

# Uncertainty Modelling for Intelligent Systems

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## Contents

<b>1</b>	<b>Possible worlds and quantitative uncertainty</b>	<b>3</b>
<b>2</b>	<b>Probability theory</b>	<b>3</b>
2.1	Introduction . . . . .	3
2.2	Updating probabilities and Bayesian reasoning . . . . .	4
2.3	Prior probabilities . . . . .	5
<b>3</b>	<b>Probabilistic reasoning</b>	<b>6</b>
3.1	Probabilistic knowledge-bases . . . . .	6
3.2	Probability logic . . . . .	7
3.3	Bayesian networks . . . . .	8
3.3.1	Joint and marginal probability distributions . . . . .	8
3.3.2	Independence . . . . .	9
3.3.3	Conditional distributions . . . . .	9
3.3.4	Bayesian networks . . . . .	10
3.3.5	Numbers of probability values . . . . .	11
<b>4</b>	<b>Ignorance and uncertainty</b>	<b>11</b>
4.1	Dempster-Shafer theory . . . . .	12
4.2	Imprecise probabilities . . . . .	16
4.3	Combination in Dempster-Shafer theory . . . . .	17
4.4	Possibility theory . . . . .	19

## Theorems

2.1.1	Definition (Probability measure)	3
2.1.2	Theorem (Monotonicity)	3
2.1.3	Theorem (Complement)	3
2.1.4	Theorem (General additivity)	3
2.1.5	Theorem (Theorem of total probability)	4
2.1.6	Definition (Probability distribution)	4
2.2.1	Definition (Conditional probability)	4
2.2.2	Theorem (Bayes' theorem)	4
2.2.3	Theorem (Jeffrey's rule)	5
2.2.4	Definition (Bayes factor)	5
3.1.1	Definition (Probabilistic knowledge-base)	6
3.1.2	Definition (Entropy)	6
3.1.3	Theorem (Maximum entropy distribution)	6
3.1.4	Definition (Centre of mass)	7
3.2.1	Theorem (Intersection bounds)	7
3.2.2	Theorem (Union bounds)	7
3.2.3	Theorem (Complement rule)	8
3.2.4	Theorem (Intersection rule)	8
3.2.5	Theorem (Union rule)	8
3.2.6	Theorem (Conditional rule)	8
3.2.7	Theorem (Jeffrey's rule)	8
3.3.1	Definition (Joint probability distribution)	8
3.3.2	Definition (Marginal probability distribution)	8
3.3.3	Theorem (Joint and marginal probability distributions)	9
3.3.4	Definition (Independence)	9
3.3.5	Definition (Conditional distribution)	9
3.3.6	Definition (Conditional independence)	10
3.3.7	Definition (Directed graph)	10
3.3.8	Definition (Directed acyclic graph)	10
3.3.9	Definition (Bayesian network)	10
3.3.10	Theorem (Joint probability distribution of a Bayesian network)	10
3.3.11	Theorem (Number of probability values for a Bayesian network)	11
4.1.1	Definition (Belief and plausibility measures)	12
4.1.2	Theorem (Plausibility is greater than or equal to belief)	12
4.1.3	Theorem (Dual relationship)	12
4.1.4	Theorem (Relation to probability theory)	13
4.1.5	Theorem (Belief measures are super-additive)	13
4.1.6	Theorem (Plausibility measures are sub-additive)	13
4.1.7	Theorem (The mass function in terms of a belief measure)	14
4.2.1	Definition (Lower and upper probability measures)	16
4.2.2	Theorem (Upper probability measure of complement)	16
4.2.3	Theorem (Relations to belief and plausibility measures)	16
4.2.4	Definition (Posterior probability given a mass function)	17
4.2.5	Theorem (Relations to belief and plausibility measures)	17
4.3.1	Definition (Dempster's rule of combination)	18
4.3.2	Definition (Conditional belief and plausibility)	18
4.3.3	Theorem (Relation to plausibility)	18
4.3.4	Theorem (Relation to belief)	18

4.4.1	Definition (Possibility and necessity measures) . . . . .	19
4.4.2	Proposition (Possibility of $A$ and $A^c$ ) . . . . .	19
4.4.3	Proposition (Necessity of $A$ and $A^c$ ) . . . . .	19
4.4.4	Proposition (Necessity of $A$ and possibility of $A^c$ ) . . . . .	19
4.4.5	Proposition (Possibility of $A$ and necessity of $A^c$ ) . . . . .	19
4.4.6	Proposition ('Ignorance' of $A$ ) . . . . .	20
4.4.7	Proposition (Possibility distribution) . . . . .	20
4.4.8	Proposition (Maximally possible world) . . . . .	20
4.4.9	Theorem (Relation to Dempster-Shafer theory) . . . . .	20

## 1 Possible worlds and quantitative uncertainty

## 2 Probability theory

### 2.1 Introduction

Probability theory is the best-known theory of uncertainty. Definition 2.1.1 states that probability measures are additive uncertainty measures.

**Definition 2.1.1** (Probability measure). *A probability measure is a function  $P : 2^W \rightarrow [0, 1]$  such that:*

$$P1 \ P(W) = 1 \text{ and } P(\emptyset) = 0$$

$$P2 \ A \cap B = \emptyset \Rightarrow P(A \cup B) = P(A) + P(B)$$

Additive uncertainty measures are monotonic.

**Theorem 2.1.2** (Monotonicity).

$$A \subseteq B \Rightarrow P(A) \leq P(B) \quad (2.1)$$

*Proof.* Let  $A, B \subseteq W$  such that  $A \subseteq B$ . By definition,  $B = A \cup (B \cap A^c)$  and  $A \cap (B \cap A^c) = \emptyset$ . From definition 2.1.1,  $P(B) = P(A) + P(B \cap A^c)$  and  $P(B \cap A^c) \in [0, 1]$ , hence  $P(B) \geq P(A)$ .  $\square$

**Theorem 2.1.3** (Complement).

$$P(A^c) = 1 - P(A) \quad (2.2)$$

*Proof.* By definition,  $A \cup A^c = W$  and  $A \cap A^c = \emptyset$ . From definition 2.1.1,  $P(A \cup A^c) = P(A) + P(A^c) = 1$ , hence 2.2.  $\square$

**Theorem 2.1.4** (General additivity).

$$P(A \cup B) = P(A) + P(B) - P(A \cap B) \quad (2.3)$$

*Proof.* By definition,  $A = (A \cap B) \cup (A \cap B^c)$ ,  $B = (B \cap A) \cup (B \cap A^c)$  and  $A \cup B = (A \cap B) \cup (A \cap B^c) \cup (B \cap A^c)$ .  $A \cap B$ ,  $A \cap B^c$ , and  $B \cap A^c$  do not overlap. Hence, from definition 2.1.1:

$$P(A) = P(A \cap B) + P(A \cap B^c) \quad (2.4)$$

$$P(B) = P(B \cap A) + P(B \cap A^c) \quad (2.5)$$

$$P(A \cup B) = P(A \cap B) + P(A \cap B^c) + P(B \cap A^c) \quad (2.6)$$

Substituting 2.4 and 2.5 into 2.6 gives 2.3.  $\square$

**Theorem 2.1.5** (Theorem of total probability).

$$P(A) = P(A | B)P(B) + P(A | B^c)P(B^c) \quad (2.7)$$

**Definition 2.1.6** (Probability distribution). *A probability distribution is a function  $P(\{w\})$  or  $P(w) : w \in W$ .*

A probability measure is completely determined by its associated probability distribution. Let  $A \subseteq W$  be a proposition. By definition 2.1.1:

$$P(A) = P\left(\bigcup_{w \in A} \{w\}\right) = \sum_{w \in A} P(w) \quad (2.8)$$

It is more practical to work with probability measures than general uncertainty measures. For  $n = |W| - 1$ , a general uncertainty measure is defined by  $2^n - 2$  values, whereas a probability measure is defined by  $n - 1$  values.

## 2.2 Updating probabilities and Bayesian reasoning

If an agent learns that a proposition  $A$  is true, then it should update its probability distribution to reflect that  $w^* \in A$ . If an agent learns that a proposition  $A$  is false, then it cannot update its probability distribution.

**Definition 2.2.1** (Conditional probability). *Let  $P$  be a probability measure such that  $P(B) > 0$ . The conditional probability of  $A$  given  $B$  is:*

$$P(A | B) = \frac{P(A \cap B)}{P(B)} \quad (2.9)$$

Let  $H = \{H_i | i \in 1..k\} \subseteq W$  be a set of hypotheses.  $H$  are:

- *mutually exclusive* if  $H_i \cap H_j = \emptyset \forall i \neq j$ ; and
- *exhaustive* if  $\bigcup_{i=1}^k H_i = W$ .

In the context of Bayes' theorem:

- $P(H_i | E)$  are the *posterior* probabilities;
- $P(H_i)$  are the *prior* probabilities; and
- $P(E | H_i)$  are the *likelihoods*.

It is generally impractical to evaluate the posterior probabilities. But it is more practical to estimate the prior probabilities and the likelihoods. Bayes' theorem can be used to estimate the posterior probabilities.

**Theorem 2.2.2** (Bayes' theorem). *Let  $\{H_i | i \in 1..k\} \subseteq W$  such that  $H_i \cap H_j = \emptyset \forall i \neq j$  and  $\bigcup_{i=1}^k H_i = W$ . Then, for  $E \subseteq W$  such that  $P(E) > 0$ :*

$$P(H_i | E) = \frac{P(E | H_i)P(H_i)}{\sum_{j=1}^k P(E | H_j)P(H_j)} \forall i \in 1..k \quad (2.10)$$

*Proof.* By definition 2.2.1:

$$P(E | H_i) = \frac{P(H_i \cap E)}{P(H_i)}, \quad P(H_i | E) = \frac{P(E \cap H_i)}{P(E)} \quad (2.11)$$

Therefore:

$$P(H_i | E) = \frac{P(E | H_i)P(H_i)}{P(E)} \quad (2.12)$$

$\{H_i | i \in 1..k\}$  is a partition of  $W$ , hence:

$$\sum_{i=1}^k P(H_i | E) = 1 \quad (2.13)$$

Substituting 2.13 into 2.12 gives:

$$1 = \sum_{i=1}^k \frac{P(E | H_i)P(H_i)}{P(E)} = \frac{\sum_{i=1}^k P(E | H_i)P(H_i)}{P(E)} \quad (2.14)$$

Substituting 2.14 into 2.13 gives 2.10.  $\square$

Conditional inference applies a general rule to a specific instance:

- $P(A | B)$  is a conditional probability defined on a set of instances; and
- $P(B)$  is a probability defined on a specific instance.

In Bayes' theorem, proposition  $E$  is certainly true, i.e.,  $w^* \in E$ . Theorem 2.2.3 is a generalisation of Bayes' theorem where  $P(E) \in [0, 1]$ . Its result is a new probability measure  $P'$ .

**Theorem 2.2.3** (Jeffrey's rule).

$$P'(H) = P(H | E)P'(E) + P(H | E')(1 - P'(E)) \quad (2.15)$$

Bayesian reasoning strongly depends on the prior probabilities. Any posterior probability can be obtained by selecting an appropriate prior probability. I.e., the likelihoods alone do not determine the posterior probabilities.

**Definition 2.2.4** (Bayes factor). *Given evidence  $E$  and a hypothesis  $H$ , the Bayes factor is:*

$$F = \frac{P(E | H)}{P(E | H^c)} \quad (2.16)$$

## 2.3 Prior probabilities

Bayesian reasoning is difficult without prior knowledge of the hypotheses. The most common approach to this problem is *Laplace's principle of insufficient reasoning*:

In the absence of any other information, all hypotheses under consideration should be assumed to be equally probable, i.e., the probability distribution should be *uniform*.

The uniform distribution is the least informative (theorem 3.1.3).

Probability theory conflates uncertainty (a lack of knowledge as to the true possible world, quantified by a probability measure) and ignorance (a lack of knowledge that makes it difficult to quantify one's beliefs). A different approach is to use a theory of uncertainty that differentiates between uncertainty and ignorance, e.g., Dempster-Shafer theory.

### 3 Probabilistic reasoning

Classical logic is based on propositions and rules that are known with certainty. This is generally impossible. Probabilistic reasoning is based on uncertain knowledge. There are generally multiple probability distributions that are consistent with a knowledge-base.

#### 3.1 Probabilistic knowledge-bases

One approach to probabilistic reasoning is to identify the set of probability distributions  $\mathbb{P}(K)$  that are consistent with a knowledge-base  $K$ , then select a probability distribution based on some principle.

**Definition 3.1.1** (Probabilistic knowledge-base). *A probabilistic knowledge-base  $K$  is a set of linear equations on  $P$ :*

$$K = \left\{ \sum_{i=1}^{n_j} a_{ij} P(A_{ij}) = b_j \ : \ j = 1..m \ \wedge \ A_{ij} \subseteq W \ \wedge \ a_{ij}, b_k \in \mathbb{R} \right\} \quad (3.1)$$

One principle is to select the distribution that has minimal information. Entropy is a measure of the information content of a probability distribution.

**Definition 3.1.2** (Entropy). *Let  $W = \{w_i \mid i \in 1..n\}$  and  $P(w_i) = p_i : i \in 1..n$ . Entropy is:*

$$H(\{p_i \mid i \in 1..n\}) = \sum_{i=1}^n -p_i \log_2(p_i) \quad (3.2)$$

If the knowledge-base is linear, then there is a single probability distribution with maximum entropy (theorem 3.1.3).

**Theorem 3.1.3** (Maximum entropy distribution). *Let  $W = \{w_i \mid i \in 1..n\}$ . The maximum entropy distribution in  $\mathbb{P}$  is  $P(w_i) = \frac{1}{n}$ .*

*Proof.* Let  $P(w_i) = p_i : i \in 1..n$ . Without loss of generality, let  $p_n = 1 - \sum_{i=1}^{n-1} p_i$  such that  $H$  is a function of  $\{p_i \mid i \in 1..n-1\}$ .

$H$  is maximal when  $\frac{\partial H}{\partial p_i} = 0 : i \in 1..n-1$ . By the product and chain rules:

$$\frac{\partial H}{\partial p_i} = \frac{\partial}{\partial p_i}(-p_i \log_2(p_i)) - \frac{\partial}{\partial p_i}(-p_n \log_2(p_n)) \quad (3.3)$$

$$= -\log_2(p_i) \frac{\partial p_i}{\partial p_i} - p_i \frac{\partial \log_2(p_i)}{\partial p_i} + \log_2(p_n) \frac{\partial p_n}{\partial p_i} + p_n \frac{\partial \log_2(p_n)}{\partial p_i} \quad (3.4)$$

By the properties of logarithms:

$$\frac{\partial \log_2(p_i)}{\partial p_i} = \frac{1}{\ln 2} \frac{\partial \ln p_i}{\partial p_i} = \frac{1}{p_i \ln 2} \quad (3.5)$$

$$\frac{\partial \log_2(p_n)}{\partial p_i} = \frac{1}{\ln 2} \frac{\partial \ln p_n}{\partial p_i} = \frac{1}{\ln 2} \frac{\partial p_n}{\partial p_i} \frac{\partial \ln p_n}{p_n} = -\frac{1}{p_n \ln 2} \quad (3.6)$$

Substituting equations 3.5 and 3.6 into equation 3.4 yields:

$$\frac{\partial H}{\partial p_i} = -\log_2(p_i) - \log_2(p_n) = 0 \quad (3.7)$$

That is,  $\log_2(p_i) = \log_2(p_n)$  and  $p_i = p_n : i \in \{1..n-1\}$ . Since  $\sum_{i=1}^n p_i = 1$  and  $p_n = 1 - \sum_{i=1}^{n-1} p_i$ ,  $p_i = \frac{1}{n}$ .  $\square$

Another principle is to define a uniform distribution over the set of probability distributions, then select the expected value of that distribution, i.e., its *centre of mass* (definition 3.1.4).

**Definition 3.1.4** (Centre of mass). *Let  $\mathbb{P}(K)$  be a set of probability distributions that are consistent with a knowledge-base  $K$ . The centre of mass is:*

$$P(w_i) = \frac{\int_{\mathbb{P}(K)} p_i d\mathbb{P}(K)}{\int_{\mathbb{P}(K)} d\mathbb{P}(K)} \quad (3.8)$$

### 3.2 Probability logic

Probability theory is not truth-functional. Knowledge of  $P(A)$  and  $P(B)$  does not imply knowledge of, e.g.,  $P(A \cap B)$ , but it does imply upper and lower bounds (theorems 3.2.1 and 3.2.2).

**Theorem 3.2.1** (Intersection bounds). *Let  $A, B \subseteq W$ .*

$$\max(0, P(A) + P(B) - 1) \leq P(A \cap B) \leq \min(P(A), P(B)) \quad (3.9)$$

*Proof.* By definition 2.1.1:

$$P(A) = P(A \cap B) + P(A \cap B^c) \quad (3.10)$$

$$P(B) = P(A \cap B) + P(A^c \cap B) \quad (3.11)$$

Since  $P(A \cap B^c) \geq 0$  and  $P(A^c \cap B) \geq 0$ :

$$P(A \cap B) \leq \min(P(A), P(B)) \quad (3.12)$$

By theorem 2.1.4:

$$P(A \cap B) = P(A) + P(B) - P(A \cup B) \quad (3.13)$$

Since  $P(A \cup B) \leq 1$  and  $P(A \cap B) \geq 0$ :

$$P(A \cap B) \geq \max(0, P(A) + P(B) - 1) \quad (3.14)$$

$\square$

**Theorem 3.2.2** (Union bounds). *Let  $A, B \subseteq W$ .*

$$\max(P(A), P(B)) \leq P(A \cup B) \leq \min(P(A) + P(B), 1) \quad (3.15)$$

*Proof.* By theorems 2.1.4 and 3.2.1:

$$P(A \cup B) \geq P(A) + P(B) - \min(P(A), P(B)) = \max(P(A), P(B)) \quad (3.16)$$

By theorem 3.2.1:

$$P(A \cup B) \leq P(A) + P(B) - \max(0, P(A) + P(B) - 1) \quad (3.17)$$

$$\leq \min(P(A) + P(B), 1) \quad (3.18)$$

$\square$

Theorems 2.1.3, 3.2.1, and 3.2.2 define a truth-functional logic for probability intervals. For a proposition  $A \subseteq W$ , it can be used to infer upper and lower bounds on  $P(A)$ , i.e.,  $P(A) \in [L(A), U(A)]$ .

**Theorem 3.2.3** (Complement rule).

$$P(A^c) \in [1 - U(A), 1 - L(A)] \quad (3.19)$$

**Theorem 3.2.4** (Intersection rule).

$$P(A \cap B) \in [\max(0, L(A) + L(B) - 1), \min(U(A), U(B))] \quad (3.20)$$

**Theorem 3.2.5** (Union rule).

$$P(A \cup B) \in [\max(L(A), L(B)), \min(U(A) + U(B), 1)] \quad (3.21)$$

**Theorem 3.2.6** (Conditional rule).

$$P(A) \in [L(A | B)L(B), (U(A | B) - 1)U(B) + 1] \quad (3.22)$$

*Proof.* By theorem 2.1.5 and definition 2.1.1, i.e.,  $P(A | B^c) \in [0, 1]$ :

- If  $P(A | B^c) = 0$ , then  $P(A) = P(A | B)P(B)$  (lower bound).
- If  $P(A | B^c) = 1$ , then  $P(A) = (P(A | B) - 1)P(B) + 1$  (upper bound).

□

**Theorem 3.2.7** (Jeffrey's rule).

$$P'(A) \in [L(A | B)L(B), (U(A | B) - 1)U(B) + 1] \quad (3.23)$$

The upper and lower bounds of this logic are wider than probability theory constrains them to be. This is because the logic does not account for logical dependencies between propositions and their relations to definition 2.1.1.

### 3.3 Bayesian networks

#### 3.3.1 Joint and marginal probability distributions

**Definition 3.3.1** (Joint probability distribution). *The joint probability distribution of  $X = \{X_i : W \rightarrow \Omega \mid i \in 1..n\}$  is:*

$$\begin{aligned} P(X) &= P\left(\bigwedge_{i=1}^n X_i = x_i\right) \\ &= P(\{w : X_1(w) = x_1, \dots, X_n(w) = x_n\}) \end{aligned} \quad (3.24)$$

If  $|\{X_i(w) : w \in W\}| = k_i$ , then the joint probability distribution has  $k_i^n - 1$  values, i.e., the number of values grows exponentially with the dimension of the random variables (the *curse of dimensionality*).

**Definition 3.3.2** (Marginal probability distribution). *The marginal probability distribution of  $X_i : W \rightarrow \Omega$  is:*

$$P(X_i = x_i) = P(\{w : X_i(w) = x_i\}) \quad \forall i \in 1..n \quad (3.25)$$



**Theorem 3.3.3** (Joint and marginal probability distributions). *The joint and marginal probability distributions are related by:*

$$P(X_i = x_i) = \sum_{j \neq i} \sum_{x_j} P(\bigwedge_{j=1}^n X_j = x_j) \quad \forall i \in 1..n \quad (3.26)$$

I.e., the marginal probability distribution of  $X_i$  is the sum of the joint probability distributions of  $X$  over all values  $x_j$  where  $j \neq i$ .

### 3.3.2 Independence

By definition 3.3.4, if  $X$  are *independent*, then the joint probability distribution of  $X$  is defined by its *marginal* distributions. Then, the number of values grows only linearly with the dimension of the random variables.

**Definition 3.3.4** (Independence). *Let  $X = \{X_i \mid i \in 1..j\}$  be a set of random variables.  $X$  are independent if:*

$$P(\bigwedge_{i=1}^n X_i = x_i) = \prod_{i=1}^n P(X_i = x_i) \quad \forall x_i \in \{X_i(w) : w \in W\} \quad (3.27)$$

### 3.3.3 Conditional distributions

We cannot generally assume that random variables are independent. But some random variables are not directly dependent on others. The formalization of this intuition helps to make probabilistic reasoning computationally feasible.

**Definition 3.3.5** (Conditional distribution). *Let  $X = \{X_i \mid i \in 1..j\}$  be a set of random variables. Without loss of generality, let  $\{X_1, X_2\} \in \mathbb{X}$  form a partition of  $X$ :*

$$\begin{aligned} X_1 &= \{X_i \mid i \in 1..k-1\} \\ X_2 &= \{X_i \mid i \in k..j\} \end{aligned}$$

*The conditional probability of  $\bigwedge_{i=1}^{k-1} X_i = x_i$  given  $\bigwedge_{i=k}^j X_i = x_i$  is:*

$$P(\bigwedge_{i=1}^{k-1} X_i = x_i \mid \bigwedge_{i=k}^j X_i = x_i) = \frac{P(\bigwedge_{i=1}^j X_i = x_i)}{P(\bigwedge_{i=k}^j X_i = x_i)} \quad (3.28)$$

*The denominator of equation 3.28 is the joint probability distribution:*

$$P(\bigwedge_{i=k}^j X_i = x_i) = \sum_{x_1} \dots \sum_{x_{j-1}} P(\bigwedge_{l=1}^j X_l = x_l) \quad (3.29)$$

I.e., if an agent receives information that  $\bigwedge_{l=k}^j X_l = x_l$ , then to update its probabilities for the other random variables  $\{X_i \mid i \in 1..k-1\}$ , it evaluates the conditional probability of the other random variables given the information.

**Definition 3.3.6** (Conditional independence). *Let  $X = \{X_i \mid i \in 1..j\}$  be a set of random variables. Without loss of generality, let  $\{X_1, X_2, X_3\} \in \mathbb{X}$  form a partition of  $X$ :*

$$\begin{aligned} X_1 &= \{X_i \mid i \in 1..k-1\} \\ X_2 &= \{X_i \mid i \in k..l-1\} \\ X_3 &= \{X_i \mid i \in l..j\} \end{aligned}$$

Then  $X_1$  are conditionally independent of  $X_3$  given  $X_2$  if:

$$\begin{aligned} P\left(\bigwedge_{i=1}^{k-1} X_i = x_i \mid \bigwedge_{i=k}^j X_i = x_i\right) \\ = P\left(\bigwedge_{i=1}^{k-1} X_i = x_i \mid \bigwedge_{i=k}^{l-1} X_i = x_i\right) \forall x_i \in \{X_i(w) : w \in W\} \end{aligned} \quad (3.30)$$

I.e., if an agent knows the values of  $\{X_i \mid i \in k..l-1\}$ , then it can ignore the values of  $\{X_i \mid i \in l..j\}$  when updating its probabilities for  $\{X_i \mid i \in 1..k-1\}$ .

### 3.3.4 Bayesian networks

A Bayesian network is a graphical model of probabilistic reasoning with multiple random variables. It is a compromise between independence and dependence: it assumes *independence where possible* and *dependency where necessary*.

**Definition 3.3.7** (Directed graph). *A directed graph is an ordered pair  $(V, E)$  where  $V = \{v_i \mid i \in 1..j\}$  is a set of vertices and  $E$  is a binary relation on  $V$  that defines a set of edges.*

**Definition 3.3.8** (Directed acyclic graph). *A directed graph  $(V, E)$  is acyclic if there is no sequence of vertices  $v_i \dots v_k$  where  $v_i = v_k$  and  $(v_l, v_{l+1}) \in E$  for all  $l \in 1..k-1$ .*

**Definition 3.3.9** (Bayesian network). *A Bayesian network is:*

- a directed acyclic graph  $(V, E)$  where each vertex  $v_i \in V$  is a random variable  $X_i : W \rightarrow \Omega$  and  $(X_i, X_j) \in E$  only if  $j < i$ ; and
- a joint probability distribution on  $\{X_i \mid i \in 1..k\}$  where:

$$P(X_i \mid \{X_j \mid j \in 1..i-1\}) = P(X_i \mid \Pi(X_i)) \quad (3.31)$$

and  $\Pi(X_i) = \{X_k : (X_k, X_i) \in E\}$  is the set of parent vertices of  $X_i$ .

For a Bayesian network, we assume that  $X_i$  is conditionally independent of its *indirect* causes  $\{X_j \mid j \in 1..i-1\} - \Pi(X_i)$  given its *direct* causes  $\Pi(X_i)$ . The joint probability distribution of  $X$  is determined by its conditional distributions  $P(X_i \mid \Pi(X_i)) \forall i \in 1..k$  (theorem 3.3.10).

**Theorem 3.3.10** (Joint probability distribution of a Bayesian network).

$$P(X) = \prod_{i=1}^k P(X_i \mid \Pi(X_i)) \quad (3.32)$$

*Proof.* Trivially:

$$P(\{X_i \mid i \in 1..k\}) = \prod_{i=1}^k P(X_i \mid \{X_j \mid j \in 1..i-1\}) \quad (3.33)$$

By the conditional independence assumptions of definition 3.3.9:

$$\prod_{i=1}^k P(X_i \mid \{X_j \mid j \in 1..i-1\}) = \prod_{i=1}^k P(X_i \mid \Pi(X_i)) \quad (3.34)$$

□

### 3.3.5 Numbers of probability values

For  $n$  binary random variables, the number of probability values in the joint probability distribution of:

- a fully dependent model is  $2^n - 1$ ;
- a fully independent model is  $2n - 1$ ; and
- a Bayesian network is  $\sum_{i=1}^n 2^{|\Pi(X_i)|}$ .

**Theorem 3.3.11** (Number of probability values for a Bayesian network). *For  $n$  binary random variables, the joint probability distribution of a Bayesian network has between  $n$  and  $2^n - 1$  values.*

*Proof.* The minimum of  $|\Pi(X_i)|$  is 0, in which case:

$$\sum_{i=1}^n 2^{|\Pi(X_i)|} = \sum_{i=1}^n 2^0 = n \quad (3.35)$$

The maximum of  $|\Pi(X_i)|$  is  $i - 1$ , in which case:

$$\sum_{i=1}^n 2^{|\Pi(X_i)|} = \sum_{i=1}^n 2^{i-1} = \sum_{i=0}^{n-1} 2^i = \frac{1(1-2^n)}{1-2} = 2^n - 1 \quad (3.36)$$

□

For  $n$  random variables, where the random variable  $X_i$  has  $k_i$  possible values, i.e.,  $|\{X_i(w) : w \in W\}| = k_i \forall i \in 1..n$ , the number of values in:

- the conditional distributions  $P(X_i \mid \Pi(X_i))$  is  $(k_i - 1) \prod_{X_j \in \Pi(X_i)} k_j$ ; and
- the joint probability distribution of a Bayesian network is  $\sum_{i=1}^n (k_i - 1) \prod_{X_j \in \Pi(X_i)} k_j$ .

Generally, the number of values for a Bayesian network is inversely proportional to the numbers of direct causes of the random variables.

## 4 Ignorance and uncertainty

Probability theory conflates ignorance and uncertainty. This section describes approaches to explicitly modelling them.

## 4.1 Dempster-Shafer theory

In Dempster-Shafer theory, uncertainty is quantified by two measures:

- *belief* (evidence that implies a proposition); and
- *plausibility* (evidence that is consistent with a proposition).

**Definition 4.1.1** (Belief and plausibility measures). *Let  $W$  be a set of possible worlds and  $A \subseteq W$  be a proposition. A mass function  $m : 2^W \rightarrow [0, 1]$  generates:*

- a belief measure  $\text{bel} : 2^W \rightarrow [0, 1]$  such that:

$$\text{bel}(A) = \sum_{B \subseteq W: B \subseteq A} m(B) \quad \forall A \subseteq W \quad (4.1)$$

- a plausibility measure  $\text{pl} : 2^W \rightarrow [0, 1]$  such that:

$$\text{pl}(A) = \sum_{B \subseteq W: B \cap A \neq \emptyset} m(B) \quad \forall A \subseteq W \quad (4.2)$$

I.e., for a proposition  $A \subseteq W$ :

- the *belief* in  $A$  is the sum of the masses of the subsets of  $W$  that are subsets of  $A$ , i.e., of the evidence that implies  $A$ ; and
- the *plausibility* of  $A$  is the sum of the masses of the subsets of  $W$  that intersect  $A$ , i.e., of the evidence that is consistent with  $A$ .

**Theorem 4.1.2** (Plausibility is greater than or equal to belief). *Let  $W$  be a set of possible worlds and  $A \subseteq W$  be a proposition.*

$$\text{bel}(A) \leq \text{pl}(A) \quad \forall A \subseteq W \quad (4.3)$$

*Proof.*  $B \neq \emptyset, B \subseteq A \implies B \cap A \neq \emptyset$ , i.e., a summation term in equation 4.1 is also a summation term in equation 4.2.  $m$  is non-negative, hence equation 4.3.  $\square$

**Theorem 4.1.3** (Dual relationship). *Let  $W$  be a set of possible worlds and  $A \subseteq W$  be a proposition.*

$$\text{pl}(A) = 1 - \text{bel}(A^c) \quad \forall A \subseteq W \quad (4.4)$$

*Proof.*  $B \cap A \neq \emptyset \iff B \not\subseteq A^c$  and  $\sum_{B \subseteq W} m(B) = 1$ , hence:

$$\begin{aligned} \text{pl}(A) &= \sum_{B \subseteq W: B \cap A \neq \emptyset} m(B) = \sum_{B \subseteq W: B \not\subseteq A^c} m(B) \\ &= 1 - \sum_{B \subseteq W: B \subseteq A^c} m(B) = 1 - \text{bel}(A^c) \end{aligned}$$

$\square$

**Theorem 4.1.4** (Relation to probability theory). *If  $m : 2^W \rightarrow [0, 1]$  is a mass function such that  $\sum_{w \in W} m(\{w\}) = 1$ , then:*

$$\text{bel}(A) = \text{pl}(A) = P(A) = \sum_{w \in A} m(\{w\}) \quad (4.5)$$

I.e., if  $m$  is non-zero only for singletons, then each piece of evidence identifies a single possible world. Generally, belief and plausibility measures do not satisfy definition 2.1.1.

**Theorem 4.1.5** (Belief measures are super-additive).

$$\text{bel}(A \cup B) \geq \text{bel}(A) + \text{bel}(B) \quad (4.6)$$

*Proof.* Let  $W$  be a set of possible worlds and  $A, B \subseteq W$  be propositions such that  $A \cap B = \emptyset$ . Without loss of generality, assume that  $A \neq \emptyset$  and  $B \neq \emptyset$ . A proposition  $C \subseteq W : C \subseteq A \cup B$  if and only if:

1.  $C \subseteq A$ ;
2.  $C \subseteq B$ ; or
3.  $C = D \cup E$  where  $D \neq \emptyset, D \subseteq A$  and  $E \neq \emptyset, E \subseteq B$ .<sup>1</sup>

By definition 4.1.1:

$$\begin{aligned} \text{bel}(A \cup B) &= \sum_{C \subseteq W : C \subseteq A \cup B} m(C) \\ &= \sum_{C \subseteq W : C \subseteq A} m(C) + \sum_{C \subseteq W : C \subseteq B} m(C) \\ &\quad + \sum_{D \subseteq W : D \neq \emptyset, D \subseteq A} \sum_{E \subseteq W : E \neq \emptyset, E \subseteq B} m(D \cup E) \\ &= \text{bel}(A) + \text{bel}(B) \\ &\quad + \sum_{D \subseteq W : D \neq \emptyset, D \subseteq A} \sum_{E \subseteq W : E \neq \emptyset, E \subseteq B} m(D \cup E) \end{aligned}$$

$m$  is non-negative, hence equation 4.6. □

**Theorem 4.1.6** (Plausibility measures are sub-additive).

$$\text{pl}(A \cup B) \leq \text{pl}(A) + \text{pl}(B) \quad (4.7)$$

*Proof.* Let  $W$  be a set of possible worlds and  $A, B \subseteq W$  be propositions such that  $A \cap B = \emptyset$ . Without loss of generality, assume that  $A \neq \emptyset$  and  $B \neq \emptyset$ . A proposition  $C \subseteq W : C \cap (A \cup B) \neq \emptyset$  if and only if:

1.  $C \cap A \neq \emptyset$  and  $C \cap B \neq \emptyset$ ;

---

<sup>1</sup>I.e., if  $C$  is not a subset of  $A$  or  $B$ , then  $C$  is the union of sets  $D$  and  $E$  that are subsets of  $A$  and  $B$  respectively.

2.  $C \cap A \neq \emptyset$  and  $C \cap B = \emptyset$ ; or
3.  $C \cap A = \emptyset$  and  $C \cap B \neq \emptyset$ .

By definition 4.1.1:

$$\begin{aligned}
\text{pl}(A \cup B) &= \sum_{C \subseteq W: C \cap (A \cup B) \neq \emptyset} m(C) \\
&= \sum_{C \subseteq W: C \cap A \neq \emptyset, C \cap B \neq \emptyset} m(C) + \sum_{C \subseteq W: C \cap A \neq \emptyset, C \cap B = \emptyset} m(C) \\
&\quad + \sum_{C \subseteq W: C \cap A = \emptyset, C \cap B \neq \emptyset} m(C)
\end{aligned}$$

Similarly:

$$\begin{aligned}
\text{pl}(A) + \text{pl}(B) &= \sum_{C \subseteq W: C \cap A \neq \emptyset} m(C) + \sum_{C \subseteq W: C \cap B \neq \emptyset} m(C) \\
&= \sum_{C \subseteq W: C \cap A \neq \emptyset, C \cap B \neq \emptyset} m(C) + \sum_{C \subseteq W: C \cap A \neq \emptyset, C \cap B = \emptyset} m(C) \\
&\quad + \sum_{C \subseteq W: C \cap A = \emptyset, C \cap B \neq \emptyset} m(C) + \sum_{C \subseteq W: C \cap A = \emptyset, C \cap B = \emptyset} m(C) \\
&= \text{pl}(A \cup B) + \sum_{C \subseteq W: C \cap A = \emptyset, C \cap B = \emptyset} m(C)
\end{aligned}$$

$m$  is non-negative, hence equation 4.7.  $\square$

Given one of  $m$ ,  $\text{bel}$  or  $\text{pl}$ , the other two can be derived, i.e., they contain the same information (theorems 4.1.3 and 4.1.7).

**Theorem 4.1.7** (The mass function in terms of a belief measure). *Let  $W$  be a set of possible worlds,  $\text{bel} : 2^W \rightarrow [0, 1]$  be a belief measure, and  $A \subseteq W$  be a proposition. The mass function  $m : 2^W \rightarrow [0, 1]$  is:*

$$m(A) = \sum_{B \subseteq A} (-1)^{|A-B|} \text{bel}(B) \quad \forall A \subseteq W \quad (4.8)$$

*Proof.* By induction on  $|A|$ . In the case that  $|A| = 1$ ,  $A = \{w\} : w \in W$  and  $\text{bel}(A) = m(A)$ . Suppose that equation 4.8 holds for  $|A| \leq n$ . By definition 4.1.1, if  $|A| = n + 1$ :

$$\text{bel}(A) = \sum_{B \subseteq A} m(B) = m(A) + \sum_{B \subset A} m(B)$$

If  $B \subset A$ , then  $|B| \leq n$ . By the inductive hypothesis:

$$\text{bel}(A) = m(A) + \sum_{B \subset A} \sum_{C \subseteq B} (-1)^{|B-C|} \text{bel}(C)$$

Therefore:

$$\begin{aligned}
m(A) &= \text{bel}(A) - \sum_{B \subset A} \sum_{C \subseteq B} (-1)^{|B-C|} \text{bel}(C) \\
&= \text{bel}(A) + \sum_{B \subset A} \sum_{C \subseteq B} (-1)^{|B-C|+1} \text{bel}(C) \\
&= \text{bel}(A) + \sum_{C \subset A} \text{bel}(C) \sum_{B: C \subseteq B \subseteq A} (-1)^{|B-C|+1} \quad (4.9)
\end{aligned}$$

We have that:

- $C \subseteq B \Rightarrow |B - C| + 1 = |B| - |C| + 1$ ; and
- $C \subseteq B \subset A \Rightarrow 0 \leq |B| - |C| \leq |A| - |C| - 1$ .

A set  $B : C \subseteq B \subset A$  is generated by choosing  $i$  elements from  $A \cap C^c$  and taking their union with  $D$ . There are  $\binom{|A|-|C|}{i}$  ways to do this. Hence:

$$\begin{aligned}
\sum_{B: C \subseteq B \subset A} (-1)^{|B-C|+1} &= \sum_{i=0}^{|A|-|C|-1} \binom{|A|-|C|}{i} (-1)^{i+1} \\
&= - \sum_{i=0}^{|A|-|C|-1} \binom{|A|-|C|}{i} (-1)^i \\
&= (-1)^{|A|-|C|} - \sum_{i=0}^{|A|-|C|} \binom{|A|-|C|}{i} (-1)^i \quad (4.10)
\end{aligned}$$

By the binomial theorem  $\sum_{k=0}^n \binom{n}{k} r^k = (1+r)^n$ :

$$\sum_{i=0}^{|A|-|C|} \binom{|A|-|C|}{i} (-1)^i = (1 + (-1))^{|A|-|C|} = 0 \quad (4.11)$$

By substituting equation 4.11 into equation 4.10:

$$\sum_{B: C \subseteq B \subset A} (-1)^{|B-C|+1} = (-1)^{|A|-|C|} \quad (4.12)$$

By substituting equation 4.12 into equation 4.9:

$$\begin{aligned}
m(A) &= \text{bel}(A) + \sum_{C \subset A} \text{bel}(C) (-1)^{|A|-|C|} \\
&= \sum_{C \subseteq A} (-1)^{|A|-|C|} \text{bel}(C)
\end{aligned}$$

□

## 4.2 Imprecise probabilities

An alternative but related approach is to represent beliefs by sets of probability measures (*credal sets*).

**Definition 4.2.1** (Lower and upper probability measures). *Let  $\mathbb{P}(K) \subseteq \mathbb{P}$  be a closed convex set of probability measures  $P : 2^W \rightarrow [0, 1]$  and  $A \subseteq W$  be a proposition. The lower ( $\underline{P}$ ) and upper ( $\bar{P}$ ) probability measures are:*

$$\underline{P}(A) = \min \{P(A) : P \in \mathbb{P}(K)\}, \quad \bar{P}(A) = \max \{P(A) : P \in \mathbb{P}(K)\} \quad (4.13)$$

**Theorem 4.2.2** (Upper probability measure of complement).

$$\begin{aligned} \bar{P}(A^c) &= \max \{P(A^c) : P \in \mathbb{P}(K)\} \\ &= \max \{1 - P(A) : P \in \mathbb{P}(K)\} \\ &= 1 - \min \{P(A) : P \in \mathbb{P}(K)\} \\ &= 1 - \underline{P}(A) \end{aligned} \quad (4.14)$$

Belief and plausibility measures in Dempster-Shafer theory are special cases of lower and upper probability measures, respectively.

**Theorem 4.2.3** (Relations to belief and plausibility measures). *Let  $W$  be a set of possible worlds,  $A \subseteq W$  be a proposition,  $\text{bel} : 2^W \rightarrow [0, 1]$  be a belief measure, and  $K = \{P(A) \geq \text{bel}(A) \mid A \subseteq W\}$ .*

$$\text{bel}(A) = \underline{P}(A), \quad \text{pl}(A) = \bar{P}(A) \quad \forall A \subseteq W \quad (4.15)$$

*Proof.* In two parts:

$$1. \text{bel}(A) \leq P(A) \leq \text{pl}(A) \quad \forall P \in \mathbb{P}(K), A \subseteq W$$

By the definition of  $K$ ,  $P(A) \geq \text{bel}(A)$  and  $\text{bel}(A^c) \leq P(A^c) \quad \forall P \in \mathbb{P}(K)$ . Hence,  $1 - P(A^c) \leq 1 - \text{bel}(A^c)$  and  $P(A) \leq \text{pl}(A)$ .

$$2. \exists P \in \mathbb{P}(K) : P(A) = \text{bel}(A) \quad \forall A \subseteq W$$

For every  $B \subseteq W$ , choose a possible world  $w_B \in B$  such that for a given  $A \subseteq W$ ,  $B \not\subseteq A \Rightarrow w_B \in A^c$ . Define  $P$  in terms of the mass function  $m$  of  $\text{bel}$ :

$$P(w) = \sum_{B \subseteq W : w_B = w} m(B)$$

$m(B)$  is non-zero only for  $w_b$ , so  $\sum_{w \in W} P(w) = \sum_{B \subseteq W} m(B) = 1$ .

$P \in \mathbb{P}(K)$  because:

$$\begin{aligned} \text{bel}(C) &= \sum_{B \subseteq W : B \subseteq C} m(B) \quad \forall C \subseteq W = \sum_{w \in C} \sum_{B \subseteq W : B \subseteq C, w_B = w} m(B) \\ &\leq \sum_{w \in C} \sum_{B \subseteq W : w_B = w} m(B) = \sum_{w \in C} P(w) = P(C) \end{aligned}$$

Similarly:

$$\begin{aligned} \text{bel}(A) &= \sum_{B \subseteq W : B \subseteq A} m(B) = \sum_{w \in A} \sum_{B \subseteq W : B \subseteq A, w_B = w} m(B) \\ &= \sum_{w \in A} \sum_{B \subseteq W : w_B = w} m(B) = \sum_{w \in A} P(w) = P(A) \end{aligned}$$

□



A mass function assigns ‘weights’ to pieces of evidence (sets of possible worlds). The definition of conditional probability (2.2.1) can be generalised to mass functions.

**Definition 4.2.4** (Posterior probability given a mass function). *Let  $W$  be a set of possible worlds,  $A, B \subseteq W$  be propositions,  $P : 2^W \rightarrow [0, 1]$  be a prior probability distribution, and  $m : 2^W \rightarrow [0, 1]$  be a mass function. The posterior probability of  $A$  given  $m$  is:*

$$P(A \mid m) = \sum_{B \subseteq W} P(A \mid B) m(B) \quad (4.16)$$

$m(B) > 0 \Rightarrow P(B) > 0$ , otherwise  $P(A \mid m)$  is undefined. The posterior probability of  $w$  given  $m$  is:

$$P(w \mid m) = P(w) \sum_{B \subseteq W: w \in B} \frac{m(B)}{P(B)} \quad (4.17)$$

**Theorem 4.2.5** (Relations to belief and plausibility measures).

$$\text{bel}(A) \leq P(A \mid m) \leq \text{pl}(A) \quad \forall A \subseteq W \quad (4.18)$$

*Proof.* By definition 4.2.4 and  $B \subseteq A \Rightarrow P(A \mid B) = 1$ :

$$\begin{aligned} P(A \mid m) &= \sum_{B \subseteq W} P(A \mid B) m(B) \\ [1.5ex] &= \sum_{B \subseteq W: B \subseteq A} P(A \mid B) m(B) + \sum_{B \subseteq W: B \not\subseteq A} P(A \mid B) m(B) \\ [1.5ex] &= \sum_{B \subseteq W: B \subseteq A} m(B) + \sum_{B \subseteq W: B \not\subseteq A} P(A \mid B) m(B) \\ [1.5ex] &\geq \sum_{B \subseteq W: B \subseteq A} m(B) = \text{bel}(A) \end{aligned}$$

$$\begin{aligned} P(A \mid m) &= 1 - P(A^c \mid m) \\ [1.5ex] &\leq 1 - \text{bel}(A^c) = \text{pl}(A) \end{aligned}$$

□

If the prior probability distribution is uniform, then definition 4.2.4 is:

$$P(w \mid m) = \sum_{B \subseteq W: w \in B} \frac{m(B)}{|B|}$$

I.e., the posterior probability distribution redistributes the mass values associated with non-singleton sets uniformly to the singleton sets of their elements. This is called the *pignistic distribution* of a mass function.

### 4.3 Combination in Dempster-Shafer theory

There is a natural way to represent the combination of evidence from independent sources (mass functions) in Dempster-Shafer theory.

**Definition 4.3.1** (Dempster's rule of combination). *Let  $W$  be a set of possible worlds,  $A \subseteq W$  be a proposition, and  $m_1, m_2 : 2^W \rightarrow [0, 1]$  be mass functions. The combination of  $m_1$  and  $m_2$  is:*

$$m_1 \oplus m_2(A) = \frac{\sum_{(B,C): B \cap C = A} m_1(B)m_2(C)}{1 - \sum_{(B,C): B \cap C \neq \emptyset} m_1(B)m_2(C)} \quad (4.19)$$

Shafer proposed a definition of conditional belief and plausibility using definition 4.3.1: a proposition  $B$  can be interpreted as evidence (represented by a mass function  $m_B$ ). Belief and plausibility measures can be conditioned on  $B$  by combining the generating mass function  $m$  with  $m_B$  according to definition 4.3.1.

**Definition 4.3.2** (Conditional belief and plausibility). *Let  $W$  be a set of possible worlds,  $A, B \subseteq W$  be propositions, and  $\text{bel}, \text{pl}, m : 2^W \rightarrow [0, 1]$  be belief and plausibility measures and a mass function. The conditional belief and plausibility of  $A$  given  $B$  are:*

$$\text{bel}(A | B) = \sum_{C: C \subseteq A} m \oplus m_B(C) \quad (4.20)$$

$$\text{pl}(A | B) = \sum_{C: C \cap A \neq \emptyset} m \oplus m_B(C) \quad (4.21)$$

where  $m_B(B) = 1$ ,  $m_B(C) = 0 \ \forall C \neq B$ , and  $\text{pl}(B) > 0$ .

**Theorem 4.3.3** (Relation to plausibility). *Let  $W$  be a set of possible worlds,  $A, B \subseteq W$  be propositions, and  $\text{pl} : 2^W \rightarrow [0, 1]$  be a plausibility measure.*

$$\text{pl}(A | B) = \frac{\text{pl}(A \cap B)}{\text{pl}(B)} \quad (4.22)$$

*Proof.* By definitions 4.3.2 and 4.3.1 and  $\sum_D m(D) = 1$ :

$$\begin{aligned} \text{pl}(A | B) &= \sum_{C: C \cap A \neq \emptyset} m \oplus m_B(C) = \sum_{C: C \cap A \neq \emptyset} \frac{\sum_{D: D \cap B = C} m(D)}{1 - \sum_{D: D \cap B = \emptyset} m(D)} \\ &= \frac{\sum_{C: C \cap A \neq \emptyset} \sum_{D: D \cap B = C} m(D)}{1 - \sum_{D: D \cap B = \emptyset} m(D)} = \frac{\sum_{C: C \cap A \neq \emptyset} \sum_{D: D \cap B = C} m(D)}{\sum_{D: D \cap B \neq \emptyset} m(D)} \\ &= \frac{\sum_{D: (D \cap B) \cap A \neq \emptyset} m(D)}{\sum_{D: D \cap B \neq \emptyset} m(D)} = \frac{\sum_{D: D \cap (B \cap A) \neq \emptyset} m(D)}{\sum_{D: D \cap B \neq \emptyset} m(D)} = \frac{\text{pl}(A \cap B)}{\text{pl}(B)} \end{aligned}$$

□

**Theorem 4.3.4** (Relation to belief). *Let  $W$  be a set of possible worlds,  $A, B \subseteq W$  be propositions, and  $\text{bel} : 2^W \rightarrow [0, 1]$  be a belief measure.*

$$\text{bel}(A | B) = \frac{\text{bel}(A \cup B^c) - \text{bel}(B^c)}{1 - \text{bel}(B^c)} \quad (4.23)$$

*Proof.* By theorems 4.1.3 and 4.3.3:

$$\begin{aligned} \text{bel}(A \mid B) &= 1 - \text{pl}(A^c \mid B) = 1 - \frac{\text{pl}(A^c \cap B)}{\text{pl}(B)} = \frac{\text{pl}(B) - \text{pl}(A^c \cap B)}{\text{pl}(B)} \\ &= \frac{1 - \text{bel}(B^c) - (1 - \text{bel}((A^c \cap B)^c))}{1 - \text{bel}(B^c)} = \frac{\text{bel}(A \cup B^c) - \text{bel}(B^c)}{1 - \text{bel}(B^c)} \end{aligned}$$

□

Definition 4.3.1 produces counterintuitive results if the mass functions are highly inconsistent, i.e., the denominator  $1 - \sum_{(B,C): B \cap C \neq \emptyset} m_1(B)m_2(C) \approx 0$ . Alternative combination rules have been proposed to address this problem.

#### 4.4 Possibility theory

Dempster-Shafer theory can be computationally expensive. For  $n$  possible worlds, the mass function has  $2^n - 2$  values and, in the worst case, Dempster's rule of combination requires  $O(2^{2n})$  operations.

*Possibility theory* is a special case of Dempster-Shafer theory that is more computationally efficient but still differentiates between ignorance and uncertainty. Specifically, possibility and necessity measures are maxitive and minimal uncertainty measures.

**Definition 4.4.1** (Possibility and necessity measures). *A possibility measure is a function  $P : 2^W \rightarrow [0, 1]$  such that:*

- $\Pi(W) = 1$  and  $\Pi(\emptyset) = 0$
- $\Pi(A \cup B) = \max(\Pi(A), \Pi(B))$

*A necessity measure is the dual measure  $N(A) = 1 - \Pi(A^c)$  where:*

- $N(W) = 1$  and  $N(\emptyset) = 0$
- $N(A \cup B) = \min(N(A), N(B))$

**Proposition 4.4.2** (Possibility of  $A$  and  $A^c$ ). *Either  $A$  or its negation  $A^c$  is absolutely possible:*

$$\Pi(W) = 1 = \Pi(A \cup A^c) = \max(\Pi(A), \Pi(A^c)) \quad (4.24)$$

**Proposition 4.4.3** (Necessity of  $A$  and  $A^c$ ). *Either  $A$  or its negation is absolutely not necessary:*

$$N(\emptyset) = 0 = N(A \cap A^c) = \min(N(A), N(A^c)) \quad (4.25)$$

**Proposition 4.4.4** (Necessity of  $A$  and possibility of  $A^c$ ). *If  $A$  is somewhat not necessary, then  $A$  is absolutely not possible:*

$$N(A) > 0 \implies \Pi(A) = 0 \quad (4.26)$$

**Proposition 4.4.5** (Possibility of  $A$  and necessity of  $A^c$ ). *If  $A$  is somewhat not possible, then  $A$  is absolutely not necessary:*

$$\Pi(A) < 1 \implies N(A) = 0 \quad (4.27)$$

**Proposition 4.4.6** ('Ignorance' of  $A$ ). *The 'ignorance' associated with  $A$  is equal to its possibility or the possibility of its complement:*

$$\Pi(A) - N(A) = \begin{cases} \Pi(A) & \text{if } \Pi(A) < 1 \\ \Pi(A^c) & \text{if } N(A) > 0 \end{cases} \quad (4.28)$$

**Proposition 4.4.7** (Possibility distribution). *The possibility measure  $\Pi(A)$  is uniquely determined by the possibility values of singleton sets (the possibility distribution):*

$$\Pi(A) = \max_{w \in A} \Pi(\{w\}) \quad \forall A \subseteq W \quad (4.29)$$

I.e., the number of values in the possibility distribution grows linearly with the number of possible worlds.

**Proposition 4.4.8** (Maximally possible world). *At least one possible world must be maximally possible:*

$$\max_{w \in W} \Pi(\{w\}) = 1 \quad (4.30)$$

Necessity and possibility measures are Dempster-Shafer belief and plausibility measures whose mass function is non-zero only on a nested sequence of sets  $F_1 \subseteq F_2 \subseteq \dots \subseteq F_k$ , which are called the *focal sets* of  $m$ .

**Theorem 4.4.9** (Relation to Dempster-Shafer theory). *Let  $m$  be a mass function on  $2^W$  such that  $\sum_{i=1}^k m(F_i) = 1$  where  $F_i \subseteq F_{i+1} : i = 1..k-1$ . The belief and plausibility measures of  $m$  are necessity and possibility measures respectively.*

*Proof.* By definitions 4.1.1 and 4.4.1, if  $\text{pl}$  is a possibility measure, then  $\text{bel}$  is a necessity measure. Also, because  $\text{pl}(\emptyset) = 0$  and  $\text{pl}(W) = 1$ , if  $\text{pl}(A \cup B) = \max(\text{pl}(A), \text{pl}(B))$ , then  $\text{pl}$  is a possibility measure.

Let  $F_t$  be the smallest set in  $F_1 \dots F_k$  such that  $A \cap F_t \neq \emptyset$ . Then:

$$\text{pl}(A) = \sum_{C: C \cap A \neq \emptyset} m(C) = \sum_{i=t}^k m(F_i)$$

Likewise, let  $F_s$  be the smallest set in  $F_1 \dots F_k$  such that  $B \cap F_s \neq \emptyset$ . Then:

$$\text{pl}(B) = \sum_{i=s}^k m(F_i)$$

and  $F_{\min(s,t)}$  is the smallest set in  $F_1 \dots F_k$  such that  $A \cup B \neq \emptyset$ . Hence:

$$\begin{aligned} \text{pl}(A \cup B) &= \sum_{i=\min(s,t)}^k m(F_i) = \max \left( \sum_{i=t}^k m(F_i), \sum_{i=s}^k m(F_i) \right) \\ &= \max(\text{pl}(A), \text{pl}(B)) \end{aligned}$$

□

Given a possibility distribution  $\Pi$ , a unique mass function  $m$  can be found such that  $\Pi(A) = \text{pl}(A)$  for its associated plausibility measure. Order the possible worlds  $w_1 \dots w_n$  such that  $\Pi(\{w_i\}) \geq \Pi(\{w_{i+1}\})$ . Then:

$$m(\{w_j \mid j \in 1..i\}) := \begin{cases} \Pi(\{w_n\}) & \text{if } i = n \\ \Pi(\{w_i\}) - \Pi(\{w_{i+1}\}) & \text{if } i < n \end{cases}$$