

# Workshop on belief functions

## Lecture 1 – Representation and Combination of Evidence

Thierry Denœux

Université de Technologie de Compiègne, France  
HEUDIASYC (UMR CNRS 7253)  
<https://www.hds.utc.fr/~tdenoeux>

Chiang Mai University  
July-August 2017

# Topic of this workshop

- 1 This workshop is about the **theory of belief functions** and its applications to Computational Statistics and Econometrics.
- 2 What is the Theory of Belief Functions?
  - A formal framework for reasoning and making decisions under uncertainty.
  - Originates from Arthur Dempster's seminal work on statistical inference with lower and upper probabilities.
  - It was then further developed by Glenn Shafer who showed that belief functions can be used as a general framework for representing and reasoning with uncertain information.
  - Also known as **Evidence theory** or **Dempster-Shafer theory**.
- 3 Many applications in computer science (artificial intelligence, information fusion, pattern recognition, etc.).
- 4 Recently, there has been a revived interest in its application to **Statistical Inference** and **Computational Statistics** (classification, clustering).

# Outline

- 1 Representation of evidence
  - Mass functions
  - Belief and plausibility functions
- 2 Relations with alternative theories
  - Possibility theory
  - Imprecise probabilities
- 3 Combination of evidence
  - Dempster's rule
  - Some other rules
  - Marginalization, extension

# Outline

- 1 Representation of evidence
  - Mass functions
  - Belief and plausibility functions
- 2 Relations with alternative theories
  - Possibility theory
  - Imprecise probabilities
- 3 Combination of evidence
  - Dempster's rule
  - Some other rules
  - Marginalization, extension

# Mass function

## Definition

- Let  $X$  be a variable taking values in a finite set  $\Omega$  (**frame of discernment**)
- Evidence about  $X$  may be represented by a **mass function**  $m : 2^\Omega \rightarrow [0, 1]$  such that

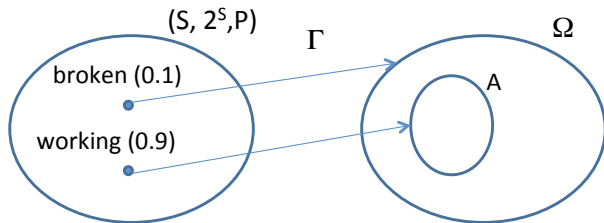
$$\sum_{A \subseteq \Omega} m(A) = 1$$

- Every  $A$  of  $\Omega$  such that  $m(A) > 0$  is a **focal set** of  $m$
- $m$  is said to be **normalized** if  $m(\emptyset) = 0$ . This property will be assumed hereafter, unless otherwise specified

## Example: the broken sensor

- Let  $X$  be some physical quantity (e.g., a temperature), taking values in  $\Omega$ .
- A sensor returns a set of values  $A \subset \Omega$ , for instance,  $A = [20, 22]$ .
- However, the sensor may be broken, in which case the value it returns is completely arbitrary.
- There is a probability  $p = 0.1$  that the sensor is broken.
- What can we say about  $X$ ? How to represent the available information (evidence)?

# Analysis



- Here, the probability  $p$  is not about  $X$ , but about the state of a sensor.
- Let  $S = \{\text{working}, \text{broken}\}$  the set of possible sensor states.
  - If the state is “working”, we know that  $X \in A$ .
  - If the state is “broken”, we just know that  $X \in \Omega$ , and nothing more.
- This uncertain evidence can be represented by a mass function  $m$  on  $\Omega$ , such that

$$m(A) = 0.9, \quad m(\Omega) = 0.1$$

# Source

- A mass function  $m$  on  $\Omega$  may be viewed as arising from
  - A set  $S = \{s_1, \dots, s_r\}$  of states (interpretations)
  - A **probability measure**  $P$  on  $S$
  - A **multi-valued mapping**  $\Gamma : S \rightarrow 2^\Omega$
- The four-tuple  $(S, 2^S, P, \Gamma)$  is called a **source** for  $m$
- Meaning: under interpretation  $s_i$ , the evidence tells us that  $X \in \Gamma(s_i)$ , and nothing more. The probability  $P(\{s_i\})$  is transferred to  $A_i = \Gamma(s_i)$
- $m(A)$  is the **probability of knowing that  $X \in A$ , and nothing more**, given the available evidence



# Special cases

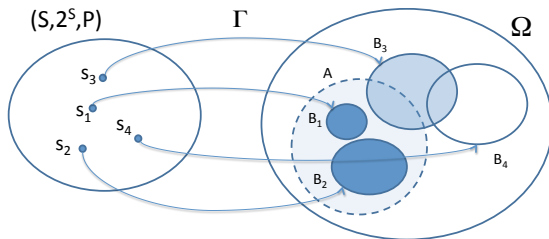
- If the evidence tells us that  $X \in A$  for sure and nothing more, for some  $A \subseteq \Omega$ , then we have a **logical** mass function  $m_A$  such that  $m_A(A) = 1$ 
  - $m_A$  is equivalent to  $A$
  - Special case:  $m_\emptyset$ , the **vacuous** mass function, represents total ignorance
- If each interpretation  $s_i$  of the evidence points to a single value of  $X$ , then all focal sets are singletons and  $m$  is said to be **Bayesian**. It is equivalent to a probability distribution
- A Dempster-Shafer mass function can thus be seen as
  - a generalized set
  - a generalized probability distribution
- Total ignorance is represented by the vacuous mass function  $m_\emptyset$  such that  $m_\emptyset(\Omega) = 1$

# Outline

- 1 Representation of evidence
  - Mass functions
  - **Belief and plausibility functions**
- 2 Relations with alternative theories
  - Possibility theory
  - Imprecise probabilities
- 3 Combination of evidence
  - Dempster's rule
  - Some other rules
  - Marginalization, extension

# Degrees of support and consistency

- Let  $m$  be a normalized mass function on  $\Omega$  induced by a source  $(S, 2^S, P, \Gamma)$ .
- Let  $A$  be a subset of  $\Omega$ .
- One may ask:
  - 1 To what extent does the evidence **support** the proposition  $\omega \in A$ ?
  - 2 To what extent is the evidence **consistent** with this proposition?

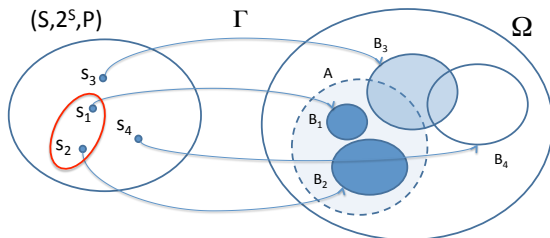


# Belief function

## Definition and interpretation

- For any  $A \subseteq \Omega$ , the probability that the evidence implies (supports) the proposition  $X \in A$  is

$$Bel(A) = P(\{s \in S \mid \Gamma(s) \subseteq A\}) = \sum_{B \subseteq A} m(B).$$

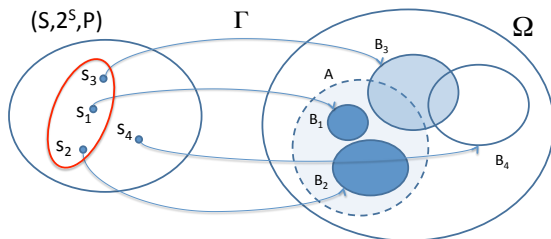


- The function  $Bel : A \rightarrow Bel(A)$  is called a **belief function**.

# Plausibility function

- The probability that the evidence is consistent with (does not contradict) the proposition  $X \in A$

$$PI(A) = P(\{s \in S | \Gamma(s) \cap A \neq \emptyset\}) = \sum_{B \cap A \neq \emptyset} m(B) = 1 - Bel(\bar{A})$$



- The function  $PI : A \rightarrow PI(A)$  is called a **plausibility function**.
- The function  $pl : \omega \rightarrow PI(\{\omega\})$  is called a **contour function**.

# Two-dimensional representation

- The uncertainty about a proposition  $A$  is represented by two numbers:  $Bel(A)$  and  $Pl(A)$ , with  $Bel(A) \leq Pl(A)$
- The intervals  $[Bel(A), Pl(A)]$  have maximum length when  $m = m_?$  is vacuous: then,  $Bel(A) = 0$  for all  $A \neq \Omega$ , and  $Pl(A) = 1$  for all  $A \neq \emptyset$ .
- The intervals  $[Bel(A), Pl(A)]$  have minimum length when  $m$  is Bayesian. Then,  $Bel(A) = Pl(A)$  for all  $A$ , and  $Bel$  is a probability measure.

# Broken sensor example

- From

$$m(A) = 0.9, \quad m(\Omega) = 0.1$$

we get

$$Bel(A) = m(A) = 0.9, \quad Pl(A) = m(A) + m(\Omega) = 1$$

$$Bel(\bar{A}) = 0, \quad Pl(\bar{A}) = m(\Omega) = 0.1$$

$$Bel(\Omega) = Pl(\Omega) = 1$$

- We observe that

$$Bel(A \cup \bar{A}) \geq Bel(A) + Bel(\bar{A})$$

$$Pl(A \cup \bar{A}) \leq Pl(A) + Pl(\bar{A})$$

- $Bel$  and  $Pl$  are **non additive measures**.

# Characterization of belief functions

- Function  $Bel : 2^\Omega \rightarrow [0, 1]$  is a **completely monotone capacity**: it verifies  $Bel(\emptyset) = 0$ ,  $Bel(\Omega) = 1$  and

$$Bel\left(\bigcup_{i=1}^k A_i\right) \geq \sum_{\emptyset \neq I \subseteq \{1, \dots, k\}} (-1)^{|I|+1} Bel\left(\bigcap_{i \in I} A_i\right).$$

for any  $k \geq 2$  and for any family  $A_1, \dots, A_k$  in  $2^\Omega$ .

- Conversely, to any completely monotone capacity  $Bel$  corresponds a unique mass function  $m$  such that:

$$m(A) = \sum_{\emptyset \neq B \subseteq A} (-1)^{|A|-|B|} Bel(B), \quad \forall A \subseteq \Omega.$$



# Relations between $m$ , $Bel$ et $Pl$

- Let  $m$  be a mass function,  $Bel$  and  $Pl$  the corresponding belief and plausibility functions
- For all  $A \subseteq \Omega$ ,

$$Bel(A) = 1 - Pl(\bar{A})$$

$$m(A) = \sum_{\emptyset \neq B \subseteq A} (-1)^{|A|-|B|} Bel(B)$$

$$m(A) = \sum_{B \subseteq A} (-1)^{|A|-|B|+1} Pl(\bar{B})$$

- $m$ ,  $Bel$  et  $Pl$  are thus **three equivalent representations** of
  - a piece of evidence or, equivalently
  - a state of belief induced by this evidence

# Outline

- 1 Representation of evidence
  - Mass functions
  - Belief and plausibility functions
- 2 Relations with alternative theories
  - Possibility theory
  - Imprecise probabilities
- 3 Combination of evidence
  - Dempster's rule
  - Some other rules
  - Marginalization, extension

# Outline

- 1 Representation of evidence
  - Mass functions
  - Belief and plausibility functions
- 2 Relations with alternative theories
  - **Possibility theory**
  - Imprecise probabilities
- 3 Combination of evidence
  - Dempster's rule
  - Some other rules
  - Marginalization, extension

# Consonant belief function

- When the focal sets of  $m$  are nested:  $A_1 \subset A_2 \subset \dots \subset A_r$ ,  $m$  is said to be **consonant**
- The following relations then hold, for all  $A, B \subseteq \Omega$ ,

$$Pl(A \cup B) = \max(Pl(A), Pl(B))$$

$$Bel(A \cap B) = \min(Bel(A), Bel(B))$$

- $Pl$  is this a **possibility measure**, and  $Bel$  is the dual **necessity measure**

# Contour function

- The **contour function** of a belief function  $Bel$  is defined by

$$pl(\omega) = PI(\{\omega\}), \quad \forall \omega \in \Omega$$

- When  $Bel$  is consonant, it can be recovered from its contour function,

$$PI(A) = \max_{\omega \in A} pl(\omega).$$

- The contour function is then a **possibility distribution**
- The theory of belief function can thus be considered as **more expressive** than possibility theory

# From the contour function to the mass function

- Let  $pl$  be a contour on the frame  $\Omega = \{\omega_1, \dots, \omega_n\}$ , with elements arranged by decreasing order of plausibility, i.e.,

$$1 = pl(\omega_1) \geq pl(\omega_2) \geq \dots \geq pl(\omega_n),$$

and let  $A_i$  denote the set  $\{\omega_1, \dots, \omega_i\}$ , for  $1 \leq i \leq n$ .

- Then, the corresponding mass function  $m$  is

$$\begin{aligned} m(A_i) &= pl(\omega_i) - pl(\omega_{i+1}), \quad 1 \leq i \leq n-1, \\ m(\Omega) &= pl(\omega_n). \end{aligned}$$

# Example

- Consider, for instance, the following contour distribution defined on the frame  $\Omega = \{a, b, c, d\}$ :

$\omega$	$a$	$b$	$c$	$d$
$pl(\omega)$	0.3	0.5	1	0.7

- The corresponding mass function is

$$m(\{c\}) = 1 - 0.7 = 0.3$$

$$m(\{c, d\}) = 0.7 - 0.5 = 0.2$$

$$m(\{c, d, b\}) = 0.5 - 0.3 = 0.2$$

$$m(\{c, d, b, a\}) = 0.3.$$

# Outline

- 1 Representation of evidence
  - Mass functions
  - Belief and plausibility functions
- 2 Relations with alternative theories
  - Possibility theory
  - **Imprecise probabilities**
- 3 Combination of evidence
  - Dempster's rule
  - Some other rules
  - Marginalization, extension



# Credal set

- A probability measure  $P$  on  $\Omega$  is said to be **compatible** with  $Bel$  if

$$Bel(A) \leq P(A)$$

for all  $A \subseteq \Omega$

- Equivalently,  $P(A) \leq Pl(A)$  for all  $A \subseteq \Omega$
- The set  $\mathcal{P}(Bel)$  of probability measures compatible with  $Bel$  is called the **credal set** of  $Bel$

$$\mathcal{P}(Bel) = \{P : \forall A \subseteq \Omega, Bel(A) \leq P(A)\}$$

# Construction of $\mathcal{P}(Bel)$

- An arbitrary element of  $\mathcal{P}(Bel)$  can be obtained by distributing each mass  $m(A)$  among the elements of  $A$ .
- More precisely, let  $\alpha(\omega, A)$  be the fraction of  $m(A)$  allocated to the element  $\omega$ . (Function  $\alpha$  is called an **allocation of probability**.) We have

$$\sum_{\omega \in A} \alpha(\omega, A) = m(A).$$

- By summing up the numbers  $\alpha(\omega, A)$  for each  $\omega$ , we get a probability mass function on  $\Omega$ ,

$$p_\alpha(\omega) = \sum_{A \ni \omega} \alpha(\omega, A).$$

- It can be verified that

$$P_\alpha(A) = \sum_{\omega \in A} p_\alpha(\omega) \geq Bel(A),$$

for all  $A \subseteq \Omega$ .

# Belief functions are coherent lower probabilities

- It can be shown (Dempster, 1967) that any element of the credal set  $\mathcal{P}(Bel)$  can be obtained in that way.
- Furthermore, the bounds in the inequalities  $Bel(A) \leq P(A)$  and  $P(A) \leq Pl(A)$  are attained. We thus have, for all  $A \subseteq \Omega$ ,

$$Bel(A) = \min_{P \in \mathcal{P}(Bel)} P(A)$$

$$Pl(A) = \max_{P \in \mathcal{P}(Bel)} P(A)$$

- We say that  $Bel$  is a **coherent lower probability**.
- Not all lower envelopes of sets of probability measures are belief functions!

# A counterexample

- Suppose a fair coin is tossed twice, in such a way that the outcome of the second toss may depend on the outcome of the first toss.
- The outcome of the experiment can be denoted by  $\Omega = \{(H, H), (H, T), (T, H), (T, T)\}$ .
- Let  $H_1 = \{(H, H), (H, T)\}$  and  $H_2 = \{(H, H), (T, H)\}$  the events that we get Heads in the first and second toss, respectively.
- Let  $\mathcal{P}$  be the set of probability measures on  $\Omega$  which assign  $P(H_1) = P(H_2) = 1/2$  and have an arbitrary degree of dependence between tosses.
- Let  $P_*$  be the lower envelope of  $\mathcal{P}$ .

## A counterexample – continued

- It is clear that  $P_*(H_1) = 1/2$ ,  $P_*(H_2) = 1/2$  and  $P_*(H_1 \cap H_2) = 0$  (as the occurrence Heads in the first toss may never lead to getting Heads in the second toss).
- Now, in the case of complete positive dependence,  $P(H_1 \cup H_2) = P(H_1) = 1/2$ , hence  $P_*(H_1 \cup H_2) \leq 1/2$ .
- We thus have

$$P_*(H_1 \cup H_2) < P_*(H_1) + P_*(H_2) - P_*(H_1 \cap H_2),$$

which violates the complete monotonicity condition for  $k = 2$ .

# Two different theories

- Mathematically, the notion of coherent lower probability is thus more general than that of belief function.
- However, the definition of the credal set associated with a belief function is purely formal, as these probabilities have no particular interpretation in our framework.
- The theory of belief functions is not a theory of imprecise probabilities.

# Outline

- 1 Representation of evidence
  - Mass functions
  - Belief and plausibility functions
- 2 Relations with alternative theories
  - Possibility theory
  - Imprecise probabilities
- 3 Combination of evidence
  - Dempster's rule
  - Some other rules
  - Marginalization, extension

# Outline

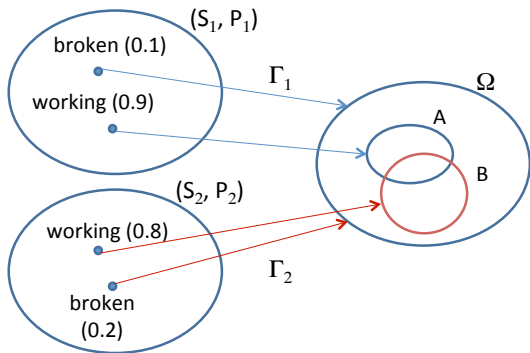
- 1 Representation of evidence
  - Mass functions
  - Belief and plausibility functions
- 2 Relations with alternative theories
  - Possibility theory
  - Imprecise probabilities
- 3 **Combination of evidence**
  - **Dempster's rule**
  - Some other rules
  - Marginalization, extension



# Broken sensor example continued

- The first item of evidence gave us:  $m_1(A) = 0.9$ ,  $m_1(\Omega) = 0.1$ .
- Another sensor returns another set of values  $B$ , and it is in working condition with probability 0.8.
- This second piece of evidence can be represented by the mass function:  $m_2(B) = 0.8$ ,  $m_2(\Omega) = 0.2$
- How to combine these two pieces of evidence?

# Analysis



- If interpretations  $s_1 \in S_1$  and  $s_2 \in S_2$  both hold, then  $X \in \Gamma_1(s_1) \cap \Gamma_2(s_2)$
- If the two pieces of evidence are **independent**, then the probability that  $s_1$  and  $s_2$  both hold is  $P_1(\{s_1\})P_2(\{s_2\})$

# Computation

	$S_2$ working (0.8)	$S_2$ broken (0.2)
$S_1$ working (0.9)	$A \cap B, 0.72$	$A, 0.18$
$S_1$ broken (0.1)	$B, 0.08$	$\Omega, 0.02$

We then get the following combined mass function,

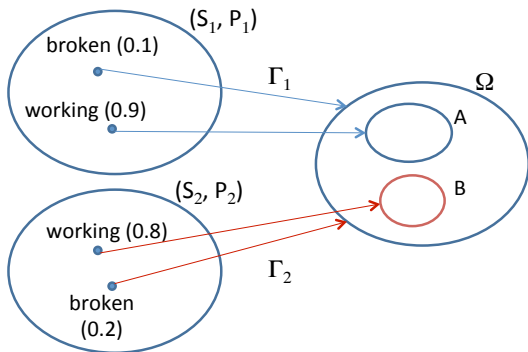
$$m(A \cap B) = 0.72$$

$$m(A) = 0.18$$

$$m(B) = 0.08$$

$$m(\Omega) = 0.02$$

# Case of conflicting pieces of evidence



- If  $\Gamma_1(s_1) \cap \Gamma_2(s_2) = \emptyset$ , we know that  $s_1$  and  $s_2$  cannot hold simultaneously
- The joint probability distribution on  $S_1 \times S_2$  must be conditioned to eliminate such pairs

# Computation

	$S_2$ working (0.8)	$S_2$ broken (0.2)
$S_1$ working (0.9)	$\emptyset, 0.72$	$A, 0.18$
$S_1$ broken (0.1)	$B, 0.08$	$\Omega, 0.02$

We then get the following combined mass function,

$$m(\emptyset) = 0$$

$$m(A) = 0.18/0.28 \approx 0.64$$

$$m(B) = 0.08/0.28 \approx 0.29$$

$$m(\Omega) = 0.02/0.28 \approx 0.07$$

# Dempster's rule

- Let  $m_1$  and  $m_2$  be two mass functions and

$$\kappa = \sum_{B \cap C = \emptyset} m_1(B)m_2(C)$$

their **degree of conflict**

- If  $\kappa < 1$ , then  $m_1$  and  $m_2$  can be combined as

$$(m_1 \oplus m_2)(A) = \frac{1}{1 - \kappa} \sum_{B \cap C = A} m_1(B)m_2(C), \quad \forall A \neq \emptyset$$

and  $(m_1 \oplus m_2)(\emptyset) = 0$

## Another example

A	$\emptyset$	{a}	{b}	{a, b}	{c}	{a, c}	{b, c}	{a, b, c}
$m_1(A)$	0	0	0.5	0.2	0	0.3	0	0
$m_2(A)$	0	0.1	0	0.4	0.5	0	0	0

		$m_2$		
		{a}, 0.1	{a, b}, 0.4	{c}, 0.5
$m_1$	{b}, 0.5	$\emptyset, 0.05$	{b}, 0.2	$\emptyset, 0.25$
	{a, b}, 0.2	{a}, 0.02	{a, b}, 0.08	$\emptyset, 0.1$
	{a, c}, 0.3	{a}, 0.03	{a}, 0.12	{c}, 0.15

The degree of conflict is  $\kappa = 0.05 + 0.25 + 0.1 = 0.4$ . The combined mass function is

$$(m_1 \oplus m_2)(\{a\}) = (0.02 + 0.03 + 0.12)/0.6 = 0.17/0.6$$

$$(m_1 \oplus m_2)(\{b\}) = 0.2/0.6$$

$$(m_1 \oplus m_2)(\{a, b\}) = 0.08/0.6$$

$$(m_1 \oplus m_2)(\{c\}) = 0.15/0.6.$$

# Dempster's rule

## Properties

- Commutativity, associativity. Neutral element:  $m_\gamma$
- Generalization of **intersection**: if  $m_A$  and  $m_B$  are logical mass functions and  $A \cap B \neq \emptyset$ , then

$$m_A \oplus m_B = m_{A \cap B}$$

- If either  $m_1$  or  $m_2$  is Bayesian, then so is  $m_1 \oplus m_2$  (as the intersection of a singleton with another subset is either a singleton, or the empty set).



# Dempster's conditioning

- Conditioning is a special case, where a mass function  $m$  is combined with a logical mass function  $m_A$ . Notation:

$$m \oplus m_A = m(\cdot|A)$$

- It can be shown that

$$PI(B|A) = \frac{PI(A \cap B)}{PI(A)}.$$

- Generalization of **Bayes' conditioning**: if  $m$  is a Bayesian mass function and  $m_A$  is a logical mass function, then  $m \oplus m_A$  is a Bayesian mass function corresponding to the conditioning of  $m$  by  $A$

# Commonality function

- **Commonality function:** let  $Q : 2^\Omega \rightarrow [0, 1]$  be defined as

$$Q(A) = \sum_{B \supseteq A} m(B), \quad \forall A \subseteq \Omega$$

- Conversely,

$$m(A) = \sum_{B \supseteq A} (-1)^{|B \setminus A|} Q(B)$$

- $Q$  is another equivalent representation of a belief function.

# Commonality function and Dempster's rule

- Let  $Q_1$  and  $Q_2$  be the commonality functions associated to  $m_1$  and  $m_2$ .
- Let  $Q_1 \oplus Q_2$  be the commonality function associated to  $m_1 \oplus m_2$ .
- We have

$$(Q_1 \oplus Q_2)(A) = \frac{1}{1 - \kappa} Q_1(A) \cdot Q_2(A), \quad \forall A \subseteq \Omega, A \neq \emptyset$$

$$(Q_1 \oplus Q_2)(\emptyset) = 1$$

- In particular,  $pI(\omega) = Q(\{\omega\})$ . Consequently,

$$pI_1 \oplus pI_2 \propto (1 - \kappa)^{-1} pI_1 pI_2.$$

# Outline

- 1 Representation of evidence
  - Mass functions
  - Belief and plausibility functions
- 2 Relations with alternative theories
  - Possibility theory
  - Imprecise probabilities
- 3 Combination of evidence
  - Dempster's rule
  - **Some other rules**
  - Marginalization, extension

# Disjunctive rule

## Definition and justification

- Let  $(S_1, P_1, \Gamma_1)$  and  $(S_2, P_2, \Gamma_2)$  be sources associated to two pieces of evidence
- If interpretation  $s_k \in S_k$  holds **and piece of evidence  $k$  is reliable**, then we can conclude that  $X \in \Gamma_k(s_k)$
- If interpretation  $s \in S_1$  and  $s_2 \in S_2$  both hold and we assume that **at least one of the two pieces of evidence is reliable**, then we can conclude that  $X \in \Gamma_1(s_1) \cup \Gamma_2(s_2)$
- This leads to the **TBM disjunctive rule**:

$$(m_1 \cup m_2)(A) = \sum_{B \cup C = A} m_1(B)m_2(C), \quad \forall A \subseteq \Omega$$

# Disjunctive rule

## Example

$A$	$\emptyset$	$\{a\}$	$\{b\}$	$\{a, b\}$	$\{c\}$	$\{a, c\}$	$\{b, c\}$	$\{a, b, c\}$
$m_1(A)$	0	0	0.5	0.2	0	0.3	0	0
$m_2(A)$	0	0.1	0	0.4	0.5	0	0	0

		$m_2$		
		$\{a\}, 0.1$	$\{a, b\}, 0.4$	$\{c\}, 0.5$
$m_1$	$\{b\}, 0.5$	$\{a, b\}, 0.05$	$\{a, b\}, 0.2$	$\{b, c\}, 0.25$
	$\{a, b\}, 0.2$	$\{a, b\}, 0.02$	$\{a, b\}, 0.08$	$\{a, b, c\}, 0.1$
	$\{a, c\}, 0.3$	$\{a, c\}, 0.03$	$\{a, b, c\}, 0.12$	$\{a, c\}, 0.15$

The resulting mass function is

$$(m_1 \cup m_2)(\{a, b\}) = 0.05 + 0.2 + 0.02 + 0.08 = 0.35$$

$$(m_1 \cup m_2)(\{b, c\}) = 0.25$$

$$(m_1 \cup m_2)(\{a, c\}) = 0.03 + 0.15 = 0.18$$

$$(m_1 \cup m_2)(\Omega) = 0.1 + 0.12 = 0.22.$$

# Disjunctive rule

## Properties

- Commutativity, associativity.
- No neutral element.
- $m_?$  is an absorbing element.
- Expression using belief functions:

$$Bel_1 \cup Bel_2 = Bel_1 \cdot Bel_2$$

# Definition

- In general, the disjunctive rule may be preferred in case of heavy conflict between the different pieces of evidence.
- An alternative rule, which is somehow intermediate between the disjunctive and conjunctive rules, has been proposed by Dubois and Prade (1988). It is defined as follows:

$$(m_1 \uplus m_2)(A) = \sum_{B \cap C = A} m_1(B)m_2(C) + \sum_{\{B \cap C = \emptyset, B \cup C = A\}} m_1(B)m_2(C),$$

for all  $A \subseteq \Omega$ ,  $A \neq \emptyset$ , and  $(m_1 \uplus m_2)(\emptyset) = 0$ .



# Example

$A$	$\emptyset$	$\{a\}$	$\{b\}$	$\{a, b\}$	$\{c\}$	$\{a, c\}$	$\{b, c\}$	$\{a, b, c\}$
$m_1(A)$	0	0	0.5	0.2	0	0.3	0	0
$m_2(A)$	0	0.1	0	0.4	0.5	0	0	0

		$m_2$		
		$\{a\}, 0.1$	$\{a, b\}, 0.4$	$\{c\}, 0.5$
$m_1$	$\{b\}, 0.5$	$\{a, b\}, 0.05$	$\{b\}, 0.2$	$\{b, c\}, 0.25$
	$\{a, b\}, 0.2$	$\{a\}, 0.02$	$\{a, b\}, 0.08$	$\{a, b, c\}, 0.1$
	$\{a, c\}, 0.3$	$\{a\}, 0.03$	$\{a\}, 0.12$	$\{c\}, 0.15$

$$(m_1 \uplus m_2)(\{a, b\}) = 0.05 + 0.08 = 0.13$$

$$(m_1 \uplus m_2)(\{b\}) = 0.2$$

$$(m_1 \uplus m_2)(\{b, c\}) = 0.25$$

$$(m_1 \uplus m_2)(\{a\}) = 0.02 + 0.03 + 0.12 = 0.17$$

$$(m_1 \uplus m_2)(\{c\}) = 0.15$$

$$(m_1 \uplus m_2)(\Omega) = 0.1.$$

# Properties

- The DP rule boils down to the conjunctive and disjunctive rules when, respectively, the degree of conflict is equal to zero and one.
- In other cases, it has some intermediate behavior.
- It is not associative. If several pieces of evidence are available, they should be combined at once using an obvious  $n$ -ary extension of the above formula.

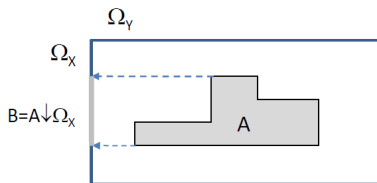
# Outline

- 1 Representation of evidence
  - Mass functions
  - Belief and plausibility functions
- 2 Relations with alternative theories
  - Possibility theory
  - Imprecise probabilities
- 3 Combination of evidence
  - Dempster's rule
  - Some other rules
  - **Marginalization, extension**

# Multidimensional belief functions

- Let  $X$  and  $Y$  be two variables defined on frames  $\Omega_X$  and  $\Omega_Y$
- Let  $\Omega_{XY} = \Omega_X \times \Omega_Y$  be the product frame
- A mass function  $m_{XY}$  on  $\Omega_{XY}$  can be seen as an **generalized relation** between variables  $X$  and  $Y$
- Two basic operations on product frames
  - 1 Express a joint mass function  $m_{XY}$  in the coarser frame  $\Omega_X$  or  $\Omega_Y$  (**marginalization**)
  - 2 Express a marginal mass function  $m_X$  on  $\Omega_X$  in the finer frame  $\Omega_{XY}$  (**vacuous extension**)

# Marginalization



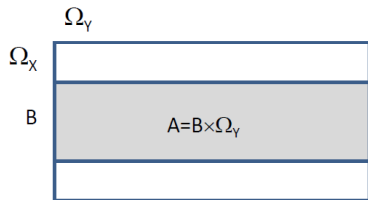
- Problem: express  $m_{XY}$  in  $\Omega_X$
- Solution: transfer each mass  $m_{XY}(A)$  to the **projection** of  $A$  on  $\Omega_X$

- Marginal mass function

$$m_{XY \downarrow X}(B) = \sum_{\{A \subseteq \Omega_{XY}, A \downarrow \Omega_X = B\}} m_{XY}(A) \quad \forall B \subseteq \Omega_X$$

- Generalizes both **set projection** and **probabilistic marginalization**

# Vacuous extension



- Problem: express  $m_X$  in  $\Omega_{XY}$
- Solution: transfer each mass  $m_X(B)$  to the **cylindrical extension** of  $B$ :  $B \times \Omega_Y$

- Vacuous extension:

$$m_{X \uparrow XY}(A) = \begin{cases} m_X(B) & \text{if } A = B \times \Omega_Y \\ 0 & \text{otherwise} \end{cases}$$

# Application to approximate reasoning

- Assume that we have:
  - Partial knowledge of  $X$  formalized as a mass function  $m_X$
  - A joint mass function  $m_{XY}$  representing an uncertain relation between  $X$  and  $Y$
- What can we say about  $Y$ ?

- Solution:

$$m_Y = (m_{X \uparrow XY} \oplus m_{XY})_{\downarrow Y}$$

- Simpler notation:

$$m_Y = (m_X \oplus m_{XY})_{\downarrow Y}$$

- Infeasible with many variables and large frames of discernment, but **efficient algorithms** exist to carry out the operations in frames of minimal dimensions