```
--- vim: ts=2 sw=2 et:
local b4,help = {},[[
CHOP: best or rest multi-objective optimization.
(c) 2022 Tim Menzies, timm@ieee.org
"I think the highest and lowest points are the important ones.
 Anything else is just...in between." ~ Jim Morrison

USAGE: lua chop.lua [OPTIONS]

OPTIONS:
  -b  --bins  max bins                = 16
  -s  --seed  random number seed      = 10019
  -S  --some  number of nums to keep  = 256
  -p  --p     distance coeffecient    = 2


OPTIONS (other):
  -f  --file  where to find data      = ../etc/data/auto93.csv
  -h  --help  show help               = false
  -r  --rnd   rounding rules          = %5.2f
  -g  --go    start up action         = nothing

Usage of the works is permitted provided that this instrument is
retained with the works, so that any entity that uses the works is
notified of this instrument. DISCLAIMER:THE WORKS ARE WITHOUT WARRANTY. ]]
-- ## Coding Conventions
--
-- - _Separate policy from mechanism:_
--   All "magic parameters" that control code behavior should be part
--   of that help text. Allow for `-h` on the command line to print
--   help.  Parse that string to set the options.
--   _Dialogue independence_: Isolate and separate operating system interaction.
-- - _Test-driven development_: The `go` functions store tests.
--   Tests should be silent unless they --   fail. -tests can be
--   disabled by renaming from `go.fun` to `no.fun`. Tests should
--   return `true` if the test passes.  On exit, return number of
--   failed tests.
-- - _Less is more:_ Code 80 chars wide, or less.  Functions in 1 line,
--   if you can. Indent with two spaces. Divide code into 120 line (or
--   less) pages.  Use `i` instead of `self`. Use `_` to denote the
--   last created class/ Use `__` for anonymous variable.s Minimize
--   use of local (exception: define all functions as local at top of
--   file).
-- - _Encapsulation:_ Use polymorphism but no inheritance (simpler
--   debugging).  All classes get a `new` constructor.
--   Use UPPERCASE for class names.
---
-- ## About the Learning
--
-- - Data is stored in ROWS
-- - Beware missing values (marked in "?") and avoid them
-- - Where possible all learning should be  incremental.
-- - Standard deviation and entropy generalized to `div` (diversity);
-- - Mean and mode generalized to `mid` (middle);
-- - Rows are created once and shared between different sets of
--   examples (so we can accumulate statistics on how we are progressing
--   inside each row).
-- - When a row is first created, it is assigned to a `base`; i.e.
--   a place to store the `lo,hi` values for all numerics.
-- - XXX tables very sueful
-- - XXX table have cols. cols are num, syms. ranges

-------------------------------------------------------------------------------
-- ## Namespace
local the={}
local _,big,clone,csv,demos,discretize,dist,eg,entropy,fmt,gap,like,lt
local map,merged,mid,mode,mu,norm,num,o,obj,oo,pdf,per,push
local rand,range,rangeB4,rnd,rnds,rowB4,slice,sort,some,same,sd,string2thing,sym,t
hese
local NUM,SYM,RANGE,EGS,COLS,ROW
for k,__ in pairs(_ENV) do b4[k]=k end -- At end, use `b4` to find rogue vars.

-------------------------------------------------------------------------------
-- ## Utils
-- Misc
big=math.huge
rand=math.random
fmt=string.format
same = function(x) return x end

-- Sorting
function sort(t,f)    table.sort(#t>0 and t or map(t,same), f); return t end
function lt(x)        return function(a,b) return a[x] < b[x] end end

-- Query and update
function map(t,f, u)  u={};for k,v in pairs(t) do u[1+#u]=f(v) end; return u end
function push(t,x)    t[1+#t]=x; return x end
function slice(t,i,j,k,     u)
  i,j = i or 1,j or #t
  k   = (k or 1)
  k   = (j - i)/k
  u={}; for n=i,j,k//1 do u[1+#u] = t[n] end return u end

-- "Strings 2 things" coercion.
function string2thing(x)
  x = x:match"^%s*(.-)%s*$"
  if x=="true" then return true elseif x=="false" then return false end
  return math.tointeger(x) or tonumber(x) or x  end

function csv(csvfile)
  csvfile = io.input(csvfile)
  return function(line, row)
    line=io.read()
    if not line then io.close(csvfile) else
      row={}; for x in line:gmatch("([^,]+)") do push(row,string2thing(x)) end
      return row end end end

-- "Things 2 strings" coercion.
function oo(t) print(o(t)) end
function o(t,     u)
  if #t>0 then return "{"..table.concat(map(t,tostring)," ")..")" else
    u={}; for k,v in pairs(t) do u[1+#u] = fmt(":%s %s",k,v) end
    return (t.is or "")..("|"..table.concat(sort(u)," ")..")" end end

function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
function rnd(x,f)
  return fmt(type(x)=="number" and (x~=x//1 and f or the.rnd) or"%s",x) end

-- Polymorphic objects.
function obj(name,     t,new)
  function new(kl,...)
    local x=setmetatable({},kl); kl.new(x,...); return x end
  t = {__tostring=o, is=name or ""}; t.__index=t
  _ = t
  return setmetatable(t, {__call=new}) end

-------------------------------------------------------------------------------
-- ## Objects

-- ### NUM
-- - For a stream of `add`itions, incrementally maintain `mu,sd`.
-- - `Norm`alize data for distance and discretization calcs (see `dist` and `bin`)
.
-- - Comment on `like`lihood that something belongs to this distribution.
NUM=obj"NUM"
function _.new(i,at,txt)
  i.at=at or 0; i.txt=txt or ""; i.lo,i.hi=big, -big
  i.n,i.mu,i.m2,i.sd = 0,0,0,0;  i.w=(txt or""):find"-$" and -1 or 1 end

function _.add(i,x,   d)
  if x=="?" then return x end
  i.n  = i.n + 1
  d    = x - i.mu
  i.mu = i.mu + d/i.n
  i.m2 = i.m2 + d*(x - i.mu)
  i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
  i.lo = math.min(i.lo,x)
  i.hi = math.max(i.hi,x) end

function _.bin(i,x,n,  b) b=(i.hi-i.lo)/n; return math.floor(x/b+0.5)*b end
function _.mid(i) return i.mu end

function _.norm(i,x) return i.hi-i.lo<1E-9 and 0 or (x-i.lo)/(i.hi-i.lo+1/big)end

function _.dist(i, x,y)
  if     x=="?" and y=="?" then return 1 end
  if     x=="?"            then y = i:norm(y); x = y<.5 and 1 or 0
  elseif y=="?"            then x = i:norm(x); y = x<.5 and 1 or 0
  else x,y = i:norm(x), i:norm(y) end
  return math.abs(x - y) end

function _.like(i,x,__,       e)
  return (x < i.mu - 4*i.sd and 0 or x > i.mu + 4*i.sd and 0 or
    2.7183^(-(x - i.mu)^2 / (z + 2*i.sd^2))/(z + (math.pi*2*i.sd^2)^.5)) end

-------------------------------------------------------------------------------
-- ### SYM
-- - For a stream of `add`itions, incrementally maintain count of `all` symbols.
-- - Using that info, report `dist`, mode (`mid`) symbol, and entropy
--   (`div`) of this distribution.
-- - Comment on `like`lihood that something belongs to this distribution.
SYM=obj"SYM"
function _.new(i,at,txt) i.at=at or 0; i.txt=txt or ""; i.n,i.all = 0,{} end
function _.add(i,x,n)
  if x=="?" then return x end
  i.n=i.n+1; i.all[x] = (n or 1) + (i.all[x] or 0) end

function _.dist(i,x,y) return (a==b and 0 or 1) end

function _.mid(i)
  m=0; for y,n in pairs(i.all) do if n>m then m,x=n,y end end; return x end

function _.div(i,    n,e)
  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

function _.like(i,x,prior) return ((c.all[x] or 0) + the.m*prior)/(c.n+the.m) end
-------------------------------------------------------------------------------
-- ### RANGE
-- - For a stream of `add`itions, incrementally maintain counts of `x` and `y`.
-- - Summarize `x` as the `lo,hi` seen so far and summarize `y` in `SYM` counts
--   in `y.all` (and get counts there using `of`).
-- - Support range sorting (`__lt`) and printing (`__tostring`).
-- - Check if this range's `x` values `select`s for a particular row.
-- - `Merge` adjacent ranges if the entropy of the whole is less than the parts.
RANGE=obj"RANGE"
function _.new(i,col,lo,hi,y)
  i.cols, i.x, i.y = col, ((lo=lo or big, hi=hi or -big)), (y or  SYM()) end

function _.add(i,x,y)
  if x=="?" then return x end
  i.x.lo = math.min(i.x.lo,x)
  i.x.hi = math.max(i.x.hi,x)
  i.y:add(x,y) end

function _.__lt(i,j) return i.col.at == j.col.at and i.x.lo < j.x.lo end
function _.of(i,x)   return i.y.all[x] or 0 end

function _.selects(i,t,     x)
  t = t.cells and t.cells or t
  x = t[i.at]
  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

function _.__tostring(i)
  local x, lo, hi = i.txt, i.x.lo, i.x.hi
  if     lo ==  hi  then return fmt("%s == %s",x, lo)
  elseif hi ==  big then return fmt("%s >= %s",x, lo)
  elseif lo == -big then return fmt("%s < %s", x, hi)
  else                   return fmt("%s <= %s < %s",lo,x,hi) end end

function _.merge(i,j,n0,    k)
  if i.at == j.at then
    k = SYM(i.y.at, i.y.txt)
    i,j = i.y, j.y
    for x,n in pairs(i.all) do sym(k,x,n) end
    for x,n in pairs(j.all) do sym(k,x,n) end
    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)
    then return RANGE(i.col, i.lo, j.hi, k) end end end
-------------------------------------------------------------------------------
-- ### ROW
-- - Using knowledge of the `base` geometry of the data, support distance calcs
-- i  (`__sub` and `around`) as well as multi-objective ranking (`__lt`).
ROW=obj"ROW"
function _.new(i,eg, cells) i.base,i.cells = eg,cells end
function _.__lt(i,j,      s1,s2,e,y,a,b)
  y = i.base.cols.y
  s1, s2, e = 0, 0,  math.exp(1)
  for __,col in pairs(y) do
    a  = col:norm(i.cells[col.at])
    b  = col:norm(j.cells[col.at])
    s1 = s1 - e^(col.w * (a - b) / #y)
    s2 = s2 - e^(col.w * (b - a) / #y) end
  return s1/#y < s2/#y end

function _.__sub(i,j)
  for __,col in pairs(i.base.cols.x) do
    a,b = i.cells[col.at], j.cells[col.at]
    inc = a=="?" and b=="?" and 1 or col:dist(a,b)
    d   = d + inc^the.p end
  return (d / (#i.base.cols.x)) ^ (1/the.p) end

function _.around(i,rows)
  return sort(map(rows or i.base.rows, function(j) return {dist=i-j,row=j} end),
              lt"dist") end
```

```
-------------------------------------------------------------------------------
-- ### COLS
-- - Factory for converting column `names` to `NUM`s ad `SYM`s.
-- - Store all columns in `.all`, and for all columns we are not skipping,
--   store the independent and dependent columns distributions in `x` and `y`.
COLS=obj"COLS"
function _.new(i,names,     head,row,col)
  i.names=names; i.all={}; i.y={}; i.x={}
  for at,txt in pairs(names) do
    col       = push(i.all, (txt:find"^[A-Z]" and NUM or SYM)(at, txt))
    col.goalp = txt:find"[!+-]$" and true or false
    if not txt:find":$" then
      if txt:find"!$" then i.klass=col end
      push(col.goalp and i.y or i.x, col) end end end
-------------------------------------------------------------------------------
-- ### EGS
-- - For a stream of `add`itions, incrementally store rows, summarized in `cols`.
-- - When `add`ing, build new rows for new data. Otherwise reuse rows across
--   multiple sets of examples.
-- - Supporting `copy`ing of this structure, without or without rows of data.
-- - Report how much this set of examples `like` a new row.
-- - Discretize columns as `ranges` that distinguish two sets of rows
--   (merging irrelevant distinctions).
-- - Summarize the `mid`point of these examples.
EGS=obj"EGS"
function _.new(i,names) i.rows,i.cols = {}, COLS(names) end
function _.load(f,   i)
  for row in csv(the.file) do if i then i:add(row) else i=EGS(row) end end
  return i end

function _.add(i,row,    cells)
  cells = push(i.rows, row.cells and row or ROW(i,row)).cells
  for n,col in pairs(i.cols.all) do col:add(cells[n]) end end

function _.mid(i,cols)
  return map(cols or i.cols.y, function(c) return c:mid() end) end

function _.copy(i,rows,  j)
  j=EGS(i.cols.names); for _,r in pairs(rows or {}) do j:add(r) end;return j end

function _.like(i,t,overall, nHypotheses,      c)
  prior = (#i.rows + the.k) / (overall + the.k * nHypotheses)
  like  = math.log(prior)
  for at,x in pairs(t) do
    c=i.cols.all.at[at]
    if x~="?" and not c.goalp then
      like = math.log(col:like(x)) + like end end
  return like end

local _merge, _xpand, _ranges
function _.ranges(i,one,two,   t)
  t={}; for _,c in pairs(i.cols.x) do t[c.at]=_ranges(c,one,two) end;return t end

function _ranges(col,yes,no,    out,x,d)
  out = {}
  for _,what in pairs{{rows=yes, klass=true}, {rows=no, klass=false}} do
    for _,row in pairs(what.rows) do x = row.cells[col.at]; if x~="?" then
      d = col:discretize(x,the.bins)
      out[d] = out[d] or RANGE(col,x,x)
      out[d]:add(x, what.klass) end end end
  return _xpand(_merge(sort(out)))  end

function _merge(b4,        a,b,c,j,n,tmp)
  j,n,tmp = 1,#b4,{}
  while j<=n do
    a, b = b4[j], b4[j+1]
    if b then c = a:merged(b); if c then a,j = c,j+1 end end
    tmp[#tmp+1] = a
    j = j+1 end
  return #tmp==#b4 and tmp or _merge(tmp) end

function _xpand(t)
  for j=2,#t do t[j].lo=t[j-1].hi end; t[1].lo, t[#t].hi= -big,big;return t end
```

```
-------------------------------------------------------------------------------
-- ## DEMOS
local go,no={},{}

-- Convert help string to a table. Check command line for any updates.
function these(f1,f2,k,x)
  for n,flag in ipairs(arg) do if flag==f1 or flag==f2 then
    x = x=="false" and"true" or x=="true" and"false" or arg[n+1] end end
  the[k] = string2thing(x) end

-- Run the demos, resetting settings and random number see before each.
-- Return number of failures.
function demos(    fails,names,defaults,status)
  fails=0     -- this code will return number of failures
  names, defaults = {},{}
  for k,f in pairs(go) do if type(f)=="function" then push(names,k) end end
  for k,v in pairs(the) do defaults[k]=v end
  if go[the.go] then names={the.go} end
  for _,one in pairs(sort(names))  do           -- for all we want to do
    for k,v in pairs(defaults) do the[k]=v end  -- set settings to defaults
    math.randomseed(the.seed or 10019)          -- reset random number seed
    io.stderr:write(".")
    status = go[one]()                          -- run demo
    if status ~= true then
      print("-- Error",one,status)
      fails = fails + 1 end end                 -- update fails
  return fails end                              -- return total failure count

-- Simple stuff
function go.the()     return type(the.bins)=="number" end
function go.sort(  t) return 0==sort({100,3,4,2,10,0})[1] end
function go.num(     n,mu,sd)
  n, mu, sd = NUM(), 10, 1
  for i=1,10^4 do
    n:add(mu+sd*math.sqrt(-2*math.log(rand()))*math.cos(2*math.pi*rand())) end
  return math.abs(n.mu - mu) < 0.05 and math.abs(n.sd - sd) < 0.5 end

-- Can we read rows off the disk?
function go.rows( n,m)
  m,n=0,0; for row in csv(the.file) do m=m+1; n=n+#row; end; return n/m==8 end

-- Can we turn a list of names into columns?
function go.cols(  i)
  i=COLS{"name","Age","ShoeSize-"}
  return i.y[1].w == -1 end

-- Can we read data, summazized as columns?
function go.egs(  it)
  it = EGS.load(the.file); return math.abs(2970 - it.cols.y[1].mu) < 1 end

-- Can we discretize
function go.ranges(  it,n,a,b)
  it = EGS.load(the.file)
  print(oo(rnds(it:mid())))
  it.rows = sort(it.rows)
  n = (#it.rows)^.5
  a,b = slice(it.rows,1,n), slice(it.rows,n+1,#it.rows,3*n)
  print(o(rnds(it:copy(a):mid())), o(rnds(it:copy(b):mid())))
  --oo(a:mid())
  --oo(b:mid())
  return math.abs(2970 - it.cols.y[1].mu) < 1 end
```

```
-------------------------------------------------------------------------------
-- ## Main
-- - Parse help text for flags and defaults, check CLI for updates.
-- - Maybe print the help (with some pretty colors).
-- - Run the demos.
-- - Check for rogue vars.
-- - Exit, reporting number of failures.
help:gsub("\n ([-][^%s]+)[%s]+([-][-]([^%s]+))[^\n]*%s([^%s]+)",these)
if the.help then
  print(help:gsub("%u%u+", "\27[31m%1\27[0m")
            :gsub("(%s)([-][-]?[^%s]+)(%s)","%1\27[33m%2\27[0m%3"),"")
else
  local fails = demos()
  for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end  end
  os.exit(fails) end
--- function SOME() return {all={}, ok=false, n=0} end
--- function some(i,x)
---   if x=="?" then return x end
---   i.n = 1 + i.n
---   if     #i.all < the.some     then i.ok=false; push(i.all, x)
---   elseif rand() < the.some/i.n then i.ok=false; i.all[rand(#i.all)]=x end end
---
--- function per(i,p)
---   i.all = i.ok and i.all or sort(i.all); i.ok=true
---   return i.all[math.max(1, math.min(#i.all, (p or .5)*#i.all//1))] end
```