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1  --- vim: ts=2 sw=2 et:
2  --- ## Coding Conventions
3
4  --- Code 80 chars wide, or less. Functions in 1 line, if you can.
5  --- Indent with two spaces. Divide code into 120 line (or less) pages.
6  --- Minimize use of local (exception: define all functions as local
7  --- at top of file).
8  --- Use polymorphic, but not inheritance (simpler debugging).
9  --- Use UPPERCASE for class names. All classes need a 'new' constructor.
10 --- Use 'i' instead of 'self'. Use '_' to denote the last created class/
11 --- Use '_' for anonymous variables.
12 --- Set flags in help string top of file. Allow for '-h' on the command line
13 --- to print help. All 'magic parameters' that control code behavior should
14 --- be part of that help text.
15 --- Dialogue independence.: Isolate and separate operating system interaction.
16 --- Test in development.: The 'go' functions store tests
17 --- Tests should be silent unless they -- fail. -tests can be disabled by
18 --- renaming from 'go.fun' to 'no.fun'. Tests should return 'true' if the
19 --- test passes. On exit, return number of failed tests.
20
21 --- ## About the Learning
22
23 --- Beware missing values (marked in "?") and avoid them
24 --- Where possible all learning should be incremental.
25
26 local b4,help = {},[[
27 SAW2: best or rest multi-objective optimization.
28 (c) 2022 Tim Menzies, tim@ieee.org
29 "I think the highest and lowest points are the important ones.
30 Anything else is just...in between." ~ Jim Morrison
31
32 USAGE: lua saw2.lua [OPTIONS]
33
34 OPTIONS:
35 -b --bins max bins = 16
36 -s --seed random number seed = 10019
37 -S --some number of nums to keep = 256
38 -p --p distance coefficient = 2
39
40 OPTIONS (other):
41 -f --file where to find data = ../etc/data/auto93.csv
42 -h --help show help = false
43 -r --rnd rounding rules = %5.2f
44 -g --go start up action = nothing
45
46 Usage of the works is permitted provided that this instrument is
47 retained with the works, so that any entity that uses the works is
48 notified of this instrument. DISCLAIMER:THE WORKS ARE WITHOUT WARRANTY. ]]
49
50 --- ## Namespace
51 local the={}
52 local _big,clone,csv,demos,discretize,dist,eg,entropy,fmt,gap,like,it
53 local map,merged,mid,mode,mu,norm,num,o,ob,oo,pdf,per,push
54 local rand,range,rangeB4,rnd,rnds,rowB4,slice,sort,some,same,sd,string2thing,sym,t
55 these
56 local NUM,SYM,RANGE,EGS,COLS,ROW
57 for k,___ in pairs(_ENV) do b4[k]=k end -- At end, use 'b4' to find rogue vars.
58
59 --- ## Utils
60 --- Misc
61 big=math.huge
62 rand=math.random
63 fmt=string.format
64 same = function(x) return x end
65
66 --- Sorting
67 function sort(t,f) table.sort(#t>0 and t or map(t,same), f); return t end
68 function lt(x) return function(a,b) return a[x] < b[x] end end
69
70 --- Query and update
71 function map(t,f, u) u={};for k,v in pairs(t) do u[1+#u]=f(v) end; return u end
72 function push(t,x) t[1+#t]=x; return x end
73 function slice(t,i,j,k, u)
74 i,j = i or 1,j or #t
75 k = (k or 1)
76 k = (j - i)/n
77 u={}; for n=i,j,k do u[1+#u] = t[n] end return u end
78
79 --- "Strings t things" coercion.
80 function string2thing(x)
81 x = x:match("%s*(-)%s*$")
82 if x=="true" then return true elseif x=="false" then return false end
83 return math.tointeger(x) or tonumber(x) or x end
84
85 function csv(csvfile)
86 file = io.input(csvfile)
87 return function(line, row)
88 line=io.read()
89 if not line then io.close(csvfile) else
90 row={}; for x in line:gmatch("[^,]+") do push(row,string2thing(x)) end
91 return row end end end
92
93 --- "Things 2 strings" coercion.
94 function oo(t) print(o(t)) end
95 function oo(t, u)
96 if #t>0 then return {"..table.concat(map(t,tostring),",").."}" else
97 u={}; for k,v in pairs(t) do u[1+#u] = fmt("%s%s",k,v) end
98 return (t.is or "").."{"..table.concat(sort(u),",").."}" end end
99
100 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
101 function rnd(x,f)
102 return fmt(type(x)=="number" and (x-x//1 and f or the.rnd) or"%s",x) end
103
104 --- Polymorphic objects.
105 function obj(name, t,new)
106 function new(kl,...)
107 local x=setmetatable({},kl); kl.new(x,...); return x end
108 t = {__tostring=o, is=name or ""}; t.__index=t
109 = t
110 return setmetatable(t, {__call=new}) end
111
112 NUM=obj"NUM"
113 function _new(i,at,txt)
114 i.at=at or 0; i.txt=txt or ""; i.lo,i.hi=big, -big
115 i.n,i.mu,i.m2,i.sd = 0,0,0,0; i.w=(txt or ""):find"--$" and -1 or 1 end
116
117 function _add(i,x, d)
118 if x=="?" then mid,x end
119 i.n = i.n + 1

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120 d = x - i.mu
121 i.mu = i.mu + d/i.n
122 i.m2 = i.m2 + d*(x - i.mu)
123 i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
124 i.lo = math.min(i.lo,x)
125 i.hi = math.max(i.hi,x) end
126
127 function _bin(i,x,n, b) b=(i.hi-i.lo)/n; return math.floor(x/b+0.5)*b end
128 function _mid(i) return i.mu end
129
130 function _norm(i,x) return i.hi-i.lo<IE-9 and 0 or (x-i.lo)/(i.hi-i.lo+1/big)end
131
132 function _dist(i, x,y)
133 if x=="?" and y=="?" then return 1 end
134 if x=="?" then y = i:norm(y); y = x<.5 and 1 or 0
135 elseif y=="?" then x = i:norm(x); y = x<.5 and 1 or 0
136 else x,y = i:norm(x), i:norm(y) end
137 return math.abs(x - y) end
138
139 function _like(i,x,___, e)
140 return (x < i.mu - 4*i.sd and 0 or x > i.mu + 4*i.sd and 0 or
141 2.7183*(-(x - i.mu)^2 / (z + 2*i.sd^2))/(z + (math.pi*2*i.sd^2)^.5)) end

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142
143 SYM=obj"SYM"
144 function _new(i,at,txt) i.at=at or 0; i.txt=txt or ""; i.n,i.all = 0,{} end
145 function _add(i,x,n)
146 if x=="?" then return x end
147 i.n=i.n+1; i.all[x] = (n or 1) + (i.all[x] or 0) end
148
149 function _dist(i,x,y) return (a==b and 0 or 1) end
150
151 function _mid(i)
152 m=0; for y,n in pairs(i.all) do if n>m then m,x=n,y end end; return x end
153
154 function _div(i, n,e)
155 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
156
157 function _like(i,x,prior) return ((e.all[x] or 0) + the.m*prior)/(c.n+the.m) end
158
159 RANGE=obj"RANGE"
160 function _new(i,col,lo,hi,y)
161 i.cols, i.x, i.y = col, ((lo=lo or big, hi=hi or -big)), (y or SYM()) end
162
163 function _add(i,x,y)
164 if x=="?" then return x end
165 i.x.lo = math.min(i.x.lo,x)
166 i.x.hi = math.max(i.x.lo,x)
167 i.y:add(x,y) end
168
169 function _lt(i,j) return i.col.at == j.col.at and i.x.lo < j.x.lo end
170 function _of(i,x) return i.y.all[x] or 0 end
171
172 function _selects(i,t, x)
173 t = t.cells and t.cells or t
174 x = t[i.at]
175 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
176
177 function _tostring(i)
178 local x, lo, hi = i.txt, i.x.lo, i.x.hi
179 if lo == hi then return fmt("%s==%s",x, lo)
180 elseif hi == big then return fmt("%s>=%s",x, lo)
181 elseif lo == -big then return fmt("%s<=%s", x, hi)
182 else return fmt("%s<=%s<=%s",lo,x,hi) end end
183
184 function _merged(i,j,n0, k)
185 if i.at == j.at then
186 k = SYM(i.y.at, i.y.txt)
187 i,j = i.y, j.y
188 for x,n in pairs(i.all) do sym(k,x,n) end
189 for x,n in pairs(j.all) do sym(k,x,n) end
190 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)
191 then return RANGE(i.col, j.col, j.hi, k) end end end
192
193 ROW=obj"ROW"
194 function _new(i,eg, cells) i.base,i.cells = eg,cells end
195 function _lt(i,t,j, sl,s2,e,y,a,b)
196 y = i.base.cols.y
197 sl, s2, e = 0, 0, math.exp(1)
198 for __,col in pairs(y) do
199 a = col:norm(i.cells[col.at])
200 b = col:norm(j.cells[col.at])
201 sl = sl - e^(col.w * (a - b) / #y)
202 s2 = s2 - e^(col.w * (b - a) / #y) end
203 return sl/#y < s2/#y end
204
205 function _sub(i,j)
206 for __,col in pairs(i.base.cols.x) do
207 a,b = i.cells[col.at], j.cells[col.at]
208 inc a=="?" and b=="?" and 1 or col:dist(a,b)
209 d = d + inc^the.p end
210 return (d / (#i.base.cols.x)) ^ (1/the.p) end
211
212 function _around(i,rows)
213 return sort(map(rows or i.base.rows, function(j) return (dist=i-j,row=j) end),
214 lt"dist") end
215
216 COLS=obj"COLS"
217 function _new(i,names, head,row,col)
218 i.names=names; i.all={}; i.y={}; i.x={}
219 for at,txt in pairs(names) do
220 col = {}
221 col.goalp = txt:find"[4-9]*" and true or false
222 if not txt:find"$" then
223 if txt:find"$" then i.klass=col end
224 push(col.goalp and i.y or i.x, col) end end end
225
226 EGS=obj"EGS"
227 function _new(i,names) i.rows,i.cols = {}, COLS(names) end
228 function _load(f, i)
229 for row in csv(the.file) do if i then i:add(row) else i=EGS(row) end end
230 return i end
231
232 function _add(i,row, cells)
233 cells = push(i.rows, row,cells and row or ROW(i,row)).cells
234 for n,col in pairs(i.cols.all) do col:add(cells[n]) end end
235
236 function _mid(i,cols)
237 return map(cols or i.cols.y, function(c) return c:mid(i) end) end
238
239 function _copy(i,rows, j)
240 j=EGS(i.cols.names); for __,r in pairs(rows or {}) do j:add(r) end;return j end
241
242 function _like(i,t,overall, nHypotheses, c)
243 prior = (#i.rows + the.k) / (overall + the.k * nHypotheses)
244 like = math.log(prior)
245 for at,x in pairs(t) do
246 c=i.cols.all.at[at]
247 if x=="?" and not c.goalp then
248 like = math.log(col:like(x)) + like end end
249 return like end

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250 local _merge, _xpanic, _ranges
251 function _ranges(i,one,two, t)
252 t={}; for _,c in pairs(i.cols.x) do t[c.at]=_ranges(c,one,two) end;return t end
253
254 function _ranges(col,yes,no, out,x,d)
255 out = {}
256 for _,what in pairs({rows=yes, klass=true}, {rows=no, klass=false}) do
257 for _,row in pairs(what.rows) do x = row.cells[col.at]; if x~="" then
258 d = col:discretize(x,the.bins)
259 out[d] = out[d] or RANGE(col,x,x)
260 out[d].add(x, what.klass) end end end
261 return _xpanic(_merge(sort(out))) end
262
263 function _merge(b4, a,b,c,j,n,tmp)
264 j,n,tmp = 1,#b4,{}
265 while j<=n do
266 a, b = b4[j], b4[j+1]
267 if b then c = a:merged(b); if c then a, j = c, j+1 end end
268 tmp[#tmp+1] = a
269 j = j+1 end
270 return #tmp==#b4 and tmp or _merge(tmp) end
271
272 function _xpanic(t)
273 for j=2,#t do t[j].lo=t[j-1].hi end; t[1].lo, t[#t].hi = -big,big; return t end
274
275
276 local go,no={},{}
277
278 function these(f1,f2,k,x)
279 for n,flag in ipairs(arg) do if flag==f1 or flag==f2 then
280 x = x=="false" and"true" or x=="true" and"false" or arg[n+1] end end
281 the[k] = string2thing(x) end
282
283 function demos( fails,names,defaults,status)
284 fails=0 -- this code will return number of failures
285 names, defaults = {},{}
286 for k,f in pairs(go) do if type(f)=="function" then push(names,k) end end
287 for k,v in pairs(the) do defaults[k]=v end
288 if go(the.go) then names=(the.go) end
289 for _,one in pairs(sort(names)) do -- for all we want to do
290 for k,v in pairs(defaults) do the[k]=v end -- set settings to defaults
291 math.randomseed(the.seed or 10019) -- reset random number seed
292 io.stderr:write("*")
293 status = go(one)() -- run demo
294 if status == true then
295 print("-- Error",one,status)
296 fails = fails + 1 end end -- update fails
297 return fails end -- return total failure count
298
299 function go.the() return type(the.bins)=="number" end
300 function go.sort( t) return 0==sort({100,3,4,2,10,0})[1] end
301
302 function go.num( n,mu,sd)
303 n, mu, sd = NUM(), 10, 1
304 for i=1,10^4 do
305 n:rand(mu+sd*math.sqrt(-2*math.log(rand()))*math.cos(2*math.pi*rand())) end
306 return math.abs(n.mu - mu) < 0.05 and math.abs(n.sd - sd) < 0.5 end
307
308 function go.rows( n,m)
309 m,n=0,0; for row in csv(the.file) do m=m+1; n=n+#row; end; return n/m==8 end
310
311 function go.cols( i)
312 i=COLS("name","Age","ShoeSize-")
313 return i.y[1].w == -1 end
314
315 function go.egs( it)
316 it = EGS.load(the.file); return math.abs(2970 - it.cols.y[1].mu) < 1 end
317
318 function go.ranges( it,n,a,b)
319 it = EGS.load(the.file)
320 print(oo(rnds(it:mid()))))
321 it.rows = sort(it.rows)
322 n = (#it.rows)^.5
323 a,b = slice(it.rows,1,n), slice(it.rows,n+1,#it.rows,3*n)
324 print(o(rnds(it:copy(a):mid())) , o(rnds(it:copy(b):mid()))))
325 --oo(a:mid())
326 --oo(b:mid())
327 return math.abs(2970 - it.cols.y[1].mu) < 1 end
328
329 help:gsub( -- parse help text for flags and defaults, check CLI for updates
330 "n ([-]|^%s|+)%s|([-]|^%s|+)%s|^n|^%s|+)%s",these)
331 if the.help then
332 print(help:gsub("(%w%u+*", "%127[31m%127[0m%
333 :gsub("(%s|[-]|^%s|+)%s", "%127[33m%2[27]0m%3%"),""))
334 else
335 local status = demos()
336 for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
337 os.exit(status) end
338
339 --- function SOME() return {all={}, ok=false, n=0} end
340 --- function some(i,x)
341 --- if x=="?" then return x end
342 --- i.n = 1 + i.n
343 --- if #i.all < the.some then i.ok=false; push(i.all, x)
344 --- elseif rand() < the.some/i.n then i.ok=false; i.all[rand(#i.all)]=x end end
345 ---
346 --- function per(i,p)
347 --- i.all = i.ok and i.all or sort(i.all); i.ok=true
348 --- return i.all[math.max(1, math.min(#i.all, (p or .5)*#i.all/1))] end

```