# Lecture 4: Belief Function

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Outline
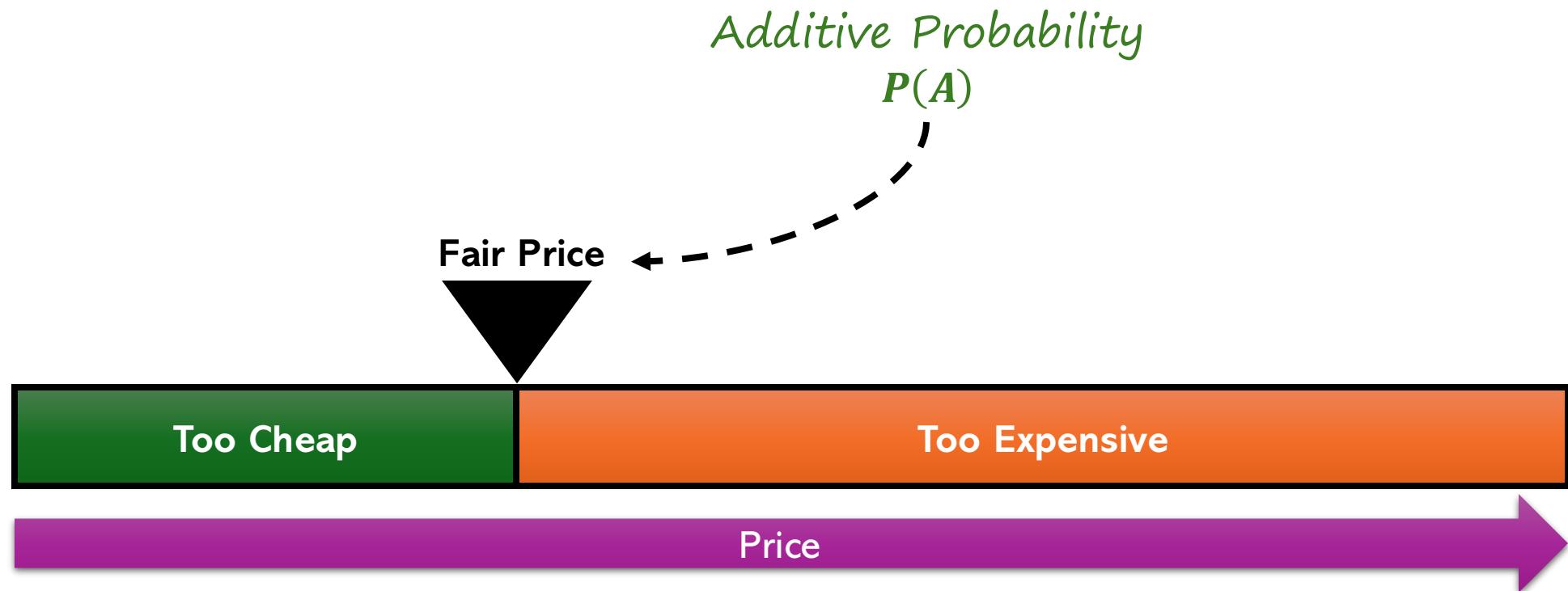
1. Recap on Imprecise Probability

2. Belief Functions

3. Dempster's Rule of Combination

4. Application to LLM
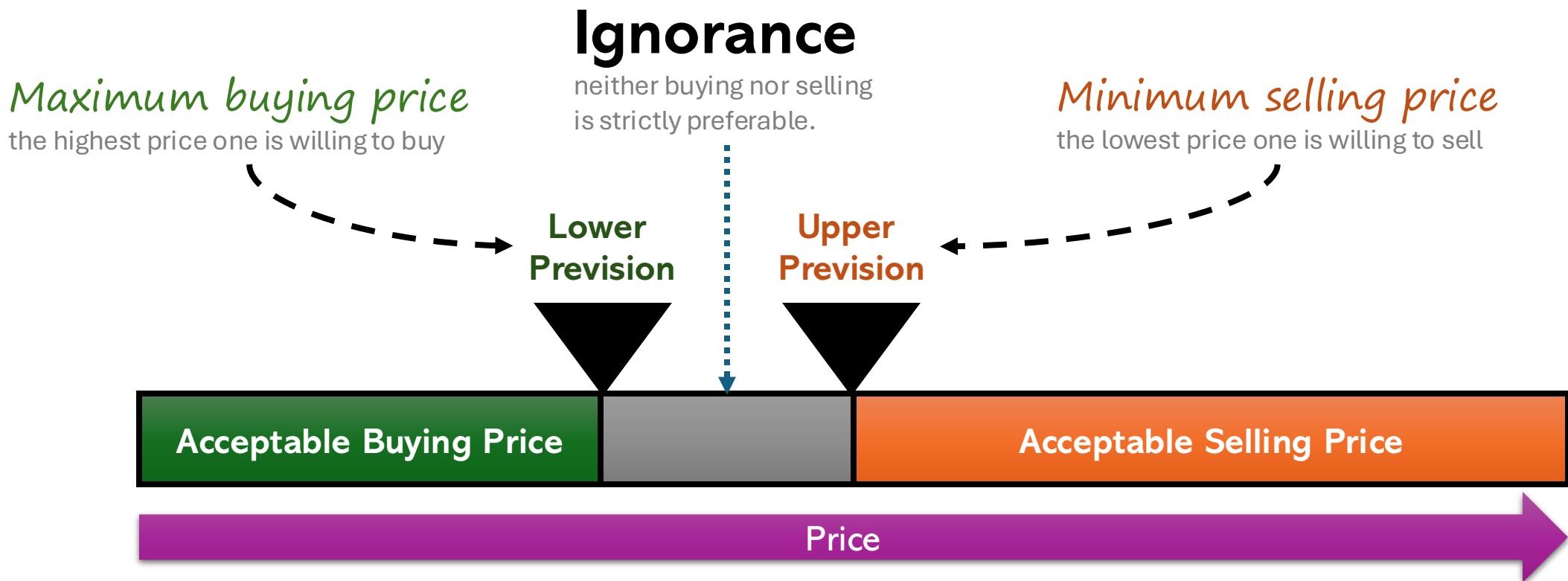
Recap on Imprecise Probability

Betting Perspective

Additive Probability
$P(A)$

Fair Price

Too Cheap

Too Expensive

Price

Betting Perspective

Ignorance
neither buying nor selling
is strictly preferable.

Maximum buying price
the highest price one is willing to buy

Minimum selling price
the lowest price one is willing to sell

Lower Prevision

Upper Prevision

Acceptable Buying Price		Acceptable Selling Price

Price

Betting Perspective

Ignorance

Possibility Measure
the highest price one is willing to buy

neither buying nor selling
is strictly preferable.

Necessity Measure
the lowest price one is willing to sell

Π N

| Acceptable Buying Price		Acceptable Selling Price

Price

Belief Functions

Historical Background

Arthur P. Dempster

- Dempster-Shafer (DS) theory of belief functions was designed to deal with **imperfect information**.

- Originally introduced by Dempster in the 1960s for statistical inference through **a multi-valued mapping** and later expanded by Shafer in the 1970s into a general **theory of evidence**.

- Popularised and developed by Smets as the **transferable belief model (TBM)** in the 1980s.

- From the 1990s, growing number of applications in information fusion, knowledge representation, and machine learning.
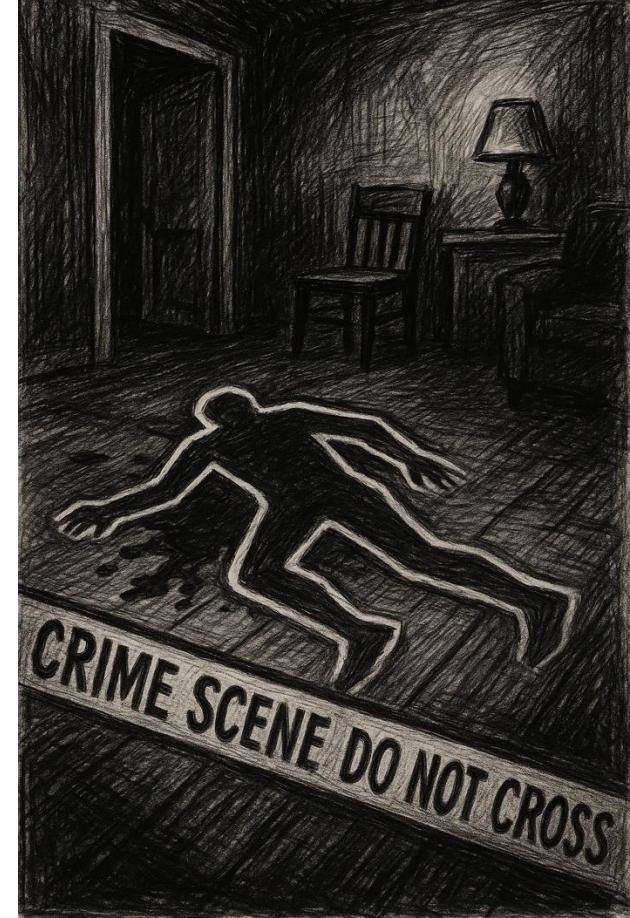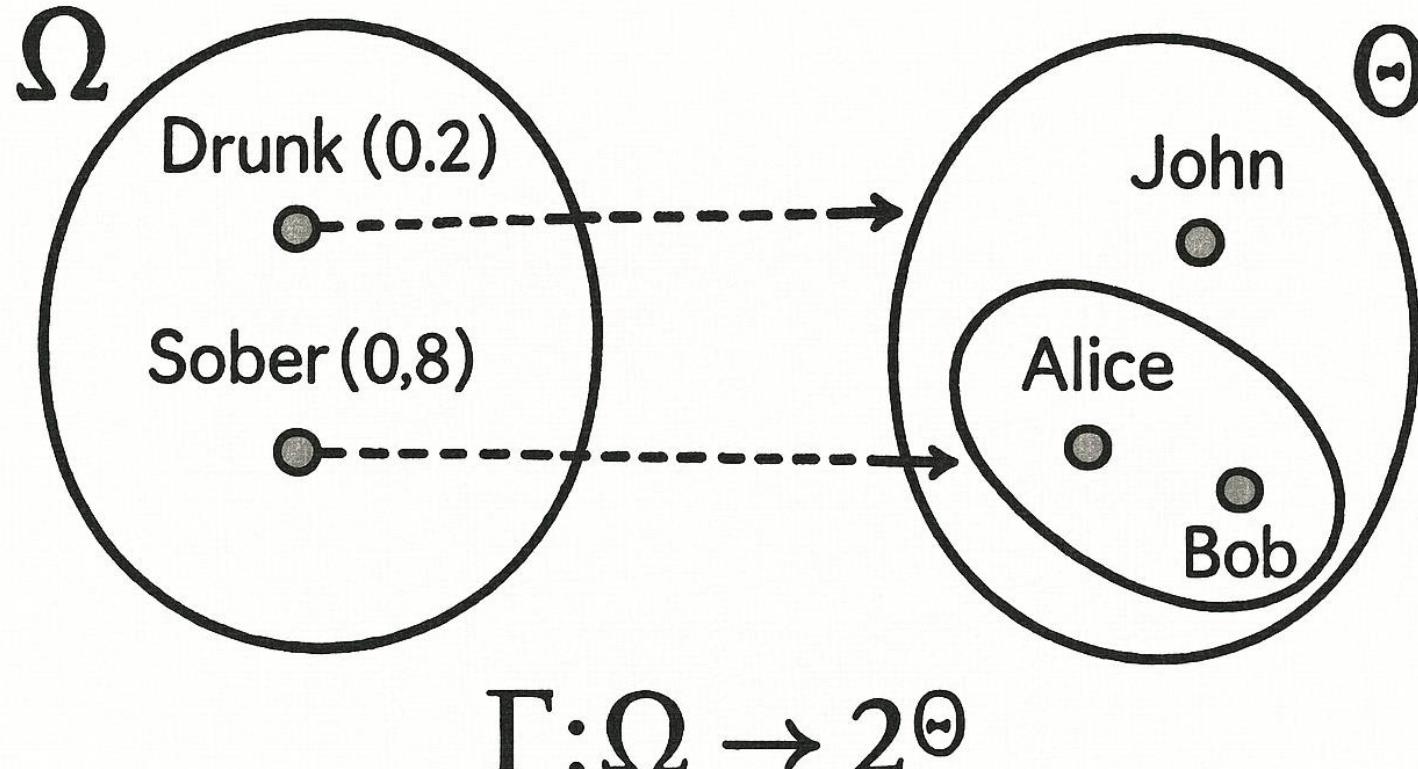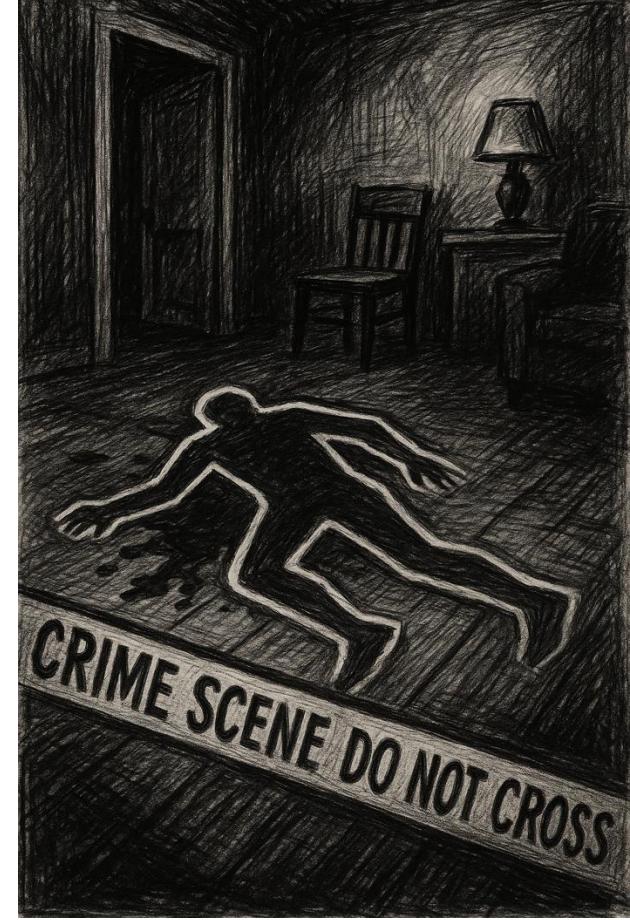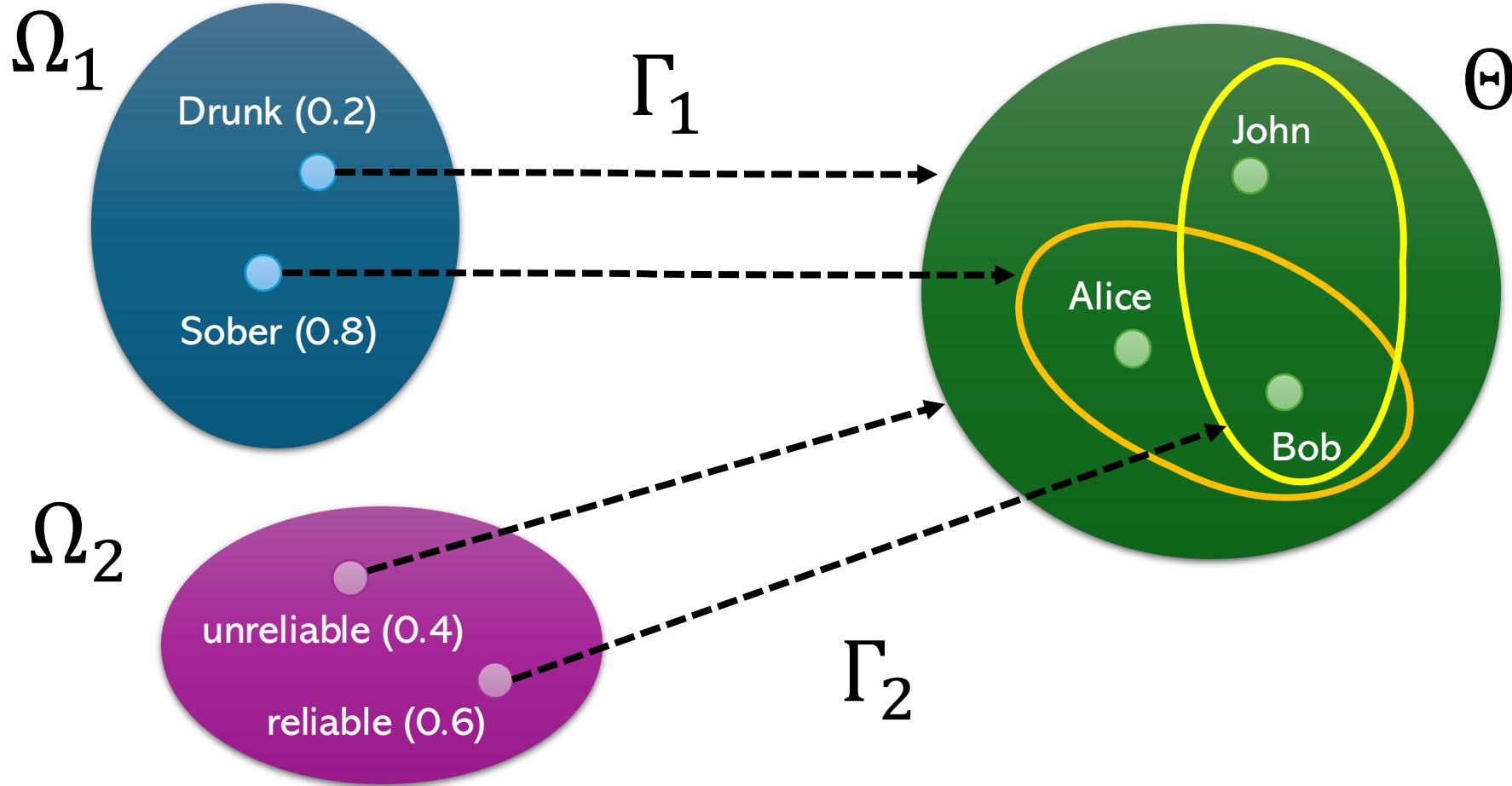

Glenn Shafer

Who is the murderer?

$$\Gamma: \Omega \to 2^{\Theta}$$

Ω: Drunk (0.2), Sober (0,8)

Θ: John, Alice, Bob

The probability P on Ω induces a **mass assignment** $m: 2^{\Theta} \to [0,1]$ on the subsets of Θ:

$m(\{\text{Alice}, \text{Bob}\}) = 0.8$
$m(\Theta) = 0.2$

Who is the murderer?
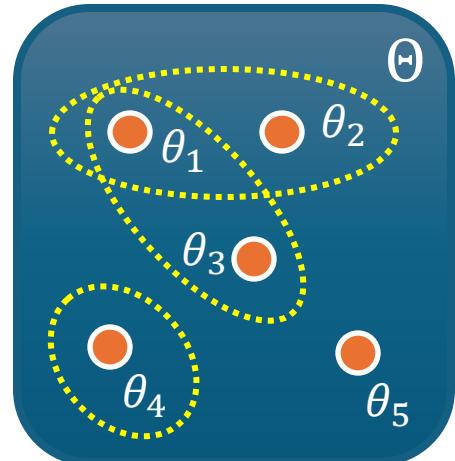
Ω_1

Drunk (0.2)

Sober (0.8)

Γ_1

Θ

John

Alice

Bob

Ω_2

unreliable (0.4)

reliable (0.6)

Γ_2

The probability P on Ω induces a **mass assignment** $m: 2^\Theta \to [0,1]$ on the subsets of Θ:

$m_1(\{\text{Alice}, \text{Bob}\}) = 0.8$
$m_1(\Theta) = 0.2$
$m_2(\{\text{John}, \text{Bob}\}) = 0.6$
$m_2(\Theta) = 0.4$

Belief Functions as Set Functions

- A **frame of discernment** $\Theta = \{\theta_1, \theta_2, \dots, \theta_n\}$
- A basic probability assignment, or **mass function**, over Θ is a set function $m\colon 2^\Theta \to [0,1]$ such that

$$m(\emptyset) = 0, \qquad \sum_{A \subseteq \Theta} m(A) = 1$$

- The mass $m(A)$ measures the **belief** committed exactly to A.
- A set $A \in 2^\Theta$ for which $m(A) > 0$ is called a **focal set** of m.
- The union of focal sets is called a **core** of m.
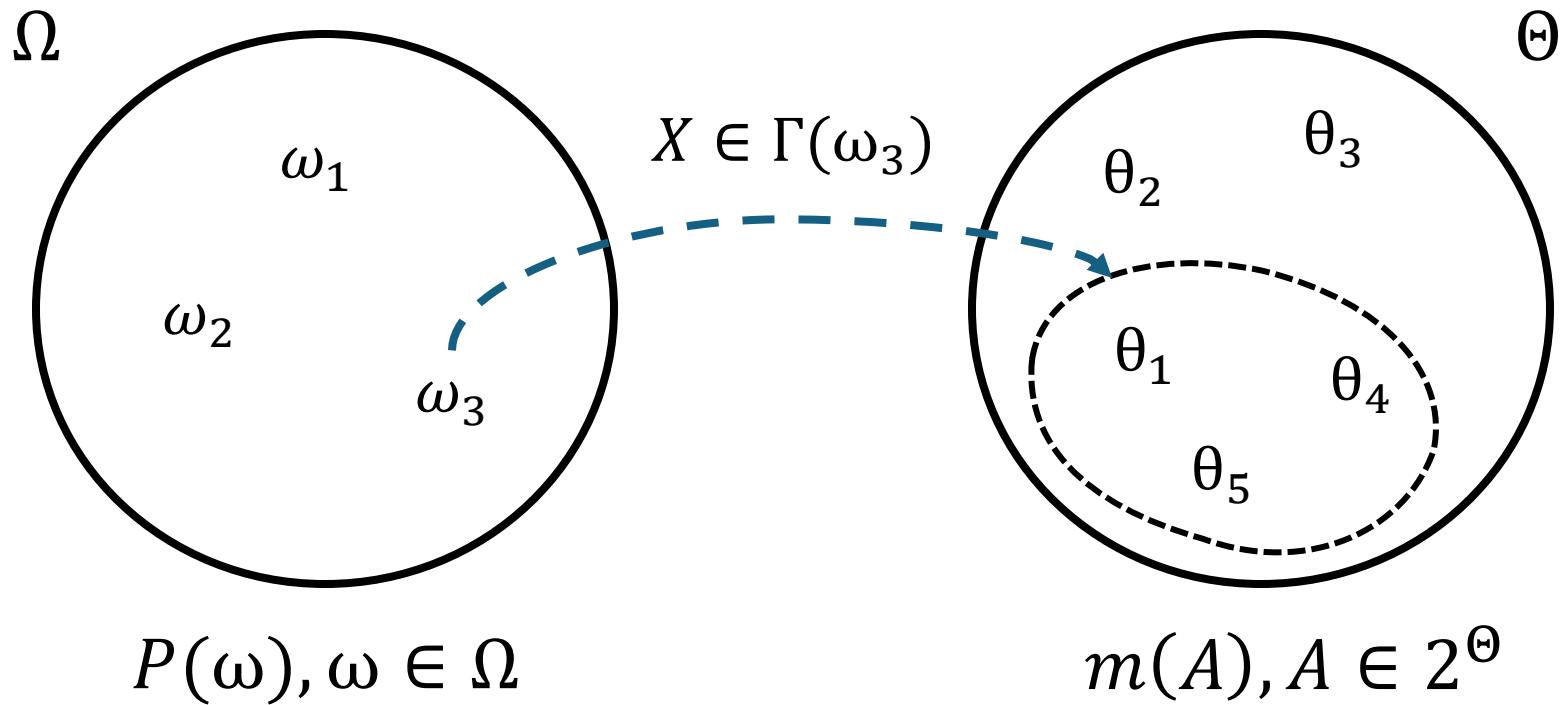
$A_1 = \{\theta_1, \theta_2\}$
$A_2 = \{\theta_1, \theta_3\}$
$A_3 = \{\theta_4\}$
$m(A_1) = 0.40$
$m(A_2) = 0.35$
$m(A_3) = 0.25$

Interpretation: Random Code Semantics

- **Random code semantics (Shafer 1981)**: A coded message containing reliable information about a proposition "$X \in \Theta$"
- The message was encoded using a code in a set $\Omega = \{\omega_1, \dots, \omega_n\}$. Each code ω_i has a chance $P(\omega_i)$ of being selected.
- A **multi-valued mapping** $\Gamma : \Omega \rightarrow 2^\Theta \backslash \{\emptyset\}$ defines the <u>meaning of the message as "$X \in \Gamma(\omega_i)$"</u>.
- The mass $m(A)$ is the probability that the meaning of the message is "$X \in A$":

$$m(A) = P(\{\omega \in \Omega : \Gamma(\omega) = A\}) = \sum_{i=1}^{n} P(\omega_i)\, \mathrm{I}(\Gamma(\omega_i) = A)$$

Interpretation: Random Code Semantics

Ω

ω_1

ω_2

ω_3

$X \in \Gamma(\omega_3)$

Θ

θ_2

θ_3

θ_1

θ_4

θ_5

$P(\omega), \omega \in \Omega$

$m(A), A \in 2^\Theta$
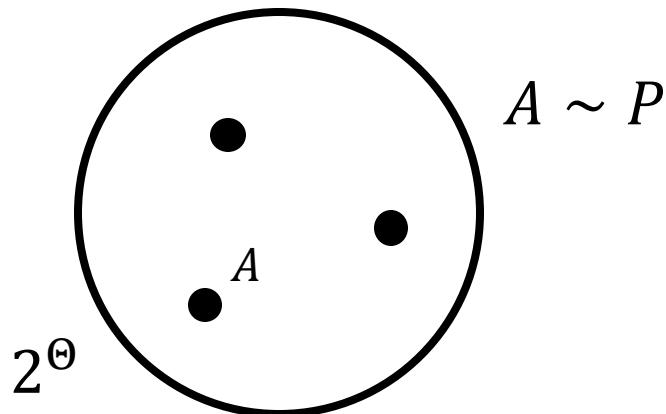
Interpretation: Random Set

- A **random set** is defined via the tuple $(\Omega, 2^{\Omega}, P, \Gamma)$ where $(\Omega, 2^{\Omega}, P)$ is a probability space and Γ is a mapping from Ω to 2^{Θ}.
- Given any mass function $m: 2^{\Theta} \to [0,1]$, we can define the random set $(\Omega, 2^{\Omega}, P, \Gamma)$ with

$$\Omega = 2^{\Theta}, \qquad P(\{A\}) = m(A), \qquad \Gamma(A) = A, \qquad A \subseteq \Theta$$

$A \sim P$

2^{Θ}
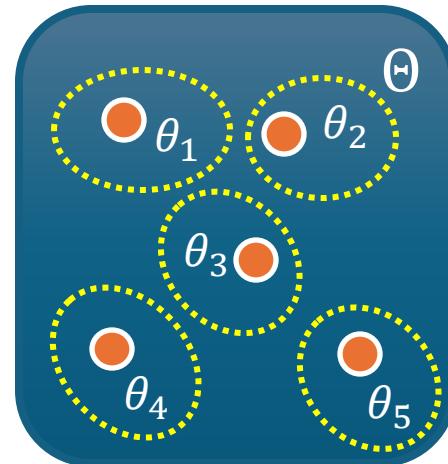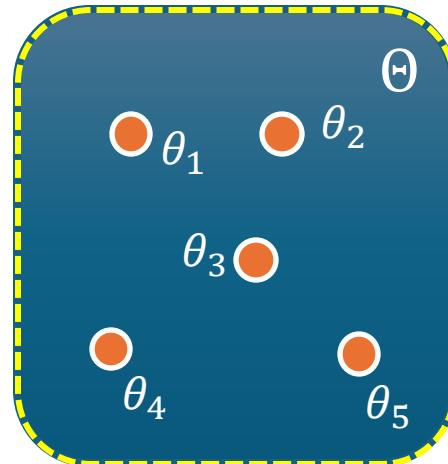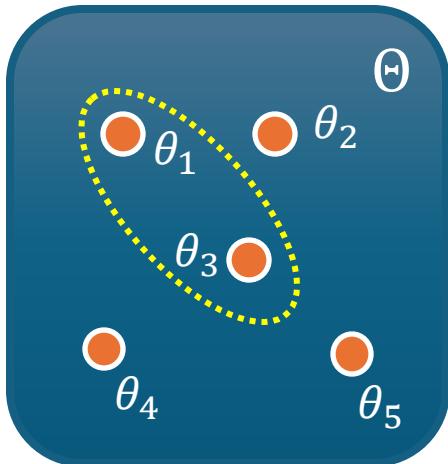
A

⚠️ **Epistemic vs. ontic.** Under the random-set interpretation, belief functions represent *epistemic* random sets, uncertainty arising from incomplete knowledge, rather than *ontic* random sets. An ontic random set corresponds to a scenario in which the object of interest is itself set-valued and the underlying generative process is fully precise.
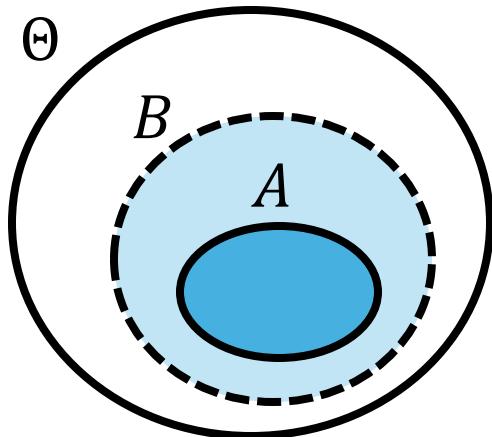
Special Cases

- **Logical mass function m_A**: If we believe that the truth is in $A \subseteq \Theta$ **for sure**, then $m_A = 1$.
- **Vacuous mass function m_Θ**: $m_\Theta = 1$ represents **total ignorance.**
- If all focal sets of m are singletons, m is said to be **Bayesian**. It is equivalent to a <u>probability distribution</u>.
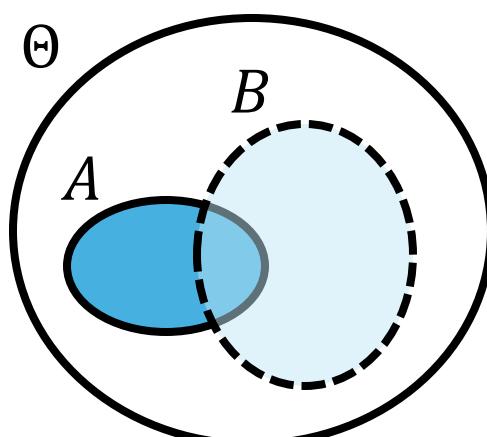
Certainty and Possibility
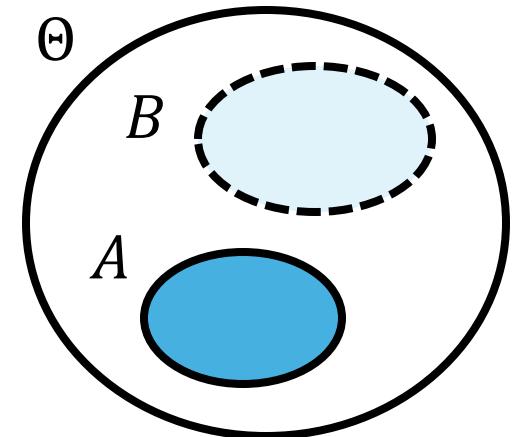
- Suppose our evidence tells us that for some $A \in \Theta$, $X \in A$ **for sure and nothing more**, represented by the logical mass function m_A.
- What can we say about the proposition "$X \in B$" for some $B \subseteq \Theta$?

Certain: If $A \subseteq B$, we know for sure that $X \in B$. It supported/implied by the evidence.

Possible: If $A \cap B \neq \emptyset$, we cannot exclude that $X \in B$. It is consistent with the evidence.

Impossible: If $A \cap B = \emptyset$, the proposition "$X \in B$" is impossible It is inconsistent with the evidence.
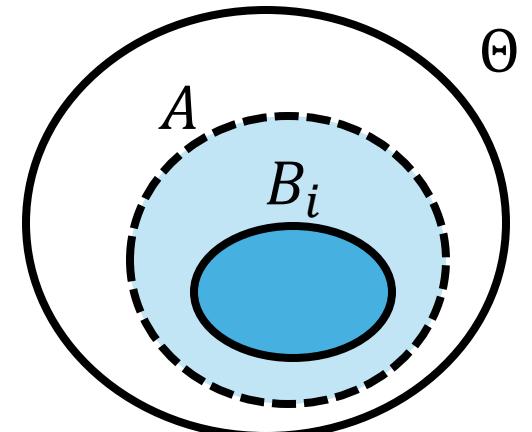
Belief Function

- For an arbitrary mass function m with focal sets, $B_1, B_2, \dots, B_n$, the proposition $X \in A$ is **supported by the evidence** whenever $B_i \subseteq A$.
- The **total degree of belief** supporting the fact that the true state is in $A \subseteq \Theta$ is captured by a **belief function** Bel induced by m as:

$$Bel(A) = \sum_{B \subseteq A} m(B)$$
$$= P(\{\omega \in \Omega : \Gamma(\omega) \subseteq A\})$$

- Elementary properties of belief functions:

$$Bel(\emptyset) = 0, \qquad Bel(\Theta) = 1$$
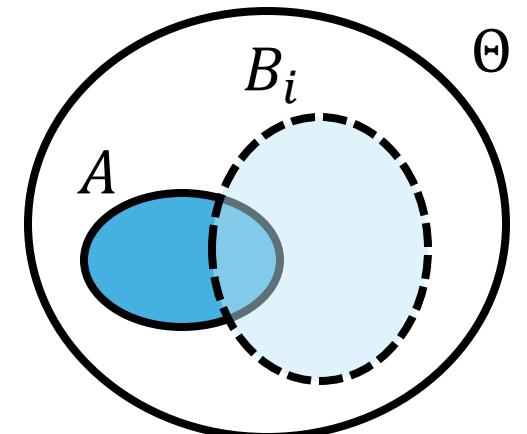
Plausibility Function

- The proposition $X \in A$ is **consistent with the evidence** whenever $B_i \cap A \neq \emptyset$.
- The **total sum of belief** that are not in contradiction with $A \subseteq \Theta$ is captured by a **plausibility function** Pl induced by m as:

$$Pl(A) = \sum_{B \cap A \neq \emptyset} m(B) = 1 - Bel(A^c)$$

- The number $Pl(A)$ is called the **plausibility** of A.
- Elementary properties:
  - $Pl(\emptyset) = 0, \quad Pl(\Theta) = 1$
  - For all $A \subseteq \Theta, Bel(A) \leq Pl(A)$
  - For any $A \subseteq \Theta, Pl(A) = 1 - Bel(A^c)$
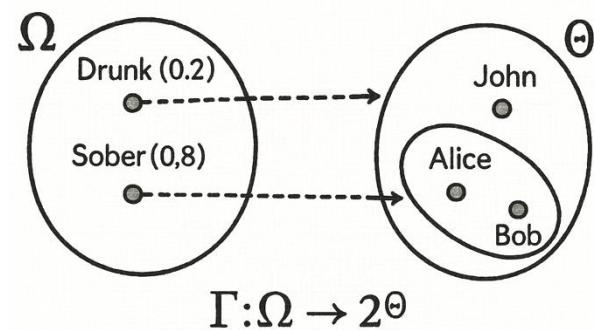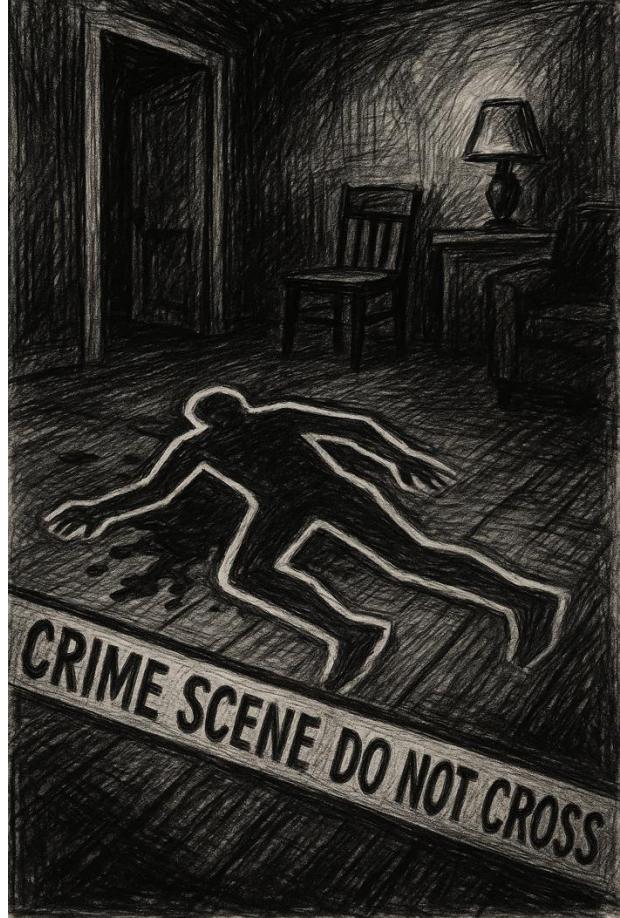
Who is the murderer?

- $m(\{\text{Alice}, \text{Bob}\}) = 0.8, \ m(\Theta) = 0.2$

	A	A^{c}	Θ
Bel	0.8	0	1
Pl	1	0.2	1

- Observe that

$$Bel(\Theta) = Bel(A \cup A^{\text{c}}) \geq Bel(A) + Bel(A^{\text{c}})$$
$$Pl(\Theta) = Pl(A \cup A^{\text{c}}) \leq Pl(A) + Pl(A^{\text{c}})$$

- Bel is **superadditive** and Pl is **subadditive**.

Special Cases

- If the mass function m is Bayesian,

$$Bel(A) = Pl(A) = P(A) \text{ for } A \subseteq \Theta.$$

- If the focal sets of m are nested, then m is said to be **consonant**:
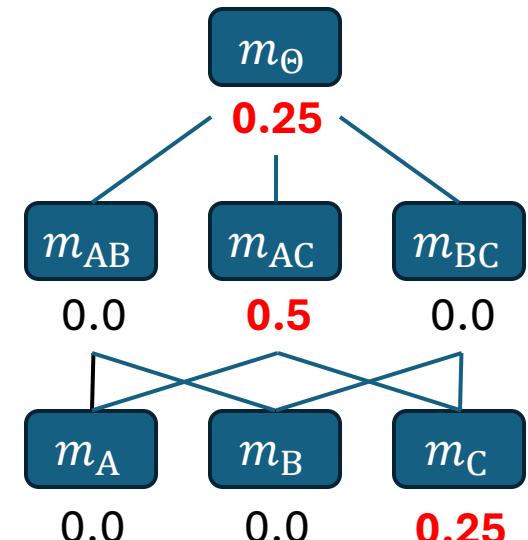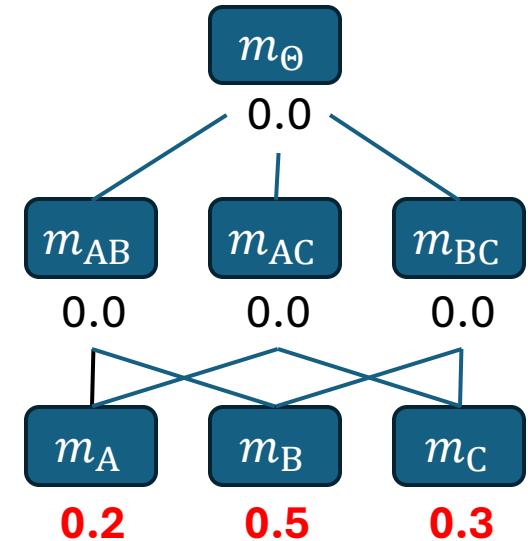
  - Pl becomes a **possibility measure**, i.e.,

  $$Pl(A \cup B) = \max\big(Pl(A), Pl(B)\big), \ \forall A, B \subseteq \Theta$$

  - Bel becomes a **necessity measure**, i.e.,

  $$Bel(A \cap B) = \min\big(Bel(A), Bel(B)\big), \forall A, B \subseteq \Theta$$

- The **contour function** $pl(\theta) = Pl(\{\theta\})$ corresponds to the possibility distribution (membership function).

Characterisation of Belief Functions

- **Complete monotonicity**: For any $k \geq 2$ and for any family $A_1, \dots, A_k \subseteq \Theta$,

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

- **Möbius inverse**: Any completely monotone set function Bel such that $Bel(\emptyset) = 0$ and $Bel(\Theta) = 1$ corresponds to a unique mass function m:

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

Equivalent Representation

- For all $A \subseteq \Theta$,

$$Bel(A) = 1 - Pl(A^c)$$

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

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

Commonality Function

- For all $A \subseteq \Theta$, a **commonality number** is defined as

$$Q(A) = \sum_{B \supseteq A} m(B)$$

- The amount of mass which can move freely through the entire event A. It expresses **how surprising** it is to see A happens.

Example

- Let $\Theta = \{\theta_1, \theta_2, \theta_3\}$ with mass function $m(\{\theta_1\}) = 1/3$ and $m(\Theta) = 2/3$
  - $Bel(\{\theta_1\}) = m(\{\theta_1\}) = 1/3, Bel(\{\theta_2\}) = 0, Bel(\{\theta_3\}) = 0$
  - $Bel(\{\theta_1, \theta_2\}) = m(\{\theta_1\}) = 1/3$
  - $Bel(\{\theta_1, \theta_3\}) = m(\{\theta_1\}) = 1/3$
  - $Bel(\{\theta_2, \theta_3\}) = 0$
  - $Bel(\Theta) = m(\{\theta_1\}) + m(\Theta) = 1/3 + 2/3 = 1$

- For the event, $A = \{\theta_1, \theta_2\}$, we have
  $$Bel(\{\theta_1, \theta_2\}) = m(\{\theta_1\}) + m(\{\theta_2\}) + m(\{\theta_1, \theta_2\}) = m(\{\theta_1\}) = \frac{1}{3}$$
  $$Pl(\{\theta_1, \theta_2\}) = 1 - Bel(\{\theta_1, \theta_2\}^c) = 1 - Bel(\{\theta_3\}) = 1$$
  $$Q(\{\theta_1, \theta_2\}) = \sum_{B \supseteq \{\theta_1, \theta_2\}} m(B) = m(\Theta) = \frac{2}{3}$$

Credal Set

- The set $\mathcal{P}(m)$ of probability measures compatible with m, i.e.,

$$\mathcal{P}(m) = \{\boldsymbol{P} : \ Bel(A) \leq P(A) \leq Pl(A), \forall A \subseteq \Theta\}$$

- The belief function is the **lower envelop** of $\mathcal{P}(m)$

$$Bel(A) = \min_{P \in \mathcal{P}(m)} \boldsymbol{P}(A), \quad \forall A \subseteq \Theta$$

- Not all lower envelops of sets of probability measures are belief functions because belief functions satisfy additional structural and combinatorial constraints, i.e., **infinite monotonicity**, that generic lower envelopes do not satisfy.

Dempster's Rule of Combination

Dempster's Rule

- The **orthogonal sum** of two mass functions m_1 and m_2 on Θ is the mass function $m_1 \oplus m_2$ defined as $(m_1 \oplus m_2)(\emptyset) = 0$ and

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

- The **degree of conflict** κ between m_1 and m_2 can be computed by

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

- If $\kappa = 1$, m_1 and m_2 are **not combinable**.

Applications in LLM

Random-Set Large Language Models
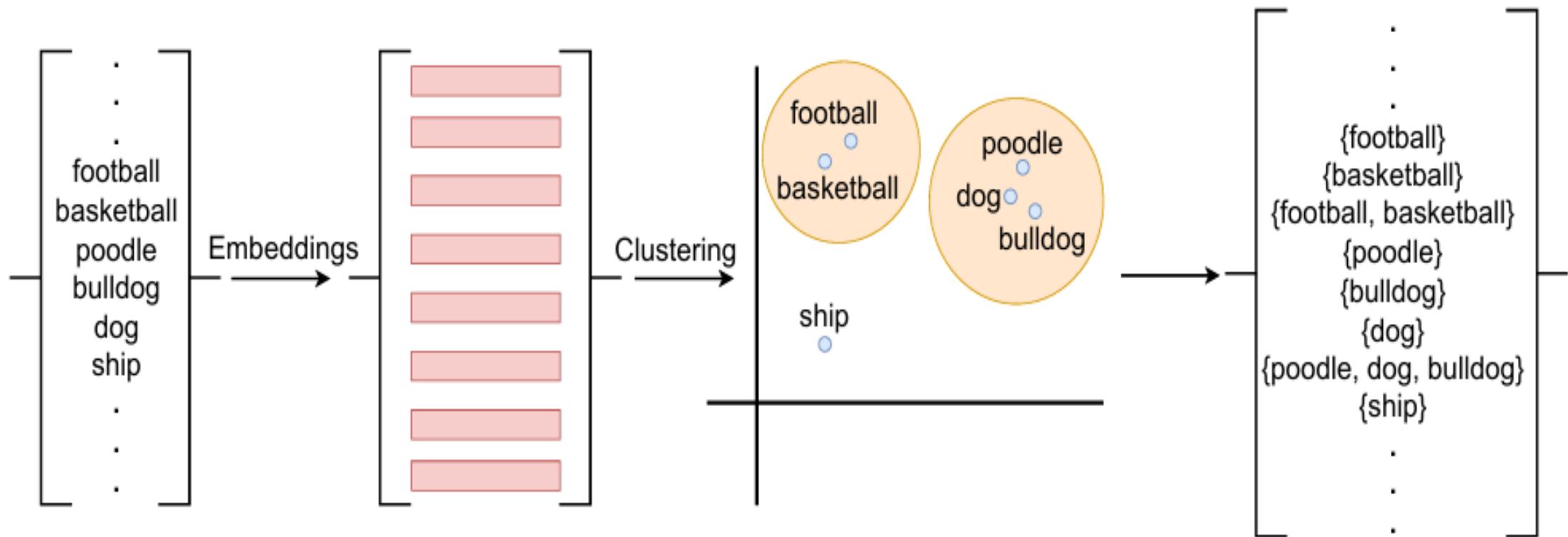
<p style="text-align:center;">0.43   0.22   0.18</p>

A cat sits on a ___   table | beach | floor | ...

- Unlike traditional LLMs that output softmax probabilities over individual tokens, RS-LLM predicts a **belief function over sets of tokens**.
- Instead of outputs over T tokens, a vanilla RS-LLM has 2^T outputs — one for each possible subset (focal set) of tokens. In practice, a limited set of focal sets is used for efficiency.
- Ground truth is not a one-hot vector but **a belief vector**: for each focal set A, $Bel(A) = 1$ if true that the next token is in A, and zero otherwise.

Focal Set Budgeting

- Due to the massive size of the token vocabulary (~32K), using all possible token subsets 2^{32K} is infeasible. To address this, RS-LLM uses a budgeted set of focal sets.
  1. Token embeddings are extracted (e.g., from a pretrained LLM).
  2. Hierarchical clustering groups semantically similar tokens.
  3. The final budget O includes:
     - K clusters of similar tokens
     - T singleton sets (each token alone) $\rightarrow$ Total: $K + T$ focal sets

Random-Set Large Language Models

Random-Set Large Language Models

Muhammad Mubashar[1]   **Shireen Kudukkil Manchingal**[1]   **Fabio Cuzzolin**[1]

Abstract

Large Language Models (LLMs) are known to produce very high-quality tests and responses to our queries. But how much can we trust this generated text? In this paper, we study the problem of uncertainty quantification in LLMs. We propose a novel Random-Set Large Language Model (RS-LLM) approach which predicts finite random sets (belief functions) over the token space, rather than probability vectors as in classical LLMs. In order to allow so efficiently, we also present a methodology based on hierarchical clustering to extract and use a budget of "focal" subsets of tokens upon which the belief prediction is defined, rather than using all possible collections of tokens, making the method scalable yet effective. RS-LLMs encode the epistemic uncertainty induced in their

predict the next token in an unsupervised fashion. To make these models usable, they are further fine-tuned on a particular application (Cobbe et al., 2021) and aligned to make sure the model behaves in an ethical manner and according to the human preferences (Bai et al., 2022).
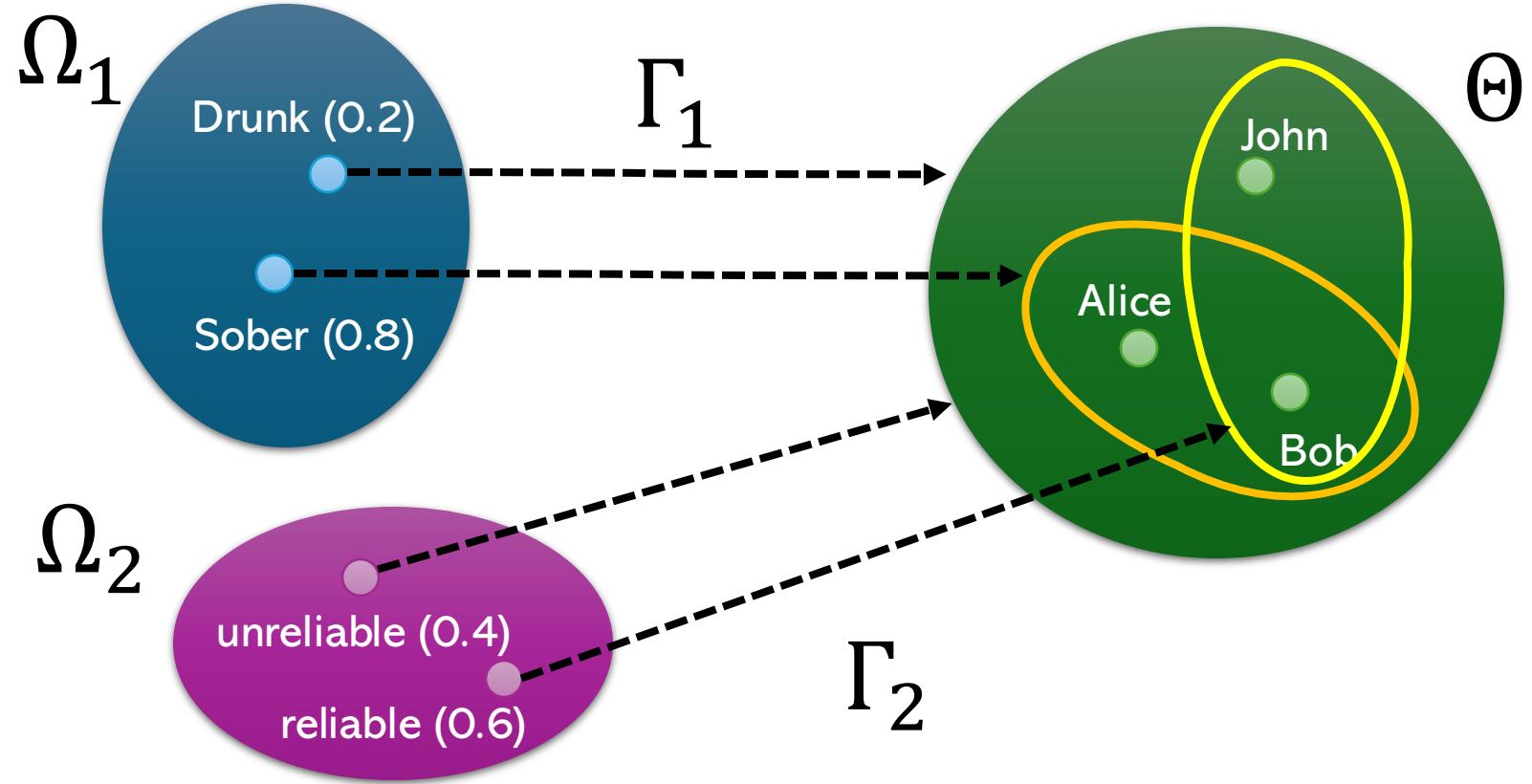
However, LLMs still have limitations in their capacity to understand information and often produce false statements or "hallucinations" (Maynez et al., 2020). This makes them less trustworthy and causes hindrance to deploying LLMs in high-stake decision-making applications where the consequences of incorrect decisions are severe. Therefore, there needs to be a mechanism to make LLMs more truthful (calibration) and to associate uncertainty estimation with the model's generation. Furthermore, they need to distinguish the source of this uncertainty (Cuzzolin, 2024), as the latter can be of either aleatoric (relating to chance) or epistemic (relating to knowledge) nature (Kendall & Gal, 2017;

Recommended Reading

- T. Denœux. "Decision-Making with Belief Functions: a Review". In: *International Journal of Approximate Reasoning* 109 (2019), pp. 87–110

Exercises

Exercise

Ω_1 — Drunk (0.2), Sober (0.8)

Γ_1

Θ — John, Alice, Bob

Ω_2 — unreliable (0.4), reliable (0.6)

Γ_2

Calculate the **degree of conflict** between m_1 and m_2 and apply the **Dempster's rule of combination** to obtain $m_1 \oplus m_2$. Then, calculate the **belief and plausibility functions** induced by the mass function $m_1 \oplus m_2$.

Exercise

- We have $m_1(\Theta) = 0.2, m_1(\{A, B\}) = 0.8$ and $m_2(\Theta) = 0.4, m_2(\{J, B\}) = 0.6$
- The degree of conflict between m_1 and m_2 is given by

$$\kappa = \sum_{X \cap Y = \emptyset} m_1(X) m_2(Y) = 0$$

as we cannot find subsets X and Y whose belief values under m_1 and m_2 are non-zero and have an empty intersection.

Exercise

- Given the degree of conflict $\kappa = 0$, m_1 and m_2 are combinable.
- The combined mass function $m_1 \oplus m_2$ is defined as $(m_1 \oplus m_2)(\emptyset) = 0$ and

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

- Since $2^{\Theta} = \{\emptyset, \{A\}, \{B\}, \{J\}, \{A, B\}, \{A, J\}, \{J, B\}, \Theta\}$, we only need to consider subsets that are the intersection of supports of m_1 and m_2, i.e., $\{\{B\}, \{A, B\}, \{J, B\}, \Theta\}$.
  - $(m_1 \oplus m_2)(\{B\}) = m_1(\{A, B\}) m_2(\{J, B\}) = 0.8 \times 0.6 = \mathbf{0.48}$
  - $(m_1 \oplus m_2)(\{A, B\}) = m_1(\{A, B\}) m_2(\Theta) = 0.8 \times 0.4 = \mathbf{0.32}$
  - $(m_1 \oplus m_2)(\{J, B\}) = m_1(\Theta) m_2(\{J, B\}) = 0.2 \times 0.6 = \mathbf{0.12}$
  - $(m_1 \oplus m_2)(\Theta) = m_1(\Theta) m_2(\Theta) = 0.2 \times 0.4 = \mathbf{0.08}$
- We can verify that $0.48 + 0.32 + 0.12 + 0.08 = 1$.

Exercise

- The belief function induced by $m_1 \oplus m_2$ is then given by

$$Bel_{\oplus}(A) = \sum_{B \subseteq A}(m_1 \oplus m_2)(B)$$

- Similarly, the plausibility function is given by

$$Pl_{\oplus}(A) = \sum_{B \cap A \neq \emptyset}(m_1 \oplus m_2)(B) = 1 - Bel_{\oplus}(A^c)$$

- For example, for $A = \{J, B\}$, we have

$$Bel(\{J, B\}) = (m_1 \oplus m_2)(\{B\}) + (m_1 \oplus m_2)(\{J, B\}) = 0.48 + 0.12 = 0.6$$