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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
15      Ba      Bad <---- planning= (better - bad)
16      56      monitor = (bad - better)
17      -----
18      Be      v
19      4      Better
20      -----
21
22 OPTIONS (inference control):
23 -k      int      Bayes: handle rare classes          = 2
24 -m      int      Bayes: handle rare values           = 1
25 -min     real     min size                           = .5
26 -seed    int      random number seed                 = 10019
27 -keep    int      numbers to keep per column         = 512
28
29 OTHER:
30 -h          show help                                = false
31 -dump       enable stack dump on failures            = false
32 -file       file with data                          = ../etc/data/auto93.csv
33 -rnd       str   pretty print control for floats     = %.3f
34 -todo      str   start-up action                    = the
35
36 EXAMPLES:
37 lua gate.lua -todo list      : list all actions
38 lua gate.lua -todo all      : run all actions
39 ]]
40
41 -----
42
43 -- define the local names
44 local the,go,no,fails = {}, {}, {}, 0
45 local abs,updates,cli,coerce,copy,csv ,demos,ent,fu,fmt,fmt2,gt,log,lt
46 local map,map2,max,merge,merges,min,new,o,ok,obj,oo,ooo,per,push
47 local r,rnd,rnds,sd,settings,slots,sort,sum
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202 -----
203 function new(klass,...)
204   local obj = setmetatable({},klass)
205   local res = klass.new(obj,...)
206   if res then obj = setmetatable(res,klass) end
207   return obj end
208
209 function obj(name, t)
210   t={__tostring=oo, is=name or ""}; t.__index=t
211   return setmetatable(t, {__call=new}) end
212
213 local Some,Sym,Num = obj"Some",obj"Sym",obj"Num"
214 local Bin,Cols,Egs = obj"Bin",obj"Cols",obj"Egs"
215 -----
216 function Bin:new(at,name, lo,hi,ys)
217   self.at, self.name = at or 0, name or ""
218   self.lo, self.hi, self.ys = lo, hi or lo, ys or Sym() end
219
220 function Bin:__tostring()
221   local x,lo,hi,big = self.name, self.lo, self.hi, math.huge
222   if lo == hi then return fmt("%s==%s",x, lo)
223   elseif hi == big then return fmt("%s>=%s",x, lo)
224   elseif lo == -big then return fmt("%s<=%s",x, hi)
225   else return fmt("%s<=%s<%s",lo,x,hi) end end
226
227 function Bin:select(row)
228   local x, lo, hi = row[self.at], self.lo, self.hi
229   return x=="?" or lo == hi and lo == x or lo <= x and x < hi end
230
231 function Bin:update(x,y)
232   if x<self.lo then self.lo = x end
233   if x>self.hi then self.hi = x end
234   self.ys:update(y) end
235
236 function Bin:div() return self.ys:div() end
237
238 function Bin:__add(other)
239   return Bin(self.at, self.name, self.lo, after.hi, self.ys + other.ys) end
240 -----
241 function Sym:new(at,name)
242   self.at, self.name = at or 0, name or ""
243   self.n, self.has, self.mode, self.most = 0, {}, nil, 0 end
244
245 function Sym:update(x,inc)
246   if x ~= "?" then
247     inc = inc or 1
248     self.n = self.n + inc
249     self.has[x] = inc + (self.has[x] or 0)
250     if self.has[x] > self.most then self.most,self.mode = self.has[x],x end end
251   return x end
252
253 function Sym:mid() return self.mode end
254 function Sym:div() return ent(self.has) end
255
256 function Sym:like(x,prior)
257   return ((self.has[x] or 0) + the.m*prior)/(self.n + the.m) end
258
259 function Sym:__add(other, out)
260   out=Sym(self.at,self.name)
261   for x,n in pairs(self.has) do out:update(x,n) end
262   for x,n in pairs(other.has) do out:update(x,n) end
263   return out end
264
265 function Sym:bins(other)
266   local out = {}
267   local function known(x) out[x] = out[x] or Bin(self.at, self.name, x,x) end
268   for x,n in pairs(self.has) do known(x); out[x].ys:update("left", n) end
269   for x,n in pairs(other.has) do known(x); out[x].ys:update("right", n) end
270   return map(slots(out), function(k) return out[k] end) end

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

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

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415 -----
416 function go.list()
417     map(slots(go), function(x) print(fmt("lua gate.lua -todo %s",x)) end) end
418
419 function go.the() ooo(the) end
420
421 function go.ent() ok(abs(1.3788 - ent{a=4,b=2,c=1}) < 0.001,"enting") end
422
423 function go.ooo() ooo{cc=1,bb={ff=4,dd=5,bb=6}, aa=3} end
424
425 function go.copy( t,u)
426     t = {a=1,b=2,c={d=3,e=4,f={g=5,h=6}}}
427     u = copy(t)
428     t.c.f.g = 100
429     ok(u.c.f.g ~= t.c.f.g, "deep copy") end
430
431 function go.rnds() ooo(rnds{3.421212, 10.1121, 9.1111, 3.44444}) end
432
433 function go.csv( n)
434     n=0; for row in csv(the.file) do n=n+1 end; ok(n==399,"stuff") end
435
436 function go.some( s)
437     the.keep = 64
438     s = Some(); for i=1,10^6 do s:update(i) end
439     ooo(s:has()) end
440
441 function go.num( n,mu,sd)
442     n, mu, sd = Num(), 10, 1
443     for i=1,10^3 do
444         n:update(mu + sd*math.sqrt(-2*math.log(r()))*math.cos(2*math.pi*r())) end
445         ok(abs(n:mid() - mu) < 0.025, "sd")
446         ok(abs(n:div() - sd) < 0.05, "div") end
447
448 function go.updates( n)
449     print(updates(Num(),{1,2,3,4,5}) + updates(Num(),{11,12,13,14,15}))
450     end
451
452 function go.sym( s,mu,sd)
453     s= Sym()
454     for i=1,100 do
455         for k,n in pairs{a=4,b=2,c=1} do s:update(k,n) end end
456         ooo(s.has) end
457
458 -----
459 the = settings(the,help)
460
461 if pcall(debug.getlocal, 4, 1)
462 then return {Num=Num, Sym=Sym, Egs=Egs} -- called as sub-module. return classes
463 else the = cli(the) -- update 'the' from command line
464     demos(the,go) -- run some demos
465     for k,v in pairs(_ENV) do if not b4[k] then print("?",k,type(v)) end end
466     os.exit(fails) end

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