

binr.lua

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1 #!/usr/bin/env lua
2 local help = {}
3 binr.lua : build rules via stochastic incremental XAI
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5
6 Options:
7 -h          Show help.
8 -s era=10   Number of rows in an era
9 -b bins=7   Number of bins for discretization.
10 -B Budget=30 Max rows to eval.
11 -l lives=5   Number of lives.
12 -r repeats=20 Number of experimental repeats.
13 -s seed=42   Random number seed.
14 -f file=../data/auto93.csv ]]
15
16 -- coerce(s) --> v ;; Return int or float or bool or string from 's'.
17 local function coerce(s)
18   if s then return tonumber(s) or s:match("'%s'") or s:match("%s") end end
19
20 local the={} ; for k,v in help:match("(%S)=(%S)") do the[k] = coerce(v) end
21 math.randomseed(the.seed)
22
23 local DATA, NUM, SYM, COLS, clone, adds
24
25 --## Lib
26
27 local abs,exp,sqrt,log = math.abs, math.exp, math.sqrt, math.log
28 local floor,min,max,rand,cos = math.floor,math.min,math.max, math.random, math.cos
29 local say,fmt = io.write, string.format
30
31 -- sort(a,f) --> a ;; Sort 'a' using function 'f'.
32 local sort = function(a,f) table.sort(a,f); return a end
33
34 -- o(v,t) --> s ;; Return a string representation of 'v'.
35 local function o(v, list,dict)
36   list=table(a,u) for _,v in ipairs(a) do u[1+#u]=o(v) end; return u end
37   dict=function(d,u)
38     for k,v in pairs(d) do u[1+#u]=fmt("(%s%s",k,o(v)) end; return sort(u) end
39   return type(v) == "number" and fmt(vsl==0 and "%0.0f" or "%3f", v) or
40     type(v) == "table" and tostring(v) or
41     "[", table.concat((#v>0 and list or dict)(v,{}), " ") .."]" end
42
43 -- s2a(s) --> a ;; Return array of words from string 's', split on " , ".
44 local function s2a(s, a)
45   a={}; for sl in s:match("(%S)+") do a[1+#a] = coerce(sl) end; return a end
46
47 -- csv(file:s) --> s ;; Iterator that returns rows from 'file'.
48 local function csv(file, src)
49   src = assert(io.open(file))
50   return function()
51     s = src:read(); if s then return s2a(s) else src:close() end end end
52
53 -- shuffle(t) --> t ;; Randomly shuffle the order of elements in 't'.
54 local shuffle = function(t, n)
55   for m=#t,2,-1 do n=math.random(m); t[m],t[n]=t[n],t[m] end; return t end
56
57 -- box_muller(mu,sd;n) --> n ;; Return a random number from a Gaussian 'mu','sd'.
58 local function box_muller(mu,sd)
59   return mu + sd * sqrt(-2 * log(rand())) * cos(2 * math.pi * rand()) end
60
61 --## Classes
62
63 -- DATA(src:s|t) --> DATA ;; Create a new DATA, populated with 'src'.
64 function DATA( src) return adds(src, {n=0,rows={},cols=nil}) end
65
66 -- clone(data,src) --> DATA ;; Return a new DATA with same structure as 'data'.
67 function clone(data, src) return adds(src, DATA(data.cols.names)) end
68
69 -- NUM(at=0,v="") --> NUM ;; Create a NUM object to summarize numbers.
70 function NUM(at,v)
71   return {at=at or 0, of=v or "", n=0, mu=0, m2=0, sd=0, bins={},
72     best=(tostring(v) or ""):find"%S" and 1 or 0} end
73
74 -- SYM(at=0,v="") --> SYM ;; Create a SYM object to summarize symbols.
75 function SYM(at,v) return {at=at, of=v, n=0, has={}, bins={}} end
76
77 -- COLS(row) --> COLS ;; Create a COLS object from a list of column names.
78 function COLS(row, t,x,y,all)
79   x,y,all = {},{},{}
80   for n,s in ipairs(row) do
81     all[n] = (s:match("[A-Z]") and NUM or SYM)(n,s)
82     if not s:match"%S" then
83       t = s:find"%i-5" and y or x
84       t[1+#t] = all[n] end end
85   return {all=all, x=x, y=y, names=row} end

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87
88 --## Methods
89
90 -- add(i:DATA|NUM|SYM, z:v|t) --> z ;; Update 'i' with 'z'.
91 local function add(i,z)
92   if z == "?" then return z end
93   i.n = i.n + 1
94   if i.has then i.has[z] = 1 + (i.has[z] or 0)
95   elseif i.mu then
96     local d = z - i.mu
97     i.mu = i.mu + d / i.n
98     i.m2 = i.m2 + d * (z - i.mu)
99     i.sd = i.n<2 and 0 or sqrt((max(0,i.m2)/(i.n - 1)))
100   elseif i.rows then
101     if not i.cols then i.cols = COLS(z) else
102       for _,col in pairs(i.cols.all) do add(col, z[col.at]) end
103     i.rows[1 + #i.rows] = z end end
104   return z end
105
106 -- adds(src:s|t,it=NUM()) --> it ;; Update 'it' with all items from 'src'.
107 function adds(src, it)
108   it = it or NUM()
109   if type(src) == "string"
110   then for row in csv(src) do add(it,row) end
111   else for _,row in pairs(src or {}) do add(it,row) end end
112   return it end
113
114 -- norm(num,v) --> n ;; Normalize 'v' 0..1 using 'i'.
115 local function norm(num,v)
116   return 1 / (1 + math.exp(-1.702 * (v - num.mu)/(num.sd + 1e-32))) end
117
118 -- bin(col,v) --> n ;; Normalize 'v' 0..bins-1 using 'i'.
119 local function bin(col,v)
120   return (col.has or v=="?") and v or floor((the.bins * norm(col,v)) end
121
122 -- disty(data,row) --> n ;; Return distance of 'row' to best goal (using Y cols).
123 local function disty(data,row, d)
124   d=0; for _,y in pairs(data.cols.y) do d=d + (norm(y,row[y.at]) - y.best)^2 end
125   return sqrt(d/#data.cols.y) end
126
127 --## Think
128
129 -- scoreGet(data,row) --> n ;; Score row by sum score of the bins it uses.
130 local function scoreGet(data,row, b,n)
131   n = 0
132   for _,col in pairs(data.cols.x) do
133     b = bin(col, row[col.at])
134     if b ~= "?" then
135       if col.bins[b] then
136         n = n + col.bins[b].mu end end end
137   return n end
138
139 -- scoreGet(data,row,n) --> nil ;; Add a score 'n' to each bin used by this row.
140 local function scorePut(data,row,n, b,y)
141   for _,col in pairs(data.cols.x) do
142     b = bin(col, row[col.at])
143     if b ~= "?" then
144       col.bins[b] = col.bins[b] or NUM(col.at, b)
145       add(col.bins[b], n) end end end
146
147 -- scoreGuess(data,m,n,rows)-->t ;; sort rows[m] to rows[n] by their guesses
148 local function scoreGuess(data,m,n,rows, t)
149   t = {}
150   --print((m or 1),min(#rows, n or #rows))
151   for n = (m or 1),min(#rows, n or #rows) do
152     if n <= #rows then
153       t[1+#t] = {scoreGet(data, rows[n]), rows[n]} end end
154   return sort(t, function(a,b) return a[1] < b[1] end) end
155
156 -- scoreSeen(data)-->d:stats,n ;; collect and print stats for this data
157 local function scoreSeen(data, t,m,eps)
158   t={}; for m,row in pairs(data.rows) do t[1+#t] = disty(data,row) end
159   t=sort(t)
160   m=#t/10
161   eps = 0.35 * (t[9*m] - t[m])/2.56
162   print(fmt("(%2f,%2f,%2f,%2f,%2f,eps=%2f",
163     t[m], t[3*m], t[5*m], t[7*m], t[9*m], eps))
164   return data,eps end
165
166 -- score(data,eps)--> row,n,n ;; Guess whata re good rows in data.
167 local function score(data,eps)
168   local seen, labelled, row, bestRow, besty, loves, best, y, lives, n
169   print""
170   labelled = clone(data)
171   besty = 1e32
172   lives = lives or the.lives
173   seen = {}
174   n=0;
175   for m,row in pairs(data.rows) do
176     if lives < 0 or n >= the.Budget then break end
177     add(labelled, row)
178     scorePut(labelled, row, disty(labelled,row))
179     seen[row]=row; n=n+1
180     if m % the.era==0 then
181       best = scoreGuess(labelled, 1, m+20, data.rows)[1][2]
182       if not seen[best] then seen[best]=best; n=n+1 end
183       y = disty(data, best)
184       if y < besty - eps
185       then besty, bestRow = y, best ; say""
186       else lives = lives - 1 ; say""
187       end end end
188   return bestRow, besty, n end

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189
190 --## Demos
191 local eggs={}
192
193 eggs["-h"] = function(_) print("\n"..help.."") end
194 eggs["-s"] = function(n) math.randomseed(n or the.seed); the.seed =n end
195 eggs["-t"] = function(_) print(o(the)) end
196 eggs["--shuffle"] = function(_) print(o(shuffle(10,20,30,40,50))) end
197
198 eggs["--csv"] = function(_, n)
199   n=1; for row in csv(the.file) do
200     if n % 25 == 0 then print(o(row)) end
201     n = n + 1 end end
202
203 eggs["--num"] = function(_, num)
204   num=NUM()
205   for _,1,1000 do add(num, box_muller(10,5)) end
206   print(fmt("(%3f,%3f", num.mu, num.sd)) end
207
208 eggs["--data"] = function(_)
209   for n,col in pairs(DATA(the.file).cols.x) do
210     print(n,o(col)) end end
211
212 eggs["--disty"] = function(_, data,num,t)
213   data,t = DATA(the.file), {}
214   for n,row in pairs(data.rows) do
215     if n % 25 == 0 then t[1+#t] = disty(data,row) end end
216   print(o(sort(t))) end
217
218 eggs["--score"] = function(_, t,data,eps,y)
219   data,eps = scoreSeen(DATA(the.file))
220   t={}
221   for n = 1,the.repeats do
222     data,rows = shuffle(data,rows)
223     _,y,seen = score(data,eps)
224     t[n] = 100*y/1 end
225   print("\n"..o(sort(t))) end
226
227 eggs["--all"] = function(_, n)
228   n = the.seed
229   for k,_ in pairs(eggs) do
230     math.randomseed(n)
231     if k=="--all" then print("\n-----",k); eggs[k]() end end end
232
233 -- cli(d,funs) --> nil ;; Update 'd' with flags from command-line; run 'funs'.
234 local function cli(d,funs)
235   for i,s in pairs(arg) do
236     if funs[s]
237     then funs[s](coerce(arg[i+1]))
238     else for k,_ in pairs(d) do
239       if k:sub(1,1)==s:sub(2) then d[k]=coerce(arg[i+1]) end end end end
240
241 if arg[0]:find"binr.lua" then cli(the,eggs) end

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