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Vicenç Torra Yasuo Narukawa

Modeling Decisions

Information Fusion and Aggregation Operators

With 55 Figures and 35 Tables



Authors:

Vicenç Torra IIIA-CSIC Campus Universitat Autonòma de Barcelona 08193 Bellaterra, Catalonia, Spain vtorra@iiia.csic.es

Yasuo Narukawa Tohogakuen 3-1-10, Naka, Kunitachi 186-0004 Tokyo, Japan narukawa@d4.dion.ne.jp

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Library of Congress Control Number: 2007924084

ACM Computing Classification (1998): G.1.6, G.3, H.1, I.2, I.5, I.6.

ISSN 1611-2482

ISBN 978-3-540-68789-4 Springer Berlin Heidelberg New York

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Cover Design: KünkelLopka, Heidelberg

Typesetting: by the Authors

Production: LE-T_EX Jelonek, Schmidt & Vöckler GbR, Leipzig

Printed on acid-free paper 45/3100/YL 543210 To our wives, Mònica and Atsuko

and to our children, Martí, Aina, Meritxell Masaaki, Yoshifumi, Naohiro

Preface

Pedra, paper i tisores un, dos, tres Jan Ken Pon A-i ko de sho¹

World RPS Society [437]

Information fusion is a broad area that studies methods to combine data or information supplied by multiple sources. Aggregation operators are some of the functions that can be used for combining data.

This book is intended for those interested in methods for aggregating information and, specially, for those who need to embed such methods in applications. It constitutes an introduction to the field. The main focus is on functions that deal with numerical information although other kinds of functions (specially ones for ordinal scales) are considered as well. It is aimed at senior undergraduate and beginning graduate students of computer science, engineering, and mathematics.

This is an introductory book in the field of aggregation operators, focused on practical applications; we have tried, on the one hand, to limit the operators and results to a set of manageable size and, on the other hand, to include some descriptions and examples of such operators at work.

We have also included a few computational issues. It has to be said that although for most operators no implementation details are given, their implementation is usually straightforward. Most of the operators and methods appearing in the book have been implemented by the authors (in Java).

Due to our objective, results with a mainly mathematical interest are not included in the text. For example, only aggregation operators that combine a finite number of inputs have been studied in detail. Some definitions and results that can be useful for further study but are not relevant for real appli-

¹ Rock, Paper, Scissors

cations have been included in separate figures. This is the case for definitions of fuzzy integrals of continuous functions.

Organization

The book contains an introductory chapter, two chapters presenting some other introductory topics, and the main chapters.

The Introduction describes information integration at large, and locates aggregation operators in this setting.

Chapter 2 describes some of the tools that are needed later in the book. In particular, it focuses on measurement theory, probability and statistics, and fuzzy sets.

Chapter 3 gives an introduction to functional equations. Some well-known equations are reviewed, and a few notes on how to solve them are given.

Chapter 4 is devoted to the synthesis of judgements. It mainly reviews aggregation operators related to separability and quasi-arithmetic means, first without weights and then with them. At this point, the Bajraktarević's mean is defined. A few operators for ordinal scales are also presented.

Chapter 5 gives an overview of fuzzy measures. The most well-known families are studied: belief and plausibility and \perp -decomposable and distorted probabilities. Such fuzzy measures are later used in conjunction with fuzzy integrals.

Chapter 6 describes aggregation operators that can be expressed as particular cases of fuzzy integrals. Such operators include weighted means, OWA operators and weighted minimum and maximum. Fuzzy integrals, such as Choquet, Sugeno, t-conorm, and twofold integrals, are also defined and compared.

Chapter 7 is devoted to a few indices to evaluate aggregation operators and their parameters. This section includes descriptions for the Shapley and Banzhaf indices, interactions, average values and orness.

We finish, in Chapter 8, by considering the process of parameter determination for some particular operators, for example, for learning weights for the weighted mean and fuzzy measures for Choquet integrals. Two cases are considered, parameter determination with the help of an expert and parameter determination from examples.

To ease the reading, references have been grouped in bibliographical sections (Bibliographical Notes, at the end of each chapter). The full listing of the references is given at the end of the book. Examples have been given to illustrate the operators, and figures and tables have been included for the same purpose. In some cases, figures have been added to include some definitions or properties that have less interest for practical application (e.g., definitions of some fuzzy integrals in continuous domains). The book finishes with an Appendix where the main properties and some aggregation operators are listed. The lists are not exhaustive.

How to Use This Book

The book does not assume specific previous knowledge of aggregation operators, and Chapters 2 and 3 give some preliminaries to make it self-contained. Although the chapters have been written to avoid dependences as much as possible, there are some dependences between chapters. The most important relationships are enumerated here. Chapter 4 uses functional equations reviewed in Chapter 3, and Chapter 6 defines fuzzy integrals that use the fuzzy measures described in Chapter 5. Evaluation methods (Chapter 7) are based on the particular operators and the particular parameters explained in previous chapters (e.g., Shapley value for a fuzzy measure). The problem of parameter determination for a given operator (Chapter 8) naturally needs the operator under consideration (described in previous chapters). Nevertheless, to prevent the reader from going back and forth, there are minor repetitions in the text.

The following equation is the most repeated one:

$$\min_{i} a_i \le \mathbb{C}(a_1, \dots, a_N) \le \max_{i} a_i$$

Acknowledgements

First of all, we would like to acknowledge the influence of Professors C. Alsina, U. Cortés, M. Sugeno, and T. Murofushi for introducing us to aggregation operators, fuzzy measures, and integrals.

The origins of this work can be traced back to the graduate courses on Consensus Theory at the Polytechnic University of Catalonia (1994-1999) and Approximate Reasoning and Synthesis of Information (at the Polytechnic University of Catalonia and the Autonomous University of Barcelona) (2000-present). Preliminary versions of this text have been used in the later courses. We are thankful to the students, specially Jordi Nin, for their comments on earlier versions of this text.

The actual content of the book has been shaped by our own research and joint work in the last few years. The series of conferences we initiated on Modeling Decisions for Artificial Intelligence (2004-present) [412, 415, 416], has also, through its participants, influenced this work. Special thanks go to Professors J. Dujmović and R. Mesiar.

We are grateful to colleagues in our host institutions: Institut d'Investigació en Intel·ligència Artificial IIIA-CSIC (Bellaterra, Catalonia) and Toho Gakuen (Kunitachi, Tokyo, Japan). Special thanks go also to Professors F. Esteva (IIIA director) and L. Godo. Part of this book was written at the University of Tsukuba. The help and support of Professor S. Miyamoto (U. Tsukuba) is gratefully acknowledged.

This book would not have been possible without the libraries of IIIA-CSIC (and the IIIA librarian, Carol Ruiz), Autonomous University of Barcelona,

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University of Tsukuba, Rovira i Virgili University at Tarragona, and Tokyo Institute of Technology. We thank Professor J. Medina for providing us with a Catalan translation of the Latin text in Section 6.7. The help of the URV CRISES team (specially Professor J. Domingo and Drs. J. Castellà and J. M. Mateo) and of Drs. K. Fujimoto, J. Castro, H. Imai, A. Giovannucci and S. Yamazaki is also gratefully acknowledged. We thank Ronan Nugent (Springer) for his assistance during the whole production process of the book.

Financial support in the last few years also contributed to making this book possible. The authors acknowledge the support of Catalan, Spanish, and Japanese projects: Research networks XTIC (2002XT 00111, 2004XT 00004), project PROPRIETAS (SEG2004-04352-C04-02), grant PR2005-0337, and JSPS Grant-in-Aid for Scientific Research (16300065).

This book was written in LATEX and most figures were generated with xfig. The programs required for the book have been implemented in java running on the Linux operating system. The work of free software authors is acknowledged here.

Last but not least, we would like to acknowledge the encouragement of our wives, as well as the help of our children.

Ultimately, the authors are fully responsible for all errors and omissions in this book.

Sabadell (Catalonia) and Kunitachi (Japan), April 23rd, 2007 (St. Jordi's Day) Vicenç Torra Yasuo Narukawa

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