

Estimation of Pollution Solubility in Wastewater by Fusion of Expert Knowledge with Data using the Belief Functions Theory

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Abstract. In this paper, we propose a methodology for combining expert knowledge with information extracted from statistical data, for estimating pollution solubility in wastewater. The method is based on (1) a case-based approach allowing to predict a quantity of interest from past cases in the form of a belief function, (2) Bayesian networks for modelling expert knowledge and (3) a tuning mechanism allowing to mix information sources, so as to minimize a performance criterion. The use of this method for this environmental problem is motivated by the fact that knowledge in this domain is very partial and ill-structured. The belief functions theory allows to handle the induced uncertainty and imprecision. The approach is expected to be useful in situations where both small databases and partial expert knowledge are available.

1 Introduction

Pollution in wastewater can be decomposed into 3 parts: a settled part, a coagulable part and a soluble part. It is important for wastewater treatment specialists to determine the percentage of each of these parts, in order to adapt the treatment that will efficiently remove pollution. Pollution solubility has been analyzed in different countries and different cities. These studies have revealed an important variability from one place to another: water pollution solubility is influenced by environmental conditions, sewage systems features and sample taking point. Chemical Oxygen Demand (COD) is one of wastewater pollutants, particularly important in wastewater analysis. COD solubility assessment from the input parameters is a complex problem due to strong non-linearities that are not easily handled using classical data-analysis methods.

The task of building a classifier in this given domain is a difficult problem because only few data are available and, consequently, a lot of the domain cases are not listed. This task is even more difficult because data are uncertain. A way to handle this uncertainty is the use of the Dempster-Shafer theory of evidence [14], which allows to represent any degree of partial knowledge ranging from full knowledge to complete ignorance. In particular, Smets [15] developed a coherent and axiomatically justified interpretation of this theory called

the Transferable Belief Model (TBM). Belief functions encompass probability and possibility measures as special cases, thus constituting a very general and flexible framework for uncertainty representation.

A way to complement information given by poor quality data is to use the knowledge of one or several domain experts. Bayesian Networks provide a convenient formalism to encode expert knowledge, and more generally, relations between domain variables [12]. Bayesian Networks can be constructed in 3 different ways: with data only when a comprehensive data collection is available, with both data and expert knowledge, or with expert knowledge only (see [5] for a review of these techniques). But it can be risky to combine information from different sources in one single network [7].

In this paper, we propose a method for fusing expert knowledge with data. Section 2 briefly recalls the background of this study, i.e., the theory of belief functions, evidential case-based classification, and BN's. Section 3 addresses in a little more detail the issue of building BN's from expert knowledge. We then show in Section 4 how these knowledge sources expressed in the belief function formalism can be optimally combined. Finally, Section 5 describes a real-world application of the above tools to the prediction of chemical oxygen demand (COD) solubility, a parameter of interest for the design of wastewater treatment plants.

2 Background

2.1 Belief function Theory

In this section, we briefly review the basis of the belief function theory and the TBM (see [15] for further informations). In Dempster-Shafer theory, a problem is represented by a set Θ of mutually exclusive hypotheses, called the frame of discernement [14]. A basic belief assignment (bba) is a function $m : 2^\Theta \mapsto [0, 1]$ verifying

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

A bba verifying $m(\emptyset) = 0$ is said to be normal, but this condition is not necessarily imposed in the TBM. The quantity $m(A)$ can be interpreted as a measure of the belief that is committed exactly to A , given the available evidence. Two evidential functions derived from the bba are the credibility function Bel and the plausibility function Pl , defined as

$$Bel(A) = \sum_{\emptyset \neq B \subseteq A} m(B)$$

and

$$Pl(A) = \sum_{A \cap B \neq \emptyset} m(B),$$

for all $A \subseteq \Omega$. $Bel(A)$ quantifies the total amount of justified specific support given to A , whereas $Pl(A)$ corresponds to the total amount of potential specific support given to A .

Two useful operations that play a central role in the manipulation of belief functions are discounting, and Dempster's rule of combination. The discounting operation is used when a source of information provides a bba m , but one knows that this source has probability $1 - \alpha$

of being reliable. The bba m is then discounted by a factor α , resulting in a new bba defined as:

$$m^\alpha(A) = (1 - \alpha)m(A) \quad \forall A \subseteq \Theta \quad (1)$$

$$m^\alpha(\Theta) = \alpha + (1 - \alpha)m(\Theta) \quad (2)$$

Consider now two pieces of evidence on the same frame Θ represented by two bbas m_1 and m_2 . The joint bba quantifying the combined impact of these two pieces of evidence is obtained through the conjunctive combination rule as follows:

$$(m_1 \cap m_2)(A) = \sum_{\{B, C \subseteq \Theta: B \cap C = A\}} m_1(B)m_2(C) \quad (3)$$

The conjunctive combination followed by a normalization step is known as Dempster's rule of combination [14]. It is noted $m_1 \oplus m_2$.

A probability function *BetP* on Θ can be derived from the m function in order to make decisions. It is called the pignistic probability function, obtained by applying the pignistic transformation, defined by

$$BetP(A) = \sum_{B \subseteq \Theta} \frac{|A \cap B|}{|B|} \frac{m(B)}{1 - m(\emptyset)}, \quad \forall A \subseteq \Theta \quad (4)$$

2.2 Case-based evidential classification

A case-based evidential classification procedure was introduced by Dencœux in [2], and subsequently refined in [18] and [3]. This approach allows to consider a learning set $\mathcal{L} = \{(\mathbf{x}_i, m_i), i = 1 \dots N\}$ where $\mathbf{x}_i = (x_{i,1}, x_{i,2}, \dots, x_{i,p})$ is a p -dimensional vector of measurements related to object i , and m_i is a bba over a set $\Theta = \{\theta_1, \dots, \theta_K\}$ of classes, which represents the partial knowledge about the class c_i of object i . The learning task considered is to determine the bba of a new case, given the observed value \mathbf{x} of the measurement vector.

The method described in [2] consists in calculating the distance $d(\mathbf{x}_i, \mathbf{x})$ between \mathbf{x} and each \mathbf{x}_i of the learning set, using a suitable distance measure. Each bba m_i is then discounted by a factor α_i defined as an increasing function of the distance $d(\mathbf{x}_i, \mathbf{x})$. The discounted bba's are then finally combined using either the conjunctive rule, or Dempster's rule of combination. A learning scheme for optimizing the function relating the discounting factors to the distances is described in [18].

2.3 Bayesian Networks

A Bayesian network (also called probabilistic network or causal network) is a probabilistic expert system where knowledge can be divided into two parts: a qualitative part and a quantitative part. The qualitative part encodes the causal relations among the domain variables in the form of a directed acyclic graph (DAG). Each node of the graph represents a random variable and each arc, a causal dependence between variables. The quantitative part of a Bayesian network consists of prior probability distributions over the variables on which no arc is directed, and conditional probability distributions over the variables that have predecessors. A Bayesian network is a representation of the joint probability distribution over all the variables.

Bayesian networks allow to calculate the conditional probabilities of the unobserved nodes in the network given the values of some observed nodes. The main advantage of Bayesian networks is to considerably reduce the amount of numbers that are necessary to describe the entire joint distribution. Some good introductions to Bayesian networks can be found in [10], [12] and [1].

3 Building a Bayesian network

3.1 Graph structure

The task of building the network structure is the first step in a Bayesian network construction [9]. The goal of this first step is to be able to describe causal relationships between variables of the domain. The method used to ask questions to the expert is essentially described in [4]. The first step is building the model from the focus of the study. The expert is asked about the variables that could have an influence on the cited focus, or that could be influenced by it. Then, the same questions are asked, for every new variable given by the first step until the answer is no. So, a graph is built, for which variables are causally linked by arcs. To complete this information, the expert is also asked to sign the interactions among variables in the model. The aim of this operation is to build a Qualitative Probabilistic Network (QPN). QPN is the qualitative abstraction of BN. QPN have the same structure than BN, but instead of quantifying them with probabilities, we just try to determine if, for example, the truth of proposition a makes a proposition b (linked to a by an arc) more or less probable. For further information about QPNs, see [17].

3.2 Quantifying the probabilities

Once the structure of the BN is built, the second step consists in fixing the probabilities that will quantify the network. In this part, we will describe the two main tools that has been used: Noisy-Or gates and the probability scale.

3.2.1 Noisy-Or Gates

Noisy-Or gates are very useful tools that allow to reduce considerably the number of probabilities that have to be elicited. Indeed, expert time is often scarce and the ways that could reduce the time that an expert had to spend for the elicitation of probabilities have to be used.

We give here a short explanation of Noisy-Or Gates principles. See [11] for a complete information. Noisy-Or Gates are generally used to quantify relationships between n causes X_1, X_2, \dots, X_n and one effect Y . In the network, this relation is modelled by n arcs that link nodes X_1, X_2, \dots, X_n to the node Y . Then, two conditions have to be satisfied:

1. each cause X_i has the probability p_i of being sufficient to cause the effect Y when all other causes are absent;
2. the ability of each cause X_i being sufficient to cause Y is independent of all other causes.

So, in the case of binary variables, the above 2 conditions allow to define the conditional joint probability distributions with n numbers instead of 2^n . p_i represents the probability that Y is

true when X_i is present and all other causes $X_j, j \neq i$ are absent. So,

$$p_i = Pr(y | \bar{x}_1, \bar{x}_2, \dots, x_i, \dots, \bar{x}_n) \quad (5)$$

and for X_p , a subset of true variables X_i s, we obtain:

$$Pr(y|X_p) = 1 - \prod_{\{i: X_i \in X_p\}} (1 - p_i). \quad (6)$$

The full conditional probability distribution of Y given causes X_1, X_2, \dots, X_n can then be computed.

3.2.2 The probability scale

In the last step, probabilities have to be assessed by experts. This is often considered as a difficult part because experts are generally reluctant to express numerical probabilities. For an overview of methods that helps solving this problem, see [5] and [13]. For example, the probability scale described in [13] can be used (a real world application of BN in medicine using this scale can be found in [16]). This scale uses both words and numbers, in order to help experts who do not feel comfortable with numbers.

4 Combination of data information and expert knowledge

Let us now assume that we have, for a given classification problem, the following sources of information:

- a data set \mathcal{L} related to N cases with partially known classification, and
- knowledge from one or several experts, modeled by B Bayesian Networks $BN_b, b = 1, \dots, B$.

We want to build a classifier that efficiently combines these informations sources. This can be achieved in the TBM framework, using the expert tuning technique introduced by Elouedi et al. [8]. For each object o_i in the data base, let $m\{o_i\}[\mathcal{L}^{-i}]$ denote the bba concerning the class of o_i , induced by the rest of the learning set (i.e., the N other learning cases), and constructed as explained in Section 2.2. Let $P\{o_i\}[BN_b]$ denote the probability function regarding the class of o_i , computed using $BN_b, b = 1, \dots, B$. For each object o_i in the learning set, we go through the following steps:

1. Apply a discounting factor α on bba $m\{o_i\}[\mathcal{L}^{-i}]$

$$m^\alpha\{o_i\}[\mathcal{L}^{-i}](A) = (1 - \alpha_1)m\{o_i\}[\mathcal{L}^{-i}](A), \forall A \subset \Theta \quad (7)$$

$$m^\alpha\{o_i\}[\mathcal{L}^{-i}](\Theta) = \alpha_1 + (1 - \alpha_1)m\{o_i\}[\mathcal{L}^{-i}](\Theta) \quad (8)$$

2. Apply a discounting factor β_b on each probability distribution $P\{o_i\}[BN_b]$

$$m^{\beta_b}\{o_i\}[BN_b](A) = (1 - \beta_b)P\{o_i\}[BN_b](A), \forall A \subset \Theta \quad (9)$$

$$m^{\beta_b}\{o_i\}[BN_b](\Theta) = \beta_b \quad (10)$$

3. Combine the above $B + 1$ discounted bba's using Dempster's rule, to obtain a combined bba $m\{o_i\}$.
4. Build the pignistic probabilities $BetP\{o_i\}$ based on $m\{o_i\}$.
5. Compute the distance $dist_i$ between $BetP\{o_i\}$ and the most probable class of object o_i , defined as:

$$dist_i = \sum_{k=1}^K (BetP\{o_i\}(\theta_k) - \delta_{i,k})^2 \quad (11)$$

where $\delta_{i,k} = 1$ if θ_k is the class of maximum pignistic probability according to m_i , and 0 otherwise.

Finally, we find the discounting factors $(\alpha, \beta_1, \dots, \beta_b)$ that minimize the total error

$$TDist = \sum_{i=1}^N dist_i, \quad (12)$$

using a numerical optimization procedure.

5 Estimation of COD solubility

5.1 The database

The available database was composed of observations made on $N = 76$ wastewater treatment plants. Each case i was described by

- a vector X_i of 8 binary variables (x_{i1}, \dots, x_{i8}) describing the main characteristics of the sewage system (about 15 % of the values were missing),
- n_i measurements $y_{ij}, j = 1..n_i$ of COD solubility (CODS) taken at different times.

The COD solubility variable was discretized in three classes: Low, Medium and High, and for each case i a bba m_i was constructed as follows. First, the class c_i corresponding to the average $\bar{y}_i = \frac{1}{n_i} \sum_{j=1}^{n_i} y_{ij}$ of the n_i CODS measurements was determined. A bba m_i was then defined as:

$$m_i(\{c_i\}) = \xi_i \quad (13)$$

$$m_i(\Theta) = 1 - \xi_i \quad (14)$$

$$m_i(A) = 0 \quad \forall A \in 2^\Theta \setminus \{\Theta, \{c_i\}\} \quad (15)$$

with

$$\xi = \frac{n_i}{\max_j(n_j) + 1} (i = 1, \dots, N)$$

The bba m_i thus reflects the amount of knowledge related to case i : the more measurements are available, the more precise is m_i .

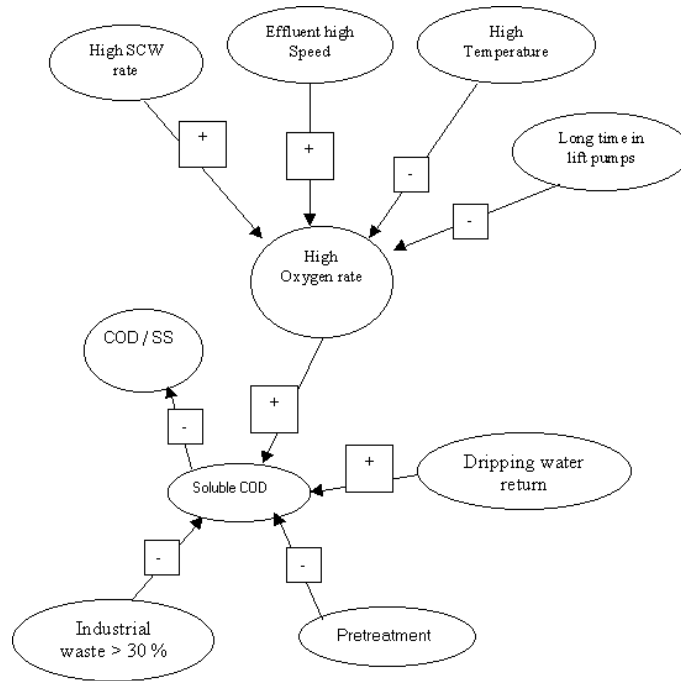


Figure 1: The qualitative probabilistic network

5.2 Expert knowledge

As explained in Section 3.1, the first step has been the construction of the graph and the QPN. The obtained result can be seen in Figure 1.

In order to quantify the BN, a questionnaire containing 38 questions was prepared and submitted to two experts. Each question corresponded to one of the graph probability, and each expert had to give his answer using the scale mentioned in Section 3.2.2. We thus obtained two distinct BN's, with the same structure but different probabilities.

To test the BN, we used the database described in Section 5.1 and we proceeded as follows. For each case of the database, we:

- entered the known values of the measured variables in the BN,
- obtained a probability for each class of CODS.

The GeNIe software [6] was used for the implementation.

5.3 Results

The confusion matrices of the cased-based classifier, the two BN's, and the optimized classifier using the three sources of information are reported in Tables 1, 2, 3 and 4, respectively. The cased-based and combined classifier error-rates were obtained using the leave-one-out method: the error for each case i was computed using a classifier built exclusively from a training set \mathcal{L}^{-i} composed of the other $N - 1$ training cases. Consequently, the reported error estimates are unbiased. Table 5 shows the the sum $TDist$ of squared distances between

output probabilities and class indicator variables as defined in (12), for the four classification rules. The optimized discounted factors are

$$\alpha = 0 \quad \beta_1 = 0 \quad \beta_2 = 1$$

We can see that the BN obtained from expert 2, which performs rather poorly (Table 3), is effectively removed from the combination using the discounting procedure. The probabilities produced by the BN of expert 1, although insufficient to provide reliable prediction (Table 2), do improve the performances of the case-based classifier (Table 5).

Table 1: Confusion matrix for the case-based classifier

	predicted class		
real class	High	Medium	Low
High	6	4	3
Medium	9	28	9
Low	3	7	7

Table 2: Confusion matrix for the BN of expert 1

	predicted class		
real class	High	Medium	Low
High	3	10	0
Medium	0	46	0
Low	0	17	0

Table 3: Confusion matrix for the BN of expert 2

	predicted class		
real class	High	Medium	Low
High	12	0	1
Medium	40	0	6
Low	17	0	0

From this tuning, to define an error rate, it can be observed that the probability of event 'Class is Low' while the predicted class (chosen as the class with highest probability) is 'High', is 0.17 and probability of event 'Class is High' while the predicted class is 'Low', is 0.25.

6 Conclusion

In this paper, we have described a method for building a classification system in the TBM framework, using both a case-based approach and expert knowledge encoded as BN's. The optimal tuning of the different information sources is realized by minimizing an empirical

Table 4: Confusion matrix for the optimized combined classifier

real class	predicted class		
	High	Medium	Low
High	5	7	1
Medium	9	36	1
Low	3	12	2

Table 5: Value of the TDist criterion for the four classification rules

Method	Criterion Value
case-based	82
BN - Expert 1	78
BN - Expert 2	92
Tuning	76

error criterion. The main advantage of the method is the ability to combine effectively the information that can be inferred from small amounts of possibly poor quality data, with partial knowledge elicited from experts. The presented case-study in wastewater treatment shows that this methodology can be used in real-world applications.

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