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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
13
14      Ba 56 Bad <---- planning= (better - bad)
15      |   |   |   |   |   |   |   |   |   |   |   |   |
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78
79  -----
80  -- maths
81  r= math.random
82  abs= math.abs
83  log= math.log
84  min= math.min
85  max= math.max
86  function ent(t, n,e)
87    n=0; for _,v in pairs(t) do n=n+v end
88    e=0; for _,v in pairs(t) do e=e-v/n*log(v/n,2) end; return e end
89
90  function per(t,p) return t[ ((p or .5)*#t) // 1 ] end
91
92  function sd(sorted,f, ninety,ten)
93    if #sorted <= 10 then return 0 end
94    ninety,ten = per(sorted, .90), per(sorted, .10)
95    if f then ninety,ten = f(ninety), f(ten) end
96    return (ninety-ten)/2.564 end -- 2*(1.2 + 0.1*(0.9-0.88493)/(0.9032-0.88493))
97
98  -- lists
99  function push(t,x) t[1 + #t] = x; return x end
100 function sort(t,f) table.sort(t,f); return t end
101 function map(t,f, u) u={};for _,v in pairs(t)do u[1+#u]=f(v) end;return u end
102 function map2(t,f, u) u={};for k,v in pairs(t)do u[k] = f(k,v) end;return u end
103
104 function copy(t, u)
105   if type(t) ~= "table" then return t end
106   u={};for k,v in pairs(t) do u[copy(k)]=copy(v) end; return u end
107
108 function slots(t, u,public)
109   function public(k) return tostring(k):sub(1,1) ~= "." end
110   u={};for k,v in pairs(t) do if public(k) then u[1+#u]=k end end
111   return sort(u) end
112
113 -- things to strings
114 fmt= string.format
115 fmt2= function(k,v) return fmt("%s %s",k,v) end
116
117 function ooo(t) print( (#t>1 and o(t) or oo(t)) end
118 function o(t,s) return "["..table.concat(map(t,tostring),s or ",").."]" end
119 function oo(t,sep, slot)
120   function slot(k) return fmt2(k, t[k]) end
121   return (t.is or "")..o(map(slots(t),slot),sep or ",") end
122
123 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
124 function rnd(x,f)
125   return fmt(type(x)=="number" and (x~x//1 and f or the.rnd) or"%s",x) end
126
127 -- strings to things
128 function coerce(x)
129   x = x:match("^%s*(-)%s*$")
130   if x=="true" then return true elseif x=="false" then return false end
131   return math.tointeger(x) or tonumber(x) or x end
132
133 function csv(src, things)
134   function things(s, t)
135     t={}; for y in s:gmatch("[^,]+") do t[1+#t]=coerce(y) end; return t end
136   src = io.input(src)
137   return function(x) x=io.read()
138     if x then return things(x) else io.close(src) end end end
139
140 -- misc
141 function fu(x) return function(t) return t[x] end end
142 function lt(x) return function(t,u) return t[x] < u[x] end end
143 function gt(x) return function(t,u) return t[x] > u[x] end end
144
145 function updates(obj,data)
146   if type(data)=="string"
147     then for row in csv(data) do obj:update(row) end
148     else for _,x in pairs(data or {}) do obj:update(x) end end
149   return obj end
150
151 function merged(i,j, k)
152   k = i + j
153   if k:div(i)*.95 <= (i:n*div(i) + j:n*j:div(i))/k.n then return k end end
154
155 -- startup, execution, unit tests
156 function settings(t,help)
157   help:gsub("\n[-|(^%s+)%s|(^%n)%s|(^%s+)",function(k,x) t[k]=coerce(x) end)
158   return t end
159
160 function cli(the, flag)
161   for k,v in pairs(the) do
162     flag="--" .. k
163     for n,flag1 in ipairs(arg) do
164       if flag1 == flag then
165         v = v==false and"true" or v==true and"false" or arg[n+1]
166         the[k] = coerce(v) end end end
167     if the.h then os.exit(print(help)) else return the end end
168
169 function ok(test,msg)
170   print("", test and "PASS"or "FAIL ", msg or "")
171   if not test then
172     fails= fails+1
173     if the.dump then assert(test,msg) end end end
174
175 function demos(the,go, demol,defaults)
176   function demol(txt,f)
177     assert(f, fmt("unknown start-up action: %s ",txt))
178     the = copy(defaults)
179     math.randomseed(the.seed or 10019)
180     print(txt)
181     f()
182   end
183   defaults = copy(the)
184   if the.todo=="all"
185     then for _,txt in pairs(slots(go)) do
186       demol(txt, go[txt]) end
187     else demol(the.todo, go[the.todo]) end end
188

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187 -----
188 function new(klass,...)
189   local obj = setmetatable({},klass)
190   local res = klass.new(obj,...)
191   if res then obj = setmetatable(res,klass) end
192   return obj end
193
194 function obj(name, t)
195   t={__tostring=oo, is=name or ""}; t.__index=t
196   return setmetatable(t, {__call=new}) end
197
198 local Some,Sym,Num = obj"Some",obj"Sym",obj"Num"
199 local Bin,Cols,Egs = obj"Bin",obj"Cols",obj"Egs"
200 -----
201 function Bin:new(at,name, lo,hi,ys)
202   self.at, self.name = at or 0, name or ""
203   self.lo, self.hi, self.ys = lo, hi or lo, ys or Sym() end
204
205 function Bin:__tostring()
206   local x,lo,hi,big = self.name, self.lo, self.hi, math.huge
207   if lo == hi then return fmt("%s==%s",x, lo)
208   elseif hi == big then return fmt("%s>=%s",x, lo)
209   elseif lo == -big then return fmt("%s<=%s",x, hi)
210   else return fmt("%s<=%s<%s",lo,x,hi) end end
211
212 function Bin:select(row)
213   local x, lo, hi = row[self.at], self.lo, self.hi
214   return x=="?" or lo == hi and lo == x or lo <= x and x < hi end
215
216 function Bin:update(x,y)
217   if x<self.lo then self.lo = x end
218   if x>self.hi then self.hi = x end
219   self.ys:update(y) end
220
221 function Bin:div() return self.ys:div() end
222
223 function Bin:__add(other)
224   return Bin(self.at, self.name, self.lo, after.hi, self.ys + other.ys) end
225 -----
226 function Sym:new(at,name)
227   self.at, self.name = at or 0, name or ""
228   self.n, self.has, self.mode, self.most = 0, {}, nil, 0 end
229
230 function Sym:update(x,inc)
231   if x ~= "?" then
232     inc = inc or 1
233     self.n = self.n + inc
234     self.has[x] = inc + (self.has[x] or 0)
235     if self.has[x] > self.most then self.most,self.mode = self.has[x],x end end
236   return x end
237
238 function Sym:mid() return self.mode end
239 function Sym:div() return ent(self.has) end
240
241 function Sym:like(x,prior)
242   return ((self.has[x] or 0) + the.m*prior)/(self.n + the.m) end
243
244 function Sym:__add(other, out)
245   out=Sym(self.at,self.name)
246   for x,n in pairs(self.has) do out:update(x,n) end
247   for x,n in pairs(other.has) do out:update(x,n) end
248   return out end
249
250 function Sym:bins(other)
251   local out = {}
252   local function known(x) out[x] = out[x] or Bin(self.at, self.name, x,x) end
253   for x,n in pairs(self.has) do known(x); out[x].ys:update("left", n) end
254   for x,n in pairs(other.has) do known(x); out[x].ys:update("right", n) end
255   return map(slots(out), function(k) return out[k] end) end

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256 -----
257 function Some:new()
258   self.kept, self.ok, self.n = {}, false, 0 end
259
260 function Some:update(x, a)
261   self.n = 1 + self.n
262   a = self.kept
263   if #a < the.keep then self.ok=false; push(a,x)
264   elseif r() < the.keep/self.n then self.ok=false; a[r(#a)]=x end end
265
266 function Some:has()
267   if not self.ok then table.sort(self.kept) end
268   self.ok = true
269   return self.kept end
270 -----
271 function Num:new(at,name)
272   self.at, self.name = at or 0, name or ""
273   self.w = self.name:find"$-" and -1 or 1
274   self.some=Some()
275   self.n,self.mu,self.m2,self.sd,self.lo,self.hi = 0,0,0,0,1E32,-1E32 end
276
277 function Num:update(x,_, a,d)
278   if x ~="?" then
279     self.some:update(x)
280     self.n = self.n + 1
281     self.lo = min(x, self.lo)
282     self.hi = max(x, self.hi)
283     d = x - self.mu
284     self.mu = self.mu + d/self.n
285     self.m2 = self.m2 + d*(x - self.mu)
286     self.sd = (self.m2<0 or self.n<2) and 0 or ((self.m2/(self.n - 1))^0.5) end
287   return x end
288
289 function Num:__add(other, out)
290   out=Num(self.at,self.name)
291   for _,x in pairs(self.some.kept) do out:update(x) end
292   for _,x in pairs(other.some.kept) do out:update(x) end
293   return out end
294
295 function Num:mid() return self.mu end
296 function Num:div() return self.sd end
297
298 function Num:like(x,_)
299   local z, e, pi = 1E-64, math.exp(1), math.pi
300   if x < self.mu - 4*self.sd then return 0 end
301   if x > self.mu + 4*self.sd then return 0 end
302   return e^(-(x - self.mu)^2 / (z + 2*self.sd^2))/(z + (pi*2*self.sd^2)^.5) end
303
304 function Num:norm(x, lo,hi)
305   lo,hi = self.lo, self.hi
306   return x=="?" and x or hi-lo < 1E-9 and 0 or (x - lo)/(hi - lo) end
307
308 function Num:bins(other)
309   function merges(b4, a,b,c,j,n,tmp)
310     j,n,tmp = 1,#b4,{}
311     while j<=n do
312       a, b = b4[j], b4[j+1]
313       if b then
314         c = merged(a,b)
315         if c then a, j = c, j+1 end end
316         tmp[#tmp+1] = a
317         j = j+1 end
318       return #tmp==#b4 and tmp or merges(tmp)
319     end
320     local tmp,out,now,epsilon,minSize = {},{}
321     for _,x in pairs(self.some.kept) do push(tmp, {x=x, y="left"}) end
322     for _,x in pairs(other.some.kept) do push(tmp, {x=x, y="right"}) end
323     tmp = sort(tmp,lt"x") -- ascending on x
324     now = push(out, Bin(self.at, self.name, tmp[1].x))
325     epsilon = sd(tmp,fu"x") * the.cohen
326     minSize = (#tmp)^the.leaves
327     for j,xy in pairs(tmp) do
328       if j > minSize and j + minSize < #tmp then -- leave enough for other bins
329         if now.ys.n > minSize then -- enough in this bins
330           if xy.x == tmp[j+1].x then -- there is a break in the data
331             if now.hi - now.lo > epsilon then -- "now" not trivially small
332               now = push(out, Bin(self.at, self.name, now.hi)) end end end end
333             now:update(xy.x, xy.y) end
334             out[1].lo = -math.huge
335             out[#out].hi = math.huge
336             return merges(out) end

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337 -----
338 function Cols:new(names, col)
339   self.names = names
340   self.all, self.x, self.y = {}, {}, {}
341   for at,name in pairs(names) do
342     col = push(self.all, (name:find"^[A-Z]" and Num or Sym) (at,name))
343     if not name:find"$" then
344       if name:find"$" then self.klass=col end
345       col.indep = not name:find"[+!]"
346       push(col.indep and self.x or self.y, col) end end end
347 -----
348 function Egs:new() self.rows, self.cols = {},nil end
349
350 function Egs:clone(data)
351   return updates(Egs():update(self.cols.name), data) end
352
353 function Egs:update(row, add)
354   add = function(col) col:update(row[col.at]) end
355   if self.cols then push(self.rows, map(self.cols,add)) else
356     self.cols = Cols(row) end end
357
358 function Egs:mid(cols)
359   return map(cols or self.cols.y, function(col) return col:mid() end) end
360
361 function Egs:div(cols)
362   return map(cols or self.cols.y, function(col) return col:div() end) end
363
364 function Egs:like(row,egs, n,prior,like,col)
365   n=0; for _,eg in pairs(egs) do n = n + #eg.rows end
366   prior = (#self.rows + the.k) / (n + the.k * #egs)
367   like = log(prior)
368   for at,x in pairs(row) do
369     col = self.cols.all[at]
370     if x ~= "?" and col.indep then like = like + log(col:like(x,prior)) end end
371   return like end
372
373 function Egs:better(row1,row2)
374   local s1, s2, n, e = 0, 0, #self.cols.y, math.exp(1)
375   for _,col in pairs(self.cols.y) do
376     local a = col:norm(row1[col.at])
377     local b = col:norm(row2[col.at])
378     s1 = s1 - e^(col.w * (a - b) / n)
379     s2 = s2 - e^(col.w * (b - a) / n) end
380   return s1 / n < s2 / n end
381
382 function Egs:betters()
383   return sort(self.rows, function(a,b) return self:better(a,b) end) end
384
385 function Egs:tree(other,min, kids,score)
386   function gain(col1, col2, all, sum, bins)
387     sum = 0
388     bins = col1:bins(col2)
389     map(bins, function(bin)
390       bin.here = self
391       bin.has = {self:clone(),self:clone()}
392       sum = sum + bin.ys.n/all * bin.ys:div() end)
393     return (bins=bins, gain=sum)
394   end
395   n = #self.rows + #other.rows
396   stop = stop or n^the.min
397   if n < stop
398     then return self
399   else cols = map2(self.col.x, function(at,col)
400     return {w=gain(col, other.col.x[at], n), col=col} end)
401     bins = sort(cols, fu"w")[1].bins
402     for at,eg in pairs(self,other) do
403       for _,row in pairs(eg.rows) do
404         for _,bin in pairs(bins) do
405           sub = bin.has[at]
406           if bin:select(row) then sub:update(row); break end end end end
407         self.kids = map(bins,
408           function(bin) bin.kid = bin.has[1]:tree(bin.has[2]) end) end end
409   -- XXX not done yet. need to return the ocal kids

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410 -----
411 function go.the() ooo(the) end
412
413 function go.ent() ok(abs(1.3788 - ent(a=4,b=2,c=1)) < 0.001,"enting") end
414
415 function go.ooo() ooo{cc=1,bb={ff=4,dd=5,bb=6}, aa=3} end
416
417 function go.copy( t,u)
418   t = {a=1,b=2,c={d=3,e=4,f={g=5,h=6}}}
419   u = copy(t)
420   t.c.f.g = 100
421   ok(u.c.f.g ~= t.c.f.g, "deep copy") end
422
423 function go.rnds() ooo(rnds{3.421212, 10.1121, 9.1111, 3.44444}) end
424
425 function go.csv( n)
426   n=0; for row in csv(the.file) do n=n+1 end; ok(n==399,"stuff") end
427
428 function go.some( s)
429   the.keep = 64
430   s = Some(); for i=1,10^6 do s:update(i) end
431   ooo(s:has()) end
432
433 function go.num( n,mu,sd)
434   n, mu, sd = Num(), 10, 1
435   for i=1,10^3 do
436     n:update(mu + sd*math.sqrt(-2*math.log(r()))*math.cos(2*math.pi*r)) end
437   ok(abs(n:mid() - mu) < 0.025, "sd")
438   ok(abs(n:div() - sd) < 0.05, "div") end
439
440 function go.updates( n)
441   print(updates(Num(),{1,2,3,4,5}) + updates(Num(),{11,12,13,14,15}))
442   end
443
444 function go.sym( s,mu,sd)
445   s = Sym()
446   for i=1,100 do
447     for k,n in pairs{a=4,b=2,c=1} do s:update(k,n) end end
448   ooo(s:has) end
449
450 -----
451 the = settings(the,help)
452
453 if pcall(debug.getlocal, 4, 1)
454 then return {Num=Num, Sym=Sym, Egs=Egs} -- called as sub-module. return classes
455 else the = cli(the) -- update 'the' from command line
456   demos(the,go) -- run some demos
457   for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
458   os.exit(fails) end

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