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10 ---
11 --- a little LUA learning library
12 --- (c) Tim Menzies 2022, BSD-2
13 --- https://menzies.us/l5
14 --- Share and enjoy
15 ---
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24 ---
25 -----
26 local b4={}; for k, _ in pairs(_ENV) do b4[k]=k end
27 local the,help={},{}
28
29 lua l5.lua [OPTIONS]
30 L5 == a very little LUA learning lab
31
32 OPTIONS (inference):
33   -boot -b P #bootstrap samples
34   -cohen -c F cohen's small effect size
35   -cliffs -C F threshold on Cliff's delta
36   -far -F F look no further than "far"
37   -keep -k items to keep in a number
38   -leaves -l leaf size
39   -p -p P distance calcs coefficient
40   -seed -S P random number seed
41   -some -s look only at "some" items
42
43 OPTIONS (housekeeping):
44   -dump -d on error, exit+ stacktrace
45   -file -f S where to get data
46   -help -h show help
47   -rnd -r S format string
48   -todo -t S start-up action
49
50 ]]
51
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74 LIABILITY, OR TORT (INCLUDING NEGLIGENCE OR OTHERWISE) ARISING IN
75 ANY WAY OUT OF THE USE OF THIS SOFTWARE, EVEN IF ADVISED OF THE
76 POSSIBILITY OF SUCH DAMAGE. --]]
77
78 -----
79 -- ## Coding Conventions
80 --
81 -- - All config options in "the" (which is generated by parsing the help text)
82 -- - Line width = 80
83 -- - when you can, write functions down on one line
84 -- - "if" not "self" (so we can fit more on each line)
85 -- - if something holds a list of thing, name the holding variable "all"
86 -- - no inheritance
87 -- - only define a method if that is for polymorphism
88 -- - all config items into a global "the" variable
89 -- - all the test cases (or demos) are "function Demo.xxx".
90 -- - If test case assertion crashed, add "1" to Demo.fails
91 -- - On exit return the value of Demo.fails as the exit status
92 -- - random seed reset so carefully, just once, at the end of the code.
93 -- - usually, no line with just "end" on it
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203
204 --- MISC TOOLS
205
206
207 local r = math.random
208 local fmt = string.format
209 local unpack = table.unpack
210 local function push(t,x) table.insert(t,x); return x end
211
212 --- CO-TEST
213
214 local thing,things,file2things
215 function thing(x)
216   x = x:match("^%s*(-)%s*$"
217   if x=="true" then return true elseif x=="false" then return false end
218   return tonumber(x) or x end
219
220 function things(x,sep, t)
221   t={}; for y in x:gmatch(sep or "(^|+)" do t[1+#t]=thing(y) end
222   return t end
223
224 function file2things(file, x)
225   file = io.input(file)
226   return function()
227     x=io.read();
228     if x then return things(x) else io.close(file) end end end
229
230 --- GET-SET
231
232
233 local last,per,any,many
234 function last(a) return a[ #a ] end
235 function per(a,p) return a[ (p*#a)//1 ] end
236 function any(a) return a[ math.random(#a) ] end
237 function many(a,n, u) u={}; for j=1,n do push(u,any(a)) end; return u end
238
239 --- LIST
240
241 local firsts,sort,map,slots
242 function firsts(a,b) return a[1] < b[1] end
243 function sort(t,f) table.sort(t,f); return t end
244 function map(t,f, u) u={};for k,v in pairs(t) do push(u,f(v)) end; return u end
245 function slots(t, u,s)
246   u={}
247   for k,v in pairs(t) do s=tostring(k);if s:sub(1,1)~="_" then push(u,k) end end
248   return sort(u) end
249
250 --- PRINT
251
252
253 local oo,o, rnd, rnds
254 function oo(t) print(o(t)) end
255 function o(t,seen, key,xseen,u)
256   seen = seen or {}
257   if type(t)~="table" then return tostring(t) end
258   if seen[t] then return "..." end
259   seen[t] = t
260   key = function(k) return fmt(":%s %s",k,o(t[k],seen)) end
261   xseen = function(x) return o(x,seen) end
262   u = #t>0 and map(t,xseen) or map(slots(t),key)
263   return (t.is or "")..'{'..table.concat(u,"")..'}' end
264
265 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
266 function rnd(x,f)
267   return fmt(type(x)=="number" and (x~x//1 and f or the.rnd) or "%s",x) end
268
269 --- SET-GET-YES
270
271
272 local Demo, ok = {fails=0}
273 function ok(test,msg)
274   print(test and "PASS: "or "FAIL: ",msg or "")
275   if not test then
276     Demo.fails=Demo.fails+1
277     if the.dump then assert(test,msg) end end end
278
279 function Demo.main(todo,seed)
280   for k,one in pairs(todo== "all" and slots(Demo) or {todo}) do
281     if k ~= "main" and type(Demo[one]) == "function" then
282       math.randomseed(seed)
283       Demo[one]() end end
284   for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
285   return Demo.fails end
286
287 local function settings(txt, d)
288   d={}
289   txt:gsub("\n ([-])([^\s%+])([^\s%+(-][^\s%+)([^\n]%s%([^\s%+)",
290   function(long,key,short,x)
291     for n,flag in ipairs(arg) do
292       if flag==short or flag==long then
293         x = x=="false" and true or x=="true" and "false" or arg[n+1] end end
294       if x=="false" then the[key]=false elseif x=="true" then the[key]=true else
295         d[key] = tonumber(x) or x end end)
296   if d.help then print(txt) end
297   return d end

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298 -----
299
300 --- USE CASES
301
302 --- UPDATE COLS
303
304
305 local add
306 function add(i,x, inc)
307   inc = inc or 1
308   if not is.missing(x) then
309     i.n = i.n + inc
310     i:internalAdd(x,inc) end
311   return x end
312
313 function Sym.internalAdd(i,x,inc)
314   i.all[x] = inc + (i.all[x] or 0)
315   if i.all[x] > i.most then i.most, i.mode = i.all[x], x end end
316
317 function Num.internalAdd(i,x,inc, d)
318   for j=1,inc do
319     d = x - i.mu
320     i.mu = i.mu + d/i.n
321     i.m2 = i.m2 + d*(x - i.mu)
322     i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n-1))^0.5)
323     i.lo = math.min(x, i.lo)
324     i.hi = math.max(x, i.hi)
325     if #i.all < the.keep then push(i.all,x)
326     elseif r() < the.keep/i.n then i.all[r(#i.all)]=x end end end
327
328 --- MARK DATA
329
330 local file2Egs -- not "local data" (since defined above)
331 function data(i,row)
332   push(i.all, row)
333   for _,col in pairs(i.cols) do add(col, row[col.at]) end
334   return i end
335
336 function file2Egs(file, i)
337   for row in file2things(file) do
338     if i then data(i,row) else i = Egs(row) end end
339   return i end
340
341 --- NORMALIZATION
342
343 local mids
344 function mids(i,rows,cols) return i:clone(rows):mid(cols) end
345
346 function Egs.mid(i,cols)
347   return map(cols or i.y,function(col) return col:mid(i) end) end
348
349 function Sym.mid(i) return i.mode end
350 function Num.mid(i) return i.mu end
351
352 function Num.div(i) return i.sd end
353 function Sym.div(i, e)
354   e=0; for _,n in pairs(i.all) do e=e + n/i.n*math.log(n/i.n,2) end
355   return -e end
356
357 --- DISTANCE
358
359 local far,furthest,neighbors,dist
360 function far(i,r1,rows,far)
361   return per(neighbors(i,r1,rows),far or the.far)[2] end
362
363 function furthest(i,r1,rows)
364   return last(neighbors(i,r1,rows))[2] end
365
366 function neighbors(i,r1,rows)
367   return sort(map(rows, function(r2) return {dist(i,r1,r2),r2} end),firsts) end
368
369 function dist(i,row1,row2, d,n,a,b,inc)
370   d,n = 0,0
371   for _,col in pairs(i.x) do
372     a,b = row1[col.at], row2[col.at]
373     inc = is.missing(a) and is.missing(b) and 1 or col:dist1(a,b)
374     d = d + inc^the.p
375     n = n + 1 end
376   return (d/n)^(1/the.p) end
377
378 function Sym.dist1(i,a,b) return a==b and 0 or 1 end
379
380 function Num.dist1(i,a,b)
381   if is.missing(a) then b=i:norm(b); a=b<.5 and 1 or 0
382   elseif is.missing(b) then a=i:norm(a); b=a<.5 and 1 or 0
383   else a,b = i:norm(a), i:norm(b) end
384   return math.abs(a - b) end
385
386 function Num.norm(i,x)
387   return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end
388
389 --- CLUSTER
390
391 local half, cluster, clusters
392 function half(i, rows, project,row,some,left,right,lefts,rights,c,mid)
393   function project(row,a,b)
394     a= dist(i,left,row)
395     b= dist(i,right,row)
396     return ((a^2 + c^2 - b^2)/(2*c), row)
397   end
398   some = many(rows, the.some)
399   left = furthest(i,any(some), some)
400   right = furthest(i,left, some)
401   c = dist(i,left,right)
402   lefts,rights = {},{}
403   for n,projection in pairs(sort(map(rows,project),firsts)) do
404     if n==#rows//2 then mid=row end
405     push(n <= #rows//2 and lefts or rights, projection[2]) end
406   return lefts, rights, left, right, mid, c end
407
408 function cluster(i,rows, here,lefts,rights)
409   rows = rows or i.all
410   here = {all=rows}
411   if #rows >= 2* (#i.all)^the.leaves then
412     lefts, rights, here.left, here.right, here.mid = half(i, rows)
413     if #lefts < #rows then
414       here.lefts = cluster(i,lefts)
415       here.rights = cluster(i,rights) end end
416   return here end
417
418 function clusters(i,format,t,pre, front)
419   if t then
420     pre=pre or ""
421     front = fmt("%s%s",pre,#t.all)
422     if not t.lefts and not t.rights then
423       print(fmt("%s~20s",front, o(rnds(mids(i,t.all),format))))
424     else
425       print(front)
426       clusters(i,format,t.lefts,"|".. pre)
427       clusters(i,format,t.rights,"|".. pre) end end end

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430 --- 
431 ---
432
433 local merge,merged,spans,bestSpan
434 function Sym.spans(i, j)
435   local xys,all,one,last,x,y,n = {},{}
436   for x,n in pairs(i.all) do push(xys, {x,"lefts",n}) end
437   for x,n in pairs(j.all) do push(xys, {x,"rights",n}) end
438   for _,tmp in ipairs(sort(xys,firsts)) do
439     x,y,n = unpack(tmp)
440     if x ~= last then
441       last = x
442       one = push(all, {lo=x, hi=x, all=Sym(i.at,i.name)}) end
443     add(one.all, y, n) end
444   return all end
445
446 function Num.spans(i, j)
447   local xys,all,lo,hi,gap,one,x,y,n = {},{}
448   lo,hi = math.min(i.lo, j.lo), math.max(i.hi, j.hi)
449   gap = (hi - lo) / (6/the.cohen)
450   for _,n in pairs(i.all) do push(xys, {n,"lefts",1}) end
451   for _,n in pairs(j.all) do push(xys, {n,"rights",1}) end
452   one = {lo=lo, hi=hi, all=Sym(i.at,i.name)}
453   all = {one}
454   for _,tmp in ipairs(sort(xys,firsts)) do
455     x,y,n = unpack(tmp)
456     if one.hi - one.lo > gap
457     then one = push(all, {lo=one.hi, hi=x, all=one.all:clone()}) end
458     one.hi = x
459     add(one.all, y, n) end
460   all = merge(all)
461   all[1].lo = -math.huge
462   all[#all].hi = math.huge
463   return all end
464
465 function merge(b4, j,n,now,a,b,both)
466   j, n, now = 0, #b4, {}
467   while j < #b4 do
468     j = j+1
469     a, b = b4[j], b4[j+1]
470     if b then
471       both = a.all:merged(b.all)
472       if both
473       then a = {lo=a.lo, hi=b.hi, all=both}
474       j = j + 1 end end
475     push(now,a) end
476   return #now == #b4 and b4 or merge(now) end
477
478 function Sym.merge(i,j, k)
479   k = i:clone()
480   for x,n in pairs(i.all) do add(k,x,n) end
481   for x,n in pairs(j.all) do add(k,x,n) end
482   return k end
483
484 function Sym.merged(i,j, k,ei,ej,ek)
485   k = i:marge(j)
486   ei, ej, ek = i:div(), j:div(), k:div()
487   if ek*.99 <= (i.n*ei + j.n*ej)/k.n then return k end end
488
489 function spans(egs1,egs2, spans,tmp,col1,col2)
490   spans = {}
491   for c,col1 in pairs(egs1.x) do
492     col2 = egs2.x[c]
493     tmp = col1:spans(col2)
494     if #tmp>1 then
495       for _,one in pairs(tmp) do push(spans,one) end end end
496   return spans end
497
498 function bestSpan(spans)
499   local divs,ns,n,div,stats,dist2heaven = Num(), Num()
500   function dist2heaven(s) return {(1 - n(s))^2 + (0 - div(s))^2}*.5,s} end
501   function div(s) return divs:norm(s.all:div()) end
502   function n(s) return ns:norm(s.all.n) end
503   for _,s in pairs(spans) do
504     add(divs, s.all:div())
505     add(ns, s.all.n) end
506   return sort(map(spans, dist2heaven), firsts)[1][2] end
507
508 --- 
509 ---
510
511 local xplain,xplains,selects,spanShow
512 function xplain(i,rows,used,
513 stop,here,left,right,lefts0,rights0,lefts1,rights1)
514   used=used or {}
515   rows = rows or i.all
516   here = {all=rows}
517   stop = (#i.all)^the.leaves
518   if #rows >= 2*stop then
519     lefts0, rights0, here.left, here.right, here.mid, here.c = half(i, rows)
520     if #lefts0 < #rows then
521       here.selector = bestSpan(spans(i:clone(lefts0),i:clone(rights0)))
522       used, push(here.selector.all.name, here.selector.lo, here.selector.hi)
523       lefts1,rights1 = {},{}
524       for row in pairs(rows) do
525         push(selects(here.selector, row) and lefts1 or rights1, row) end
526       if #lefts1 > stop then here.lefts = xplain(i,lefts1,used) end
527       if #rights1 > stop then here.rights = xplain(i,rights1,used) end end end
528   return here end
529
530 function xplains(i,format,t,pre,how, sel,front)
531   pre, how = pre or "", how or ""
532   if t then
533     pre=pre or ""
534     front = fmt("%s%s%s",pre,how, #t.all, t.c and rnd(t.c) or "")
535     if t.lefts and t.rights then print(fmt("%-35s",front)) else
536       print(fmt("%-35s",front, o(rnds(mids(i,t.all),format))))
537     end
538     sel = t.selector
539     xplains(i,format,t.lefts, " |.. pre, spanShow(sel,.."")
540     xplains(i,format,t.rights, " |.. pre, spanShow(sel,true) ..":") end end
541
542 function selects(span,row, lo,hi,at,x)
543   lo, hi, at = span.lo, span.hi, span.all.at
544   x = row[at]
545   if is.mising(x) then return true end
546   if lo==hi then return x==lo else return lo <= x and x < hi end end
547
548 function spanShow(span, negative, hi,lo,x,big)
549   if not span then return "" end
550   lo, hi, x, big = span.lo, span.hi, span.all.name, math.huge
551   if not negative
552   then if lo == hi then return fmt("%s== %s",x,lo) end
553       if hi == big then return fmt("%s>= %s",x,lo) end
554       if lo == -big then return fmt("%s< %s",x,hi) end
555       return fmt("%s<= %s< %s",lo,x,hi)
556   else if lo == hi then return fmt("%s!= %s",x,lo) end
557       if hi == big then return fmt("%s< %s",x,lo) end
558       if lo == -big then return fmt("%s>= %s",x,hi) end
559       return fmt("%s< %s and %s>= %s", x,lo,x,hi) end end

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635 -----
636 ---
637 ---  MATH
638 ---
639
640 function Demo.the() oo(the) end
641
642 function Demo.many(a)
643   a={1,2,3,4,5,6,7,8,9,10}; ok("{1023}" == o(many(a,3)), "manys") end
644
645 function Demo.egs()
646   ok(5140==file2Egs(the.file).y[1].hi,"reading") end
647
648 function Demo.dist(i)
649   i = file2Egs(the.file)
650   for n,row in pairs(i.all) do print(n,dist(i, i.all[1], row)) end end
651
652 function Demo.far( i,j,row1,row2,row3,d3,d9)
653   i = file2Egs(the.file)
654   for j=1,10 do
655     row1 = any(i.all)
656     row2 = far(i,row1, i.all, .9)
657     d9 = dist(i,row1,row2)
658     row3 = far(i,row1, i.all, .3)
659     d3 = dist(i,row1,row3)
660     ok(d3 < d9, "closer far") end end
661
662 function Demo.half( i, lefts, rights)
663   i = file2Egs(the.file)
664   lefts, rights = half(i, i.all)
665   oo(mids(i, lefts))
666   oo(mids(i, rights))
667   end
668
669 function Demo.cluster( i)
670   i = file2Egs(the.file)
671   clusters(i, "%0f", cluster(i)) end
672
673 function Demo.spans( i, lefts, rights)
674   i = file2Egs(the.file)
675   lefts, rights = half(i, i.all)
676   oo(bestSpan(spans(i:clone(lefts), i:clone(rights)))) end
677
678 function Demo.xplain( i,j,tmp,lefts,rights,used)
679   i = file2Egs(the.file)
680   used={}
681   xplains(i, "%0f", xplain(i, i.all, used))
682   map(sort(used, function(a,b)
683     return ((a[1] < b[1]) or
684       (a[1]==b[1] and a[2] < b[2]) or
685       (a[1]==b[1] and a[2]==b[2] and a[3] < b[3]))end),oo) end
686
687 -----
688
689 the = settings(help)
690 Demo.main(the.todo, the.seed)

```