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1 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
2 local the,help={},{}
3
4 lua 15.lua [OPTIONS]
5 L5 == a very little LUA learning lab
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7
8 OPTIONS (for changing the inference):
9
10 -cohen -c F cohen's small effect size      = .35
11 -far   -F F look no further than "far"     = .9
12 -keep  -k items to keep in a number       = 512
13 -leaves -l leaf size                      = 5
14 -p     -P P distance calcs coefficient     = 2
15 -seed  -S P random number seed           = 10019
16 -some  -s look only at "some" items       = 512
17
18 OPTIONS (for housekeeping):
19
20 -dump  -d exit on error, with traceback = false
21 -file  -f S where to get data           = ../etc/data/auto93.csv
22 -help  -h show help                     = false
23 -rnd   -r S format string               = %5.2f
24 -todo  -t S start-up action             = nothing
25
26 KEY: S=string, P=poisint, F=float
27 ]]
28
29 local as = setmetatable
30 local function obj( t )
31   t={__tostring=o}; t.__index=t
32   return as(t, {_call=function(_,...) return t.new(_,...) end}) end
33 -----
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41 local Sym, Num = obj(), obj()
42 function Sym:new(at,s) return as({
43   is="Sym",      -- type
44   at=at or 0,    -- column index
45   name=s or "",  -- column name
46   n=0,           -- number of items summarized in this column
47   all={},        -- all[x] = n means we've seen "n" repeats of "x"
48   most=0,        -- count of the most frequently seen symbol
49   mode=nil,      -- the most commonly seen letter
50 }, Sym) end
51
52 function Num:new(at,s) return as({
53   is="Num",      -- type
54   at=at or 0,    -- column index
55   name=s or "",  -- column name
56   n=0,           -- number of items summarized in this column
57   mu=0,          -- mean (updated incrementally)
58   m2=0,          -- second moment (updated incrementally)
59   sd=0,          -- standard deviation
60   all={},        -- a sample of items seen so far
61   lo=1E31,       -- lowest number seen
62   hi=-1E31,      -- highest number seen
63   w=(s or ""):find"$" and -1 or 1 -- "-1"= minimize and "1"= maximize
64 }, Num) end
65
66 local function Egs(names) return {
67   is="egs",      -- type
68   all={},        -- all the rows
69   names=names,   -- list of name
70   cols={},       -- list of all columns (Nums or Syms)
71   x={},          -- independent columns (nothing marked as "skip")
72   y={},          -- dependent columns (nothing marked as "skip")
73 } end
74
75 --[[
76 ## Coding Conventions
77 - "i" not "self"
78 - if something holds a list of thing, name the holding variable "all"
79 - no inheritance
80 - only define a method if that is for polymorphism
81 - when you can, write functions down on one line
82 - all config items into a global "the" variable
83 - all the test cases (or demos) are "function Demo.xxx".
84 - random seed reset so carefully, just once, at the end of the code.
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92 local r = math.random
93 local fmt = string.format
94 local function push(t,x) table.insert(t,x); return x end
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100 local thing,things,file2things
101 function thing(x)
102   x = x:match"^%s*(~)%s*$"
103   if x=="true" then return true elseif x=="false" then return false end
104   return tonumber(x) or x end
105
106 function things(x,sep, t)
107   t={}; for y in x:gmatch(sep or "(^|+)" ) do push(t,thing(y)) end
108   return t end
109
110 function file2things(file, x)
111   file = io.input(file)
112   return function()
113     x=io.read();
114     if x then return things(x) else io.close(file) end end end
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127 local last,per,any,many
128 function last(a) return a[ #a ] end
129 function per(a,p) return a[ (p# a)//1 ] end
130 function any(a) return a[ math.random(#a) ] end
131 function many(a,n, u) u={}; for j=1,n do push(u,any(a)) end; return u end
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184 ---
185 --- UPDATE COLS
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188 local add
189 function add(i,x, inc)
190   inc = inc or 1
191   if x ~= "?" then
192     i.n = i.n + inc
193     i:add1(x,inc) end
194   return x end
195
196 function Sym.add1(i,x,inc)
197   i.all[x] = inc + (i.all[x] or 0)
198   if i.all[x] > i.most then i.most, i.mode = i.all[x], x end end
199
200 function Num.add1(i,x,inc, d)
201   for j=1,inc do
202     d = x - i.mu
203     i.mu = i.mu + d/i.n
204     i.m2 = i.m2 + d*(x - i.mu)
205     i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n-1))^0.5)
206     i.lo = math.min(x, i.lo)
207     i.hi = math.max(x, i.hi)
208     if #i.all < the.keep then push(i.all,x)
209     elseif r() < they.keep/i.n then i.all[r(#i.all)]=x end end end
210
211 --- MAKE DATA
212 ---
213 local header,data,file2Egs
214 function header(names, i,col)
215   i = Egs(names)
216   for at,name in pairs(names) do
217     col = push(i.cols, (name:find"^[A-Z]" and Num or Sym)(at,name))
218     if not name:find"$" then
219       push(name:find"[+]" and i.y or i.x, col) end end
220   return i end
221
222 function data(i,row)
223   push(i.all, row)
224   for _,col in pairs(i.cols) do add(col, row[col.at]) end
225   return i end
226
227 function file2Egs(file, i)
228   for row in file2things(file) do
229     if i then data(i,row) else i = header(row) end end
230   return i end
231
232 --- SUMMARIZE
233 ---
234
235 function Sym.mid(i) return i.mode end
236 function Sym.div(i, e)
237   e=0; map(i.all,function(n) e = e + n/i.n * math.log(n/i.n,2) end)
238   return -e end
239
240 function Num.mid(i) return i.mu end
241 function Num.div(i) return i.sd end
242
243 function Num.clone(i) return Num(i.at, i.name) end
244 function Sym.clone(i) return Sym(i.at, i.name) end
245
246 local mids
247 function mids(cols,rows, seen,tmp)
248   seen = function(col) return col:clone() end
249   tmp = map(cols, seen)
250   for _,row in pairs(rows) do
251     for _,seen in pairs(tmp) do
252       add(seen, row[seen.at]) end end
253   return rnds(map(tmp, function(seen) return seen:mid() end)) end
254
255 --- DISTANCE
256 ---
257 ---
258
259 local far,furthest,neighbors,dist
260 function far( i,r1,rows,far)
261   return per(neighbors(i,r1,rows),far or the.far)[2] end
262
263 function furthest( i,r1,rows)
264   return last(neighbors(i,r1,rows))[2] end
265
266 function neighbors(i,r1,rows)
267   return sort(map(rows, function(r2) return {dist(i,r1,r2),r2} end),firsts) end
268
269 function dist(i,row1,row2, d,n,a,b,inc)
270   d,n = 0,0
271   for _,col in pairs(i.x) do
272     a,b = row1[col.at], row2[col.at]
273     inc = a=="?" and b=="?" and 1 or col:dist1(a,b)
274     d = d + inc^the.p
275     n = n + 1 end
276   return (d/n)^(1/the.p) end
277
278 function Sym.dist1(i,a,b) return a==b and 0 or 1 end
279
280 function Num.dist1(i,a,b)
281   if a=="?" then b=i:norm(b); a=b<.5 and 1 or 0
282   elseif b=="?" then a=i:norm(a); b=a<.5 and 1 or 0
283   else a,b = i:norm(a), i:norm(b) end
284   return math.abs(a - b) end
285
286 function Num.norm(i,x)
287   return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end
288
289 --- CLUSTER
290 ---
291
292 local half, cluster, clusters
293 function half(i, rows, project,row,some,east,west,easts,wests,c,mid)
294   function project(row,a,b)
295     a = dist(i,east,row)
296     b = dist(i,west,row)
297     return {(a^2 + c^2 - b^2)/(2*c), row}
298   end
299   some = many(rows, the.some)
300   east = furthest(i,any(some), some)
301   west = furthest(i,east, some)
302   c = dist(i,east,west)
303   easts,wests = {},{}
304   for n,xrow in pairs(sort(map(rows,project),firsts)) do
305     row = xrow[2]
306     if n==#rows//2 then mid=row end
307     push(n <= #rows//2 and easts or wests, row) end
308   return easts, wests, east, west, mid end
309
310 function cluster(i,rows, here,lefts,rights)
311   rows = rows or i.all
312   here = {all=rows}
313   if #rows > 2*(#i.all)^the.leaves then
314     lefts, rights = half(i, rows)
315     if #lefts < #rows then
316       here.lefts = cluster(i,lefts)
317       here.rights = cluster(i,rights) end end
318   return here end
319

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320 function clusters(i,t,pre)
321   if t then
322     pre = pre or ""
323     if not t.lefts and not t.rights then
324       print(fmt("%5s%-20s",#t.all, pre), o(mids(i.y,t.all)))
325     else
326       print(fmt("%5s%-20s",#t.all, pre))
327       clusters(i,t.lefts, "l".. pre)
328       clusters(i,t.rights, "r".. pre) end end end
329
330 --- DISCRETIZE
331 ---
332 local merge,merged
333 function Sym.spans(i, j)
334   local xys,all,one,last,x,y,n = {},{}
335   for x,n in pairs(i.all) do push(xys, {x,"easts",n}) end
336   for x,n in pairs(j.all) do push(xys, {x,"wests",n}) end
337   for _,tmp in ipairs(sort(xys,firsts)) do
338     x,y,n = unpack(tmp)
339     if x ~= last then
340       last = x
341       one = push(all, {lo=x, hi=x, all=Num(i.at,i.txt)}) end
342     add(one.all, y, n) end
343   return all end
344
345 function Num.spans(i, j)
346   local xys,all,lo,hi,gap,one,x,y,n = {},{}
347   lo,hi = math.min(i.lo, j.lo), math.max(i.hi, j.hi)
348   gap = (hi - lo) / (6/the.cohen)
349   for _,n in pairs(i.all) do push(xys, {n,"easts",1}) end
350   for _,n in pairs(j.all) do push(xys, {n,"wests",1}) end
351   one = {lo=lo, hi=lo, all=Sym(i.at,i.txt)}
352   all = {one}
353   for _,tmp in ipairs(sort(xys,firsts)) do
354     x,y,n = unpack(tmp)
355     if one.hi - one.lo > gap
356     then one = push(all, {lo=one.hi, hi=x, all=Sym(i.at,i.txt)}) end
357     one.hi = x
358     add(one.all,y,n) end
359   all = merge(all)
360   all[1].lo = -math.huge
361   all[#all].hi = math.huge
362   return all end
363
364 function merge(b4, j,n,now,a,b,both)
365   j, n, now = 0, #b4, {}
366   while j < #b4 do
367     j = j+1
368     a, b = b4[j], b4[j+1]
369     if b then
370       both = merged(a,b)
371       if both then a, j = {lo=a.lo, hi=b.hi, all=both}, j+1 end end
372     push(now,a)
373     j = j+1 end
374   return #now == #b4 and b4 or merge(now) end
375
376 function merged(i,j, k,ei,ej,ek)
377   k = Sym(i.at,i.txt)
378   for x,n in pairs(i.all) do add(k,x,n) end
379   for x,n in pairs(j.all) do add(k,x,n) end
380   ei, ej, ek = div(i), div(j), div(k)
381   if i.n==0 or j.n==0 or 1.01*ek <= (i.n*ei + j.n*ej)/(i.n+j.n) then
382     return k end end

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383 -----
384 function Demo.the() oo(the) end
385
386 function Demo.many(a)
387   a={1,2,3,4,5,6,7,8,9,10}; ok("{1023}" == o(many(a,3)), "manys") end
388
389 function Demo.egs()
390   ok(5140==file2Egs(the.file).y[1].hi,"reading") end
391
392 function Demo.dist(i)
393   i = file2Egs(the.file)
394   for n,row in pairs(i.all) do print(n,dist(i, i.all[1], row)) end end
395
396 function Demo.far( i,j,row1,row2,row3,d3,d9)
397   i = file2Egs(the.file)
398   for j=1,10 do
399     row1 = any(i.all)
400     row2 = far(i,row1, i.all, .9)
401     d9 = dist(i,row1,row2)
402     row3 = far(i,row1, i.all, .3)
403     d3 = dist(i,row1,row3)
404     ok(d3 < d9, "closer far") end end
405
406 function Demo.half( i,easts,wests)
407   i = file2Egs(the.file)
408   easts,wests = half(i, i.all)
409   oo(mids(i.y, easts))
410   oo(mids(i.y, wests)) end
411
412 function Demo.cluster( i)
413   i = file2Egs(the.file)
414   i = file2Egs(the.file)
415   clusters(i,cluster(i))
416 end
417
418 -----
419 the=settings(help)
420 Demo.main(the.todo, the.seed)

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