

Review 2nd Midterm

- Hedge

- Dilation: $\mathbf{H}A(x) = (A(x))^{1/2} \rightarrow$ more or less of A
- Concentration: $\mathbf{H}A(x) = (A(x))^2 \rightarrow$ very A
- Plus: $\mathbf{H}A(x) = (A(x))^{1.25}$
- Intensification:

$$\mathbf{H}A(x) = \begin{cases} 2A(x)^2 & \text{if } A(x) \in \left[0, \frac{1}{2}\right] \\ 1 - 2(1 - A(x))^2 & \text{otherwise} \end{cases} \rightarrow \text{slightly}$$

- Vague

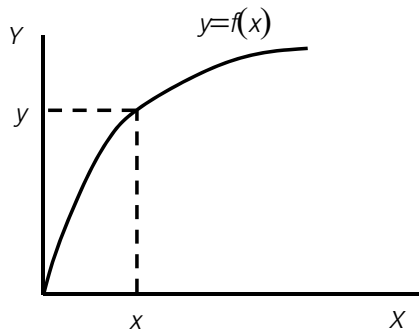
$$\mathbf{H}A(x) = \begin{cases} \sqrt{\frac{A(x)}{2}} & \text{if } A(x) \leq 0.5 \\ 1 - \sqrt{\frac{1 - A(x)}{2}} & \text{if } A(x) > 0.5 \end{cases} \rightarrow \text{seldom}$$

- Generalized modus ponens

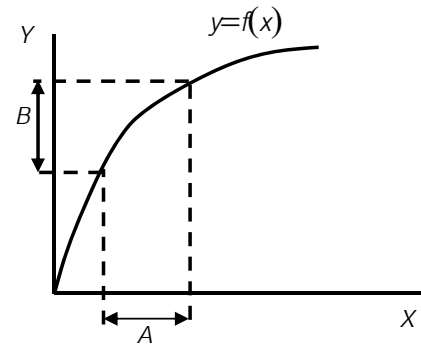
implication: If χ is A , then Y is B

premise: χ is A'

conclusion: Y is B'



$\chi=x$ we get $Y=y=f(x)$



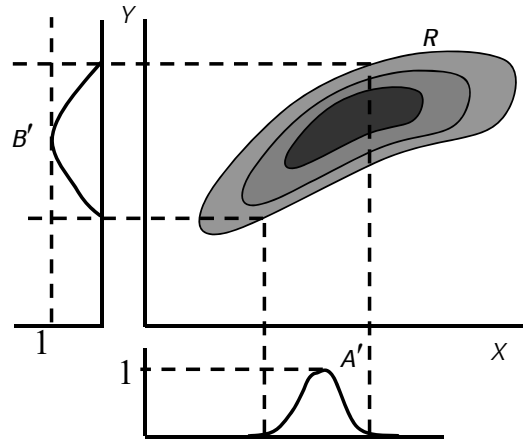
χ is in A we get Y in $B = \{ y \in Y \mid y=f(x), x \in A \}$



Relation R on $X \times Y$ if $x=u$ and R we get $Y \in B$
 where $B = \{y \in Y \mid \langle x, y \rangle \in R\}$ (left image)

And if $x \in A$ we get $Y \in B$ where
 $B = \{y \in Y \mid \langle x, y \rangle \in R, x \in A\}$ (right image)

$$\chi_B(y) = \sup_{x \in X} \min[\chi_A(x), \chi_R(x, y)]$$



If R is a fuzzy relation on $X \times Y$ where A and A' are fuzzy sets on X , B and B' are fuzzy sets on Y

If R (relation between A and B) and A' are given, we can find B' using

$$B'(y) = \sup_{x \in X} \min[A'(x), R(x, y)]$$

Or $B' = A' \bullet R$ operator \bullet is a composition operator

Hence, this is called compositional rule of inference

- Example

implication: if x and y are approximately equal

premise: x is little

conclusion: ?

Suppos little $\rightarrow A = \{(1,1), (2,0.6), (3,0.2), (4,0)\}$

Suppose

$$R = \begin{bmatrix} 1.0 & 0.5 & 0.0 & 0.0 \\ 0.5 & 1.0 & 0.5 & 0.0 \\ 0.0 & 0.5 & 1.0 & 0.5 \\ 0.0 & 0.0 & 0.5 & 1.0 \end{bmatrix}$$

from $B = A \bullet R$

$$B = \begin{bmatrix} 1.0 & 0.6 & 0.2 & 0.0 \end{bmatrix} \bullet \begin{bmatrix} 1.0 & 0.5 & 0.0 & 0.0 \\ 0.5 & 1.0 & 0.5 & 0.0 \\ 0.0 & 0.5 & 1.0 & 0.5 \\ 0.0 & 0.0 & 0.5 & 1.0 \end{bmatrix}$$

$$\rightarrow B = \begin{bmatrix} 1.0 & 0.6 & 0.5 & 0.2 \end{bmatrix}$$

Max-min composition

- p : If x is A , then y is B for $x \in X$ and $y \in Y$, relation will be

$$R(x,y) = I(A(x), B(y))$$

Where I is fuzzy implication

- Lukasiewicz: $I(A(x), B(y)) = \min[1, 1 - A(x) + B(y)]$
- Zadeh: $I(A(x), B(y)) = \max((1 - A(x)), \min(A(x), B(y)))$
- Kleen-Dienes: $I(A(x), B(y)) = \max((1 - A(x)), B(y))$
- Mamdani (correlation-min): $I(A(x), B(y)) = \min(A(x), B(y))$
- Correlation-product: $I(A(x), B(y)) = A(x) \times B(y)$
- Goedel:

$$I(A(x), B(y)) = \begin{cases} 1 & \text{if } A(x) \leq B(y) \\ B(y) & \text{if } A(x) > B(y) \end{cases}$$

- If χ is A , then Y is $B \rightarrow$ If χ is A , then Y is B else V is **UNKNOWN**
 where χ , Y and V are variables in X , Y and V and A , B and **UNKNOWN**
 are fuzzy sets on X , Y and V

$$R = A \times B + \overline{A} \times \text{UNKNOWN}$$

$\times \rightarrow$ minimum, $+$ \rightarrow maximum

- If χ is A , then Y is B else Z is $C \rightarrow$

$$R = A \times B + \overline{A} \times C$$

- Example

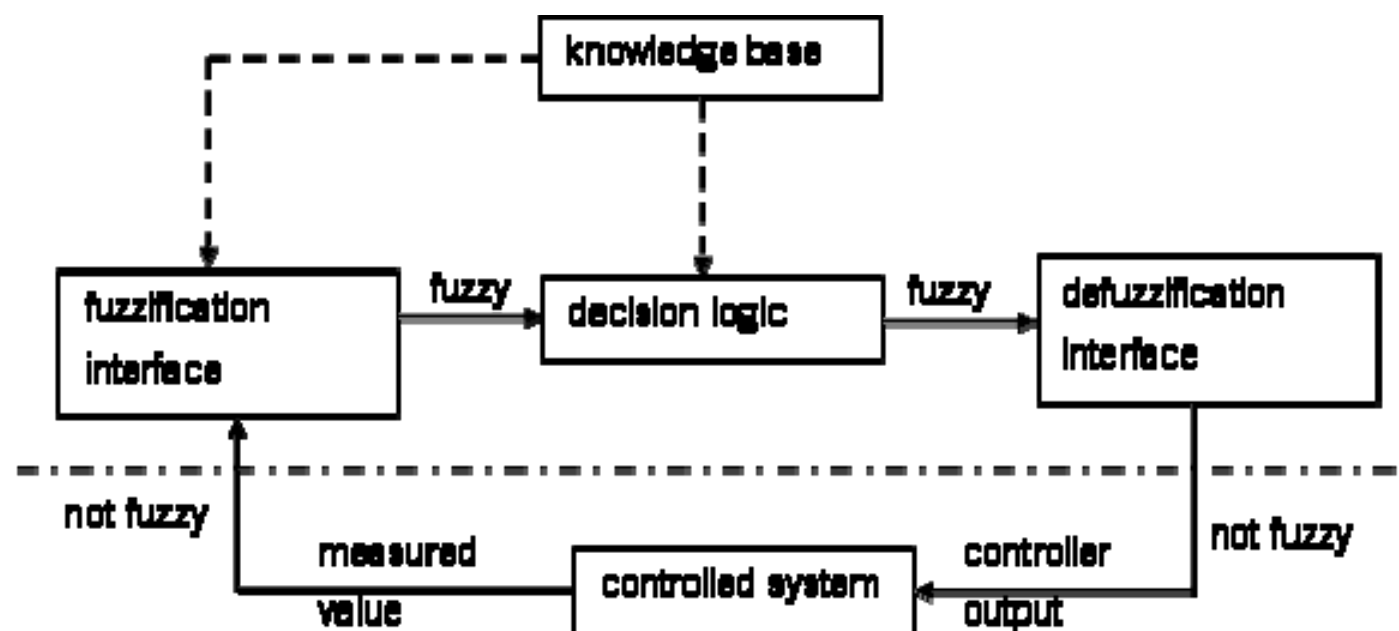
$$\mathbf{A} = 1/1 + 0.4/2, \mathbf{B} = 0.4/2 + 1/3 \text{ and } \mathbf{C} = 1/1 + 0.6/2$$

If χ is \mathbf{A} , then \mathbf{Y} is \mathbf{B} else \mathbf{Z} is $\mathbf{C} \rightarrow$

$$\mathbf{R} = \begin{bmatrix} 1.0 \\ 0.4 \\ 0.0 \end{bmatrix} \begin{bmatrix} 0.0 & 0.4 & 1.0 \end{bmatrix} + \begin{bmatrix} 0.0 \\ 0.6 \\ 1.0 \end{bmatrix} \begin{bmatrix} 1.0 & 0.6 & 0.0 \end{bmatrix} \quad \mathbf{R} = \begin{bmatrix} 0.0 & 0.4 & 1.0 \\ 0.0 & 0.4 & 0.4 \\ 0.0 & 0.0 & 0.0 \end{bmatrix} + \begin{bmatrix} 0.0 & 0.0 & 0.0 \\ 0.6 & 0.6 & 0.0 \\ 1.0 & 0.6 & 0.0 \end{bmatrix} \quad \mathbf{R} = \begin{bmatrix} 0.0 & 0.4 & 1.0 \\ 0.6 & 0.6 & 0.4 \\ 1.0 & 0.6 & 0.0 \end{bmatrix}$$

If χ is \mathbf{A} , then \mathbf{Y} is $\mathbf{B} \rightarrow$

$$\mathbf{R} = \begin{bmatrix} 1.0 \\ 0.4 \\ 0.0 \end{bmatrix} \begin{bmatrix} 0.0 & 0.4 & 1.0 \end{bmatrix} + \begin{bmatrix} 0.0 \\ 0.6 \\ 1.0 \end{bmatrix} \begin{bmatrix} 1.0 & 1.0 & 1.0 \end{bmatrix} \quad \mathbf{R} = \begin{bmatrix} 0.0 & 0.4 & 1.0 \\ 0.0 & 0.4 & 0.4 \\ 0.0 & 0.0 & 0.0 \end{bmatrix} + \begin{bmatrix} 0.0 & 0.0 & 0.0 \\ 0.6 & 0.6 & 0.6 \\ 1.0 & 1.0 & 1.0 \end{bmatrix} \quad \mathbf{R} = \begin{bmatrix} 0.0 & 0.4 & 1.0 \\ 0.6 & 0.6 & 0.6 \\ 1.0 & 1.0 & 1.0 \end{bmatrix}$$



- Example: Inverted pendulum

input: angle θ and angular velocity $\Delta\theta$

output: current v_t

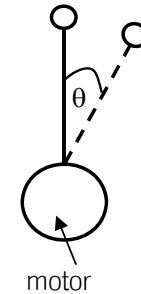
membership functions \rightarrow same name for θ , $\Delta\theta$ and v_t

negative large (**NL**), negative medium (**NM**), negative small (**NS**), zero (**ZE**), positive small (**PS**), positive medium (**PM**), and positive large (**PL**)

rule j : if θ is A_j and $\Delta\theta$ is B_j then v_t is C_j

e.g. if θ is **NL** and $\Delta\theta$ is **NL** then v_t is **PL** \rightarrow (**NL,NL;PL**)

or if θ is **ZE** and $\Delta\theta$ is **ZE** then v_t is **ZE** \rightarrow (**ZE,ZE;ZE**)



θ $\Delta\theta$	<i>NL</i>	<i>NM</i>	<i>NS</i>	<i>ZE</i>	<i>PS</i>	<i>PM</i>	<i>PL</i>
<i>NL</i>				<i>PL</i>			
<i>NM</i>				<i>PM</i>			
<i>NS</i>				<i>PS</i>			
<i>ZE</i>	<i>PL</i>	<i>PM</i>	<i>PS</i>	<i>ZE</i>	<i>NS</i>	<i>NM</i>	<i>NL</i>
<i>PS</i>				<i>NS</i>			
<i>PM</i>				<i>NM</i>			
<i>PL</i>				<i>NL</i>			

Total number of rules $\rightarrow 7 \times 7 \times 7 = 343$ but some of rules do not make sense.
Hence, the number of usable rules will be less than that

- Fuzzy associative memory (FAM)

rule 1: If χ is A_1 , then Y is $B_1 \rightarrow (A_1, B_1) \rightarrow R_1$

rule 2: If χ is A_2 , then Y is $B_2 \rightarrow (A_2, B_2) \rightarrow R_2$

•
•
•

rule n: If χ is A_n , then Y is $B_n \rightarrow (A_n, B_n) \rightarrow R_n$

premise: χ is A'

conclusion: Y is B'

$$B' = w_1 B_1' + w_2 B_2' + \dots + w_n B_n' \text{ where } B_i' = A' \bullet R_i$$

Supposed: $A_i = a_1/x_1 + a_2/x_2 + \dots + a_m/x_m \rightarrow A_i = [a_1, a_2, \dots, a_m]$

Correlation-min \rightarrow

$$R_i = A_i^T \circ B_i \rightarrow R_i = \begin{bmatrix} a_1 \wedge B_i \\ a_2 \wedge B_i \\ \vdots \\ a_m \wedge B_i \end{bmatrix}$$

$$R_i = \begin{bmatrix} b_1 \wedge A_i^T & b_2 \wedge A_i^T \cdots b_p \wedge A_i^T \end{bmatrix}$$

Correlation-product \rightarrow

$$R_i = A_i^T \circ B_i \rightarrow R_i = \begin{bmatrix} a_1 B_i \\ a_2 B_i \\ \vdots \\ a_m B_i \end{bmatrix}$$

$$R_i = \begin{bmatrix} b_1 A_i^T & b_2 A_i^T \cdots b_p A_i^T \end{bmatrix}$$

Conclude $\rightarrow B' = A' \bullet R$

$$= A' \bullet \bigcup_{j \in N_n} R_j$$

$$= A' \bullet \sup_{j \in N_n} R_j$$

$$= \sup_{j \in N_n} (A' \bullet R_j)$$

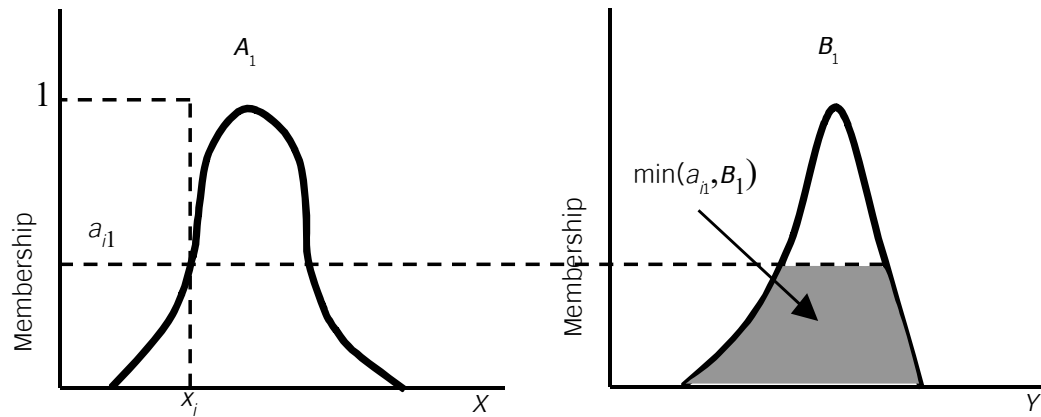
$$= \sup_{j \in N_n} (A' \bullet A_j^\top \circ B_j)$$

$$= \sup_{j \in N_n} \left((A' \bullet A_j^\top) \circ B_j \right)$$

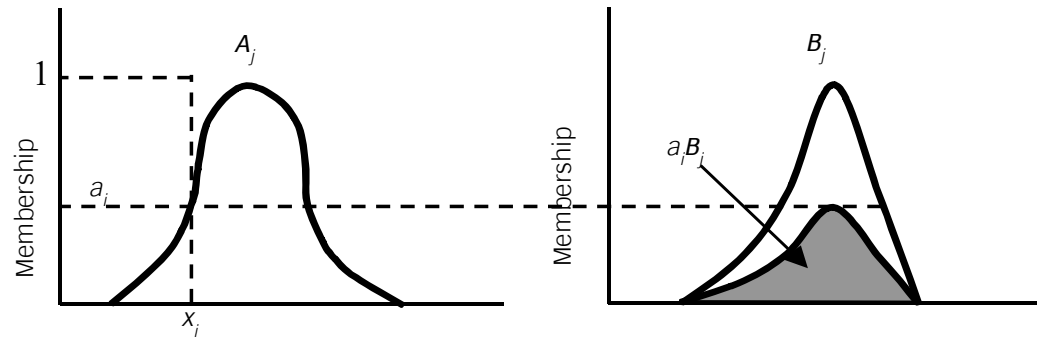
$$B = \sup \left[(A' \bullet A_1^\top) \circ B_1, (A' \bullet A_2^\top) \circ B_2, \dots, (A' \bullet A_i^\top) \circ B_i, \dots, (A' \bullet A_n^\top) \circ B_n \right]$$

- $A' = 0/x_1 + 0/x_2 + \dots + 1/x_i + 0/x_{i+1} + \dots + 0/x_m$

Correlation-min $\rightarrow (A' \bullet A_j^T) \circ B_j = \min(A_i(x_i), B_j)$



Correlation-product $\rightarrow (A' \bullet A_j^T) \circ B_j = A_i(x_i)B_j$



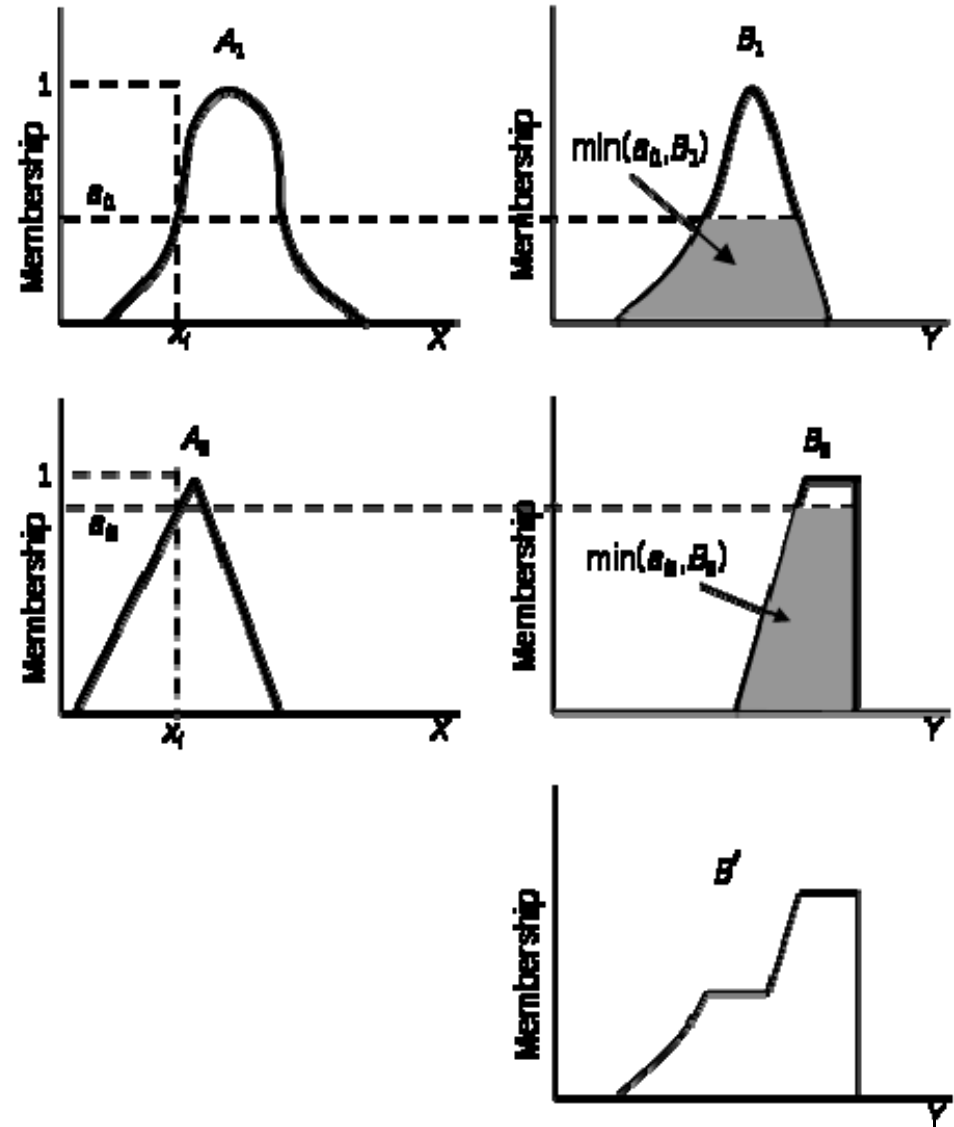
- Example

$$A' = 0/x_1 + 0/x_2 + \dots + 1/x_i + 0/x_{i+1} + \dots + 0/x_m$$

Supposed that there are 2 rules $(A_1; B_1)$ and $(A_2; B_2)$

$$B' = \sup [(A' \bullet A_1^T) \circ B_1, (A' \bullet A_2^T) \circ B_2]$$

where $(A' \bullet A_1^T) = a_{i1}$ and $(A' \bullet A_2^T) = a_{i2}$



- Example

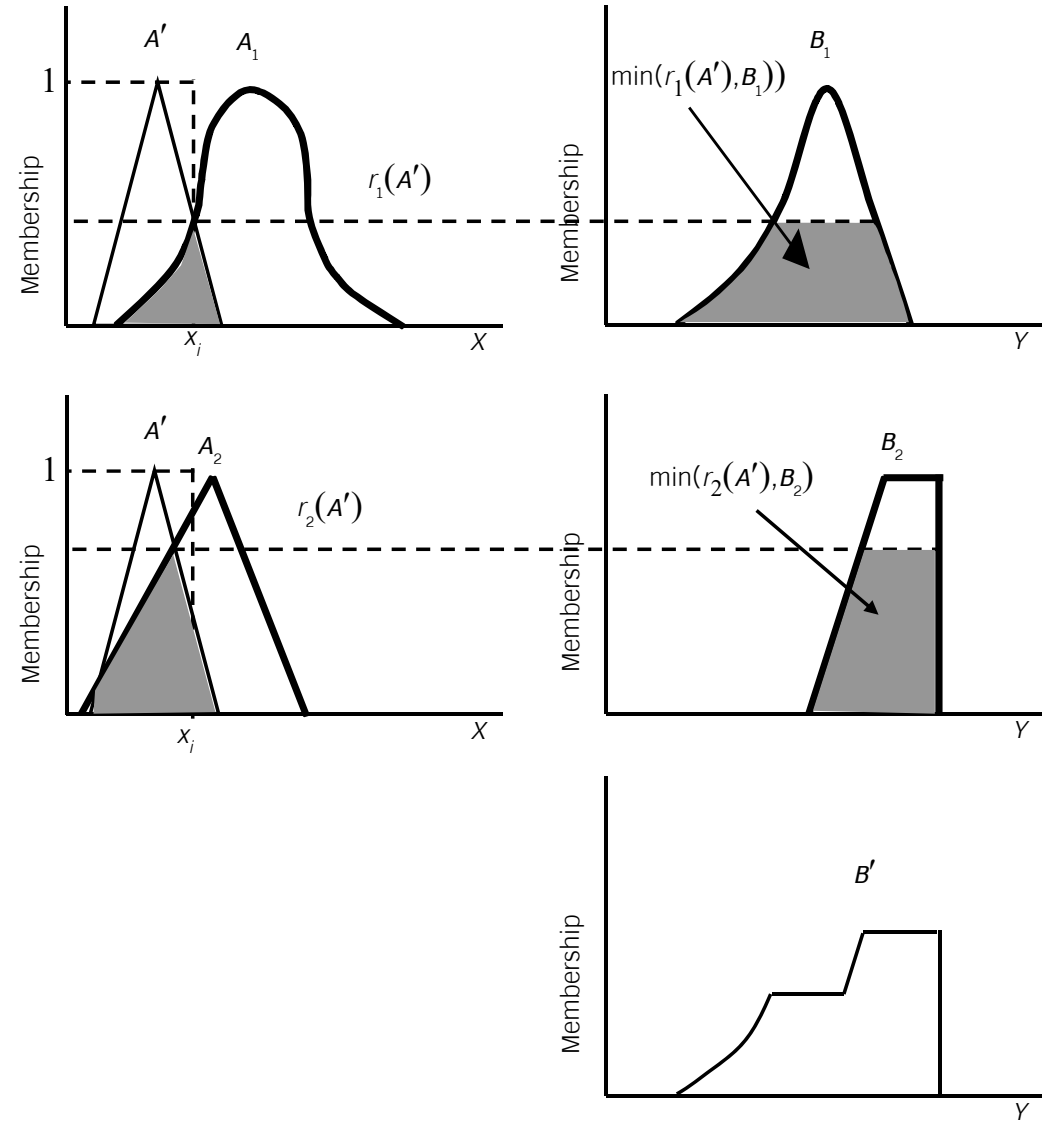
A' is a fuzzy set not crisp set

Supposed that there are 2 rules $(A_1; B_1)$ and $(A_2; B_2)$

$$B' = \sup [(A' \bullet A_1^T) \circ B_1, (A' \bullet A_2^T) \circ B_2]$$

where

$$r_j(A') = (A' \bullet A_j^T) = \sup_{x \in X} \min[A'(x), A_j(x)]$$



- If there are more than 1 input $\rightarrow (A, B; C)$

$$\mathbf{A} = a_1/x_1 + a_2/x_2 + \dots + a_m/x_m \text{ and } \mathbf{B} = b_1/y_1 + b_2/y_2 + \dots + b_m/y_m$$

split into $(A; C) \bowtie (B; C) \rightarrow$

$$M_{AC} = A^T \circ C \quad \text{and} \quad M_{BC} = B^T \circ C$$

fact: $A' = I_x^i = 0/x_1 + 0/x_2 + \dots + 1/x_i + 0/x_{i+1} + \dots + 0/x_m$ and

$$B' = I_y^j = 0/y_1 + 0/y_2 + \dots + 1/y_j + 0/y_{j+1} + \dots + 0/y_m$$

compute: $F(A', B') = C' = [A' \bullet M_{AC}] \cap [B' \bullet M_{BC}]$

where $A' \bullet M_{AC} = I_x^i \bullet M_{AC}$

$$= I_x^i \bullet \begin{bmatrix} a_1 \wedge C \\ a_2 \wedge C \\ \vdots \\ a_m \wedge C \end{bmatrix} = a_i \wedge C$$

and $\mathbf{B}' \bullet \mathbf{M}_{BC} = \mathbf{I}_y^j \bullet \mathbf{M}_{BC}$

$$= \mathbf{I}_y^j \bullet \begin{bmatrix} b_1 \wedge C \\ b_2 \wedge C \\ \vdots \\ b_m \wedge C \end{bmatrix} = b_j \wedge C$$

Hence, the conclusion will be $\mathbf{C}' = (a_i \wedge \mathbf{C}) \cap (b_j \wedge \mathbf{C}) = (\min(a_i, b_j)) \wedge \mathbf{C}$

If use correlation-product

$$\mathbf{C}' = (a_i \mathbf{C}) \cap (b_j \mathbf{C}) = (\min(a_i, b_j)) \mathbf{C}$$

- Mamdani model

If ξ_1 is $A^{(1)}$, and ξ_2 is $A^{(2)}$ and ... and ξ_n is $A^{(n)}$ then η is B

where $A^{(1)}, A^{(2)}$ and ... and $A^{(n)}$ are linguistic terms in $T(x_i)$ for $1 \leq i \leq n$ and B is linguistic term in $T(y)$ and suppose there are more than 1 rule

Let $T(x_1) \rightarrow A_1^{(1)}, A_2^{(1)}, \dots, A_{N1}^{(1)}$

$T(x_2) \rightarrow A_1^{(2)}, A_2^{(2)}, \dots, A_{N2}^{(2)}$

⋮

$T(x_n) \rightarrow A_1^{(n)}, A_2^{(n)}, \dots, A_{Nn}^{(n)}$

and $T(y) \rightarrow B_1, B_2, \dots, B_{N0}$

rule j : If ξ_1 is $A_{i1,j}^{(1)}$, and ξ_2 is $A_{i2,j}^{(2)}$ and ... and ξ_n is $A_{in,j}^{(n)}$ then η is $B_{i,j}$

where $i1 \in \{1, 2, \dots, N1\}$, $i2 \in \{1, 2, \dots, N2\}, \dots, in \in \{1, 2, \dots, Nn\}$ and

$i \in \{1, 2, \dots, N0\}$

Firing strength of rule j will be

$$\alpha_j = \min\{A_{i1,j}^{(1)}(x_1), A_{i2,j}^{(2)}(x_2), \dots, A_{in,j}^{(n)}(x_n)\}$$

Output of rule j will be

$$OUT_{x_1, x_2, \dots, x_n}^{(j)}(y) = \min\left[A_{i1,j}^{(1)}(x_1), A_{i2,j}^{(2)}(x_2), \dots, A_{in,j}^{(n)}(x_n), B_{i,j}(y)\right]$$

Overall output

$$OUT_{x_1, x_2, \dots, x_n}(y) = \max_{j \in \{1, 2, \dots, k\}} \min\left[A_{i1,j}^{(1)}(x_1), A_{i2,j}^{(2)}(x_2), \dots, A_{in,j}^{(n)}(x_n), B_{i,j}(y)\right]$$

- Defuzzification

- Max membership \rightarrow select de_y where $\mathbf{B}'(de_y) \geq \mathbf{B}'(de_y')$ for all $de_y' \in Y$
if $M = \{y \in [y_1, y_2] \mid \mathbf{B}'(y) = h(\mathbf{B}')\}$ where $h(\mathbf{B}')$ is a height of \mathbf{B}'

$$de_y = \frac{\sum_{y_k \in M} y_k}{|M|}$$

- Center of area (centroid)

$$de_y = \frac{\sum_k \mathbf{B}'(y_k) y_k}{\sum_k \mathbf{B}'(y_k)}$$

- Simplified centroid

$$de_y = \frac{\sum_{j \in N_n} c_j y_{B_j}^0}{\sum_{j \in N_n} c_j} \quad \text{where } c_j \text{ is firing strength (} a_{ij} \text{ or } r_j(A') \text{) and } y_{B_j}^0 \text{ is the mode of output of rule } j$$

- Example

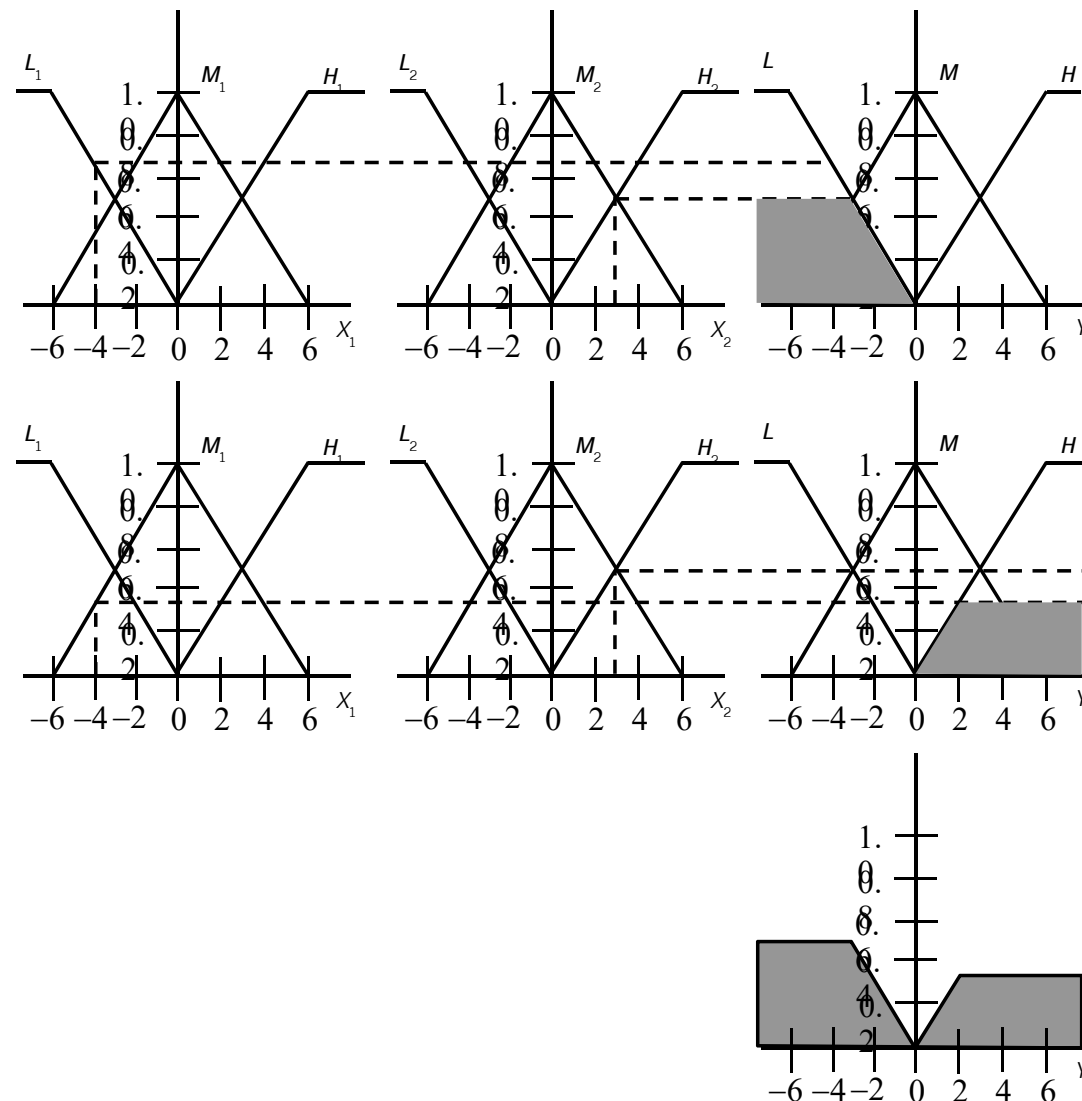
rule 1: If x_1 is L_1 and x_2 is H_2 , then y is L

rule 2: If x_1 is M_1 and x_2 is M_2 , then y is H

input $(-4,3)$

$$\alpha_1 = \min(L_1(-4), H_2(3)) = \min(0.67, 0.5) = 0.5$$

$$\alpha_2 = \min(M_1(-4), M_2(3)) = \min(0.33, 0.5) = 0.33$$



- Takagi-Sugeno model

If ξ_1 is $A^{(1)}$, and ξ_2 is $A^{(2)}$ and ... and ξ_n is $A^{(n)}$ then η is B

where $A^{(1)}, A^{(2)}$ and ... and $A^{(n)}$ are linguistic terms in $T(x_i)$ for $1 \leq i \leq n$ and B is linguistic term in $T(y)$ and suppose there are more than 1 rule

Let $T(x_1) \rightarrow A_1^{(1)}, A_2^{(1)}, \dots, A_{N1}^{(1)}$

$T(x_2) \rightarrow A_1^{(2)}, A_2^{(2)}, \dots, A_{N2}^{(2)}$

$T(x_n) \rightarrow A_1^{(n)}, A_2^{(n)}, \dots, A_{Nn}^{(n)}$ •

rule j : If ξ_1 is $A_{i1,j}^{(1)}$, and ξ_2 is $A_{i2,j}^{(2)}$ and ... and ξ_n is $A_{in,j}^{(n)}$ then

$\eta_j = f_j(\xi_1, \xi_2, \dots, \xi_n)$

where $i1 \in \{1, 2, \dots, N1\}$, $i2 \in \{1, 2, \dots, N2\}$, ..., $in \in \{1, 2, \dots, Nn\}$ and

$$f_j(x_1, x_2, \dots, x_n) = a_1^j x_1 + a_2^j x_2 + \dots + a_n^j x_n + a_0^j$$

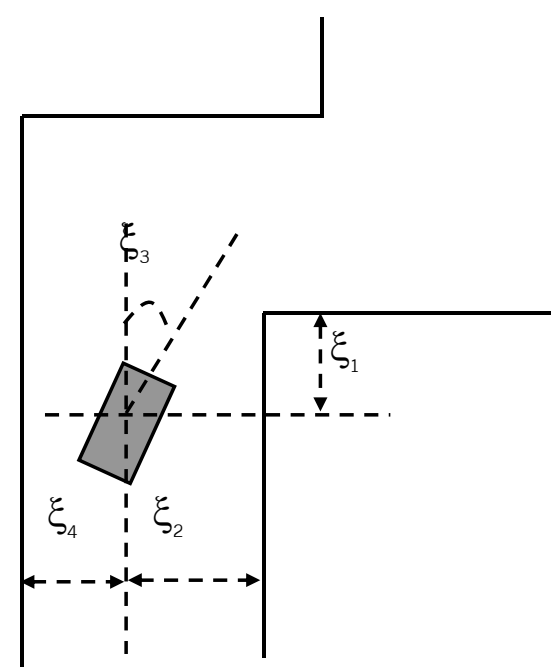
$$\text{overall output} \rightarrow \eta = \frac{\sum_{j=1}^k \alpha_j f_j(x_1, x_2, \dots, x_n)}{\sum_{j=1}^k \alpha_j}$$

- Example → turning steering wheel control system

input: ξ_1, ξ_2, ξ_3 and ξ_4

universal set: $X_1=[0, 150]\text{cm}$, $X_2=[0, 150]\text{ cm}$,
 $X_3=[-90, 90]\text{ degree}$ and $X_4=[0, 150]\text{ cm}$

output: rotation speed (η) of the steering wheel



Rule j : If ξ_1 is $A_{i1,j}^{(1)}$, and ξ_2 is $A_{i2,j}^{(2)}$ and ξ_3 is $A_{j3,j}^{(3)}$ and ξ_4 is $A_{j4,j}$ then $\eta = p_0 + p_1\xi_1 + p_2\xi_2 + p_3\xi_3 + p_4\xi_4$

rule	ξ_1	ξ_2	ξ_3	ξ_4	p_0	p_1	p_2	p_3	p_4
1	—	—	outwards	small	3.000	0.000	0.000	-0.045	-0.004
2	—	—	forward	small	3.000	0.000	0.000	-0.030	-0.090
3	small	small	outwards	—	3.000	-0.041	0.004	0.000	0.000
4	small	small	forward	—	0.303	-0.026	0.061	-0.050	0.000
5	small	small	inwards	—	0.000	-0.025	0.070	-0.075	0.000
6	small	big	outwards	—	3.000	-0.066	0.000	-0.034	0.000
7	small	big	forward	—	2.990	-0.017	0.000	-0.021	0.000
8	small	big	inwards	—	1.500	0.025	0.000	-0.050	0.000
9	medium	small	outwards	—	3.000	-0.017	0.005	-0.036	0.000
10	medium	small	forward	—	0.053	-0.038	0.080	-0.034	0.000

rule	ξ_1	ξ_2	ξ_3	ξ_4	p_0	p_1	p_2	p_3	p_4
11	medium	small	inwards	—	-1.220	-0.016	0.047	-0.018	0.000
12	medium	big	outwards	—	3.000	-0.027	0.000	-0.044	0.000
13	medium	big	forward	—	7.000	-0.049	0.000	-0.041	0.000
14	medium	big	inwards	—	4.000	-0.025	0.000	-0.100	0.000
15	big	small	outwards	—	0.370	0.000	0.000	-0.007	0.000
16	big	small	forward	—	-0.900	0.000	0.034	-0.030	0.000
17	big	small	inwards	—	-1.500	0.000	0.005	-0.100	0.000
18	big	big	outwards	—	1.000	0.000	0.000	-0.013	0.000
19	big	big	forward	—	0.000	0.000	0.000	-0.006	0.000
20	big	big	inwards	—	0.000	0.000	0.000	-0.010	0.000

Input

$\xi_1 = 10$ cm, $\xi_2 = 30$ cm, $\xi_3 = 0$ degree (straight forward) and $\xi_4 = 50$ cm

Only rule 4 and 7 \rightarrow fire

$$\alpha_4 = 0.25 \text{ and } \eta_4 = 0.303 - 0.026(10) + 0.061(30) - 0.050(0) + 0.000(50) = 1.873$$

$$\alpha_7 = 0.167 \text{ and } \eta_7 = 2.990 - 0.017(10) + 0.000(30) - 0.021(0) + 0.000(50) = 2.820$$

Output of the system will be

$$\eta = \frac{0.25(1.873) + 0.167(2.820)}{0.25 + 0.167} = 2.252$$

- Fuzzy measure

Address the ambiguity axis of uncertainty \rightarrow how likely can the answer to a question be found in various subsets of the sources of information

$$X = \{x_1, x_2, \dots, x_n\}, g: 2^X \rightarrow [0,1]$$

Properties

1. $g(\emptyset) = 0$
2. $g(A) \leq g(B)$ if $A \subseteq B$

$g^i = g\{x_i\} \rightarrow$ fuzzy density function \rightarrow importance of the single information source x_i in determine the answer to a particular question

- Sugeno Lambda measure \rightarrow satisfy 2 properties with additional one
3. For all $A, B \subseteq X$ with $A \cap B = \phi$

$$g_{\lambda}(A \cap B) = g_{\lambda}(A) + g_{\lambda}(B) + \lambda g_{\lambda}(A)g_{\lambda}(B) \quad \exists \lambda > -1$$

From $X = \bigcup_{i=1}^n x_i$ and $g_{\lambda}(X) = 1 \rightarrow$

$$(1 + \lambda) = \prod_{i=1}^n (1 + \lambda g^i)$$

$$= 1 + \lambda \sum_{j=1}^n g^j + \lambda^2 \sum_{j=1}^{n-1} \left(\sum_{k=j+1}^n g^j g^k \right) + \lambda^3 \sum_{j=1}^{n-2} \left(\sum_{k=1}^{n-1} \sum_{i=1}^n g^j g^k g^i \right) + \dots + \lambda^n g^1 g^2 \dots g^n$$

- Example

$X = \{x_1, x_2, x_3\} \rightarrow$ fuzzy densities $g^1=0.2, g^2=0.3, g^3=0.1$

find λ using $(1 + \lambda) = (1 + 0.2\lambda)(1 + 0.3\lambda)(1 + 0.1\lambda)$

$$0.006\lambda^2 + 0.11\lambda - 0.4 = 0$$

$$\lambda = \frac{-0.11 \pm \sqrt{0.11^2 - 4(0.006)(-0.4)}}{2(0.006)} = 3.2, -21.44$$

Hence $\lambda = 3.2$

$$g(\{x_1, x_2\}) = 0.2 + 0.3 + 3.2(0.2)(0.3) = 0.69$$

$$g(\{x_1, x_3\}) = 0.2 + 0.1 + 3.2(0.2)(0.1) = 0.36$$

$$g(\{x_2, x_3\}) = 0.3 + 0.1 + 3.2(0.3)(0.1) = 0.5$$

$$g(\{x_1, x_2, x_3\}) = 0.69 + 0.1 + 3.2(0.69)(0.1) = 1.01 \approx 1$$

Subset	g_λ
ϕ	$0 \rightarrow$ from property
$\{x_1\}$	0.2
$\{x_2\}$	0.3
$\{x_3\}$	0.1
$\{x_1, x_2\}$	0.69
$\{x_1, x_3\}$	0.36
$\{x_2, x_3\}$	0.5
$\{x_1, x_2, x_3\}$	$1 \rightarrow$ from property

- Fuzzy integral

- Sugeno fuzzy integral

Continuous case: $\int h(x) \circ g = \sup_{\alpha \in [0,1]} \min[\alpha, g(A_\alpha)]$ where $A_\alpha = \{x | h(x) \geq \alpha\}$

Finite case: $X = \{x_1, x_2, \dots, x_n\} \rightarrow$ reorder $X = \{x_{(1)}, x_{(2)}, \dots, x_{(n)}\}$ so that $h(x_{(1)}) \geq h(x_{(2)}) \geq \dots \geq h(x_{(n)})$

Hence, sugeno fuzzy integral $\rightarrow S_g(h) = \max_{i=1}^n \min[h(x_{(i)}), g(A_{(i)})]$ where $A_{(i)} = \{x_{(1)}, x_{(2)}, \dots, x_{(i)}\}$

- Example

$X = \{x_1, x_2, x_3\} \rightarrow h(x_1) = 0.7, h(x_2) = 0.9, h(x_3) = 0.2$ and assume that g are the same as previous example

Reorder $h(x_2) > h(x_1) > h(x_3)$

$$S_g = (0.9 \wedge g(\{x_2\})) \vee (0.7 \wedge g(\{x_1, x_2\})) \vee (0.2 \wedge g(\{x_1, x_2, x_3\})) = 0.69$$

- Choquet fuzzy integral

Contiuous case:

$$\int_X h(x) \circ g = \int_0^1 g(A_\alpha) d\alpha \quad \text{where } A_\alpha = \{x | h(x) \geq \alpha\}$$

Finite case: $X = \{x_1, x_2, \dots, x_n\} \rightarrow$ reorder $X = \{x_{(1)}, x_{(2)}, \dots, x_{(n)}\}$ so that $h(x_{(1)}) \geq h(x_{(2)}) \geq \dots \geq h(x_{(n)})$

Hence, choquet fuzzy integral $\rightarrow C_g(h) = \sum_{i=1}^n [h(x_{(i)}) - h(x_{(i+1)})] g(A_{(i)})$ where $A_{(i)} = \{x_{(1)}, x_{(2)}, \dots, x_{(i)}\}$ and $h(x_{(n+1)}) = 0$

Let $\delta_i(g) = g(A_i) - g(A_{i-1}) \rightarrow$

$$\begin{aligned} C_g(h) &= \sum_{i=1}^n [h(x_{(i)}) - h(x_{(i+1)})] g(A_{(i)}) \\ &= [h(x_{(1)}) - h(x_{(2)})] g(A_{(1)}) + [h(x_{(2)}) - h(x_{(3)})] g(A_{(2)}) + \dots + [h(x_{(n)}) - h(x_{(n+1)})] g(A_{(n)}) \\ &= h(x_{(1)}) g(A_{(1)}) + h(x_{(2)}) [g(A_{(2)}) - g(A_{(1)})] + \dots + h(x_{(n)}) [g(A_{(n)}) - g(A_{(n-1)})] - h(x_{(n+1)}) g(A_{(n)}) \end{aligned}$$

Hence

$$C_g(h) = \sum_{i=1}^n \delta_i(g) h(x_{(i)}) \quad \text{where } \delta_i(g) = [g(A_{(i)}) - g(A_{(i-1)})]$$

We can have linear order statistic

$$LOS_{w_k}(h(x)) = \sum_{x_k \in w_k} w_k h(x_{(k)})$$

where $\{w_1, w_2, \dots, w_n\}$ satisfy $w_i \in [0,1]$ and $\sum_{k=1}^n w_k = 1$

- Example

$X = \{x_1, x_2, x_3\} \rightarrow h(x_1) = 0.7, h(x_2) = 0.9, h(x_3) = 0.2$ and assume that g are the same as previous example

Reorder $h(x_2) > h(x_1) > h(x_3)$

$$C_g = (0.9 - 0.7)(0.3) + (0.7 - 0.2)(0.69) + (0.2 - 0.1)(1) = 0.605$$

- Optimization training

Let training set $\rightarrow T = \{(o_j, \alpha_j) | j=1, 2, \dots, m\}$ where $o_j = j^{\text{th}}$ object and $\alpha_j =$ desired output of j^{th} object, and there are m training samples

Suppose \rightarrow there are n sensors/algorithms

Output from choquet integral of j^{th} object will be

$$C_g(h(o_j)) = \sum_{i=1}^n [h(o_j; x_{(i)}) - h(o_j; x_{(i+1)})] g(A_{(i)})$$

Want to find fuzzy measure

$$\vec{g} = \begin{bmatrix} g_1 \\ g_2 \\ \dots \\ g_n \\ g_{12} \\ g_{13} \\ \dots \\ g_x \end{bmatrix}$$

No	$h(x_1)$	$h(x_2)$...	$h(x_n)$	α
1					
2					
...					
m					

Training set with m samples each has desired output (α). There are n sensors/algorithms

such that $C_g(h(o_j))$ is close to $\alpha_j \rightarrow E^2 = \sum_{j=1}^m [C_g(h(o_j)) - \alpha_j]^2$

Let
$$v_{j,A} = \begin{cases} h(o_j; x_{(i)}) - h(o_j; x_{(i+1)}) & \text{if } A = A_i \ \exists i \\ 0 & \text{else} \end{cases}$$

We have

$$\vec{v}_j = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ h(o_j; x_{(1)}) - h(o_j; x_{(2)}) \\ \vdots \\ h(o_j; x_{(n-1)}) - h(o_j; x_{(n)}) \\ 0 \\ \vdots \\ 0 \end{bmatrix}$$

$$\vec{v}_j \in R^{2n-2} \text{ with only } n-1 \text{ possible nonzero}$$

Then

$$C_g(h(o_j)) = \vec{v}_j^T \vec{g} + h(o_j; x_{(n)})$$

Objective function

$$\begin{aligned}
 E^2 &= \frac{1}{2} \sum_{j=1}^m [C_g(h(o_j)) - \alpha_j]^2 \\
 &= \frac{1}{2} \sum_{j=1}^m [\vec{v}_j^T \vec{g} + h(o_j; x_{(n)}) - \alpha_j]^T [\vec{v}_j^T \vec{g} + h(o_j; x_{(n)}) - \alpha_j] \\
 &= \frac{1}{2} \sum_{j=1}^m [\vec{g}^T \vec{v}_j \vec{v}_j^T \vec{g} + 2[h(o_j; x_{(n)}) - \alpha_j] \vec{v}_j^T \vec{g} + [h(o_j; x_{(n)}) - \alpha_j]^2] \\
 &= \frac{1}{2} \vec{g}^T \left[\sum_{j=1}^m \vec{v}_j \vec{v}_j^T \right] \vec{g} + \left[\sum_{j=1}^m [h(o_j; x_{(n)}) - \alpha_j] \vec{v}_j^T \right] \vec{g} + \frac{1}{2} \sum_{j=1}^m [h(o_j; x_{(n)}) - \alpha_j]^2
 \end{aligned}$$

Hence

$$E^2 = \frac{1}{2} \vec{g}^T \mathbf{D} \vec{g} + \vec{v}^T \vec{g} + \beta^2 \quad \text{where } \mathbf{D} = \sum_{j=1}^m \vec{v}_j \vec{v}_j^T, \vec{v} = \sum_{j=1}^m [h(o_j; x_{(n)}) - \alpha_j] \vec{v}_j^T \text{ and } \beta^2 = \frac{1}{2} \sum_{j=1}^m [h(o_j; x_{(n)}) - \alpha_j]^2$$

Similar to

$$\begin{aligned}
 &\underset{\vec{g}}{\text{minimize}} \quad \frac{1}{2} \vec{g}^T \mathbf{D} \vec{g} + \vec{v}^T \vec{g} \\
 &\text{subject to } \mathbf{A} \vec{g} \leq \vec{b} \quad \text{and} \quad \vec{0} \leq \vec{g} \leq \vec{1}
 \end{aligned}$$

From

$$g_1 - g_{12} \leq 0$$

$$g_1 - g_{13} \leq 0$$

...

$$g_1 - g_{12\dots n} \leq 0$$

...

$$g_{123\dots n-1} - g_{123\dots n} \leq 0$$

...

$$g_{23\dots n} - g_{123\dots n} \leq 0$$

\Rightarrow

$$\mathbf{A} = \begin{bmatrix} 1 & 0 \dots 0 & -1 & 0 \dots 0 \dots & 0 \\ 1 & 0 \dots 0 & 0 & -1 & 0 \dots & 0 \\ \vdots & & & & & \\ 0 & 0 \dots 0 & \dots & 0 & 1 & 0 \dots & 0 \\ \vdots & & & & & & \\ 0 & 0 \dots 0 & \dots & 0 & 0 & 0 \dots & 1 \end{bmatrix}$$

and

$$\vec{b} = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ \vdots \\ 1 \end{bmatrix}$$

- Example

Let

No	$h(x_1)$	$h(x_2)$	$h(x_3)$	α
1	0.68	0.53	0.81	0.743
2	0.74	0.99	0.86	0.926
3	0.45	0.07	0.08	0.301

find

$$\vec{g} = \begin{bmatrix} g_1 \\ g_2 \\ g_3 \\ g_{12} \\ g_{13} \\ g_{23} \end{bmatrix}$$

such that E^2 is minimized

$$O_1: C_g(O_1) = (0.81 - 0.68) g_3 + (0.68 - 0.53) g_{13} + (0.53) = 0.13g_3 + 0.15 g_{13} + 0.53$$

$$O_2: C_g(O_2) = (0.99 - 0.86) g_2 + (0.86 - 0.74) g_{23} + (0.74) = 0.13g_2 + 0.12 g_{23} + 0.74$$

$$O_3: C_g(O_3) = (0.45 - 0.08) g_1 + (0.08 - 0.07) g_{13} + (0.07) = 0.37g_3 + 0.01 g_{13} + 0.07$$

Hence

$$\vec{v}_1 = \begin{bmatrix} 0 \\ 0 \\ 0.13 \\ 0 \\ 0.15 \\ 0 \end{bmatrix}, \vec{v}_2 = \begin{bmatrix} 0 \\ 0.13 \\ 0 \\ 0 \\ 0 \\ 0.12 \end{bmatrix}, \vec{v}_3 = \begin{bmatrix} 0.37 \\ 0 \\ 0 \\ 0 \\ 0.01 \\ 0 \end{bmatrix}$$

And

$$\mathbf{D} = \sum_{j=1}^3 \vec{v}_j \vec{v}_j^T = \begin{bmatrix} 0.14 & 0 & 0 & 0 & 0.004 & 0 \\ 0 & 0.017 & 0 & 0 & 0 & 0.016 \\ 0 & 0 & 0.017 & 0 & 0.02 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \\ 0.004 & 0 & 0.02 & 0 & 0.023 & 0 \\ 0 & 0.016 & 0 & 0 & 0 & 0.014 \end{bmatrix}$$

$$\vec{v} = \sum_{j=1}^3 [h(o_j; x_{(n)}) - \alpha_j] \vec{v}_j^T = \begin{bmatrix} -0.086 \\ -0.024 \\ -0.028 \\ 0 \\ -0.034 \\ -0.022 \end{bmatrix}$$

$$\mathbf{A} = \begin{bmatrix} 1 & 0 & 0 & -1 & 0 & 0 \\ 1 & 0 & 0 & 0 & -1 & 0 \\ 0 & 1 & 0 & -1 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & 0 & -1 & 0 \\ 0 & 0 & 1 & 0 & 0 & -1 \\ 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

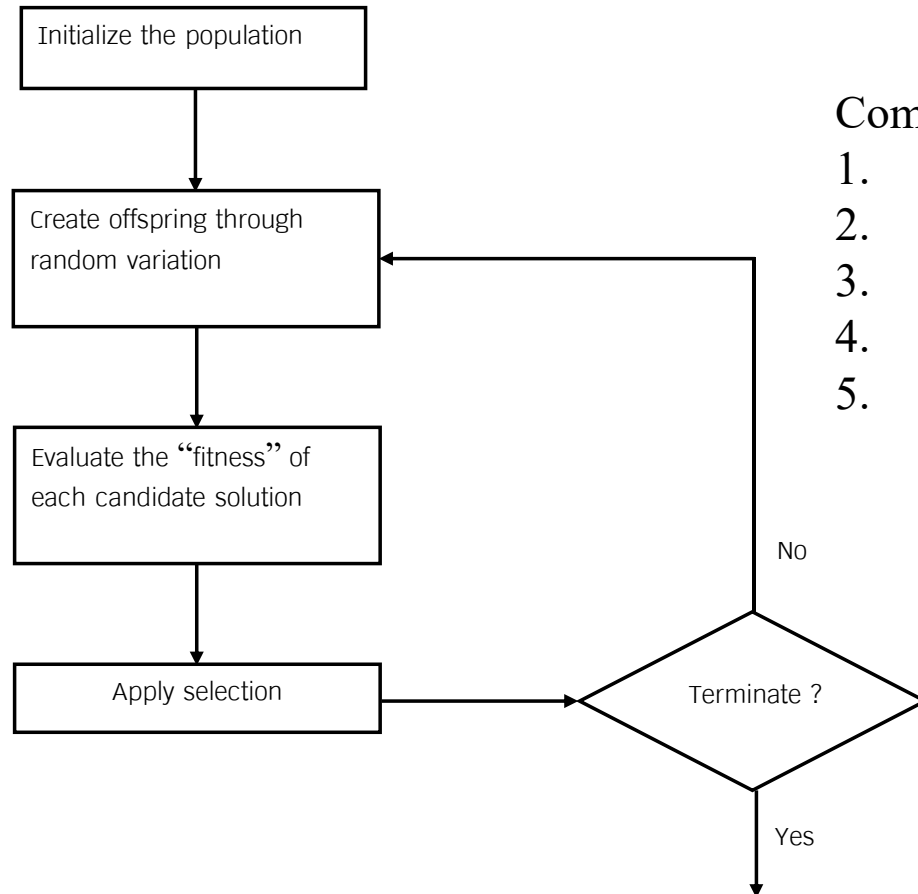
$$\vec{b} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 1 \\ 1 \\ 1 \end{bmatrix}$$

Now we can compute

$$\underset{\vec{g}}{\text{minimize}} \frac{1}{2} \vec{g}^T \mathbf{D} \vec{g} + \vec{v}^T \vec{g}$$

$$\text{subject to } \mathbf{A} \vec{g} \leq \vec{b} \quad \text{and} \quad \vec{0} \leq \vec{g} \leq \vec{1}$$

Evolutionary computing



Component

1. Chromosome encoding
2. Fitness value or survival strength of individual
3. Initial population
4. Selection operator
5. Reproduction operator

Without mutation → population tends to converge to a homogeneous state where individuals vary only slightly from each other

- Genetic Algorithm

Algo

1. Set $t=0$
2. Initial population $P(t)$
3. Calculate each individual fitness value
4. While not converge do
 1. Select individual to P^1 (intermediate population) \rightarrow Mating Pool (MP)
 2. Select from MP to mate $\rightarrow P^2 \rightarrow$ mutate chromosome in $P^2 \rightarrow P^3$
 3. Select chromosome in P^3 and $P(t)$ for replacement $\rightarrow P(t+1)$
 4. Set $t = t+1$
5. End while

If $(|P^3|)=N$ then P^3 become $P(t+1)$ else if $(|P^3|)<N$ select q missing chromosome from $P(t)$ or P^1

- Example

Chromosome $A, B, C, D \rightarrow$ each with 8 genes

Fitness function: number of 1 in the string

chromosome label	chromosome string	fitness value
A	00000110	2
B	11101110	6
C	00100000	1
D	00110100	3
Average fitness value		12/4

$P(t)$

Crossover
 B and D
 at crossing site: 1 get E and F
 And B and C are copied

chromosome label	chromosome string	fitness value
B	11101110	6
C	00100000	1
E	10110100	4
F	01101110	5

B is mutated at 1st bit
 E is mutated at 6th bit

$P(t+1)$

chromosome label	chromosome string	fitness value
B'	01101110	5
C	00100000	1
E'	10110000	3
F	01101110	5
Average fitness value		14/4

- Initial population
 - random gene values of each gene in each chromosome → uniform representation of the entire search space
 - Small population → small part of search space, time complexity is low, need more generations to converge → EA force to explore a larger search space by increasing the rate of mutation
 - Large population → large area of search space, less generation to converge, time complexity is increased
- Selection operation
 - Selection techniques exist
 - Explicit fitness remapping → fitness values is mapped into a new range, e.g., normalization to $[0,1]$
 - Implicit fitness remapping → use actual fitness values for selection several selection operators

- Random selection

random \rightarrow no reference to fitness \rightarrow each individual has an equal chance of being selected

- Proportional selection

$$P(t) = \{x^1, x^2, \dots, x^N\} \text{ total fitness} \quad F = \sum_{i=1}^N f(x^i) \quad \text{where } f(x^i) \rightarrow \text{fitness}$$

value of chromosome $x^i \rightarrow$ selection probability of x^i

$$p_i = \frac{f(x^i)}{F} \quad \text{for } i = 1, 2, \dots, N$$

Expected number of copied of x^i $n_i = Np_i$ for $i = 1, 2, \dots, N$

Or

$$n_i = N \frac{f(x^i)}{F} = \frac{f(x^i)}{\bar{f}} \quad \text{for } i = 1, 2, \dots, N$$

- Algo

For $i=1$ to N

Calculate $q_i = \sum_{k=1}^i p_k$ for $i = 1, 2, \dots, N$

End for

For $i=1$ to N

random $\xi \in [0,1] \rightarrow$ uniform distribution

If $0 \leq \xi \leq q_1$, chromosome x^1 is selected

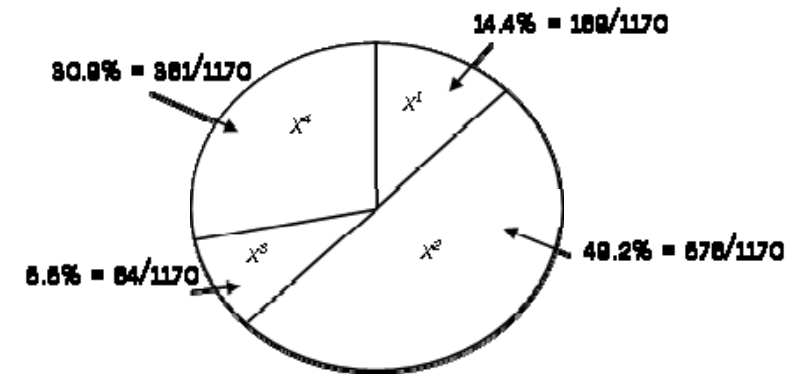
If $q_{i-1} \leq \xi \leq q_i$ for $i=1, 2, \dots, N$ then chromosome x^i is selected

End for

- Example

$\max_x f(x) = \max_x x^2$ with x is varied between 0-31,
 assume random ξ 4 times with the value of 0.8, 0.5, 0.1 and 0.6

No	Chromosome	x (in real number)	f(x)	p_i	q_i	N_i	Number of copies
1	01101	13	169	0.14	0.14	0.58	1
2	11000	24	576	0.49	0.63	1.97	2
3	01000	8	64	0.06	0.69	0.22	0
4	10011	19	361	0.31	1.00	1.23	1
		Total	1170	1.00			
		Average	293	0.25			
		maximum	576	0.49			



Crossover $\rightarrow x^1$ and x^2 at crossover site 4

x^3 and x^4 at crossover site 2

Mutation probability is 0.001 \rightarrow there are 20 bits \rightarrow expected number of bit undergoes mutation is $20(0.001) = 0.02$ bits \rightarrow suppose no mutation

Hence, New population will be

No	Chromosome (x)	mate	Crossover site	New population	X (in real number)	f(x)
1	01101	2	4	01100	12	144
2	11000	1	4	11001	25	625
3	11000	4	2	11011	27	729
4	10011	3	2	10000	16	256
					Total	1754
					Average	439
					maximum	729

- Disadvantage
 - Premature convergence
 - Slow convergence