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1 -----
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9 -----
10 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
11 local the,help={},{}
12
13 lua 15.lua [OPTIONS]
14 L5 == a very little LUA learning lab
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16
17 OPTIONS (for changing the inference):
18
19 -cohen -c F cohen's small effect size = .35
20 -far -F F look no further than "far" = .9
21 -keep -k items to keep in a number = 512
22 -leaves -l leaf size = 5
23 -p -P P distance calcs coefficient = 2
24 -seed -S P random number seed = 10019
25 -some -s look only at "some" items = 512
26
27 OPTIONS (for housekeeping):
28
29 -dump -d exit on error, with stacktrace = false
30 -file -f S where to get data = ./etc/data/auto93.csv
31 -help -h show help = false
32 -rnd -r S format string = %5.2f
33 -todo -t S start-up action = nothing
34
35 KEY: S=string, P=poisint, F=float
36 ]]
37
38 local as = setmetatable
39 local function obj( t )
40 t={__tostring=o; t.__index=t
41 return as(t, {__call=function( _,...) return t.new( _,...) end}) end
42
43 ---
44 ---
45 ---
46 ---
47 ---
48
49 local Sym, Num = obj(), obj()
50 function Sym:new(at,s) return as({
51 is="Sym", -- type
52 at=at or 0, -- column index
53 name=s or "", -- column name
54 n=0, -- number of items summarized in this column
55 all={}, -- all[x] = n means we've seen "n" repeats of "x"
56 most=0, -- count of the most frequently seen symbol
57 mode=nil -- the most commonly seen letter
58 }, Sym) end
59
60 function Num:new(at,s) return as({
61 is="Num", -- type
62 at=at or 0, -- column index
63 name=s or "", -- column name
64 n=0, -- number of items summarizes in this column
65 mu=0, -- mean (updated incrementally)
66 m2=0, -- second moment (updated incrementally)
67 sd=0, -- standard deviation
68 all={}, -- a sample of items seen so far
69 lo=1E31, -- lowest number seen
70 hi=-1E31, -- highest number seen
71 w=(s or ""):find"%-$" and -1 or 1 -- "-1"= minimize and "1"= maximize
72 }, Num) end
73
74 local function Egs(names) return {
75 is="Egs", -- type
76 all={}, -- all the rows
77 names=names, -- list of name
78 cols={}, -- list of all columns (Nums or Syms)
79 x={}, -- independent columns (nothing marked as "skip")
80 y={}, -- dependent columns (nothing marked as "skip")
81 } end
82
83 --[[
84 ## Coding Conventions
85 - "I" not "self"
86 - if something holds a list of thing, name the holding variable "all"
87 - no inheritance
88 - only define a method if that is for polymorphism
89 - when you can, write functions down on one line
90 - all config items into a global "the" variable
91 - all the test cases (or demos) are "function Demo.xxx".
92 - random seed reset so carefully, just once, at the end of the code.
93 ]]
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94 ---
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99 ---
100 local r = math.random
101 local fmt = string.format
102 local function push(t,x) table.insert(t,x); return x end
103
104 ---
105 ---
106 ---
107 local thing,things,file2things
108 function thing(x)
109 x = x:match"^%s*(~)%s*$"
110 if x=="true" then return true elseif x=="false" then return false end
111 return tonumber(x) or x end
112
113 function things(x,sep, t)
114 t={}; for y in x:gmatch(sep or "(^|+)" ) do push(t,thing(y)) end
115 return t end
116
117 function file2things(file, x)
118 file = io.input(file)
119 return function()
120 x=io.read();
121 if x then return things(x) else io.close(file) end end end
122
123 ---
124 ---
125 ---
126 local last,per,any,many
127 function last(a) return a[ #a ] end
128 function per(a,p) return a[ (p*#a)//1 ] end
129 function any(a) return a[ math.random(#a) ] end
130 function many(a,n, u) u={}; for j=1,n do push(u,any(a)) end; return u end
131
132 ---
133 ---
134 ---
135 local firsts,sort,map,slots
136 function firsts(a,b) return a[1] < b[1] end
137 function sort(t,f) table.sort(t,f); return t end
138 function map(t,f, u) u={};for k,v in pairs(t) do push(u,f(v)) end; return u end
139 function slots(t, u,s)
140 u={}
141 for k,v in pairs(t) do s=tostring(k);if s:sub(1,1)~="_" then push(u,k) end end
142 return sort(u) end
143
144 ---
145 ---
146 ---
147 local oo,o, rnd, rnds
148 function oo(t) print(o(t)) end
149 function o(t,seen, key,xseen,u)
150 seen = seen or {}
151 if type(t)~="table" then return tostring(t) end
152 if seen[t] then return "..." end
153 seen[t] = t
154 key = function(k) return fmt(":%s %s",k,o(t[k],seen)) end
155 xseen = function(x) return o(x,seen) end
156 u = #t>0 and map(t,xseen) or map(slots(t),key)
157 return (t.is or "")..'{'..table.concat(u, " ")...'}' end
158
159 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
160 function rnd(x,f)
161 return fmt(type(x)=="number" and (x~x//1 and f or the.rnd) or "%s",x) end
162
163 ---
164 ---
165 ---
166 local Demo, ok = {fails=0}
167 function ok(test,msg)
168 print(test and "PASS: "or "FAIL: ",msg or "")
169 if not test then
170 Demo.fails=Demo.fails+1
171 if the.dump then assert(test,msg) end end end
172
173 function Demo.main(todo,seed)
174 for k,one in pairs(todo=="all" and slots(Demo) or {todo}) do
175 if k ~= "main" and type(Demo[one]) == "function" then
176 math.randomseed(seed)
177 Demo[one]() end end
178 for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
179 return Demo.fails end
180
181 local function settings(txt, d)
182 d={}
183 txt:gsub("(~)|([^(^%s+)|)%s|+([^(^%s+)|^~)%s|([^(^%s+)|)",
184 function(long,key,short,x)
185 for n,flag in ipairs(arg) do
186 if flag==short or flag==long then
187 x = x=="false" and true or x=="true" and "false" or arg[n+1] end end
188 if x=="false" then the[key]=false elseif x=="true" then the[key]=true else
189 d[key] = tonumber(x) or x end end
190 if d.help then print(help) end
191 return d end
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192 ---
193 --- UPDATE COLS
194 ---
195
196 local add
197 function add(i,x, inc)
198   inc = inc or 1
199   if x ~= "?" then
200     i.n = i.n + inc
201     i:add1(x,inc) end
202   return x end
203
204 function Sym.add1(i,x,inc)
205   i.all[x] = inc + (i.all[x] or 0)
206   if i.all[x] > i.most then i.most, i.mode = i.all[x], x end end
207
208 function Num.add1(i,x,inc, d)
209   for j=1,inc do
210     d = x - i.mu
211     i.mu = i.mu + d/i.n
212     i.m2 = i.m2 + d*(x - i.mu)
213     i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n-1))^0.5)
214     i.lo = math.min(x, i.lo)
215     i.hi = math.max(x, i.hi)
216     if #i.all < the.keep then push(i.all,x)
217     elseif r() < they.keep/i.n then i.all[r(#i.all)]=x end end end
218
219 ---
220 --- MAKE DATA
221 ---
222 local header,data,file2Egs
223 function header(names, i,col)
224   i = Egs(names)
225   for at,name in pairs(names) do
226     col = push(i.cols, (name:find"^[A-Z]" and Num or Sym)(at,name))
227     if not name:find"$" then
228       push(name:find"[+]" and i.y or i.x, col) end end
229   return i end
230
231 function data(i,row)
232   push(i.all, row)
233   for _,col in pairs(i.cols) do add(col, row[col.at]) end
234   return i end
235
236 function file2Egs(file, i)
237   for row in file2things(file) do
238     if i then data(i,row) else i = header(row) end end
239   return i end
240
241 ---
242 --- SUMMARIZE
243 ---
244 function Sym.mid(i) return i.mode end
245 function Sym.div(i, e)
246   e=0; map(i.all,function(n) e = e + n/i.n * math.log(n/i.n,2) end)
247   return -e end
248
249 function Num.mid(i) return i.mu end
250 function Num.div(i) return i.sd end
251
252 function Num.clone(i) return Num(i.at, i.name) end
253 function Sym.clone(i) return Sym(i.at, i.name) end
254
255 local mids
256 function mids(cols,rows, seen,tmp)
257   seen = function(col) return col:clone() end
258   tmp = map(cols, seen)
259   for _,row in pairs(rows) do
260     for _,seen in pairs(tmp) do
261       add(seen, row[seen.at]) end end
262   return rnds(map(tmp, function(seen) return seen:mid() end)) end
263
264 ---
265 --- DISTANCE
266 ---
267 local far,furthest,neighbors,dist
268 function far( i,r1,rows,far)
269   return per(neighbors(i,r1,rows),far or the.far)[2] end
270
271 function furthest( i,r1,rows)
272   return last(neighbors(i,r1,rows))[2] end
273
274 function neighbors(i,r1,rows)
275   return sort(map(rows, function(r2) return {dist(i,r1,r2),r2} end),firsts) end
276
277 function dist(i,row1,row2, d,n,a,b,inc)
278   d,n = 0,0
279   for _,col in pairs(i.x) do
280     a,b = row1[col.at], row2[col.at]
281     inc = a=="?" and b=="?" and 1 or col:dist1(a,b)
282     d = d + inc^the.p
283     n = n + 1 end
284   return (d/n)^(1/the.p) end
285
286 function Sym.dist1(i,a,b) return a==b and 0 or 1 end
287
288 function Num.dist1(i,a,b)
289   if a=="?" then b=i:norm(b); a=b<.5 and 1 or 0
290   elseif b=="?" then a=i:norm(a); b=a<.5 and 1 or 0
291   else a,b = i:norm(a), i:norm(b) end
292   return math.abs(a - b) end
293
294 function Num.norm(i,x)
295   return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end
296
297 ---
298 --- CLUSTER
299 ---
300 local half, cluster, clusters
301 function half(i, rows, project,row,some,east,west,easts,wests,c,mid)
302   function project(row,a,b)
303     a= dist(i,east,row)
304     b= dist(i,west,row)
305     return {(a^2 + c^2 - b^2)/(2*c), row}
306   end
307   some = many(rows, the.some)
308   east = furthest(i,any(some), some)
309   west = furthest(i,east, some)
310   c = dist(i,east,west)
311   easts,wests = {},{}
312   for n,xrow in pairs(sort(map(rows,project),firsts)) do
313     row = xrow[2]
314     if n==#rows//2 then mid=row end
315     push(n <= #rows//2 and easts or wests, row) end
316   return easts, wests, east, west, mid end
317
318 function cluster(i,rows, here,lefts,rights)
319   rows = rows or i.all
320   here = {all=rows}
321   if #rows > 2*(#i.all)^the.leaves then
322     lefts, rights = half(i, rows)
323     if #lefts < #rows then
324       here.lefts = cluster(i,lefts)
325       here.rights= cluster(i,rights) end end
326   return here end
327

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328 function clusters(i,t,pre)
329   if t then
330     pre = pre or ""
331     if not t.lefts and not t.rights then
332       print(fmt("%5s%-20s",#t.all, pre), o(mids(i.y,t.all)))
333     else
334       print(fmt("%5s%-20s",#t.all, pre))
335       clusters(i,t.lefts, "|.. pre)
336       clusters(i,t.rights, "|.. pre) end end end
337
338 ---
339 --- DISCRETIZE
340 ---
341 local merge,merged
342 function Sym.spans(i, j)
343   local xys,all,one,last,x,y,n = {},{}
344   for x,n in pairs(i.all) do push(xys, {x,"easts",n}) end
345   for x,n in pairs(j.all) do push(xys, {x,"wests",n}) end
346   for _,tmp in ipairs(sort(xys,firsts)) do
347     x,y,n = unpack(tmp)
348     if x ~= last then
349       last = x
350       one = push(all, {lo=x, hi=x, all=Num(i.at,i.txt)}) end
351     add(one.all, y, n) end
352   return all end
353
354 function Num.spans(i, j)
355   local xys,all,lo,hi,gap,one,x,y,n = {},{}
356   lo,hi = math.min(i.lo, j.lo), math.max(i.hi, j.hi)
357   gap = (hi - lo) / (6/the.cohen)
358   for _,n in pairs(i.all) do push(xys, {n,"easts",1}) end
359   for _,n in pairs(j.all) do push(xys, {n,"wests",1}) end
360   one = {lo=lo, hi=lo, all=Sym(i.at,i.txt)}
361   all = {one}
362   for _,tmp in ipairs(sort(xys,firsts)) do
363     x,y,n = unpack(tmp)
364     if one.hi - one.lo > gap
365     then one = push(all, {lo=one.hi, hi=x, all=Sym(i.at,i.txt)}) end
366     one.hi = x
367     add(one.all,y,n) end
368   all = merge(all)
369   all[1].lo = -math.huge
370   all[#all].hi = math.huge
371   return all end
372
373 function merge(b4, j,n,now,a,b,both)
374   j, n, now = 0, #b4, {}
375   while j < #b4 do
376     j = j+1
377     a, b = b4[j], b4[j+1]
378     if b then
379       both = merged(a,b)
380       if both then a, j = {lo=a.lo, hi=b.hi, all=both}, j+1 end end
381     push(now,a)
382     j = j+1 end
383   return #now == #b4 and b4 or merge(now) end
384
385 function merged(i,j, k,ei,ej,ek)
386   k = Sym(i.at,i.txt)
387   for x,n in pairs(i.all) do add(k,x,n) end
388   for x,n in pairs(j.all) do add(k,x,n) end
389   ei, ej, ek = div(i), div(j), div(k)
390   if i.n==0 or j.n==0 or 1.01*ek <= (i.n*ei + j.n*ej)/(i.n+j.n) then
391     return k end end

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392 -----
393 ---
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396 ---
397 ---
398
399 function Demo.the() oo(the) end
400
401 function Demo.many(a)
402   a={1,2,3,4,5,6,7,8,9,10}; ok("{1023}" == o(many(a,3)), "manys") end
403
404 function Demo.egs()
405   ok(5140==file2Egs(the.file).y[1].hi,"reading") end
406
407 function Demo.dist(i)
408   i = file2Egs(the.file)
409   for n,row in pairs(i.all) do print(n,dist(i, i.all[1], row)) end end
410
411 function Demo.far( i,j,row1,row2,row3,d3,d9)
412   i = file2Egs(the.file)
413   for j=1,10 do
414     row1 = any(i.all)
415     row2 = far(i,row1, i.all, .9)
416     d9 = dist(i,row1,row2)
417     row3 = far(i,row1, i.all, .3)
418     d3 = dist(i,row1,row3)
419     ok(d3 < d9, "closer far") end end
420
421 function Demo.half( i,easts,wests)
422   i = file2Egs(the.file)
423   easts,wests = half(i, i.all)
424   oo(mids(i.y, easts))
425   oo(mids(i.y, wests)) end
426
427 function Demo.cluster( i)
428   i = file2Egs(the.file)
429   i = file2Egs(the.file)
430   clusters(i,cluster(i))
431   end
432 -----
433
434 the=settings(help)
435 Demo.main(the.todo, the.seed)

```