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1  #!/usr/bin/env lua
2  -- vim: ts=2 sw=2 et:
3  -- (c) 2022, Tim Menzies
4  -- Usage of the works is permitted provided that this instrument is
5  -- retained with the works, so that any entity that uses the works is
6  -- notified of this instrument.  DISCLAIMER: THE WORKS ARE WITHOUT WARRANTY.
7  -----
8  local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
9  local help = [[
10
11 gate: explore the world better, explore the world for good.
12 (c) 2022, Tim Menzies
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15      56      |      monitor = (bad - better)
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185 -----
186 function new(klass,...)
187   local obj = setmetatable({},klass)
188   local res = klass.new(obj,...)
189   if res then obj = setmetatable(res,klass) end
190   return obj end
191
192 function obj(name, t)
193   t={__tostring=oo, is=name or ""}; t.__index=t
194   return setmetatable(t, {__call=new}) end
195
196 local Some,Sym,Num = obj"Some",obj"Sym",obj"Num"
197 local Bin,Cols,Egs = obj"Bin",obj"Cok",obj"Egs"
198 -----
199 function Sym:new(at,name)
200   self.at, self.name = at or 0, name or ""
201   self.n, self.has, self.mode, self.most = 0, {}, nil, 0 end
202
203 function Sym:add(x,inc)
204   if x ~= "?" then
205     inc = inc or 1
206     self.n = self.n + inc
207     self.has[x] = inc + (self.has[x] or 0)
208     if self.has[x] > self.most then self.most,self.mode = self.has[x],x end end
209   return x end
210
211 function Sym:mid() return self.mode end
212 function Sym:div() return ent(self.has) end
213
214 function Sym:like(x,prior)
215   return ((self.has[x] or 0) + the.m*prior)/(self.n + the.m) end
216
217 function Sym:__add(other, out)
218   out=Sym(self.at,self.name)
219   for x,n in pairs(self.has) do out:add(x,n) end
220   for x,n in pairs(other.has) do out:add(x,n) end
221   return out end
222
223 -----
224 function Some:new()
225   self.kept, self.ok, self.n = {}, false, 0 end
226
227 function Some:add(x, a)
228   self.n = 1 + self.n
229   a = self.kept
230   if #a < the.keep then self.ok=false; push(a,x)
231   elseif r() < the.keep/self.n then self.ok=false; a[r(#a)]=x end end
232
233 function Some:has()
234   if not self.ok then table.sort(self.kept) end
235   self.ok = true
236   return self.kept end
237
238 -----
239 function Num:new(at,name)
240   self.at, self.name = at or 0, name or ""
241   self.w = self.name:find"$-" and -1 or 1
242   self.some=Some()
243   self.n,self.mu,self.m2,self.sd,self.lo,self.hi = 0,0,0,0,1E32,-1E32 end
244
245 function Num:add(x,_, a,d)
246   if x ~="?" then
247     self.some:add(x)
248     self.n = self.n + 1
249     self.lo = min(x, self.lo)
250     self.hi = max(x, self.hi)
251     d = x - self.mu
252     self.mu = self.mu + d/self.n
253     self.m2 = self.m2 + d*(x - self.mu)
254     self.sd = (self.m2<0 or self.n<2) and 0 or ((self.m2/(self.n - 1))^0.5) end
255   return x end
256
257 function Num:__add(other, out)
258   out=Num(self.at,self.name)
259   for _,x in pairs(self.some.kept) do out:add(x) end
260   for _,x in pairs(other.some.kept) do out:add(x) end
261   return out end
262
263 function Num:mid() return self.mu end
264 function Num:div() return self.sd end
265
266 function Num:like(x,_)
267   local z, e, pi = 1E-64, math.exp(1), math.pi
268   if x < self.mu - 4*self.sd then return 0 end
269   if x > self.mu + 4*self.sd then return 0 end
270   return e^(-(x - self.mu)^2 / (z + 2*self.sd^2))/(z + (pi*2*self.sd^2)^.5) end
271
272 function Num:norm(x, lo,hi)
273   lo,hi = self.lo, self.hi
274   return x=="?" and x or hi-lo < 1E-9 and 0 or (x - lo)/(hi - lo) end
275
276 local _merge
277 function Num:bins(other)
278   local tmp,out = {},{}
279   for _,x in pairs(self.some.kept) do push(tmp, {x=x, y="left"}) end
280   for _,x in pairs(other.some.kept) do push(tmp, {x=x, y="right"}) end
281   tmp = sort(tmp,lt"x") -- ascending on x
282   local now = push(out, Bin(self.at, self.name, tmp[1].x))
283   local epsilon = sd(tmp,fu"x") * the.cohen
284   local minSize = (#tmp)^the.leaves
285   for j,xy in pairs(tmp) do
286     if j > minSize and j + minSize < #tmp then -- leave enough for other bins
287       if now.ys.n > minSize then -- enough in this bins
288         if xy.x == tmp[j+1].x then -- there is a break in the data
289           if now.hi - now.lo > epsilon then -- "now" not trivially small
290             now = push(out, Bin(self.at, self.name, now.hi)) end end end end
291             now:add(xy.x, xy.y) end
292             out[1].lo = -math.huge
293             out[#out].hi = math.huge
294             return _merge(out, BIN.mergeSameDivs) end
295
296 function _merge(b4, a,b,c,j,n,tmp)
297   j,n,tmp = 1,#b4,{ }
298   while j<=n do
299     a, b = b4[j], b4[j+1]
300     if b then
301       c = a:merged(b)
302       if c then a, j = c, j+1 end end
303       tmp[#tmp+1] = a
304       j = j+1 end
305   return #tmp==#b4 and tmp or _merge(tmp) end

```

```

304 -----
305 function Cols:new(names, col)
306   self.names = names
307   self.all, self.x, self.y = {}, {}, {}
308   for at,name in pairs(names) do
309     col = push(self.all, (name:find"^[A-Z]" and Num or Sym) (at,name))
310     if not name:find"$" then
311       if name:find"!$" then self.klass=col end
312       col.indep = not name:find"[+!]"
313       push(col.indep and self.x or self.y, col) end end end
314
315 function Egs:new() self.rows, self.cols = {},nil end
316
317 function Egs:add(row, add)
318   add = function(col) col:add(row[col.at]) end
319   if self.cols then push(self.rows, map(self.cols,add)) else
320     self.cols = Cols(row) end end
321
322 function Egs:mid(cols)
323   return map(cols or self.cols.y, function(col) return col:mid() end) end
324
325 function Egs:div(cols)
326   return map(cols or self.cols.y, function(col) return col:div() end) end
327
328 function Egs:like(row,egs, n,prior,like,col)
329   n=0; for _,eg in pairs(egs) do n = n + #eg.rows end
330   prior = (#self.rows + the.k) / (n + the.k * #egs)
331   like = log(prior)
332   for at,x in pairs(row) do
333     col = self.cols.all[at]
334     if x ~="?" and col.indep then like= like + log(col:like(x,prior)) end end
335   return like end
336
337 function Egs:better(row1,row2)
338   local s1, s2, n, e = 0, 0, #self.cols.y, math.exp(1)
339   for _,col in pairs(self.cols.y) do
340     local a = col:norm(row1[col.at])
341     local b = col:norm(row2[col.at])
342     s1 = s1 - e^(col.w * (a - b) / n)
343     s2 = s2 - e^(col.w * (b - a) / n) end
344   return s1 / n < s2 / n end
345
346 function Egs:betters()
347   return sort(self.rows, function(a,b) return self:better(a,b) end) end

```

```

348 -----
349 function go.the() ooo(the) end
350
351 function go.ent() ok(abs(1.3788 - ent{a=4,b=2,c=1}) < 0.001,"enting") end
352
353 function go.ooo() ooo{cc=1,bb={ff=4,dd=5,bb=6}, aa=3} end
354
355 function go.copy( t,u)
356   t = {a=1,b=2,c={d=3,e=4,f={g=5,h=6}}}
357   u = copy(t)
358   t.c.f.g = 100
359   ok(u.c.f.g ~= t.c.f.g, "deep copy") end
360
361 function go.rnds() ooo(rnds{3.421212, 10.1121, 9.1111, 3.44444}) end
362
363 function go.csv( n)
364   n=0; for row in csv(the.file) do n=n+1 end; ok(n==399,"stuff") end
365
366 function go.some( s)
367   the.keep = 64
368   s = Some(); for i=1,10^6 do s:add(i) end
369   ooo(s:has()) end
370
371 function go.num( n,mu,sd)
372   n, mu, sd = Num(), 10, 1
373   for i=1,10^3 do
374     n:add(mu + sd*math.sqrt(-2*math.log(r()))*math.cos(2*math.pi*r())) end
375     ok(abs(n:mid() - mu) < 0.025, "sd")
376     ok(abs(n:div() - sd) < 0.05, "div") end
377
378 function go.adds( n)
379   print(adds(Num(),{1,2,3,4,5}) + adds(Num(),{11,12,13,14,15}))
380 end
381
382 function go.sym( s,mu,sd)
383   s = Sym()
384   for i=1,100 do
385     for k,n in pairs{a=4,b=2,c=1} do s:add(k,n) end end
386   ooo(s:has) end
387
388 -----
389 the = settings(the,help)
390
391 if pcall(debug.getlocal, 4, 1)
392 then return {Num=Num, Sym=Sym, Egs=Egs} -- called as sub-module. return classes
393 else the = cli(the) -- update `the` from command line
394   demos(the,go) -- run some demos
395   for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
396   os.exit(fails) end

```