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1  -- vim: ts=2 sw=2 et:
2  local b4,help = {},{}
3  SAW2: bast or rest multi-objective optimization.
4  (c) 2022 Tim Menzies, tim@leee.org
5  "I think the highest and lowest points are the important ones.
6  Anything else is just...in between." ~ Jim Morrison
7
8  USAGE: lua saw2.lua [OPTIONS]
9
10 OPTIONS:
11 -b --bins max bins = 16
12 -s --seed random number seed = 10019
13 -S --some number of nums to keep = 256
14
15 OPTIONS (other):
16 -f --file where to find data = ../etc/data/auto93.csv
17 -h --help show help = false
18 -g --go start up action = nothing
19
20 Usage of the works is permitted provided that this instrument is
21 retained with the works, so that any entity that uses the works is
22 notified of this instrument. DISCLAIMER:THE WORKS ARE WITHOUT WARRANTY. ]]
23
24 local thes={}
25 local big,clone,csv,demos,discretize,dist,eg,entropy,fmt,gap,like
26 local map,merged,mid,mode,mu,norm,num,oo,oo,pdf,per,push
27 local rand,range,rangeB4,rowB4, sort,some,same,sd,string2thing,sym,thes
28 local NUM,SYM,RANGE,EGS,COLS,ROW
29 for k,___ in pairs(_ENV) do b4[k]=k end
30
31 -- # Coding style
32 --
33 -- Code 80 chars wide, or less. Functions in 1 line, if you can.
34 -- Indent with two spaces. Divide code into 120 line (or less) pages.
35 -- Minimize use of local (exception: define all functions as local
36 -- at top of file).
37 -- No inheritance.
38 -- Use 'i' instead of 'self'. Use '.' to denote the last
39 -- The 'go' functions store tests. Tests should be silent unless they
40 -- fail tests can be disabled by renaming from 'go.fun' to 'no.fun'.
41 -- Those tests should return 'true' if the test passes or a warning
42 -- string if otherwise
43 -- Set flags in help string top of file. Allow for '-h' on the command line
44 -- to print help
45 -- Beware missing values (marked in "?") and avoid them
46 -- Where possible all learning should be incremental.
47 -- Isolate operating system interaction.
48
49 big=math.huge
50 rand=math.random
51 fmt=string.format
52
53 function same(x) return x end
54 function push(t,x) t[#t+1]=x; return x end
55 function sort(t,f) table.sort(#t>0 and t or map(t,same), f); return t end
56 function map(t,f,u) u={};for k,v in pairs(t) do u[#u+1]=f(v) end; return u end
57 function lt(x) return function(a,b) return a[x] < b[x] end end
58
59 function string2thing(x)
60 x = x:match("%s*(-)%s*")
61 if x=="true" then return true elseif x=="false" then return false end
62 return math.tointeger(x) or tonumber(x) or x end
63
64 function csv(src)
65 src = io.input(src)
66 return function(line, row)
67 line=io.read()
68 if not line then io.close(src) else
69 row={}; for x in line:gmatch("(?!+)+") do push(row,string2thing(x)) end
70 return row end end
71
72 function oo(t) print(o(t)) end
73 function o(t, u)
74 if #t>0 then return {"..table.concat(map(t,tostring),",")..."} else
75 use({}; for k,v in pairs(t) do u[#u+1] = fmt("%s%s",k,v) end
76 return (t.is or "").."["..table.concat(sort(u),",").."]" end end
77
78 function obj(name, t,new)
79 function new(kl,...) { kl.new(x,...); return x end
80 t = {__tostring=o, is=name or ""}; t.__index=t
81 -- t
82 return setmetatable(t, {__call=new}) end
83
84
85 NUM=obj"NUM"
86 function __new(i,at,txt)
87 l.at=at or 0; i.txt=txt or ""; i.lo,i.hi=big, -big
88 i.n,i.mu,i.m2,i.sd = 0,0,0,0; i.w=(txt or ""):find"--$ " and -1 or 1 end
89
90 function __add(i,x, d)
91 if x=="?" then return x end
92 i.n = i.n + 1
93 d = x - i.mu
94 i.mu = i.mu + d/i.n
95 i.m2 = i.m2 + d*(x - i.mu)
96 i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
97 i.lo = math.min(i.lo,x)
98 i.hi = math.max(i.hi,x) end
99
100 function __bin(i,x,n, b) b=(i.hi-i.lo)/n; return math.floor(x/b+0.5)*b end
101 function __norm(i,x)
102 return i.hi-i.lo < 1E-10 and 0 or (x-i.lo)/(i.hi-i.lo+1/big) end
103
104 function __dist(i, x,y)
105 if x=="?" and y=="?" then return 1 end
106 if x=="?" then y = norm(i,y); x = y<.5 and 1 or 0
107 elseif y=="?" then x = norm(i,x); y = x<.5 and 1 or 0
108 else x,y = norm(i,x), norm(i,y) end
109 return math.abs(x - y) end
110
111 function __like(i,x, e)
112 return (x < i.mu - 4*i.sd and 0 or x > i.mu + 4*i.sd and 0 or
113 2.7183*(-(x - i.mu)^2 / (z + 2*i.sd^2)))/(z + (math.pi^2*i.sd^2^.5)) end

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114 SYM=obj"SYM"
115 function __new(i,at,txt) i.at=at or 0; i.txt=txt or ""; i.n,i.all = 0,{} end
116 function __add(i,x,n)
117 if x=="?" then return x end
118 i.n=i.n+1; i.all[x] = (n or 1) + (i.all[x] or 0) end
119
120 function __mid(i)
121 m=0; for y,n in pairs(i.all) do if n>m then m,x=n,y end end; return x end
122
123 function __div(i, n,e)
124 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
125
126 RANGE=obj"RANGE"
127 function __new(i,col,lo,hi,y)
128 i.cols, i.x, i.y = col, ((lo=lo or big, hi=hi or -bing)), (y or SYM()) end
129
130 function __add(i,x,y)
131 if x=="?" then return x end
132 i.x.lo = math.min(i.x.lo,x)
133 i.x.hi = math.max(i.x.hi,x)
134 i.y:add(x,y) end
135
136 function __lt(i,j) return i.col.at == j.col.at and i.x.lo < j.x.lo end
137 function __of(i,x) return i.y.all[x] or 0 end
138
139 function __selects(i,t, x)
140 t = t.cells and t.cells or t
141 x = t[i.at]
142 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
143
144 function __tostring(i)
145 local lo, hi = i.txt, i.x.lo, i.x.hi
146 if lo == hi then return fmt("(%s==%s",x, lo)
147 elseif hi == big then return fmt("(%s>=%s",x, lo)
148 elseif lo == -big then return fmt("(%s<=%s", x, hi)
149 else return fmt("(%s<=%s<=%s",lo,x,hi) end end
150
151 function __merged(i,j,n0, k)
152 if i.at == j.at then
153 k = SYM(i.y.at, i.y.txt)
154 i,j = i.y, j.y
155 for x,n in pairs(i.all) do sym(k,x,n) end
156 for x,n in pairs(j.all) do sym(k,x,n) end
157 if i.y.n<(n0 or 0) or j.y.n<(n0 or 0) or (ent(i)+n*ent(j)+j.n)/k.n > ent(k)
158 then return RANGE(i.col, i.lo, j.hi, k) end end end
159
160 ROW=obj"ROW"
161 function __new(i,eg, cells) i.bast,i.eg = eg,cells end
162 function __lt(i,j, s1,s2,e,y,a,b)
163 y = i.base.cols.y
164 s1, s2, e = 0, 0, math.exp(1)
165 for __col in pairs(y) do
166 a = norm(col, j.cells[col.at])
167 b = norm(col, i.cells[col.at])
168 s1 = s1 - e*(col.w * (a - b) / #y)
169 s2 = s2 - e*(col.w * (b - a) / #y) end
170 return s1/#y < s2/#y end
171
172 function __sub(i,j)
173 for __col in pairs(i.base.cols.x) do
174 a,b = i.cells[col.at], j.cells[col.at]
175 inc = a=="?" and b=="?" and 1 or c.nump and gap(c,a,b) or (a==b and 0 or 1)
176 d = d + inc*the.p end
177 return (d / (#i.base.cols.x)) ^ (1/the.p) end
178
179 function __around(i,rows)
180 return sort(map(rows or i.base.rows, function(j) return (dist=i-j,row=j) end),
181 lt"dist") end
182
183 COLS=obj"COLS"
184 function __new(i, names, head, row, i,col)
185 i=(names=names, all={}, y=(), x=())
186 for at,txt in pairs(names) do
187 col = push(i.all, (txt:find"^[A-Z]" and NUM or SYM) (at, txt))
188 col.goalp = txt:find"[+-]$" and true or false
189 if not txt:find"$" then
190 if txt:find"$" then i.klass=col end
191 push(col.goalp and i.y or i.x, col) end end
192 return i end
193
194 EGS=obj"EGS"
195 function __new(i, names) i.rows,i.cols = {}, COLS(names) end
196 function __add(i, row, t)
197 t = push(i.rows, row.cells and row or ROW(i,row)).cells
198 for n,col in pairs(i.cols.all) do (col.nump and num or sym) (col, t[n]) end end
199
200 function __mid(i,cols)
201 cols = cols or i.cols.y
202 return map(cols,function(col) return col.nump and col.mu or mode(col) end) end
203
204 function __copy(i,rows, j)
205 j=EGS(i.cols.names);for __row in pairs({} or rows) do eg(j,row)end;return j end
206
207 function __like(i,t,overall, nHypotheses, c)
208 prior = the.k / (overall + the.k * nHypotheses)
209 like = math.log(prior)
210 for at,x in pairs(t) do
211 c=i.cols.all[at]
212 if x=="?" and not c.goalp then
213 inc=c.nump and pdf(c,x) or (((c.all[x] or 0) + the.m*prior) / (c.n+the.m))
214 like = like + math.log(inc) end end
215 return like end

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217 local go,no={} ,{}
218
219 function thes(f1,f2,k,x)
220 for n,flag in ipairs(arg) do if flag==f1 or flag==f2 then
221 x = x=="false" and"true" or x=="true" and"false" or arg[n+1] end end
222 the[k] = string2thing(x) end
223
224 function demos( fails,tmp,defaults)
225 fails=0 -- this code will return number of failures
226 tmp, defaults = {},{}
227 for k,f in pairs(go) do if type(f)=="function" then push(tmp,k) end end
228 for k,v in pairs(the) do defaults[k]=v end
229 if go[the.todo] then tmp={the.todo} end
230 for __one in pairs(sort(tmp)) do -- for all we want to do
231 for k,v in pairs(defaults) do the[k]=v end -- set settings to defaults
232 math.randomseed(the.seed or 10019) -- reset random number seed
233 io.stderr:write(" ")
234 status = go[one]() -- run demo
235 if status=="true" then
236 print("====Error====",one,status)
237 fails = fails + 1 end end
238 return fails end -- return total failure count
239
240 function go.the() return type(the.bins)=="number" end
241 function go.sort( t) return 0==sort((100,3,4,2,10,0))[] end
242
243 function go.num( n,mu,sd)
244 n, mu, sd = NUM(), 10, 1
245 for i=1,10^4 do
246 num(n,(mu+sd*math.sqrt(-2*math.log(rand())))*math.cos(2*math.pi*rand())) end
247 return math.abs(n.mu - mu) < 0.05 and math.abs(n.sd - sd) < 0.5 end
248
249 function go.rows( n,m)
250 m,n=0,0; for row in csv(the.file) do m=m+1; n=n+#row end; return n/m==8 end
251
252 function go.cols( i)
253 i=COLS{"name","Age","ShoeSize="}
254 return i.y[1].goalp end
255
256 function go.egs( it)
257 for row in csv(the.file) do if it then eg(it,row) else it=EGS(row) end end
258 return math.abs(2970 - it.cols.y[1].mu) < 1 end
259
260 help:gsub( -- parse help text for flags and defaults, check CLI for updates
261 "n ([-]?%s+)%s%a[[-]]?([%s+])%s%a([%s+)%s%a",the)
262 if the.help then
263 print(help:gsub("%u%u+", "%27[31m%127[0m*")
264 :gsub("(%s%a[[-]]?[%s+)%s%a", "%127[33m%27[0m%3*"),**)
265 else
266 local status = demos()
267 for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
268 os.exit(status) end
269
270 -- function SOME(i) return (all={}, ok=false, n=0) end
271 -- function some(i,x)
272 -- if x=="?" then return x end
273 -- i.n = 1 + i.n
274 -- if i.all < the.some then i.ok=false; push(i.all, x)
275 -- elseif rand() < the.some/i.n then i.ok=false; i.all[rand(#i.all)]=x end end
276
277 -- function per(i,p)
278 -- i.all = i.ok and i.all or sort(i.all); i.ok=true
279 -- return i.all[math.max(1, math.min(#i.all, (p or .5)*#i.all//1))] end

```