x,y)
322   if x < i.xlo then i.xlo = x end -- works for string or num
323   if x > i.xhi then i.xhi = x end -- works for string or num
324   i.ys:add(y) end
325
326 -- **RANGE:_tostring()_<br>Pretty print.
327 function RANGE._tostring(i)
328   local x, lo, hi = i.ys.txt, i.xlo, i.xhi
329   if lo == hi then return fmt ("%s==%",x, lo)
330   elseif hi == big then return fmt ("%s>=%%",x, lo)
331   elseif lo == -big then return fmt ("%s<=%%", x, hi)
332   else return fmt ("%s<=%s<=%s",lo,x,hi) end end
333
334 -- **ranges(col: NUM | SYM, rows1:[row], rows2:[row], ...):[RANGE]**
335 -- This function generates ranges.
336 -- Return a useful way to divide the values seen in this column,
337 -- in these different rows.
338 function ranges(col, ...)
339   -- For numerics: **xexpand** the ranges to cover the whole number line.
340   local function xexpand(t) -- extend ranges to cover whole number line
341     for j=2,#t do t[j].xlo = t[j-1].xhi end
342     t[1].xlo, t[#t].xhi = -big, big
343     return t end
344   -- **Merged** returns "nil" if the merge would actually complicate things
345   local function merged(i,j,min, k)
346     k = i:merge(j)
347     if i.n < min or j.n < min or k:div() <=(i.n*i:div() + j.n*j:div())/k.n then
348       return k end end
349   -- **Merge** adjacent ranges if they have too few examples, or
350   -- the whole is simpler than that parts. Keep merging, until we
351   -- can't find anything else to merge.
352   local function merge(b4,min, t,j,a,b,c)
353     t,j = {},1
354     while j <= #b4 do
355       a, b = b4[j], b4[j+1]

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356   if b then
357     c = merged(a.ys, b.ys, min) -- merge small bins that are to complex
358     if c then
359       j = j + 1
360       a = RANGE(a.xlo, b.xhi, c) end end
361     t[#t+1] = a
362     j = j + 1 end
363   return #b4 == #t and t or merge(t,min) -- (3)
364 end
365
366 -- For discretized values at 'col.at', create ranges that count how
367 -- often those values appear in a set of rows (sorted 1,... for best...worst).
368
369 local known,out,n,v,x = {},{},0
370 for klass,rows in pairs(...) do -- for each set..
371   n = n + #rows
372   for _,row in pairs(rows) do -- for each row...
373     v = row.cells[col.at]
374     if v ~= "" then -- count how often we see some value
375       x = col:bin(v) -- accumulated into a few bins
376       -- The next line idiom means "known[x]" exists, and is stored in "out".
377       known[x] = known[x] or push(out,RANGE(v, v, SYM(col.at,col.txt)))
378       known[x]:add(v,klass) end end end -- do the counting
379   table.sort(out,lt(*"xlo"))
380   out["col.is"]="NUM" and x:push(merge(out, n^THE.min)) or out
381   return #out < 2 and {} or out -- less than 2 ranges? then no splits found!
382 end -- ranges

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381 -- ## Functions
382
383 -- Large number
384 big = math.huge
385
386 -- _csv(csvfile:str)_<br>Iterator. Return one table per line, split on "*,*".
387 function csv(csvfile)
388   csvfile = io.input(csvfile)
389   return function(s, t)
390     s=io.read()
391     if not s then io.close(csvfile) else
392       s=({}) for x in s:gmatch("[^,]*") do t[1+#t] = read(x) end
393     return t end end end

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394 -- __fmt(control:str, arg1,arg2...)__<br>sprintf emulation.
395 fmt = string.format
396 -- __fyl(x:str)__:<br> Print things in verbose mode.
397 fyl = function(...) if THE.verbose then print(...) end end
398 -- __lt(x:str):fun__:<br>Return a sort function on slot 'x'.
399 function lt(x) return function(a,b) return a[x] < b[x] end end
400 -- __map(t:t:tab, f:fun):tab__:<br>Return a list, items filtered through 'f'.
401 -- If 'f' returns nil, then that item is rejected.
402 function map(t,f, u) u={}; for k,v in pairs(t) do u[1+#u]=f(v) end return u end
403 -- __oo(i:tab)__:<br>Pretty print 'i'.
404 oo = function(i) print(Str(i)) end
405 -- __per(t:t:tab, p:float):float__
406 -- Return an item ,p-th way through 't'. 'p=0.5' means return median.
407 function per(t,p) p=p*#t//1; return t[math.max(1,math.min(#t,p))] end
408 -- __push(t:t:tab, x:atom):x__:<br>Push 'x' onto 't', returning 'x'.
409 function push(t,x) t[1+#t]=x; return x end
410 -- __rand(7x:num=1):num__:<br> Generate a random number '1..x'.
411 rand= math.random
412 -- __rnd(n:num, places:int):num__:<p>Round 'n' to 'p' places.
413 function rnd(n,p) local m=10^(p or 0); return math.floor(n*m+0.5)/m end
414 -- __split(t, f:float=1, ?j:float=#t, ?k:float=1):tab__
415 -- Return parts of 't' from 'i' to 'j' by steps 'k'.
416 function splice( t, i, j, k, u)
417 u={}; for n=(i or 1)//1, (j or #t)//1, (k or 1)//1 do u[1+#u]=t[n] end return u
418 end
419 -- ## Demos
420
421 -- Place to store tests. To disable a test, rename 'go.xx' to 'no.xx'.
422 local go,no={},{}
423
424 function go.the() fyl(Str(THE)); str(THE) return true end
425
426 function go.some( s)
427 THE.some = 16
428 s=SOME(); for i=1,10000 do s:add(i) end; oo(s:sorted())
429 oo(s:sorted())
430 return true end
431
432 function go.num( n)
433 n=NUM(); for i=1,10000 do n:add(i) end; oo(n)
434 return true end
435
436 function go.sym( s)
437 s=SIM(); for i=1,10000 do s:add(math.random(10)) end;
438 return s.has[9]==1045 end
439
440 function go.csv()
441 for row in csv(THE.file) do oo(row) end; return true; end
442
443 function go.rows( rows)
444 rows = ROWS(THE.file);
445 map(rows.ys,print); return true; end
446
447 function go.mid( r,bests,rests)
448 r= ROWS(THE.file);
449 bests,rests = r:bestRest()
450 print("all", str(r:mid(2)))
451 print("best", str(r:clone(bests):mid(2)))
452 print("rest", str(r:clone(rests):mid(2)))
453 return true end
454
455 function go.range( r,bests,rests)
456 r= ROWS(THE.file);
457 bests,rests = r:bestRest()
458 for _,col in pairs(r.xs) do
459 print("")
460 for _,range in pairs(ranges(col, bests, rests)) do
461 print(range, range.ys:score(1, #bests, #rests)) end end
462 return true end
463
464 function go.contrast( r,bests,rests)
465 r= ROWS(THE.file);
466 bests,rests = r:bestRest()
467 r:contrast(bests, rests)
468 return true end
469
470 -- ## Starting up
471
472 -- Get a list of sorted demo names.
473 local going={}
474 for s,_ in pairs(go) do going[1+#going]=s end
475 table.sort(going)
476
477 -- Run the demos (or just 'THE.go'
478 local fails=0
479 for _,s in pairs(go[THE.go] and [THE.go] or going) do
480 for k,v in pairs(backup) do THE[k]=v end -- reset THE settings to the backup
481 math.randomseed(THE.Seed) -- reset the randomseed
482 io.write(".")
483 result = go[s]()
484 if result ~= true then -- report errors if demo does not return "true"
485 fails = fails + 1
486 print("--Error",s,status) end end
487
488 -- Check for rogue locals, then return the error counts (defaults to zero).
489 for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
490 os.exit(fails)

```