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10 a little LUA learning library
11 (c) Tim Menzies 2022, BSD-2
12 Share and enjoy.
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29 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
30 local the,help={},[[
31
32 lua 15.lua [OPTIONS]
33 L5 == a very little LUA learning lab
34 (c)2022, Tim Menzies, BSD 2-clause license
35
36 OPTIONS (for changing the inference):
37
38 -cohen -c F cohen's small effect size      = .35
39 -far -F F look no further than "far"       = .9
40 -keep -k items to keep in a number        = 512
41 -leaves -l leaf size                      = 5
42 -p -P P distance calcs coefficient         = 2
43 -seed -S P random number seed             = 10019
44 -some -s look only at "some" items         = 512
45
46 OPTIONS (for housekeeping):
47
48 -dump -d exit on error, with stacktrace    = false
49 -file -f S where to get data               = ../etc/data/auto93.csv
50 -help -h show help                        = false
51 -rnd -r S format string                    = %5.2f
52 -todo -t S start-up action                 = nothing
53
54 KEY: S=string, P=poisint, F=float
55 ]]
56 local as,o = setmetatable
57 local function obj( t )
58   t={__tostring=o}; t._index=t
59   return as(t, {__call=function( _,... ) return t.new( _,... ) end}) end
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67 local Sym = obj() -- Where to summarize symbols
68 function Sym:new(at,s) return as({
69   is="Sym", -- type
70   at=at or 0, -- column index
71   name=s or "", -- column name
72   n=0, -- number of items summarized in this column
73   all={}, -- all[x] = n means we've seen "n" repeats of "x"
74   most=0, -- count of the most frequently seen symbol
75   mode=nil -- the most commonly seen letter
76   }, Sym) end
77
78 local Num = obj() -- Where to summarize numbers
79 function Num:new(at,s) return as({
80   is="Num", -- type
81   at=at or 0, -- column index
82   name=s or "", -- column name
83   n=0, -- number of items summarizes in this column
84   mu=0, -- mean (updated incrementally)
85   m2=0, -- second moment (updated incrementally)
86   sd=0, -- standard deviation
87   all={}, -- a sample of items seen so far
88   lo=1E31, -- lowest number seen
89   hi=-1E31, -- highest number seen
90   w=(s or ""):find"-$" and -1 or 1 -- "-1"= minimize and "1"= maximize
91   }, Num) end
92
93 local Egs = obj() -- Where to store examples, summarized into Syms or Nums
94 function Egs:new(names, i,col,here) i=as({
95   is="Egs", -- type
96   all={}, -- all the rows
97   names=names, -- list of name
98   cols={}, -- list of all columns (Nums or Syms)
99   x={}, -- independent columns (nothing marked as "skip")
100   y={} -- dependent columns (nothing marked as "skip")
101   },Egs)
102   for at,name in pairs(names) do
103     col = (name:find"^[A-Z]" and Num or Sym) (at,name)
104     i.cols[1+#i.cols] = col
105     here = name:find"[+]"$ and i.y or i.x
106     if not name:find"$" then here[1 + #here] = col end end
107   return i end
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132 local r = math.random
133 local fmt = string.format
134 local function push(t,x) table.insert(t,x); return x end
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224 --- UPDATE COLS
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228 local add
229 function add(i,x, inc)
230   inc = inc or 1
231   if x ~= "?" then
232     i.n = i.n + inc
233     i:add1(x,inc) end
234   return x end
235
236 function Sym.add1(i,x,inc)
237   i.all[x] = inc + (i.all[x] or 0)
238   if i.all[x] > i.most then i.most, i.mode = i.all[x], x end end
239
240 function Num.add1(i,x,inc, d)
241   for j=1,inc do
242     d = x - i.mu
243     i.mu = i.mu + d/i.n
244     i.m2 = i.m2 + d*(x - i.mu)
245     i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n-1))^0.5)
246     i.lo = math.min(x, i.lo)
247     i.hi = math.max(x, i.hi)
248     if #i.all < the.keep then push(i.all,x)
249     elseif r() < they.keep/i.n then i.all[r(#i.all)]=x end end end
250
251 --- MAKE DATA
252
253
254 local data,file2Egs
255 function data(i,row)
256   push(i.all, row)
257   for _,col in pairs(i.cols) do add(col, row[col.at]) end
258   return i end
259
260 function file2Egs(file, i)
261   for row in file2things(file) do
262     if i then data(i,row) else i = Egs(row) end end
263   return i end
264
265 --- SUMMARIZE
266
267
268 function Sym.mid(i) return i.mode end
269 function Num.mid(i) return i.mu end
270
271 function Num.div(i) return i.sd end
272 function Sym.div(i, e)
273   e=0; for _,n in pairs(i.all) do e=e + n/i.n*math.log(n/i.n,2) end
274   return -e end
275
276 function Egs.mid(i,cols)
277   return map(cols or i.y,function(col) return col:mid() end) end
278
279 local mids
280 function mids(i,rows,cols, seen,tmp)
281   j = i:clone()
282   for _,row in pairs(rows) do data(j, row) end
283   return rnds(j:mid(cols)) end
284
285 --- DISTANCE
286
287
288 local far,furthest,neighbors,dist
289 function far(i,r1,rows,far)
290   return per(neighbors(i,r1,rows),far or the.far)[2] end
291
292 function furthest(i,r1,rows)
293   return last(neighbors(i,r1,rows))[2] end
294
295 function neighbors(i,r1,rows)
296   return sort(map(rows, function(r2) return {dist(i,r1,r2),r2} end),firsts) end
297
298 function dist(i,row1,row2, d,n,a,b,inc)
299   d,n = 0,0
300   for _,col in pairs(i.x) do
301     a,b = row1[col.at], row2[col.at]
302     inc = a=="?" and b=="?" and 1 or col:dist1(a,b)
303     d = d + inc^the.p
304     n = n + 1 end
305   return (d/n)^(1/the.p) end
306
307 function Sym.dist1(a,b) return a==b and 0 or 1 end
308
309 function Num.dist1(a,b)
310   if a=="?" then b=i:norm(b); a=b<.5 and 1 or 0
311   elseif b=="?" then a=i:norm(a); b=a<.5 and 1 or 0
312   else a,b = i:norm(a), i:norm(b) end
313   return math.abs(a - b) end
314
315 function Num.norm(i,x)
316   return i.hi - i.lo < 1E-32 and 0 or (x - i.lo)/(i.hi - i.lo) end
317
318 --- CLUSTER
319
320
321 local half, cluster, clusters
322 function half(i, rows, project,row,some,east,west,easts,wests,c,mid)
323   function project(row,a,b)
324     a = dist(i,east,row)
325     b = dist(i,west,row)
326     return ((a^2 + c^2 - b^2)/(2*c), row)
327   end
328   some = many(rows, the.some)
329   east = furthest(i,any(some), some)
330   west = furthest(i,east, some)
331   c = dist(i,east,west)
332   easts,wests = {},{}
333   for n, xrow in pairs(sort(map(rows,project),firsts)) do
334     row = xrow[2]
335     if n==#rows//2 then mid=row end
336     push(n <= #rows//2 and easts or wests, row) end
337   return easts, wests, east, west, mid end
338
339 function cluster(i,rows, here,lefts,rights)
340   rows = rows or i.all
341   here = {all=rows}
342   if #rows > 2*(#i.all)^the.leaves then
343     lefts, rights = half(i, rows)
344     if #lefts < #rows then
345       here.lefts = cluster(i,lefts)
346       here.rights = cluster(i,rights) end end
347   return here end
348
349 function clusters(i,t,pre)
350   if t then
351     pre = pre or ""
352     if not t.lefts and not t.rights then
353       print(fmt("%5s%-20s",#t.all, pre), o(mids(i,t.all)))
354     else
355       print(fmt("%5s%-20s",#t.all, pre))
356       clusters(i,t.lefts, "... pre)
357       clusters(i,t.rights, "... pre) end end end
358
359 --- TTTTPTTTE

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360 --- TTTTPTTTE
361
362 function Sym.spans(i, j)
363   local xys,all,one,last,x,y,n = {},{}
364   for x,n in pairs(i.all) do push(xys, {x,"easts",n}) end
365   for x,n in pairs(j.all) do push(xys, {x,"wests",n}) end
366   for _,tmp in pairs(sort(xys,firsts)) do
367     x,y,n = unpack(tmp)
368     if x ~= last then
369       last = x
370       one = push(all, {lo=x, hi=x, all=Num(i.at,i.txt)}) end
371     add(one.all, y, n) end
372   return all end
373
374 local merge,merged
375 function Num.spans(i, j)
376   local xys,all,lo,hi,gap,one,x,y,n = {},{}
377   lo,hi = math.min(i.lo, j.lo), math.max(i.hi,j.hi)
378   gap = (hi - lo) / (6/the.cohen)
379   for _,n in pairs(i.all) do push(xys, {n,"easts",1}) end
380   for _,n in pairs(j.all) do push(xys, {n,"wests",1}) end
381   one = {lo=lo, hi=hi, all=Sym(i.at,i.txt)}
382   all = {one}
383   for _,tmp in pairs(sort(xys,firsts)) do
384     x,y,n = unpack(tmp)
385     if one.hi - one.lo > gap
386     then one = push(all, {lo=one.hi, hi=x, all=Sym(i.at,i.txt)}) end
387     one.hi = x
388     add(one.all,y,n) end
389   all[1].j.lo = merge(all)
390   all[1].j.lo = -math.huge
391   all[#all].hi = math.huge
392   return all end
393
394 function merge(b4, j,n,now,a,b,both)
395   j, n, now = 0, #b4, {}
396   while j < #b4 do
397     j = j+1
398     a, b = b4[j], b4[j+1]
399     if b then
400       both = merged(a,b)
401       if both then a, j = {lo=a.lo, hi=b.hi, all=both}, j+1 end end
402     push(now,a)
403     j = j+1 end
404   return #now == #b4 and b4 or merge(now) end
405
406 function merged(i,j, k,ei,ej,ek)
407   k = Sym(i.at,i.txt)
408   for x,n in pairs(i.all) do add(k,x,n) end
409   for x,n in pairs(j.all) do add(k,x,n) end
410   ei, ej, ek = div(i), div(j), div(k)
411   if i.n==0 or j.n==0 or 1.01*ek <= (i.n*ei + j.n*ej)/(i.n+j.n) then
412     return k end end

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419
420 function Demo.the() oo(the) end
421
422 function Demo.many(a)
423   a={1,2,3,4,5,6,7,8,9,10}; ok("{1023}" == o(many(a,3)), "manys") end
424
425 function Demo.egs()
426   ok(5140==file2Egs(the.file).y[1].hi,"reading") end
427
428 function Demo.dist(i)
429   i = file2Egs(the.file)
430   for n,row in pairs(i.all) do print(n,dist(i, i.all[1], row)) end end
431
432 function Demo.far( i,j,row1,row2,row3,d3,d9)
433   i = file2Egs(the.file)
434   for j=1,10 do
435     row1 = any(i.all)
436     row2 = far(i,row1, i.all, .9)
437     d9 = dist(i,row1,row2)
438     row3 = far(i,row1, i.all, .3)
439     d3 = dist(i,row1,row3)
440     ok(d3 < d9, "closer far") end end
441
442 function Demo.half( i,easts,wests)
443   i = file2Egs(the.file)
444   easts,wests = half(i, i.all)
445   oo(mids(i.y, easts))
446   oo(mids(i.y, wests)) end
447
448 function Demo.cluster( i)
449   i = file2Egs(the.file)
450   i = file2Egs(the.file)
451   clusters(i,cluster(i)) end
452
453 -----
454 the = settings(help)
455 Demo.main(the.todo, the.seed)

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