

```

1 ---
2 ---
3 ---
4 ---
5 ---
6 ---
7 ---
8 ---
9 ---
10 ---
11 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
12 local the, help = {}, {}
13
14 lua xplan.lua [OPTIONS]
15 (c) 2022, Tim Menzies, opensource.org/licenses/BSD-2-Clause
16
17 OPTIONS:
18 -cohen      -c cohen          = .35
19 -far        -f how far to seek poles = .9
20 -keep       -k items to keep    = 256
21 -minitems   -m min items in a range = .5
22 -p          -p euclidean coefficient = 3
23
24 OPTIONS, other:
25 -dump       -d stackdump on error  = false
26 -file       -f data file          = ../etc/data/auto93.csv
27 -help       -h show help          = false
28 -seed       -s random number seed  = 10019
29 -todo       -t start-up action     = nothing
30
31 local any, bestSpan, bins, bins1, bootstrap, firsts, fmt, last
32 local many, map, new, o, obj, oo, per, push, quintiles, scottKnot
33 local selects, slots, smallfx, sort, sum, thing, things, xplans
34
35 --- MISC TOOLS
36 ---
37 --- list query
38 ---
39 ---
40 ---
41 function last(a)      return a[ #a ] end
42 function per(a,p)     return a[ (p*#a)//1 ] end
43 function any(a)       return a[ math.random(#a) ] end
44 function many(a,n, u) u={}; for j=1,n do push(u,any(a)) end; return u end
45
46 --- list update
47 ---
48 ---
49 ---
50 ---
51 function push(t,x)    t[1 + #t] = x; return x end
52 function map(t,f, u)  u={};for _,v in pairs(t) do push(u,f(v)) end; return u end
53 function sum(t,f, n)
54   f = f or function(x) return x end
55   n=0; for _,v in pairs(t) do n = n + f(v) end; return n end
56
57 function sort(t,f)    table.sort(t,f); return t end
58 function firsts(a,b) return a[1] < b[1] end
59
60 --- string '2 thing
61 ---
62 ---
63 ---
64 function thing(x)
65   x = x:match("%s*(-)%s*$")
66   if x=="true" then return true else x=="false" then return false end
67   return tonumber(x) or x end
68
69 function things(file, x)
70   local function cells(x, t)
71     t={}; for y in x:gmatch("(^[^,]+)") do push(t, thing(y)) end; return t end
72   file = io.input(file)
73   return function()
74     x=io.read(); if x then return cells(x) else io.close(file) end end end
75
76 --- print
77 ---
78 ---
79 ---
80 fmt = string.format
81
82 function oo(t) print(o(t)) end
83
84 function o(t, seen, u)
85   if type(t)~="table" then return tostring(t) end
86   seen = seen or {}
87   if seen[t] then return "..." end
88   seen[t] = t
89   local function show1(x) return o(x, seen) end
90   local function show2(k) return fmt("%.5s %s",k,o(t[k],seen)) end
91   u = #t>0 and map(t,show1) or map(slots(t),show2)
92   return (t._is or "")..{"..table.concat(u, " ").."}" end
93
94 function slots(t, u)
95   u={};for k,v in pairs(t) do if tostring(k):sub(1,1)~="_" then push(u,k) end end
96   return sort(u) end
97
98 --- test suite
99 ---
100 ---
101 local go, ok = {fails=0}
102 function ok(test,msg)
103   print(test and " PASS:" or " FAIL:",msg or "")
104   if not test then
105     go.fails=go.fails+1
106     if the.dump then assert(test,msg) end end end
107
108 function go.main(todo,seed)
109   for k,one in pairs(todo=="" and slots(go) or {todo}) do
110     if k == "main" and type(go[one]) == "function" then
111       math.randomseed(seed)
112       print(fmt("%.5s",one))
113       go[one]() end end
114   for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
115   return go.fails end
116
117 --- object
118 ---
119 ---
120 ---
121 new = setmetatable
122 function obj(s, t)
123   t={__tostring=o, __is=s or ""}; t.__index=t
124   return new(t, {__call=function(_,...) return t.new(_,...) end}) end

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125 ----- CLASSES
126 ---
127 ---
128 ---
129 ---
130 local Num, Sym, Egs = obj"Num", obj"Sym", obj"Egs"
131
132 --- create
133 ---
134 ---
135 function Sym:new(at,name)
136   return new({at=at, name=name, most=0,n=0,all={}}, Sym) end
137
138 function Num:new(at,name)
139   return new({at=at, name=name, _all={}, w=(name or ""):find"$" and -1 or 1,
140     n=0, sd=0, mu=0, m2=0, lo=math.huge, hi=-math.huge}, Num) end
141
142 function Egs:new(names, i,col)
143   i = new({all={}, cols=(names=names, all={}, x={}, y={})), Egs)
144   for at,name in pairs(names) do
145     col = (name:find"^[A-Z]-" and Num or Sym)(at,name)
146     push(i.cols,all, col)
147     if not name:find"$" then
148       if name:find"$" then i.cols.class = col end
149       push(name:find"[+!]" and i.cols.y or i.cols.x, col) end end
150   return i end
151
152 --- copy
153 ---
154 ---
155 ---
156 function Sym.copy(i) return Sym(i.at, i.name) end
157
158 function Num.copy(i) return Num(i.at, i.name) end
159
160 function Egs.copy(i,all, j)
161   j = Egs(i.cols.name)
162   for _,row in pairs(rows or {}) do i:add(row) end
163   return j end
164
165 --- update
166 ---
167 ---
168 ---
169 function Egs.add(i,row)
170   i.all[1 + #i.all] = row
171   for at,col in pairs(i.cols) do col:add(row[col.at]) end end
172
173 function Sym.add(i,x,inc)
174   if x == "?" then
175     inc = inc or 1
176     i.n = i.n + inc
177     i.all[x] = inc + (i.all[x] or 0)
178     if i.all[x] > i.most then i.most, i.mode = i.all[x], x end end end
179
180 function Sym.sub(i,x,inc)
181   if x == "?" then
182     inc = inc or 1
183     i.n = i.n - inc
184     i.all[x] = i.all[x] - inc end end
185
186 function Num.add(i,x,_, d,a)
187   if x == "?" then
188     i.n = i.n + 1
189     d = x - i.mu
190     i.mu = i.mu + d/i.n
191     i.m2 = i.m2 + d*(x - i.mu)
192     i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
193     i.lo = math.min(x, i.lo)
194     i.hi = math.max(x, i.hi)
195     a = i._all
196     if #a < the.keep then i.ok=false; push(a,x)
197     elseif r() < the.keep/i.n then i.ok=false; a[r(#a)]=x end end end
198
199 function Num.sub(i,x,_, d)
200   if x == "?" then
201     i.n = i.n - 1
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) end end
206
207 --- query
208 ---
209 ---
210 ---
211 function Num.sorted(i)
212   if not i.ok then table.sort(i._all); i.ok=true end
213   return i._all end
214
215 function Num.mid(i) return i.mu end
216 function Sym.mid(i) return i.mode end
217
218 function Num.div(i) return i.sd end
219 function Sym.div(i)
220   return ~sum(i.all,function(n) return n/i.n*math.log(n/i.n,2) end) end
221
222 function Num.norm(i,x)
223   return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end

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```

224 --- c | l | a | t | a |
225 ---
226 function Num.dist(i,a,b)
227 if a=="?" and b=="?" then return 1 end
228 if a=="?" then b=i:norm(b); a=b<.5 and 1 or 0
229 elseif b=="?" then a=i:norm(a); b=a<.5 and 1 or 0
230 else a,b = i:norm(a), i:norm(b) end
231 return math.abs(a - b) end
232
233
234 function Sym.dist(i,a,b)
235 return a=="?" and b=="?" and 1 or a==b and 0 or 1 end
236
237 function Egs.dist(i,row1,row2,d)
238 d = sum(i.cols.x, function(c) return c:dist(row1[c.at], row2[c.at])^the.p end)
239 return (d/#i.cols.x)^(1/the.p) end
240
241 function Egs.dists(i,r1,rows)
242 return sort(map(rows,function(s) return{i:dist(r1,r2),r2} end),firsts) end
243
244 function Egs.half(i, rows)
245 local project,far,some,left,right,c,lefts,rights
246 far = function(r,t) return per(i:dists(r,t), the.far)[2] end
247 project= function(r1, a,b)
248 a,b = i:dist(left,r1), i:dist(right,r1)
249 return {(a^2 + c^2 - b^2)/(2*c), r1} end
250 some = many(rows, the.some)
251 left = i:far(any(some), some)
252 right = i:far(left, some)
253 c = i:dist(left, right)
254 lefts,rights = i:copy(), i:copy()
255 for n, projection in pairs(sort(map(rows,project),firsts)) do
256 if n==#rows//2 then mid=row end
257 (n <= #rows//2 and lefts or rights):add( projection[2] ) end
258 return lefts, rights, left, right, mid, c end
259
260 --- d | i | s | c | r | e | t | i | z | e |
261 ---
262 function Num.spans(i,j, cuts)
263 local xys,all = {}, Num
264 for _,n in pairs(i..all) do all:add(n); push(xys,{x=n,y="left"}) end
265 for _,n in pairs(j..all) do all:add(n); push(xys,{x=n,y="right"}) end
266 return bins(i,cuts,
267 bins1(sort(xys,first), (#xys)^the.minItems,all.sd*the.cohen,Sym,{})) end
268
269
270 function bins1(col, old,new)
271 if #new1 then
272 new[1].lo = -math.huge
273 new[#new].hi = math.huge
274 for _,cut in pairs(new) do cut.col= col; push(old,cut) end end end
275
276 function bins1(xys, minItems, cohen, yclass, cuts, b4)
277 local lhs, rhs, b4, cut, div, xpect = yclass(), yclass(), b4 or xys[1].x
278 function xpect(i,j) return (i.n*i:div() + j.n*j:div()) / (i.n + j.n) end
279 for _,xy in pairs(xys) do rhs:add(xy.y) end
280 div = rhs:div()
281 for j,xy in pairs(xys) do
282 lhs:add(xy.y)
283 rhs:sub(xy.y)
284 if lhs.n >= minItems and rhs.n >= minItems then
285 if xy.x ~= xys[j+1].x then
286 if xy.x - xys[1].x >= cohen and xys[#xys].x - xy.x >= cohen then
287 if xpect(lhs,rhs) < div then
288 cut, div = j, xpect(lhs,rhs) end end end end end
289
290 if cut
291 then local l,r = {},{}
292 for n,xy in pairs(xys) do push(n<=cut and l or r, xy) end
293 bins1(l, minItems, cohen, yclass, cuts, b4)
294 bins1(r, minItems, cohen, yclass, cuts, xys[cut].x)
295 else push(cuts, {lo=b4, hi=xys[#xys].x, n=#xys, div=div}) end end
296
297 --- > x | p | l | a | i | n |
298 ---
299
300 local xplain,xplains,selects,spanShow
301 function Egs.xplain(i,rows)
302 local stop,here,left,right,lefts0,rights0,lefts1,rights1
303 rows = rows or i.all
304 here = {all=rows}
305 stop = (#i.all)^the.minItems
306 if #rows >= 2*stop then
307 lefts0, rights0, here.left, here.right, here.mid, here.c = half(i, rows)
308 if #lefts0.all < #rows then
309 cuts = {}
310 for j,col in pairs(lefts0.col.x) do col:spans(rights0.col.x[j],cuts) end
311 lefts1,rights1 = {},{}
312 for _,row in pairs(rows) do
313 push(selects(here.selector, row) and lefts1 or rights1, row) end
314 if #lefts1 > stop then here.lefts = xplain(i,lefts1) end
315 if #rights1 > stop then here.rights = xplain(i,rights1) end end end
316 return here end
317
318 function bestSpan(spans)
319 local divs,ns,n,div,stats,dist2heaven = Num(), Num()
320 function dist2heaven(s) return {(1 - n(s))^2 + (0 - div(s))^2^.5,s} end
321 function div(s) return divs:norm( s.all:div() ) end
322 function n(s) return ns:norm( s.all.n ) end
323 for _,s in pairs(spans) do
324 add(divs, s.all:div())
325 add(ns, s.all.n) end
326 return sort(map(spans, dist2heaven), firsts)[1][2] end
327
328 function selects(span,row, lo,hi,at,x)
329 lo, hi, at = span.lo, span.hi, span.col.at
330 x = row[at]
331 if x=="?" then return true end
332 if lo==hi then return x==lo else return lo <= x and x < hi end end
333
334 function xplains(i,format,t,pre,how, sel,front)
335 pre, how = pre or "", how or ""
336 if t then
337 pre=pre or ""
338 front = fmt("%s%s%s",pre,how, #t.all, t.c and rnd(t.c) or "")
339 if t.lefts and t.rights then print(fmt("%-35s",front)) else
340 print(fmt("%-35s",front, o(rnds(mids(i,t.all),format))))
341 end
342 sel = t.selector
343 xplains(i,format,t.lefts, "... pre, spanShow(sel,":")")
344 xplains(i,format,t.rights, "... pre, spanShow(sel,true) ..:") end end

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```

430 -----
431 ---
432 ---  G O
433 ---
434
435 function go.last()
436   ok( 30 == last{10,20,30}, "lasts") end
437
438 function go.per( t)
439   t={};for i=1,100 do push(t,i*1000) end
440   ok(70000 == per(t,.7), "per") end
441
442 function go.many( t)
443   t={};for i=1,100 do push(t,i) end; many(t,10) end
444
445 function go.sum( t)
446   t={};for i=1,100 do push(t,i) end; ok(5050==sum(t), "sum")end
447
448 -- function go.things( t)
449 --   t={}; for row in things(the.file) do oo(row) end end
450
451 function go.egs( )
452   ok(Egs({"name","age","Weight!").cols.x, "Egs") end
453
454 function go.sym( s)
455   s=Sym(); map({1,1,1,1,2,2,3}, function(x) s:add(x) end)
456   ok(1.378 < s:div() and s:div() < 1.379, "ent") end
457
458 function go.num( n)
459   n=Num(); map({10, 12, 23, 23, 16, 23, 21, 16},function(x) n:add(x) end)
460   ok( 4.89 < n:div() and 4.90 < n:div(), "div") end
461
462 -----
463 help:gsub("\n ([-]|([^\s+])|(%s)+(-|([^\s+])|^\n]*%s([^\s+])",
464   function(long,key,short,x)
465     for n,flag in ipairs(arg) do
466       if flag==short or flag==long then
467         x = x=="false" and true or x=="true" and "false" or arg[n+1] end end
468       the[key] = x==true and true or thing(x) end
469
470 if the.help then print(help) else go.main(the.todo, the.seed) end

```