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24 -----
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
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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 items to keep in a number        = 512
37 -leaves -l leaf size                        = .5
38 -p     -p P distance calcs coefficient      = 2
39 -seed  -S P random number seed             = 10019
40 -some  -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                   = %5.2f
48 -todo  -t S start-up action                 = nothing
49
50 KEY: S=string, P=poisint, F=float
51 }}
52
53 local as,o = setmetatable
54 local function obj( t )
55   t={__tostring=o; t.__index=t
56   return as(t, {__call=function( _,... ) return t.new( _,... ) end}) end
57
58 -----
59 -----
60 -----
61 -----
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
85   hi=-1E31, -- highest number seen
86   w=(s or ""):find"$" and -1 or 1 -- "-1"= minimize and "1"= maximize
87 }, Num) end
88
89 local Egs = obj() -- Where to store examples, summarized into Syms or Nums
90 function Egs:new(names, i,col,here) i=as({
91   is="Egs", -- type
92   all={}, -- all the rows
93   names=names, -- list of name
94   cols={}, -- list of all columns (Nums or Syms)
95   x={}, -- independent columns (nothing marked as "skip")
96   y={}, -- dependent columns (nothing marked as "skip")
97 }, Egs)
98 for at,name in pairs(names) do
99   col = (name:find"^[A-Z]" and Num or Sym) (at,name)
100   i.cols[i+1].cols = col
101   here = name:find"^[a-z]" and i.y or i.x
102   if not name:find"$" then here[i+1 + #here] = col end end
103   return i end
104
105 -----
106 -----
107 -----
108 function Num.clone(i) return Num(i.at, i.name) end
109 function Sym.clone(i) return Sym(i.at, i.name) end
110
111 local data
112 function Egs.clone(i, rows, copy)
113   copy = Egs(i.names)
114   for _,row in pairs(rows or {}) do data(copy,row) end
115   return copy end
116
117 --[[
118 ## Coding Conventions
119 - "I" not "self"
120 - if something holds a list of thing, name the holding variable "all"
121 - no inheritance
122 - only define a method if that is for polymorphism
123 - when you can, write functions down on one line
124 - all config items into a global "the" variable
125 - all the test cases (or demos) are "function Demo.xxx".
126 - random seed reset so carefully, just once, at the end of the code.
127 - usually, no line with just "end" on it
128 ]]

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129 -----
130 -----
131 -----
132 -----
133 -----
134 -----
135 local r = math.random
136 local fmt = string.format
137 local function push(t,x) table.insert(t,x); return x end
138
139 -----
140 -----
141 -----
142 local thing,things,file2things
143 function thing(x)
144   x = x:match"^(%s*)(-)%s*$"
145   if x=="true" then return true elseif x=="false" then return false end
146   return tonumber(x) or x end
147
148 function things(x,sep, t)
149   t={}; for y in x:gmatch(sep or "([^\+]+)" do push(t,thing(y)) end
150   return t end
151
152 function file2things(file, x)
153   file = io.input(file)
154   return function()
155     x=io.read();
156     if x then return things(x) else io.close(file) end end end
157
158 -----
159 -----
160 -----
161 local last,per,any,many
162 function last(a) return a[ #a ] end
163 function per(a,p) return a[ (p*#a)//1 ] end
164 function any(a) return a[ math.random(#a) ] end
165 function many(a,n, u) u={}; for j=1,n do push(u,any(a)) end; return u end
166
167 -----
168 -----
169 -----
170 local firsts,sort,map,slots
171 function firsts(a,b) return a[1] < b[1] end
172 function sort(t,f) table.sort(t,f); return t end
173 function map(t,f, u) u={};for k,v in pairs(t) do push(u,f(v)) end; return u end
174 function slots(t, u,s)
175   u={}
176   for k,v in pairs(t) do s=tostring(k);if s:sub(1,1)~="_" then push(u,k) end end
177   return sort(u) end
178
179 -----
180 -----
181 -----
182 local oo,rnd, rnds -- local o was declared above (in "new")
183 function oo(t) print(o(t)) end
184 function o(t,seen, key,xseen,u)
185   seen = seen or {}
186   if type(t)=="table" then return tostring(t) end
187   if seen[t] then return "..." end
188   seen[t] = t
189   key = function(k) return fmt(":%s%s",k,o(t[k],seen)) end
190   xseen = function(x) return o(x,seen) end
191   u = #t>0 and map(t,xseen) or map(slots(t),key)
192   return (t.is or "")..'{'..table.concat(u, " ")...'}' end
193
194 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
195 function rnd(x, f)
196   return fmt(type(x)=="number" and (x~x//1 and f or the.rnd) or "%s",x) end
197
198 -----
199 -----
200 -----
201 local Demo, ok = {fails=0}
202 function ok(test,msg)
203   print(test and "PASS: "or "FAIL: ",msg or "")
204   if not test then
205     Demo.fails=Demo.fails+1
206     if the.dump then assert(test,msg) end end end
207
208 function Demo.main(todo,seed)
209   for k,one in pairs(todo=="all" and slots(Demo) or {todo}) do
210     if k ~= "main" and type(Demo[one]) == "function" then
211       math.randomseed(seed)
212       Demo[one]() end end
213   for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
214   return Demo.fails end
215
216 local function settings(txt, d)
217   d={}
218   txt:gsub("^\n ([^%s+)][%s]+(-[%s+)]^[%s]*[%s]+)",
219   function(long,key,short,x)
220     for n,flag in ipairs(arg) do
221       if flag==short or flag==long then
222         x = x=="false" and true or x=="true" and "false" or arg[n+1] end end
223       if x=="false" then the[key]=false elseif x=="true" then the[key]=true else
224         d[key] = tonumber(x) or x end end
225     if d.help then print(help) end
226     return d end

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227 ---
228 --- UPDATE COLS
229 ---
230
231 local add
232 function add(i,x, inc)
233   inc = inc or 1
234   if x ~= "?" then
235     i.n = i.n + inc
236     i:internalAdd(x,inc) end
237   return x end
238
239 function Sym.internalAdd(i,x,inc)
240   i.all[x] = inc + (i.all[x] or 0)
241   if i.all[x] > i.most then i.most = i.all[x], x end end
242
243 function Num.internalAdd(i,x,inc, d)
244   for j=1,inc do
245     d = x - i.mu
246     i.mu = i.mu + d/i.n
247     i.m2 = i.m2 + d*(x - i.mu)
248     i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n-1))^0.5)
249     i.lo = math.min(x, i.lo)
250     i.hi = math.max(x, i.hi)
251     if #i.all < the.keep then push(i.all,x)
252     elseif r() < they.keep/i.n then i.all[r(#i.all)]=x end end end
253
254 ---
255 --- MAKE DATA
256 ---
257 local file2Egs -- not "local data" (since defined above)
258 function data(i,row)
259   push(i.all, row)
260   for _,col in pairs(i.cols) do add(col, row[col.at]) end
261   return i end
262
263 function file2Egs(file, i)
264   for row in file2things(file) do
265     if i then data(i,row) else i = Egs(row) end end
266   return i end
267
268 ---
269 --- SUMMARIZE
270 ---
271 function Sym.mid(i) return i.mode end
272 function Num.mid(i) return i.mu end
273
274 function Num.div(i) return i.sd end
275 function Sym.div(i, e)
276   e=0; for _,n in pairs(i.all) do e=e + n/i.n*math.log(n/i.n,2) end
277   return -e end
278
279 function Egs.mid(i,cols)
280   return map(cols or i.y,function(col) return col:mid() end) end
281
282 local mids
283 function mids(i,rows,cols, seen,tmp,j)
284   j = i:clone()
285   for _,row in pairs(rows) do data(j, row) end
286   return rnds(j:mid(cols)) end
287
288 ---
289 --- DISTANCE
290 ---
291 local far,furthest,neighbors,dist
292 function far(i,r1,rows,far)
293   return per(neighbors(i,r1,rows),far or the.far)[2] end
294
295 function furthest(i,r1,rows)
296   return last(neighbors(i,r1,rows))[2] end
297
298 function neighbors(i,r1,rows)
299   return sort(map(rows, function(r2) return {dist(i,r1,r2),r2} end),firsts) end
300
301 function dist(i,row1,row2, d,n,a,b,inc)
302   d,n = 0,0
303   for _,col in pairs(i.x) do
304     a,b = row1[col.at], row2[col.at]
305     inc = a=="?" and b=="?" and 1 or col:dist1(a,b)
306     d = d + inc^the.p
307     n = n + 1 end
308   return (d/n)^(1/the.p) end
309
310 function Sym.dist1(i,a,b) return a==b and 0 or 1 end
311
312 function Num.dist1(i,a,b)
313   if a=="?" then b=i:norm(b); a=b<.5 and 1 or 0
314   elseif b=="?" then a=i:norm(a); b=a<.5 and 1 or 0
315   else a,b = i:norm(a), i:norm(b) end
316   return math.abs(a - b) end
317
318 function Num.norm(i,x)
319   return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end
320
321 ---
322 --- CLUSTER
323 ---
324 local half, cluster, clusters
325 function half(i, rows, project,row,some,east,west,easts,wests,c,mid)
326   function project(row,a,b)
327     a = dist(i,east,row)
328     b = dist(i,west,row)
329     return ((a^2 + c^2 - b^2)/(2*c), row)
330   end
331   some = many(rows, the.some)
332   east = furthest(i,any(some), some)
333   west = furthest(i,east, some)
334   c = dist(i,east,west)
335   easts,wests = {},{}
336   for n, xrow in pairs(sort(map(rows,project),firsts)) do
337     row = xrow[2]
338     if n==#rows//2 then mid=row end
339     push(n <= #rows//2 and easts or wests, row) end
340   return easts, wests, east, west, mid end
341
342 function cluster(i,rows, here,lefts,rights)
343   rows = rows or i.all
344   here = {all=rows}
345   if #rows > 2*(#i.all)^the.leaves then
346     lefts, rights = half(i, rows)
347     if #lefts < #rows then
348       here.lefts = cluster(i,lefts)
349       here.rights = cluster(i,rights) end end
350   return here end
351
352 function clusters(i,t,pre)
353   pre = pre or ""
354   if t then
355     if not t.lefts and not t.rights then
356       print(fmt("%5s%-20s",#t.all, pre), o(mids(i,t.all)))
357     else
358       print(fmt("%5s%-20s",#t.all, pre))
359       clusters(i,t.lefts, " |.. pre)
360       clusters(i,t.rights, " |.. pre) end end end

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361 ---
362 --- DISCRETIZE
363 ---
364
365 local merge,merged,spans,bestSpan
366 function Sym.spans(i, j)
367   local xys,all,one,last,x,y,n = {},{}
368   for x,n in pairs(i.all) do push(xys, {x,"easts",n}) end
369   for x,n in pairs(j.all) do push(xys, {x,"wests",n}) end
370   for _,tmp in ipairs(sort(xys,firsts)) do
371     x,y,n = table.unpack(tmp)
372     if x ~= last then
373       last = x
374       one = push(all, {lo=x, hi=x, all=Sym(i.at,i.name)}) end
375     add(one.all, y, n) end
376   return all end
377
378 function Num.spans(i, j)
379   local xys,all,lo,hi,gap,one,x,y,n = {},{}
380   lo,hi = math.min(i.lo, j.lo), math.max(i.hi, j.hi)
381   gap = (hi - lo) / (6/the.cohen)
382   for _,n in pairs(i.all) do push(xys, {n,"easts",1}) end
383   for _,n in pairs(j.all) do push(xys, {n,"wests",1}) end
384   one = {lo=lo, hi=lo, all=Sym(i.at,i.name)}
385   all = {one}
386   for _,tmp in ipairs(sort(xys,firsts)) do
387     x,y,n = table.unpack(tmp)
388     if one.hi - one.lo > gap then
389       one = push(all, {lo=one.hi, hi=x, all=one.all:clone()})
390     end
391     one.hi = x
392     add(one.all, y, n) end
393   all
394   all[1].lo = -math.huge
395   all[#all].hi = math.huge
396   return all end
397
398 function merge(b4, j,n,now,a,b,both)
399   j, n, now = 0, #b4, {}
400   while j < #b4 do
401     j = j+1
402     a, b = b4[j], b4[j+1]
403     if b then
404       both = a.all:merge(b.all)
405       if both then
406         a = {lo=a.lo, hi=b.hi, all=both}
407         j = j + 1 end end
408       push(now,a) end
409   return #now == #b4 and b4 or merge(now) end
410
411 function Sym.merge(i,j, k,ei,ej,ek)
412   k = i:clone()
413   for x,n in pairs(i.all) do add(k,x,n) end
414   for x,n in pairs(j.all) do add(k,x,n) end
415   ei, ej, ek = i:div(), j:div(), k:div()
416   if ek*.99 <= (i.n*ei + j.n*ej)/k.n then
417     return k end end
418
419 function spans(egs1,egs2, spans,tmp,coll,col2)
420   spans = {}
421   for c,coll in pairs(egs1.x) do
422     col2 = egs2.x[c]
423     tmp = coll:spans(col2)
424     if #tmp > 1 then
425       for _,one in pairs(tmp) do push(spans,one) end end end
426   return spans end
427
428 function bestSpan(spans)
429   local divs,ns,n,div,stats,dist2heaven = Num(), Num()
430   function dist2heaven(s) return {(1 - n(s))^2 + (0 - div(s))^2^.5,s} end
431   function div(s) return divs:norm( s.all:div() ) end
432   function n(s) return ns:norm( s.all.n ) end
433   for _,s in pairs(spans) do
434     add(divs, s.all:div())
435     add(ns, s.all.n) end
436   return sort(map(spans, dist2heaven), firsts)[1][2] end

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437 ---
438 ---
439 ---
440 ---
441 ---
442
443 function Demo.the() oo(the) end
444
445 function Demo.many(a)
446   a={1,2,3,4,5,6,7,8,9,10}; ok("{1023}" == o(many(a,3)), "manys") end
447
448 function Demo.egs()
449   ok(5140==file2Egs(the.file).y[1].hi,"reading") end
450
451 function Demo.dist(i)
452   i = file2Egs(the.file)
453   for n,row in pairs(i.all) do print(n,dist(i, i.all[1], row)) end end
454
455 function Demo.far( i,j,row1,row2,row3,d3,d9)
456   i = file2Egs(the.file)
457   for j=1,10 do
458     row1 = any(i.all)
459     row2 = far(i,row1, i.all, .9)
460     d9 = dist(i,row1,row2)
461     row3 = far(i,row1, i.all, .3)
462     d3 = dist(i,row1,row3)
463     ok(d3 < d9, "closer far") end end
464
465 function Demo.half( i,easts,wests)
466   i = file2Egs(the.file)
467   easts,wests = half(i, i.all)
468   oo(mids(i.y, easts))
469   oo(mids(i.y, wests)) end
470
471 function Demo.cluster( i)
472   i = file2Egs(the.file)
473   clusters(i,cluster(i)) end
474
475 function Demo.spans( i,j,tmp,easts,wests)
476   i = file2Egs(the.file)
477   easts, wests = half(i, i.all)
478   oo(bestSpan(spans(i:clone(easts), i:clone(wests)))) end
479
480 -----
481 the = settings(help)
482 Demo.main(the.todo, the.seed)

```