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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   -e 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 smatch("^s*(.-)is*$") end end
19
20 local the{}; for k,v in help:gmatch("(%)=(%)") 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 -- C(v,t) --> s ; Return a string representation of 'v'.
35 local function C(v,t, list={})
36   list=function(u,v) for _,v in pairs(u) do u[1+#u]=v end; return sort(u) end
37   dict={}
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(v==0 and "%0." or "%."..v, 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 s1 in smatch("([^\n]+)") do a[1+#a] = coerce(s1) end; return a end
46
47 -- csv(file) --> f ; Iterator that returns rows from 'file'.
48 local function csv(file, src)
49   src = assert(io.open(file))
50   return function() s = src:read(); if s then return s2a(s) else src:close() end end end
51
52 -- shuffle(t) --> t ; Randomly shuffle the order of elements in 't'.
53 local shuffle = function(t, n)
54   for m#=2,-1 do math.random(m); t[m],t[n]=t[n],t[m] end; return t end
55
56 -- box_muller(mu,sd) --> n ; Return a random number from a Gaussian 'mu','sd'.
57 local function box_muller(mu,sd)
58   return mu + sd * sqrt(-2 * log(rand())) * cos(2 * math.pi * rand()) end
59
60 --## Classes
61
62 -- DATA(src:s|t) --> DATA ; Create a new DATA, populated with 'src'.
63 function DATA(s|t) return adds(s, {n=0,rows={},cols=nil}) end
64
65 -- clone(data,src) --> DATA ; Return a new DATA with same structure as 'data'.
66 function clone(data, src) return adds(src, DATA(data.cols.names)) end
67
68 -- NUM(at=0,v="") --> NUM ; Create a NUM object to summarize numbers.
69 function NUM(at,v)
70   return {at=at,0,of=v or "",n=0,mu=0,m2=0, sd=0, bins={},}
71   best=(tostring(v) or ""):find="#" and 1 or 0 end
72
73 -- SYM(at,v="") --> SYM ; Create a SYM object to summarize symbols.
74 function SYM(at,v) return {at=at, of=v, n=0, has={}, bins={}} end
75
76 -- COLS(row) --> COLS ; Create a COLS object from a list of column names.
77 function COLS(row, t,x,y,all)
78   x,y,all = {},{},{}
79   for n,s in ipairs(row) do
80     all[n]=smatch("A-Z%" and NUM or SYM)(n,s)
81     if s:match("X$") then
82       t = s:find="#" and y or x
83       t[1+#t] = all[n] end end
84   return {all=all, x=x, y=y, names=row} end
85
86

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87   --## Methods
88
89   -- add(i:DATA|NUM|SYM, z:v|t) --> z ; Update 'i' with 'z'.
90   local function add(i,z)
91     if z == "?" then return z end
92     i.mu = i.mu + z
93     i.m1 = i.m1 + z
94     i.m2 = i.m2 + (z - i.mu)^2
95     i.rows = i.rows + 1 or sqrt((max(0,i.m2)/(i.n - 1)))
96     elseif i.mu then
97       local d = z - i.mu
98       i.mu = i.mu + d / i.n
99       i.m2 = i.m2 + d * (z - i.mu)
100      i.rows = i.rows + 1 or sqrt((max(0,i.m2)/(i.n - 1)))
101    elseif i.cols then
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   -- add(srcs|t,it=NUM()) --> it ; Update 'it' with all items from 'src'.
107   function adds(srcs, 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(min,v) --> n ; Normalize 'v' 0..1 using 'i'.
115   local function norm(min,v)
116     return 1 / (1 + math.exp(-(1.702 * (v - min.mu)/(min.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)
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     t[#t]=(m or 1):min(rows, n or #rows)
151     for h = (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)-->data,n ; collect and print stats for this data
157   local function scoresSeen(data, t,m,eps)
158     t={} for m, row in pairs(data.rows) do disty(data, row) end
159     t=sort(t)
160     m=#t/10
161     eps = 0.35 * ((t[m]*m) - t[m])/2.56
162     print(fmt("%2.2f%2.2f%2.2f%2.2f%2.2f", t[1*m], t[2*m], t[3*m], t[4*m], eps))
163     return data,eps end
164
165   -- score(data,eps)--> row,n ; Guess what's good rows in data.
166   local function score(data,eps, seen,labelled,rows,bestRow,besty,lives,y,lives, n)
167     print ""
168     labelled = clone(data)
169     besty = le32
170     lives = lives or the.lives
171     seen = {}
172     n=0;
173     for m, row in pairs(data.rows) do
174       if lives < 0 or n >= the.Budget then break end
175       add(labelled, row)
176       scorePut(labelled, row,disty(labelled, row))
177       seen[m]=true
178       if m % the.era==0 then
179         best = scoreGuess(labelled, 1, m+20, data.rows)[1][2]
180         if not seen[best] then seen[best]=best; n=n+1 end
181         y = disty(data, best)
182         if y < besty - eps
183           then besty=bestRow = y,best ; say!""
184         else lives = lives - 1 ; say!""
185         end end end
186     return bestRow, besty, n end

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188   --# Demos
189
190   local egs={}
191
192   egs["-h"] = function(_) print("Usage: binr.lua [options] file") end
193   egs["-s"] = function(n) math.randomseed(n or the.seed); the.seed = n end
194   egs["-dhe"] = function() print(o(the)) end
195   egs["-shuffle"] = function() print(o(shuffle{10,20,30,40,50})) end
196
197   egs["--csv"] = function(_, n)
198     n=1; for row in csv(the.file) do
199       if n % 25 == 0 then print(o(row)) end
200       n = n + 1 end end
201
202   egs["--num"] = function(_, num)
203     for _=1,1000 do add(num, box_muller(10,5)) end
204     print(fmt("%2.3f", num.mu, num.sd)) end
205
206   egs["--data"] = function(_)
207     for n,col in pairs(DATA(the.file).cols.x) do
208       print(n,o(col)) end end
209
210   egs["--disty"] = function(_, data,num,t)
211     data,t = DATA(the.file), {}
212     for n, row in pairs(data.rows) do
213       if n % 25 == 0 then t[1+#t] = disty(data, row) end end
214     print(o(sort(t))) end
215
216   egs["--score"] = function(_, t,data,eps,y)
217     data,eps = scoresSeen(DATA(the.file))
218     t={}
219     for n = 1,the.repeats do
220       data.rows = shuffle(data.rows)
221       _,y,seen = score(data,eps)
222       t[#t]=100*y/this
223     print("Mean score: " .. t[#t]) end
224
225   egs["--all"] = function(_, n)
226     n = the.seed
227     for k,v in pairs(egs) do
228       math.randomseed(n)
229       if k=="all" then print("Running " .. k); egs[k]() end end end
230
231   -- cli(d,funs) --> nil ; Update 'd' with flags from command-line; run 'funs'.
232   local function cli(d,funs)
233     for s in args do
234       if s:sub(1,1) == "-" then
235         funs[s](coerce(arg[i+1]))
236       else for k,v in pairs(d) do
237         if k:sub(1,1)==s:sub(1) then d[k]=coerce(arg[i+1]) end end end end end
238
239   if arg[0]:find("binr.lua") then cli(the,egs) end
240

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