

```

1 local help= []
2
3 SHORTR: semi-supervised multi-objective optimization
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5
6 Explore N points via O(log2(N)) evaluations. Generate a
7 human-readable summary of that space. In pass1, find and
8 eval two distant points using multi-objective criteria.
9 Everything nearest the worst is pruned and we recurse on
10 the rest. This algorithm is only approximate so, in pass2,
11 we do it all again, starting with the better items seen in
12 pass1. Explain the final results by a decision tree that
13 recursively discretizes numerics via their ability to
14 distinguish the best/worst things found in pass2.
15
16 USAGE:
17 lua shortr.lua [OPTIONS]
18
19 OPTIONS:
20
21 OPTIONS:
22 -M --Min min size of space = .5
23 -b --bins max number of bins = 16
24 -k --k NB hack, low attribute frequency = 2
25 -m --m NB hack, low class frequency = 256
26 -s --some max number of nums to keep = 2
27 -w --wait wait this number before testing = 10
28
29 OPTIONS (other):
30 -f --file file = data/auto93.csv
31 -g --go start-up goal = nothing
32 -h --help show help = false
33 -s --seed seed = 10019]]
34
35 -----
36 -- ## Names
37
38 -- 'the' stores settings for this code. <p>As to the classes used by this system:
39 --
40 -- 'Row' hold the 'cells' or record and a pointer ('of') back to the
41 -- container that made them.
42 -- 'Col' summarizes columns. One 'Col' can be for
43 -- numerics or symbolic columns (denoted with 'aCol.nums').
44 -- 'Data' holds many 'Row's, summarized in a table 'aData.cols'.
45 -- (where 'aData.cols.x' holds independent columns and
46 -- 'aData.cols.y' holds dependent columns).
47 -- 'Bin' is a helper class that summarizes what dependent 'ys' values are
48 -- found between 'lo' and 'hi' of an independent column.
49 -- 'NB' is an application class that implements a Naive Bayes classifier.
50 local b4={}; for x, _ in pairs(_ENV) do b4[x]=x end
51 local = require"libl"
52 local Abcd = require"abcd"
53
54 local argmax,atom,big,cli,csv,demos = _argmax,_atom,_big,_cli,_csv,_demos
55 local fmt,lt,map,o,oo,per,push = _fmt,_lt,_map,_o,_oo,_per,_push
56 local R,sort,splice,sum = _R,_sort,_splice,_sum
57
58 local the={}
59 help:gsub{"-|-|-[(%s)+]"^n"%s[("(%s)+)",function(key,x) the[key] = atom(x) end}
60
61 local Col,Data,Row,Bin,NB = {}, {}, {}, {}, {}
62
63 -----
64 -- ## class Col
65 -- Summaries a column of data. Uses different types for numeric or other data.
66
67 --> .NEW(at?int, txt?:str) :Col -> constructor of columns.
68 -- '.ok' is set to false after every update then set back
69 -- to true if ever we update the columns (see 'Col.ok').
70 function Col.NEW(at,txt)
71 return {n=0, at=at or 0, txt=txt or "",
72 ok=false, kept={},
73 div=0, mid=0} end
74
75 --> .NUM(at?int, txt?:str) :Col -> constructor, specialized for numerics.
76 -- Numbers have a weight (-1,1) as well as the mandate to keep
77 -- no more than 'aNum.nums' samples.
78 function Col.NUM(at,txt,some, i)
79 i = Col.NEW(at,txt) -- numerics are an extension to general columns.
80 i.w = Col.WEIGHT(txt)
81 i.nums= some or the.some -- if non-nil the i.nums is a numeric
82 return i end
83
84 -- ## Factory to make Cols
85
86 --> .GOAL(x:[str]) :bool ->
87 --> .NUMP(x:[str]) :bool ->
88 --> .KLASS(x:[str]) :bool ->
89 --> .SKIP(x:[str]) :bool -> recognize different column types
90 function Col.GOAL(x) return (x or ""):find"[%-]" end
91 function Col.NUMP(x) return (x or ""):find"[A-Z]" end
92 function Col.KLASS(x) return (x or ""):find"[S]" end
93 function Col.SKIP(x) return (x or ""):find"[^]" end
94
95 --> .WEIGHT(x:[str]) :(-1|1) -> assign column weight.e.g. "-1" means "minimize",
96 function Col.WEIGHT(x) return (x or ""):find"^-|-1 or 1 end
97
98 --> .COLS(names:[str]) :tab -> constructor (builds 'Col's from list of 'names').
99 -- Returns a table that stores dependents in '.y', independents in '.x',
100 -- the klass (if it exists) in '.klass'. Caveat:
101 -- only if we are not ".SKIP()" ping them.
102 function Col.COLS(names)
103 local ix={}, y={}, names=names, klass=nil
104 for at,txt in pairs(names) do
105 local new = Col.NUMP(at,txt) and Col.NUM(at,txt) or Col.NEW(at,txt)
106 if not Col.SKIP(txt) then
107 push(Col.GOAL(txt) and i.y or i.x, new)
108 if Col.KLASS(txt) then i.klass=new end end end
109 return i end
110
111 -- ## Update
112
113 --> .add(i:Col, v:any, inc?:int) :Col -> update 'i' with 'v' (inc times)
114 -- Numeric columns keep a sample of the numbers while other columns track the
115 -- frequency of symbols seen so far. The larger the sample, the less often
116 -- we update the numerics.
117 function Col.add(i,v,inc)
118 inc = inc or 1
119 if v ~= ""
120 then i.n = i.n + inc
121 if i.nums
122 then for _=1,inc do
123 if #i.kept < i.nums then i.ok=false;push(i.kept,v)
124 else R() < i.nums/i.n then i.ok=false;i.kept[R(#i.kept)]=v end end
125 else i.ok = false
126 i.kept[v] = inc + (i.kept[v] or 0) end end
127 return i end
128
129 -- ## Computing derived properties
130
131 --> .ok(i:Col) -> ensure that the current contents are up to date. Returns 'kept'.
132 -- E.g. update 'middle' and 'diversity' (median and standard
133 -- deviation for numerics; and _mode_ and _entropy_ for others).<p>
134 -- This code uses the idiom "(per(.9) - per(.1))/2.56" to find
135 -- standard deviation. To grok that,
136 -- recall that kpm1 and kpm2
137 -- standard deviations marks out 66 to 95% of the mass. Somewhere in
138 -- between (at kpm1.28), we get to 90% of the mass. So to find one
139 -- standard deviation, divide the 90th minus 10th percentile by twice 1.28 (2.56).
140 function Col.ok(i)
141 if not i.ok
142 then i.div, i.mid = 0, 0
143 if i.nums
144 then i.kept = sort(i.kept) -- very fast since "kept" is small
145 i.mid = per(i.kept, .5) -- median
146 i.div = (per(i.kept, .9) - per(i.kept, .1)) / 2.56 -- stdev
147 else local most = -1 -- find the mode and ent
148 for x,n in pairs(i.kept) do
149 if n > most then most, i.mid = n, x end
150 if n > 0 then i.div+=i.div - n/i.n*math.log(n/i.n,2) end end end end
151
152 i.ok = true
153 return i.kept end
154
155 -- ## Querying
156 -- Most of these need to call 'Col.ok()' first (to ensure column is up to date).
157
158 --> .lo(i:Col) :num ->
159 --> .hi(i:Col) :num ->
160 --> .div(i:Col) :num ->
161 --> .mid(i:Col) :any -> 'lo'west number, 'hi'ghest number, 'div'ersity, 'mid'dle numb
162 er.
163 function Col.lo(i) Col.ok(i); return i.kept[1] end
164 function Col.hi(i) Col.ok(i); return i.kept[#i.kept] end
165 function Col.div(i) Col.ok(i); return i.div end
166 function Col.mid(i) Col.ok(i); return i.mid end
167
168 --> .norm(i:Col,x:num) :0..1 -> normalize 'x' 0..1 for lo..hi.
169 function Col.norm(i,x)
170 local a=Col.ok(i); return a[a]-a[1] < 1E-9 and 0 or (x-a[1])/(a[a]-a[1]) end
171
172 -- ## For Discretization
173
174 --> .bin(i:Col,x:any) :any -> round numeric 'x' to nearest '(hi-lo)/the.bins'
175 -- (and for non-numerics, just return 'x').
176 function Col.bin(i,x)
177 if i.nums then
178 local lo,hi = Col.lo(i), Col.hi(i)
179 local b=(hi - lo)/the.bins
180 x = lo+hi and 1 or math.floor(x/b+.5)*b end
181 return x end
182
183 --> .bin(i:Col,j:Col) :Col -> returns a combination of two columns.
184 function Col.merge(i,j, k)
185 k = (i.nums and Col.NUM or Col.NEW) (i.at, i.txt)
186 for v,inc in pairs(i.kept, j.kept) do
187 for v,inc in pairs(kept) do Col.add(k,v,inc) end end
188 return k end
189
190 --> .simpler(i:Col,this:col,that:col):bool->am 'i' simpler than 'this' and 'that'?
191 function Col.simpler(i,this,that)
192 return Col.div(i) <= (this.n*Col.div(this) + that.n*Col.div(that)) / i.n end
193
194 -- ## For Naive Bayes
195
196 function Col.like(i,x,prior)
197 if i.nums
198 then local sd,mu=Col.div(i), Col.mid(i)
199 return sd==0 and (x==mu and 1 or 0) or
200 math.exp(-1*(x - mu)^2/(2*sd^2)) / (sd*((2*math.pi)^0.5))
201 else return ((i.kept[x] or 0)+the.m*prior)/(i.n+the.m) end end
202
203 -----
204 -- ## NB
205 function NB.NEW(src,report)
206 local i = (overall=i, dict={}, list={})
207 report = report or print
208 Data.ROWS(src, function(row)
209 if not i.overall then i.overall = Data.NEW(row) else -- (0) eat row!
210 row = Data.add(i.overall, row) -- XX add to overall
211 if #i.overall.rows >= wait then report(Row.klass(row), NB.guess(i,row)) end
212 NB.train(i,row) end end) -- add tp rows's klass
213 return i end
214
215 function NB.train(i,row)
216 local k = Row.klass(row)
217 i.dict[k] = i.dict[k] or push(i.list, Data.clone(i.overall)) -- klass is known
218 i.dict[k].txt = k -- each klass knows its name
219 Data.add(i.dict[k],row) end -- update klass with row
220
221 function NB.guess(i,row)
222 return argmax(i.dict,
223 function(klass) return Data.like(klass,row,#i.list,#i.overall.rows) end) end
224
225 -- ## Bin
226 function Bin.NEW(xlo, xhi, ys) return {lo=xlo, hi=xhi, ys=ys} end
227 function Bin.add(i,x,y)
228 i.lo = math.min(i.lo, x)
229 i.hi = math.max(i.hi, x)
230 Col.add(i.ys, y) end
231
232 function Bin.merge(i,j, min)
233 local k = Col.merge(i,j)
234 if i.n < min or j.n < min or Col.simpler(k,i,j) then return k end end
235
236 function Bin.BINS(listOfRows,col,y)
237 local n,list, dict = 0, {}, {}
238 for label,rows in pairs(listOfRows) do
239 for _row in pairs(rows) do
240 local v = row[col.at]
241 if v ~= "" then
242 n = n + 1
243 local pos = Col.bin(col,v)
244 dict[pos] = dict[pos] or push(list, Bin.new(v,v,Col.new(col.at,col.txt)))
245 Bin.add(dict[pos], v, label) end end end
246 list = sort(list, lt"lo")
247 list = col.nums and Bin.MERGES(list, n,the.min) or list
248 return {bins= list,
249 div = sum(list,function(z) return Col.div(z.ys)*z.ys/n end)} end
250
251 function Bin.MERGES(b4, min)
252 local n,now = 1, {}
253 while n <= #b4 do
254 local merged = n#b4 and Bin.merge(b4[n], b4[n+1], min)
255 now[#now+1] = merged or b4[n]
256 n = n + (merged and 2 or 1) end
257
258 if #now < #b4
259 then return Bin.MERGES(now,min) -- loop to look for other merges
260 else -- stretch the bins to cover any gaps from minus infinity to plus infinity
261 for n=#now,lo do now[n].lo = now[n-1].hi end
262 now[1].lo, now[#now].hi = -big, big
263 return now end end

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305 -----
306 -- To disable a test, relabel it from 'Go' to 'No'.
307 local Go,No = {},{}
308
309 function Go.THE() oo(the); return true end
310
311 function Go.ROWS( d)
312   Data.ROWS(the,file,function(row)
313     if not d then d=Data.NEW(row) else
314       Data.add(d,row) end end)
315   oo(Data.mids(d))
316   return true end
317
318 function Go.STATS()
319   oo(Data.mids(Data.LOAD(the,file) )); return true end
320
321 function Go.ORDER( i,t,m,left,right)
322   i= Data.LOAD(the,file)
323   t= sort(i.rows,Row.better)
324   m= (#t)^.5
325   left = Data.clone(i,splice(t,1,m))
326   right= Data.clone(i,splice(i.rows,#t - m))
327   print("all", o(Data.mids(i)))
328   print("hes", o(Data.mids(left)))
329   print("hes", o(Data.mids(right)))
330   return true end
331
332 function Go.DIABETES(f, i,t,a)
333   a = Abcd.NEW()
334   NB.NEW(f or "data/diabetes.csv",function(x,y) Abcd.add(a,x,y) end)
335   Abcd.pretty(a,Abcd.report(a))
336   return true end
337
338 function Go.SOYBEAN() return Go.DIABETES("data/soybean.csv") end
339
340 -----
341 if pcall(debug.getlocal, 4, 1)
342 then return (DATA=DATA, ROW=ROW, COL=COL, the=the, lib=lib)
343 else the = cli(the,help)
344   demos(the,Go) end

```