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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, timm@ieee.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 -r --rnd rounding rules = %5.2f
19 -g --go start up action = nothing
20
21 Usage of the works is permitted provided that this instrument is
22 retained with the works, so that any entity that uses the works is
23 notified of this instrument. DISCLAIMER:THE WORKS ARE WITHOUT WARRANTY. }}
24 -----
25 -- ## Coding concentions
26 --
27 -- Code 80 chars wide, or less. Functions in 1 line, if you can.
28 -- Endat with two spaces. Divide code into 120 line (or less) pages.
29 -- Minimize use of local (exception: define all functions as local
30 -- at top of file).
31 -- No inheritance
32 -- Use `!` instead of `self`. Use `` to denote the last
33 -- The `go` functions store tests. Tests should be silent unless they
34 -- fail tests can be disabled by renaming from `go.fun` to `no.fun`.
35 -- Those tests should return `true` if the test passes or a warning
36 -- string if otherwise
37 -- Set `f` file, help string top of file. Allow for `~h` on the command line
38 -- to print help
39 --
40 -- ## About the learning
41 --
42 -- Beware missing values (marked in "?") and avoid them
43 -- Where possible all learning should be incremental.
44 -- Isolate operating system interaction.
45 -----
46 local the={}
47 local __,big,clone,csv,demos,discretize,dist,eg,entropy,fmt,gap,like,lt
48 local map,merged,mid,mode,mu,norm,num,o,obj,oo,pdf,per,push
49 local rand,range,rangeB4,rnd,rnds,rowB4,slice,sort,some,same,sd,string2thing,sym,t
50
51 local NUM,SYM,RANGE,EGS,COLS,ROW
52 for k, __ in pairs(_ENV) do b4[k]=k end
53 big=math.huge
54 rand=math.random
55 fmt=string.format
56
57 function same(x) return x end
58 function push(t,x) t[1+#t]=x; return x end
59 function sort(t,f) table.sort(#t>0 and t or map(t,same), f); return t end
60 function map(t,f,u) u={};for k,v in pairs(t) do u[1+#u]=f(v) end; return u end
61 function lt(x) return function(a,b) return a[x] < b[x] end end
62 function slice(t,i,j,k,u)
63 i,j = i or 1,j or #t
64 k = (k or 1)
65 k = (j - i)/n
66 u={}; for n=1,j,k do u[1+#u] = t[n] end return u end
67
68 function string2thing(x)
69 x = x:match("^%s*(.*)%s*$")
70 if x=="true" then return true else x=="false" then return false end
71 return math.tointeger(x) or tonumber(x) or x end
72
73 function csv(src)
74 src = io.input(src)
75 return function(line, row)
76 line=io.read()
77 if not line then io.close(src) else
78 row={}; for x in line:gmatch("(^[^,]+)") do push(row,string2thing(x)) end
79 return row end end end
80
81 function oo(t) print(o(t)) end
82 function o(t, u)
83 if #t>0 then return {"..table.concat(map(t,tostring),",").."}" else
84 u={}; for k,v in pairs(t) do u[1+#u] = fmt("%s%s",k,v) end
85 return (t.is or "").."{"..table.concat(sort(u),",").."}" end end
86
87 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
88 function rnd(x,f)
89 return fmt(type(x)=="number" and (x=x//1 and f or the.rnd) or"%s",x) end
90
91 function obj(name, t,new)
92 function new(k,...)
93 local x=setmetatable({},k1); k1.new(x,...); return x end
94 t = {__tostring=o, is=name or ""}; t.__index=t
95 __=t
96 return setmetatable(t, {__call=new}) end
97 -----
98 NUM=obj"NUM"
99 function __.new(i,at,txt)
100 i.at=at or 0; i.lt=txt or ""; i.lo,i.hi=-big, -big
101 i.n,i.mu,i.m2,i.sd = 0,0,0,0; i.w=(txt or ""):find("-$") and -1 or 1 end
102
103 function __.add(i,x, d)
104 if x=="?" then return x end
105 i.n = i.n + 1
106 d = x - i.mu
107 i.mu = i.mu + d/i.n
108 i.m2 = i.m2 + d*(x - i.mu)
109 i.sd = (i.m2<0 or i.n<2) and 0 or ((i.m2/(i.n - 1))^0.5)
110 i.lo = math.min(i.lo,x)
111 i.hi = math.max(i.hi,x) end
112
113 function __.bin(i,x,n, b) b=(i.hi-i.lo)/n; return math.floor(x/b+0.5)*b end
114 function __.mid(i) return i.mu end
115
116 function __.norm(i,x) return i.hi-i.lo<1E-9 and 0 or (x-i.lo)/(i.hi-i.lo+1/big) end
117
118 function __.dist(i, x,y)
119 if x=="?" and y=="?" then return 1 end
120 if x=="?"

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120 else y=="?" then x = i:norm(x); y = x<.5 and 1 or 0
121 else x,y = i:norm(x), i:norm(y) end
122 return math.abs(x - y) end
123
124 function __.like(i,x, __, e)
125 return (x < i.mu - 4*i.sd and 0 or x > i.mu + 4*i.sd and 0 or
126 2.7183^(-(x - i.mu)^2 / (z + 2*i.sd^2))/(z + (math.pi*2*i.sd^2)^.5)) end
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127 SYM=obj"SYM"
128 function __.new(i,at,txt) i.at=at or 0; i.txt=txt or ""; i.n,i.all = 0,{} end
129 function __.add(i,x,n)
130 if x=="?" then return x end
131 i.n=i.n+1; i.all[x] = (n or 1) + (i.all[x] or 0) end
132
133 function __.dist(i,x,y) return (a=b and 0 or 1) end
134
135
136 function __.mid(i)
137 m=0; for y,n in pairs(i.all) do if n>m then m,x=n,y end end; return x end
138
139 function __.div(i, n,e)
140 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
141
142 function __.like(i,x,prior) return (c.all[x] or 0) + the.m*prior/(c.n+the.m) end
143 -----
144 RANGE=obj"RANGE"
145 function __.new(i,col,lo,hi,y)
146 i.cols, i.x, i.y = col, {lo=lo or big, hi=hi or -big}}, {y or SYM()} end
147
148 function __.add(i,x,y)
149 if x=="?" then return x end
150 i.x.lo = math.min(i.x.lo,x)
151 i.x.hi = math.max(i.x.hi,x)
152 i.y:add(x,y) end
153
154 function __.lt(i,j) return i.col.at == j.col.at and i.x.lo < j.x.lo end
155 function __.of(i,x) return i.y.all[x] or 0 end
156
157 function __.selects(i,t, x)
158 t = t.cells and t.cells or t
159 x = t[i.at]
160 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
161
162 function __.tostring(i)
163 local x, lo, hi = i.txt, i.x.lo, i.x.hi
164 if lo == hi then return fmt("%s==%s",x, lo)
165 elseif hi == big then return fmt("%s>=%s",x, lo)
166 elseif lo == -big then return fmt("%s<=%s",x, hi)
167 else return fmt("%s<=%s<=%s",lo,x,hi) end end
168
169 function __.merged(i,j,n0, k)
170 if i.at == j.at then
171 k = SYM(i.y.at, i.y.txt)
172 i,j = i.y, j.y
173 for x,n in pairs(i.all) do sym(k,x,n) end
174 for x,n in pairs(j.all) do sym(k,x,n) end
175 if i.y.n<(n0 or 0) or j.y.n<(n0 or 0) or (ent(i)*i.n+ent(j))*j.n/k > ent(k)
176 then return RANGE(i.col, i.lo, j.hi, k) end end end
177 -----
178 ROW=obj"ROW"
179 function __.new(i,eg, cells) i.base,i.cells = eg,cells end
180 function __.lt(i,j, sl,s2,e,y,a,b)
181 y = i.base.cols.y
182 sl, s2, e = 0, 0, math.exp(1)
183 for __,col in pairs(y) do
184 a = col:norm(i.cells[col.at])
185 b = col:norm(j.cells[col.at])
186 sl = sl - e^(col.w * (a - b) / #y)
187 s2 = s2 - e^(col.w * (b - a) / #y) end
188 return sl/#y < s2/#y end
189
190 function __.sub(i,j)
191 for __,col in pairs(i.base.cols.x) do
192 a,b = i.cells[col.at], j.cells[col.at]
193 inc = a=="?" and b=="?" and 1 or col:dist(a,b)
194 d = d + inc^the.p end
195 return (d / (#i.base.cols.x)) ^ (1/the.p) end
196
197 function __.around(i,rows)
198 return sort(map(rows or i.base.rows, function(j) return (dist=i-j,row=j) end),
199 lt="dist") end
200 -----
201 COLS=obj"COLS"
202 function __.new(i,names, head,row,col)
203 i.names=names; i.all={}; i.y={}; i.x={}
204 for at,txt in pairs(names) do
205 col = __.lt push(i.all, (txt:find"^A-Z]" and NUM or SYM) (at, txt))
206 col.goalp = txt:find"[f-]"$ and true or false
207 if not txt:find"$" then
208 if txt:find"$" then i.klass=col end
209 push(col.goalp and i.y or i.x, col) end end end
210 -----
211 EGS=obj"EGS"
212 function __.new(i,names) i.rows,i.cols = {}, COLS(names) end
213 function __.load(f, i)
214 for row in csv(the.file) do if i then i:add(row) else i=EGS(row) end end
215 return i end
216
217 function __.add(i,row, cells)
218 cells = push(i.row, row,cells and row or ROW(i,row)).cells
219 for n,col in pairs(i.cols.all) do col:add(cells[n]) end end
220
221 function __.mid(i,cols)
222 return map(cols or i.cols.y, function(c) return c:mid(i) end) end
223
224 function __.copy(i,rows, j)
225 j=EGS(i.cols.names); for __,r in pairs(rows or {}) do j:add(r) end;return j end
226
227 function __.like(i,t,overall, nHypotheses, c)
228 prior = (#i.rows + the.k) / (overall + the.k * nHypotheses)
229 like = math.log(prior)
230 for at,x in pairs(t) do
231 c=i.cols.all.at[at]
232 if x=="?" and not c.goalp then
233 like = math.log(col:like(x)) + like end end
234 return like end

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235 local _merge, _xpanic, _ranges
236 function _ranges(i,one,two, t)
237 t={}; for _,c in pairs(i.cols.x) do t[c.at]=_ranges(c,one,two) end;return t end
238
239 function _ranges(col,yes,no, out,x,d)
240 out = {}
241 for _,what in pairs({rows=yes, klass=true}, {rows=no, klass=false}) do
242 for _,row in pairs(what.rows) do x = row.cells[col.at]; if x=="?" then
243 d = col:discretize(x,the.bins)
244 out[d] = out[d] or RANGE(col,x,x)
245 out[d].add(x, what.klass) end end end
246 return _xpanic(_merge(sort(out))) end
247
248 function _merge(b4, a,b,c,j,n,tmp)
249 j,n,tmp = 1,#b4, {}
250 while j<=n do
251 a, b = b4[j], b4[j+1]
252 if b then c = a:merged(b); if c then a, j = c, j+1 end end
253 tmp[#tmp+1] = a
254 j = j+1 end
255 return #tmp==#b4 and tmp or _merge(tmp) end
256
257 function _xpanic(t)
258 for j=2,#t do t[j].lo=t[j-1].hi end; t[1].lo, t[#t].hi= -big,big; return t end
259

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259 -----
260 local go,no={}, {}
261
262 function these(f1,f2,k,x)
263 for n,flag in ipairs(arg) do if flag==f1 or flag==f2 then
264 x = x=="false" and"true" or x=="true" and"false" or arg[n+1] end end
265 the[k] = string2thing(x) end
266
267 function demos( fails, names, defaults, status)
268 fails=0 -- this code will return number of failures
269 names, defaults = {}, {}
270 for k,f in pairs(go) do if type(f)=="function" then push(names,k) end end
271 for k,v in pairs(the) do defaults[k]=v end
272 if go(the.go) then names=(the.go) end
273 for _,one in pairs(sort(names)) do -- for all we want to do
274 for k,v in pairs(defaults) do the[k]=v end -- set settings to defaults
275 math.randomseed(the.seed or 10019) -- reset random number seed
276 io.stderr:write("*") -- run demo
277 status = go(one)()
278 if status == true then
279 print("-- Error",one,status)
280 fails = fails + 1 end end -- update fails
281 return fails end -- return total failure count
282
283
284 function go.the() return type(the.bins)=="number" end
285 function go.sort( t) return 0==sort({100,3,4,2,10,0})[1] end
286
287 function go.num( n,mu,sd)
288 n, mu, sd = NUM(), 10, 1
289 for i=1,10^4 do
290 n:rand(mu+sd*math.sqrt(-2*math.log(rand()))*math.cos(2*math.pi*rand())) end
291 return math.abs(n.mu - mu) < 0.05 and math.abs(n.sd - sd) < 0.5 end
292
293 function go.rows( n,m)
294 m,n=0,0; for row in csv(the.file) do m=m+1; n=n+#row; end; return n/m==8 end
295
296 function go.cols( i)
297 i=COLS("name","Age","ShoeSize-")
298 return i.y[1].w == -1 end
299
300 function go.egs( it)
301 it = EGS.load(the.file); return math.abs(2970 - it.cols.y[1].mu) < 1 end
302
303 function go.ranges( it,n,a,b)
304 it = EGS.load(the.file)
305 print(oo(rnds(it:mid()))))
306 it.rows = sort(it.rows)
307 n = (#it.rows)^.5
308 a,b = slice(it.rows,1,n), slice(it.rows,n+1,#it.rows,3*n)
309 print(o(rnds(it:copy(a):mid())) , o(rnds(it:copy(b):mid())))
310 --oo(a:mid())
311 --oo(b:mid())
312 return math.abs(2970 - it.cols.y[1].mu) < 1 end
313
314 help:gsub( -- parse help text for flags and defaults, check CLI for updates
315 "n ([-]|^%s+)|%s|+([-]|^%s+)|^%n|%s|^%s+)",these)
316 if the.help then
317 print(help:gsub("%w%u+", "%127[31m%127[0m]"
318 :gsub("(%s|[-]|^%s+)|%s|", "%127[33m%27[0m%3"]),"")
319 else
320 local status = demos()
321 for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
322 os.exit(status) end
323
324 -----
325 -- function SOME() return {all={}, ok=false, n=0} end
326 -- function some(i,x)
327 -- if x=="?" then return x end
328 -- i.n = 1 + i.n
329 -- if #i.all < the.some then i.ok=false; push(i.all, x)
330 -- elseif rand() < the.some/i.n then i.ok=false; i.all[rand(#i.all)]=x end end
331 -- function per(i,p)
332 -- i.all = i.ok and i.all or sort(i.all); i.ok=true
333 -- return i.all[math.max(1, math.min(#i.all, (p or .5)*#i.all/1))] end

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335