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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   -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("(%)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
35 -- S(v,t) --> s ; Return a string representation of 'v'.
36 local function S(v,t, list={})
37   list=function(u,v) for _,v in pairs(u) do u[1+#u]=o(v) end; return sort(u) end
38   dict={}
39   for k,v in pairs(d) do u[1+#u]=fmt("%s%%s",k,o(v)) end; return sort(u) end
40   return type(v) == "number" and fmt(v1=0 and "%0." or "%."..v, v) or
41   type(v) == "table" and tostring(v) or
42   {"!","table.concat({#v>0 and list or dict}(v,{}), "" ..")"} end
43
44 -- s2a(s) --> a ; Return array of words from string 's', split on ",".
45 local function s2a(s, a)
46   a={}; for s1 in smatch("([^\n]+)") do a[1+#a] = coerce(s1) end; return a end
47
48 -- csv(file) --> f ; Iterator that returns rows from 'file'.
49 local function csv(file, src)
50   src = assert(io.open(file))
51   return function() 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=2,-1 do math.random(m); t[m],t[n]=t[n],t[m] end; return t end
56
57 -- box_muller(mu,sd) --> 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(s|t) 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,0,of=v or "",n=0,mu=0,m2=0, sd=0, bins={},}
72   best=(tostring(v) or ""):find="#" and 1 or 0 end
73
74 -- SYM(at,v="") --> SYM ; Create a SYM object to summarize symbols.
75 function SYM(at,v)
76   return {at=at, of=v, n=0, has={}, bins={}} end
77
78 -- COLS(row) --> COLS ; Create a COLS object from a list of column names.
79 function COLS(row, t,x,y,all)
80   x,y,all = {},{},{}
81   for n,s in ipairs(row) do
82     all[n] = smatch("%A-%Z" and NUM or SYM)(n,s)
83     if not smatch("%X%" then
84       t = s:find="#" and y or x
85       t[1+#t] = all[n] end end
86   return {all=all, x=x, y=y, names=row} end

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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(data, 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(data, 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)-->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("%.*.2f %.*.2f %.*f", m, 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,n ; Guess whata re good rows in data.
166 local function score(data,eps)
167   local seen,labelled,rows,bestRow,besty,loves,best,y,lives,n
168   print ""
169   labelled = clone(data)
170   seen = {}
171   best = scoreGuess(labelled, 1, m+20, data.rows)[1][2]
172   if not seen[best] then seen[best]=best; n=n+1 end
173   y = disty(data, best)
174   if y < besty - eps
175     then besty=bestRow = y,best ; say!""
176   else lives=lives - 1 ; say!""
177   end end end
178
179 return bestRow, besty, n end

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180 --# Demos
181
182 local egs={}
183
184 egs["-h"] = function(_) print("Usage: binr.lua [options] file") end
185 egs["-s"] = function(n) math.randomseed(n or the.seed); the.seed = n end
186 egs["-dhe"] = function() print(o(the)) end
187 egs["-shuffle"] = function() print(o(shuffle{10,20,30,40,50})) end
188
189 egs["--csv"] = function(_, n)
190   n=1; for row in csv(the.file) do
191     if n % 25 == 0 then print(o(row)) end
192     n = n + 1 end end
193
194 egs["--num"] = function(_, num)
195   for _=1,1000 do add(num, box_muller(10,5)) end
196   print(fmt("%.3f %.3f", num.mu, num.sd)) end
197
198 egs["--data"] = function(_)
199   for n,col in pairs(DATA(the.file).cols.x) do
200     print(n,o(col)) end end
201
202 egs["--disty"] = function(_, data,num,t)
203   data,t = DATA(the.file), {}
204   for n, row in pairs(data.rows) do
205     if n % 25 == 0 then t[1+#t] = disty(data, row) end end
206   print(o(sort(t))) end
207
208 egs["--score"] = function(_, t,data,eps,y)
209   data,eps = scoresSeen(DATA(the.file))
210   t={}
211   for n = 1,the.repeats do
212     data.rows = shuffle(data.rows)
213     _,y,seen = score(data,eps)
214     t[#t]=100*y/this
215   end
216   print("Mean score: " .. t[#t]) end
217
218 egs["--all"] = function(_, n)
219   n = the.seed
220   for k,v in pairs(egs) do
221     if k=="all" then
222       math.randomseed(n)
223       if k=="all" then print("All tests passed") end
224     end
225   end
226
227 egs["cli"] = function(d,funs)
228   local function cli(d,funs)
229     for s in pairs(arg) do
230       if funs[s] then funs[s](coerce(arg[i+1]))
231       else for k,v in pairs(d) do
232         if k:sub(1,1)==s:sub(1) then d[k]=coerce(arg[i+1]) end end end end end
233
234 -- cli(d,funs) --> nil ; Update 'd' with flags from command-line; run 'fun'.
235 local function cli(d,funs)
236   for s in pairs(arg) do
237     if funs[s] then funs[s](coerce(arg[i+1]))
238     else for k,v in pairs(d) do
239       if k:sub(1,1)==s:sub(1) then d[k]=coerce(arg[i+1]) end end end end end
240
241 if arg[0]:find("binr.lua") then cli(the,egs) end

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