

```

1  -- - Recursively divide data based on two
2  -- distant points (found in linear time using the Fastmap
3  -- heuristic [Fa95]). Then find and print the attribute range
4  -- that best distinguishes these halves. Recurse on each half.
5  -- (which is sort of like PDDP [Bo98] but faster; and we
6  -- offers a human-readable description for each division).
7  -- To find those ranges, this code uses a variant of the ChiMerge
8  -- discretizer (but we select on entropy and size,
9  -- not the Chi statistic)
10 -- To avoid spurious outliers, this code separates using '-furthest=.9';
11 -- i.e. the 90% furthest points.
12 -- To avoid long runtimes, this code only searches at most '-keep=512'
13 -- randomly selected examples to find those furthest points.
14 -- To support multi-objective optimization, this code reads csv files
15 -- whose headers may contain markers for "minimize this" or "maximize
16 -- that" (see the 'lessp, morep' functions).
17 -- To support explanation, optionally, at each level of recursion,
18 -- this code reports what ranges can best distinguish sibling clusters
19 -- C1,C2. The discretizer is inspired by the ChiMerge algorithm:
20 -- numerics are divided into, say, 16 bins. Then, while we can find
21 -- adjacent bins with the similar distributions in C1,C2, then
22 -- (a) merge then (b) look for other merges.
23 local help = {}
24
25 15 == a little lab of lots of LUA learning algorithms.
26 (c) 2022, Tim Menzies, BSD 2-clause license.
27
28 USAGE:
29 lua 15.lua [OPTIONS]
30
31 OPTIONS:
32 -cohen -c F Cohen's delta = .35
33 -data -d N data file = etc/data/auto93.csv
34 -Dump -D stack dump on assert fails = false
35 -furthest -f F far = .9
36 -Format -F S format string = %5.2f
37 -keep -k P max kept items = 512
38 -p -p P distance coefficient = 2
39 -seed -s F set seed = 10019
40 -todo -t S start up action (or 'all') = nothing
41 -help -h show help = false
42 -want -w F recurse until rows'want = .5
43
44 KEY: N=fileName F=float P=posint S=string
45
46 ]]
47
48 -- ## Definitions
49
50 -- ## Cache current names (used at end to find rogue variables)
51 local b4={}; for k,_ in pairs(_ENV) do b4[k]=k end
52
53 -- ## Define locals.
54 local any, asserts, big, cli, csv, fails, firsts, fmt, goalp, ignorep, klassp
55 local lessp, map, main, many, max, merge, min, morep, new, nump, o, oo, per, pop, push
56 local r, rows, rnd, rnds, slots, sort, sum, thing, things, unpack
57
58 -- ## Define classes
59 local CLUSTER, COLS, EGS, EXPLAIN, NUM, ROWS = {}, {}, {}, {}, {}
60 local SKIP, SOME, SPAN, SYM = {}, {}, {}, {}
61
62 -- ## Define parameter settings.
63 -- Update parameter defaults from command line. Allow for some shorthand:
64 -- e.g. _k N _rArr; 'keep=N';
65 -- and _booleanFlag _rArr; 'booleanFlag=not default').
66 local thes={}
67 help:gsub("\n [-](^%s+)%s+(-(^[^%s+])\n)*%s+([^\s+])", function(key, flag1, x)
68   for n, flag2 in ipairs(arg) do
69     if flag1==flag2 or "-"..key=="flag2" then
70       x = x=="false" and true or x=="true" and "false" or arg[n+1] end end
71   if x=="false" then the[key]=false elseif x=="true" then the[key]=true else
72     the[key] = tonumber(x) or x end end )
73
74 print(the.help)
75
76 -- ## Define headers for row1 of csv files
77
78 -- Columns to ignore
79 function ignorep(x) return x:find"%" end -- columns to ignore
80 -- Symbolic classes
81 function klassp(x) return x:find"%" end -- symbolic goals to achieve
82 -- Goals to minimize
83 function lessp(x) return nump(x) and x:find"-" end -- number goals to min
84 imize
85 --i Goals to mazumze
86 function morep(x) return x:find"%" end -- numeric goals to maximize
87 function nump(x) return x:find"^[A-Z]" end -- numeric columns
88 function goalp(x) return morep(x) or lessp(x) or klassp(x) end

```

```

88 -- ## Misc Utils
89
90 -- ## Strings
91 fmt = string.format
92
93 -- ## Maths
94 big = math.huge
95 max = math.max
96 min = math.min
97 r = math.random
98
99 function rnds(t,f) return map(t, function(x) return rnd(x,f) end) end
100 function rnd(x,f)
101   return fmt(type(x)=="number" and (x~x//1 and f or the.Format) or "%s",x) end
102
103 -- ## Tables
104 pop = table.remove
105 unpack = table.unpack
106 function any(t) return t[#t] end
107 function firsts(a,b) return a[1] < b[1] end
108 function many(t,n, u) u={}; for i=1,n do push(u,any(t)) end; return u end
109 function per(t,p) return t[ (#*(p or .5))//1 ] end
110 function push(t,x) table.insert(t,x); return x end
111 function sort(t,f) table.sort(t,f); return t end
112
113 -- ## Meta
114 function map(t,f, u) u={}; for k,v in pairs(t) do push(u,f(v)) end; return u end
115 function sum(t,f, n) n=0; for _,v in pairs(t) do n=n+f(v) end; return n end
116 function slots(t, u)
117   u={}
118   for k,v in pairs(t) do k=tostring(k); if k:sub(1,1)~="_" then push(u,k) end end
119   return sort(u) end
120
121 -- ## Print tables, recursively
122 function oo(t) print(o(t)) end
123 function o(t)
124   if type(t)~="table" then return tostring(t) end
125   local key=function(k) return fmt("%.8s",k,o(t[k])) end
126   local u = #t>0 and map(t,o) or map(slots(t),key)
127   return '{'..table.concat(u," ")}' end
128
129 -- ## Coerce strings to things
130 function csv(file, x)
131   file = io.input(file)
132   return function()
133     x=io.read(); if x then return things(x) else io.close(file) end end end
134
135 function thing(x)
136   x = x:match"^(%s*)(-)%s*$"
137   if x=="true" then return true elseif x=="false" then return false end
138   return tonumber(x) or x end
139
140 function things(x,sep, t)
141   t={}
142   for y in x:gmatch(sep or"([^\s]+)") do push(t,thing(y)) end
143   return t end
144
145 -- ## Misc stuff
146 function distance2Heaven(t,heaven, num,d)
147   for n,txt in pairs(heaven) do
148     num = Num(at,txt)
149     for _,z in pairs(t) do num:add(z.ys[n]) end
150     for _,z in pairs(t) do z.ys[n] = num:distance2heaven(z.ys[n]) end end
151   d = function(one) return (sum(one.ys)/#one.ys)^.5 end
152   return sort(t, function(a,b) return d(a) < d(b) end) end
153
154 -- objects
155 function new(k,t) k.__index=k; k.__tostring=o; return setmetatable(t,k) end

```

```

156 -- ## COLS
157
158 -- Factory. Turns list of column names into NUMs, SYMs, or SKIPs
159 function COLS.new(k,row, i,create1)
160   createl = function(i,at,txt, col)
161     if ignorep(txt) then return SKIP:new(at,txt) end
162     col = (nump(txt) and NUM or SYM):new(at,txt)
163     push(goalp(txt) and i.y or i.x, col)
164     if klassp(txt) then i.klass = col end
165     return col
166   end
167   i = new(k, {all={},x={},y={},names=row})
168   for at,txt in ipairs(row) do push(i.all, createl(at,txt)) end
169   return i end
170
171 function COLS.add(i,t)
172   for _,col in pairs(i.all) do col:add( t[col.at] ) end
173   return t end
174
175 -- NUM: summarizes a stream of numbers
176 function NUM.new(k,n,s)
177   return new(k, {n=0,at=n or 0,txt=s or "",has=SOME:new(),ok=false,
178     w=lessp(s or "") and -1 or 1, lo=big, hi=big}) end
179
180 function NUM.add(i,x)
181   if x ~= "?" then
182     i.n = i.n + 1
183     if i.has:add(x) then i.ok=false end
184     i.lo,i.hi = min(x,i.lo), max(x,i.hi) end end
185
186 function NUM.dist(i,x,y)
187   if x=="?" and y=="?" then return 1
188   elseif x=="?" then y=i:norm(y); x=y<0.5 and 1 or 0
189   elseif y=="?" then x=i:norm(x); y=x<0.5 and 1 or 0
190   else x,y = i:norm(x), i:norm(y) end
191   return math.abs(x-y) end
192
193 function NUM.distance2heaven(x, w)
194   return ((i.w>0 and 1 or 0) - i:norm(x))^2 end
195
196 function NUM.mid(i) return per(i:sorted(), .5) end
197
198 function NUM.norm(i,x)
199   return math.abs(i.hi-i.lo)<1E-9 and 0 or (x-i.lo)/(i.hi - i.lo) end
200
201 function NUM.sorted(i)
202   if i.ok==false then table.sort(i.has.all); i.ok=true end
203   return i.has.all end
204
205 -- ROWS: manages 'rows', summarized in 'cols' (columns).
206 function ROWS.new(k,init, i)
207   i = new(k, {rows={},cols=nil})
208   if type(init)=="string" then for t in csv(init) do i:add(t) end end
209   if type(init)=="table" then for t in init do i:add(t) end end
210   return i end
211
212 function ROWS.add(i,t)
213   if i.cols then push(i.rows,i.cols:add(t)) else i.cols=COLS:new(t) end end
214
215 function ROWS.clone(i, j) j = ROWS:new(); j:add(i.cols.names);return j end
216
217 function ROWS.dist(i,row1,row2, d,fun)
218   function fun(col) return col:dist(row1[col.at], row2[col.at])^the.p end
219   return (sum(i.cols.x, fun) / #i.cols.x)^1/the.p end
220
221 function ROWS.furthest(i,row1,rows, fun)
222   function fun(row2) return (i:dist(row1,row2), row2) end
223   return unpack(per(sort(map(rows,fun),firsts), the.furthest)) end
224
225 function ROWS.half(i, top)
226   local some, top,c,x,y,tmp,mid,lefts,rights,_
227   some = many(i.rows, the.keep)
228   top = top or i
229   _,x = top:furthest(any(some), some)
230   C,Y = top:furthest(x, some)
231   tmp = sort(map(i.rows,function(r) return top:fastmap(r,x,y,c) end),firsts)
232   mid = #i.rows//2
233   lefts, rights = i:clone(), i:clone()
234   for at,row in pairs(tmp) do (at <=mid and lefts or rights):add(row[2]) end
235   return lefts,rights,x,y,c, tmp[mid] end
236
237 function ROWS.mid(i,cols)
238   return map(cols or i.cols.all, function(col) return col:mid() end) end
239
240 function ROWS.fastmap(i, r,x,y,c, a,b)
241   a,b = idist(r,x), idist(r,y); return {(a^2 + c^2 - b^2)/(2*c), r} end
242
243 -- SKIP: summarizes things we want to ignore (so does nothing)
244 function SKIP.new(k,n,s) return new(k, {n=0,at=at or 0,txt=s or ""}) end
245 function SKIP.add(i,x) return x end
246 function SKIP.mid(i) return "?" end
247
248 -- SOME: keeps a random sample on the arriving data
249 function SOME.new(k,keep) return new(k, {n=0,all={}, keep=keep or the.keep}) end
250 function SOME.add(i,x)
251   i.n = i.n+1
252   if #i.all < i.keep then push(i.all,x) ; return i.all
253   elseif r() < i.keep/i.n then i.all[r(#i.all)]=x; return i.all end end
254
255 -- SYM: summarizes a stream of symbols
256 function SYM.new(k,n,s)
257   return new(k, {n=0,at=n or 0,txt=s or "",has={},most=0}) end
258
259 function SYM.add(i,x,inc)
260   if x ~= "?" then
261     inc = inc or 1
262     i.n = i.n + inc
263     i.has[x] = inc + (i.has[x] or 0)
264     if i.has[x] > i.most then i.mode=i.has[x],x end end end
265
266 function SYM.dist(i,x,y) return (x=="?" and y=="?" and 1) or (x==y and 0 or 1) end
267 function SYM.mid(i) return i.mode end
268 function SYM.div(i, p)
269   return sum(i.has,function(k) p=-i.has[k]/i.n;return -p*math.log(p,2) end) end
270
271 function SYM.merge(i,j, k)
272   k = SYM:new(i.at,i.txt)
273   for x,n in pairs(i.has) do k:add(x,n) end
274   for x,n in pairs(j.has) do k:add(x,n) end
275   ei,ej,ek = i:div(), j:div(), k:div()
276   if i.n==0 or j.n==0 or .99*ek <= (i.n*ei + j.n*ej)/k.n then
277     return k end end
278
279 -- CLUSTER
280
281 -- CLUSTER: recursively divides data by clustering towards two distant points
282 function CLUSTER.new(k,egs,top)
283   local i,want,left,right
284   i = new(k, {here=egs})
285   top = top or egs
286   want = (#top.rows)^the.want
287   if #egs.rows >= 2*want then
288     left, right, i.x, i.y, i.c, i.mid = egs:half(top)
289     if #left.c.rows < #egs.rows then
290       i.left = CLUSTER:new(left, top)
291       i.right = CLUSTER:new(right, top) end end
292   return i end
293
294 function CLUSTER.show(i,pre, here)
295   pre = pre or ""
296   here=""
297   if not i.left and not i.right then here= o(i.here:mid(i.here.cols.y)) end
298   print(fmt("%6s: %-30s %s", #i.here.rows, pre, here))
299   for _,kid in pairs(i.left, i.right) do
300     if kid then kid:show(pre .. "|.") end end end
301
302 -- EXPLAIN
303
304 -- SPAN: keeps a random sample on the arriving data
305 function SPAN.new(k, col, lo, hi, has)
306   return new(k, {col=col,lo=lo,hi=hi or lo,has=has or SYM:new()}) end
307
308 function SPAN.add(i,x,y,n) i.lo,i.hi=min(x,i.lo),max(x,i.hi); i.has:add(y,n) end
309 function SPAN.merge(i,j)
310   local has = i.has:merge(j.has)
311   if now then return SPAN:new(i.col, i.lo, j.hi, has) end end
312
313 function SPAN.select(i,row, x)
314   x = row[i.col.at]
315   return (x=="?" or (i.lo==i.hi and x==i.lo) or (i.lo <= x and x < i.hi)) end
316
317 function SPAN.score(i) return {i.has.n/i.col.n, i.has:div()} end
318
319 -- EXPLAIN:
320 function EXPLAIN.new(k,egs,top)
321   local i,top,want,left,right,spans,best,yes,no
322   i = new(k, {here = egs})
323   top = top or egs
324   want = (#top.rows)^the.want
325   if #top.rows >= 2*want then
326     left,right = egs:half(top)
327     spans = {}
328     for n,col in pairs(i.cols.x) do
329       for _,s in pairs(col:spans(j.cols.x[n])) do
330         push(spans,{yes:s:score(),it=s}) end end
331     best = distance2heaven(spans,{",",""},1)
332     yes,no = egs:clone(), egs:clone()
333     for _,row in pairs(egs.rows) do
334       (best:selects(row) and yes or no):add(row) end -- divide data in two
335     if #yes.rows<#egs.rows then -- make kids if kid size different to parent siz
336       e
337       if #yes.rows>=want then i.yes=EXPLAIN:new(yes,top) end
338       if #no.rows >=want then i.no =EXPLAIN:new(no, top) end end end
339     return i end
340
341 function EXPLAIN.show(i,pre)
342   pre = pre or ""
343   if not pre then
344     tmp = i.here:mid(i.here.y)
345     print(fmt("%6s: %-30s %s", #i.here.rows, pre, o(i.here:mid(i.here.cols.y))))
346     for _,pair in pairs({true,i.yes},{false,i.no}) do
347       status,kid = unpack(pair)
348       k:shpw(pre .. "|.") end end end
349
350 function SYM.spans(i, j)
351   local xys,all,one,last,xys,x,c n = {},{}
352   for x,n in pairs(i.has) do push(xys, {x,"this",n}) end
353   for x,n in pairs(j.has) do push(xys, {x,"that",n}) end
354   for _,tmp in pairs(sort(xys,firsts)) do
355     x,c,n = unpack(tmp)
356     if x ~= last then
357       one = push(all, Span(i,x,x)) end
358     one:add(x,y,n) end
359   return all end
360
361 function NUM.spans(i, j)
362   local xys,all,lo,hi,gap,xys,one,x,c,n = {},{}
363   lo,hi = min(i.lo, j.lo), max(i.hi, j.hi)
364   gap = (hi - lo) / (6/the.cohen)
365   for x,n in pairs(i.has) do push(xys, {x,"this",1}) end
366   for x,n in pairs(j.has) do push(xys, {x,"that",1}) end
367   one = Span:new(i.lo,lo)
368   all = {one}
369   for _,tmp in ipairs(sort(xys,first)) do
370     x,c,n = unpack(tmp)
371     if one.hi - one.lo > gap then one = push(all, Span(i, one.hi, x)) end
372     one:add(x,y) end
373   all[1].j.lo = merge(all)
374   all[#all].hi = big
375   return all end
376
377 function merge(b4, j,n,now,a,b,merged)
378   j,n,now = 0,#b4,{}
379   while j < #b4 do
380     j = j+1
381     a, b = b4[j], b4[j+1]
382     if b then
383       merged = a:merge(b)
384       if merged then a,j = merged, j+1 end end
385     push(now,a)
386     j = j+1
387   return #now == #b4 and b4 or merge(now) end
388

```

```

393 --
394 -- DEMOS
395 --
396 --
397 fails=0
398 function asserts(test, msg)
399   print(test and "PASS: " or "FAIL: ", msg or "")
400   if not test then
401     fails=fails+1
402     if the.dump then assert(test, msg) end end end
403
404 function EGS.nothing() return true end
405 function EGS.the() oo(the) end
406 function EGS.rand() print(r()) end
407 function EGS.some(s,t)
408   s=SOME:new(100)
409   for i=1,100000 do s:add(i) end
410   for j,x in pairs(sort(s.all)) do
411     --if (j % 10)==0 then print("") end
412     --io.write(fmt("%6s",x)) end end
413     fmt("%6s",x) end end
414
415 function EGS.clone( r,s)
416   r = ROWS:new(the.data)
417   s = r:clone()
418   for _,row in pairs(r.rows) do s:add(row) end
419   asserts(r.cols.x[1].lo==s.cols.x[1].lo, "clone.lo")
420   asserts(r.cols.x[1].hi==s.cols.x[1].hi, "clone.hi")
421   end
422
423 function EGS.data( r)
424   r = ROWS:new(the.data)
425   asserts(r.cols.x[1].hi == 8, "data.columns") end
426
427 function EGS.dist( r, rows,n)
428   r = ROWS:new(the.data)
429   rows = r.rows
430   n = NUM:new()
431   for _,row in pairs(rows) do n:add(r:dist(row, rows[1])) end
432   --oo(r.cols.x[2]:sorted()) end
433   o(r.cols.x[2]:sorted()) end
434
435 function EGS.many( t)
436   t={} for j=1,100 do push(t,j) end
437   --print(oo(many(t, 10))) end
438   o(many(t, 10)) end
439
440 function EGS.far( r,c,row1,row2)
441   r = ROWS:new(the.data)
442   row1 = r.rows[1]
443   c,row2 = r:far(r.rows[1], r.rows) end
444   --print(c, "\n", o(row1), "\n", o(row2)) end
445
446 function EGS.half( r,c,row1,row2)
447   local lefts,rights,x,y,x
448   r = ROWS:new(the.data)
449   r:mid(r.cols.y)
450   lefts,rights,x,y,c = r:half()
451   lefts:mid(lefts.cols.y)
452   rights:mid(rights.cols.y)
453   asserts(true, "half") end
454
455 function EGS.cluster(r)
456   r = ROWS:new(the.data)
457   --CLUSTER:new(r):show() end
458   CLUSTER:new(r) end
459
460 -- start-up
461 if arg[0] == "slua" then
462   if the.help then print(help:gsub("\nNOTES:$", "")) else
463     local b4={} for k,v in pairs(the) do b4[k]=v end
464     for _,todo in pairs(the.todo=="all" and slots(EGS) or {the.todo}) do
465       for k,v in pairs(b4) do the[k]=v end
466       math.randomseed(the.seed)
467       if type(EGS[todo])=="function" then EGS[todo]() end end
468     end
469     for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
470     os.exit(fails)
471   else
472     return {CLUSTER=CLUSTER, COLS=COLS, NUM=NUM, ROWS=ROWS,
473            SKIP=SKIP, SOME=SOME, SYM=SYM, the=the, oo=oo, o=o}
474   end
475 -- git rid of SOME for rows
476 -- nss = NUM | SYM | SKIP
477 -- COLS = all:[nss]+, x:[nss]*, y:[nss]*, klass:col?
478 -- ROWS = cols:COLS, rows:SOME
479 --
480 -- [Ah91]: Aha, D.W., Kibler, D. & Albert, M.K. Instance-based learning algorithms. Mach Learn 6, 37&M-^@M-^S66 (1991). https://doi.org/10.1007/BF00153759
481 --

```