***Completely monotone outer* approximations of *lower* probabilities on *finite* possibility spaces**

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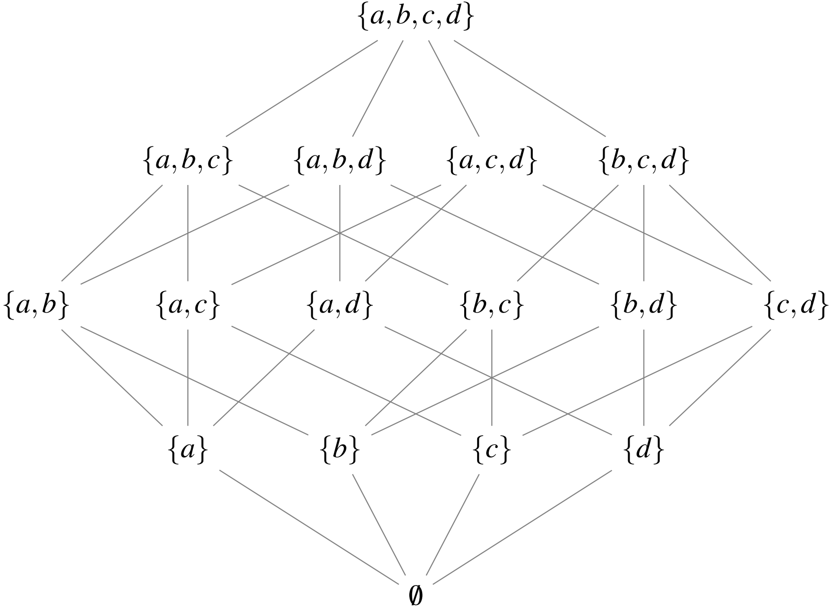
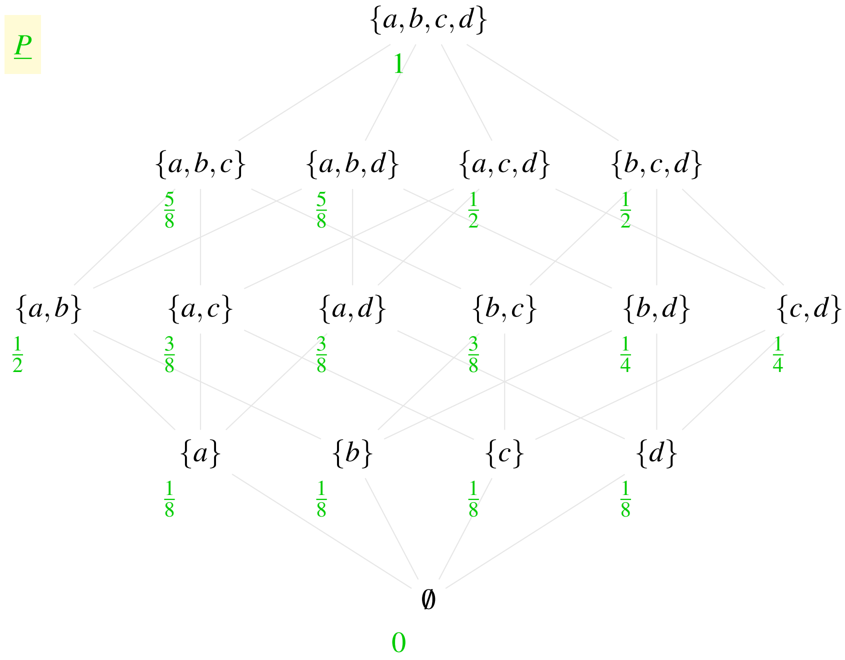
Ghent University
Belgium

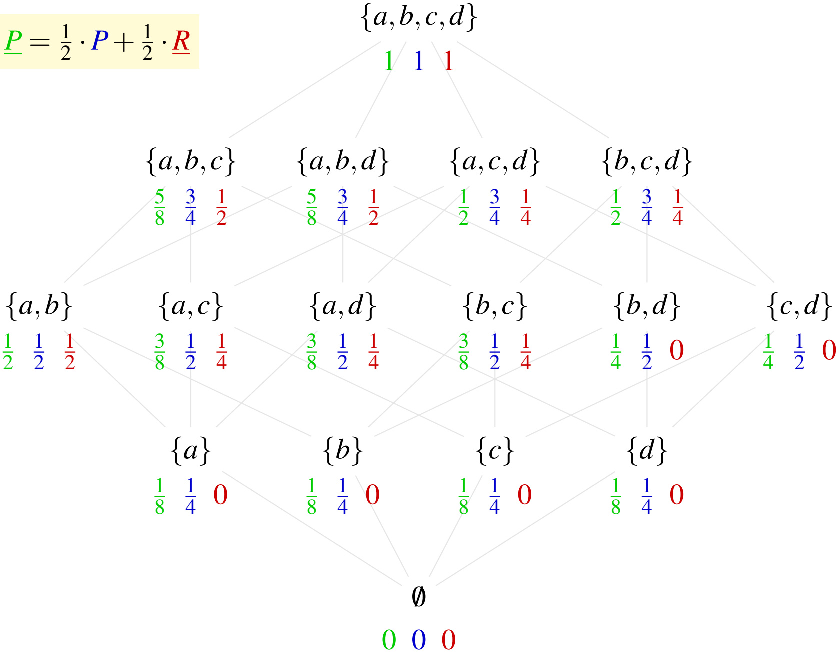


{a,b,c,d}
{a,b,c}
{a,b,d}
{a,c,d}
{b,c,d}
{a,b}
{a,c}
{a,d}
{b,c}
{b,d}
{c,d}
{a}
{b}
{c}
{d}
∅



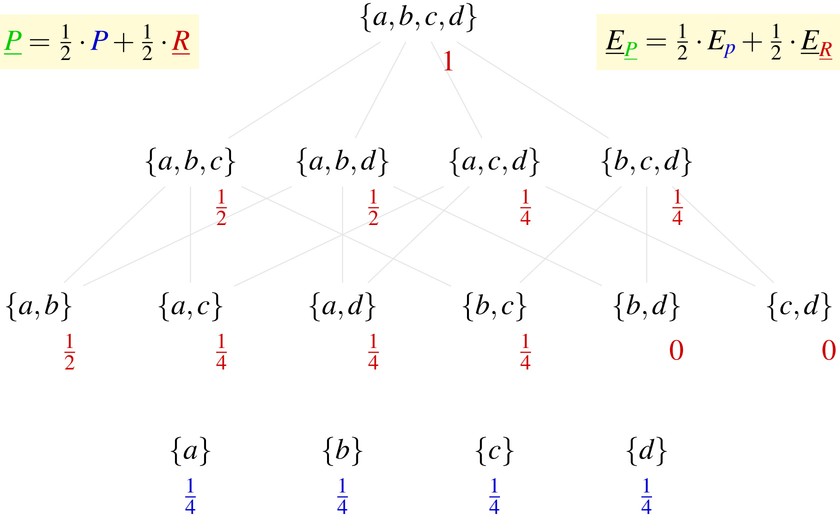
P
{a,b,c,d}
1
{a,b,c}
5/8
{a,b,d}
5/8
{a,c,d}
1/2
{b,c,d}
1/2
{a,b}
1/2
{a,c}
3/8
{a,d}
3/8
{b,c}
3/8
{b,d}
1/4
{c,d}
1/4
{a}
1/8
{b}
1/8
{c}
1/8
{d}
1/8
∅
0

$\underline{P} = \frac{1}{2} \cdot P + \frac{1}{2} \cdot \underline{R}$

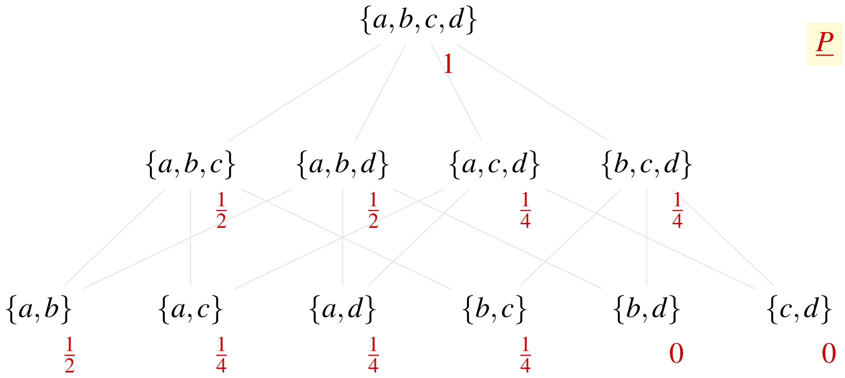


$\underline{P} = \frac{1}{2} \cdot P + \frac{1}{2} \cdot \underline{R}$

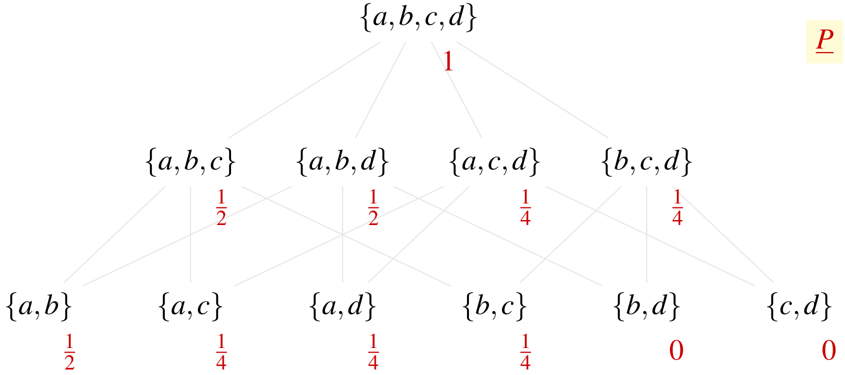
$\underline{E}_{\underline{P}} = \frac{1}{2} \cdot E_p + \frac{1}{2} \cdot \underline{E}_{\underline{R}}$



linear–imprecise decomposition

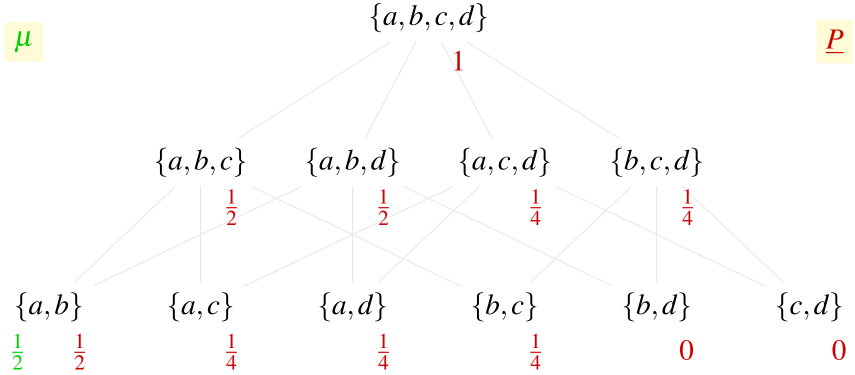


$\underline{P}$
$\{a,b,c,d\}$
1
$\{a,b,c\}$
$\frac{1}{2}$
$\{a,b,d\}$
$\frac{1}{2}$
$\{a,c,d\}$
$\frac{1}{4}$
$\{b,c,d\}$
$\frac{1}{4}$
$\{a,b\}$
$\frac{1}{2}$
$\{a,c\}$
$\frac{1}{4}$
$\{a,d\}$
$\frac{1}{4}$
$\{b,c\}$
$\frac{1}{4}$
$\{b,d\}$
0
$\{c,d\}$
0

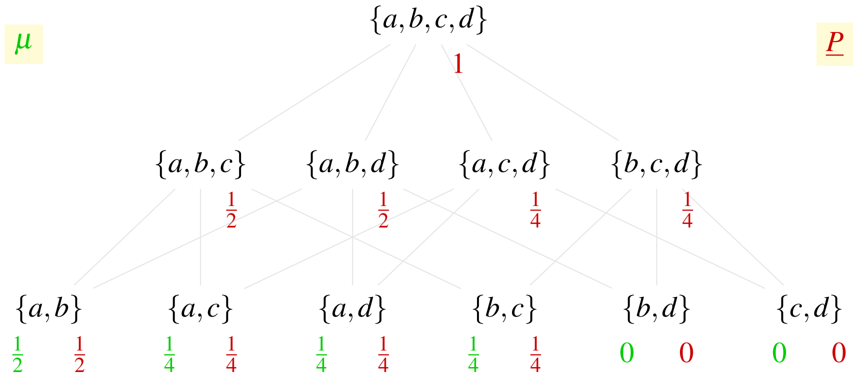


Recursive
Möbius transform

$$\mu A = \underline{P}A - \sum_{B \subset A} \mu B$$



Recursive
Möbius transform $\mu A = \underline{P} A - \sum_{B \subset A} \mu B$



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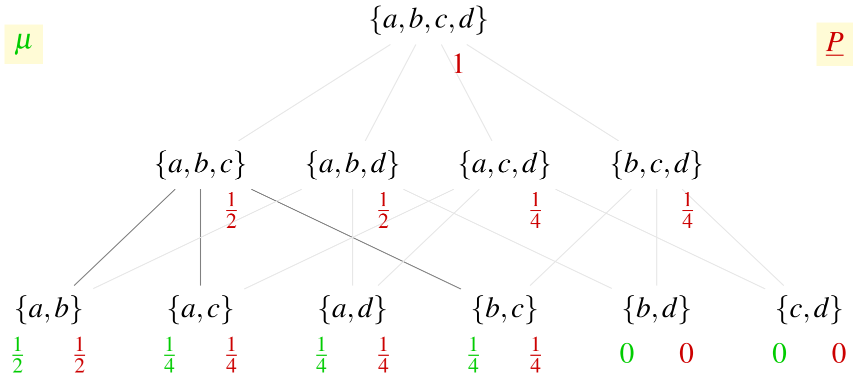

Recursive
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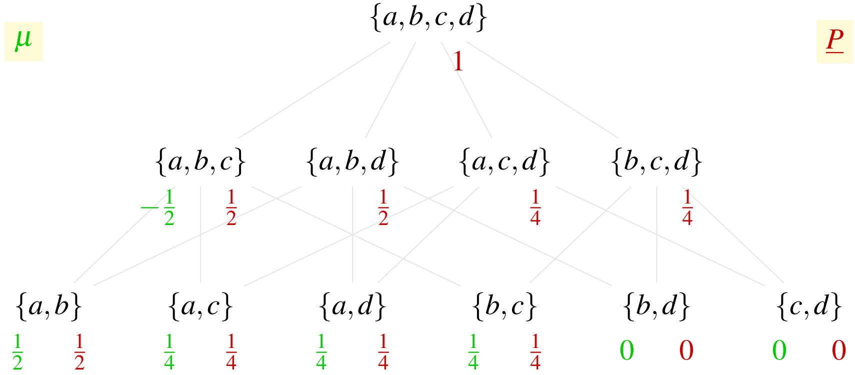

Recursive
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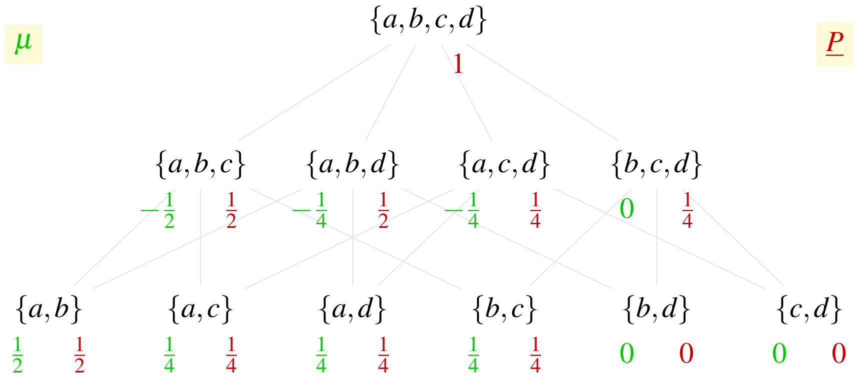
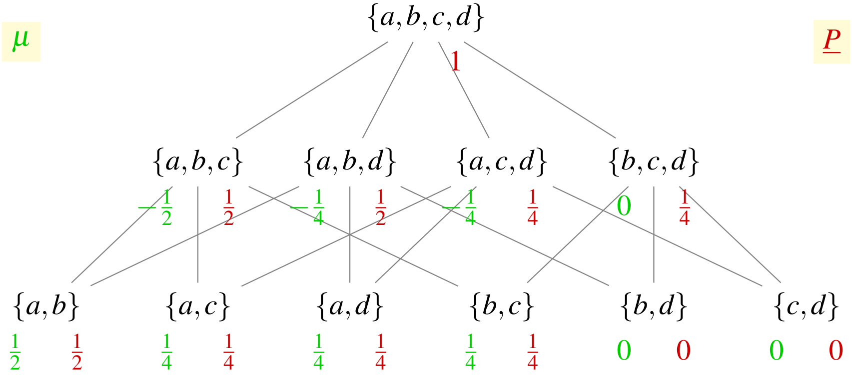


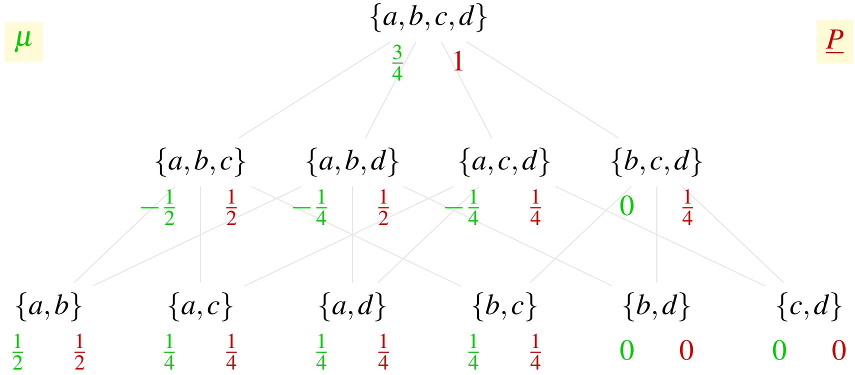
Recursive
Möbius transform

$$\mu A = \underline{P} A - \sum_{B \subset A} \mu B$$

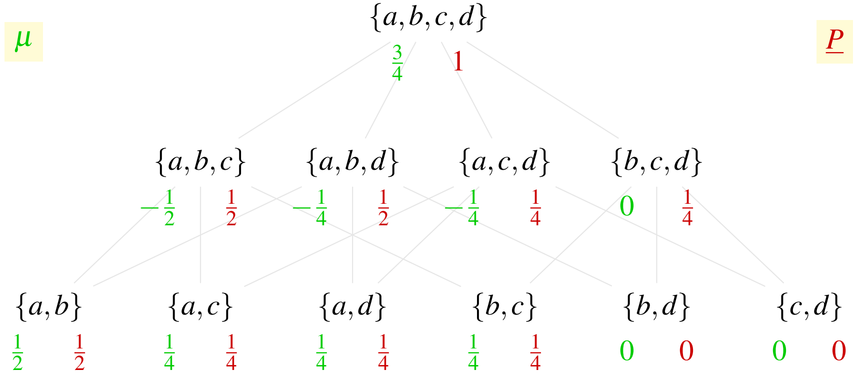


Recursive
Möbius transform

$$\mu A = \underline{P} A - \sum_{B \subset A} \mu B$$

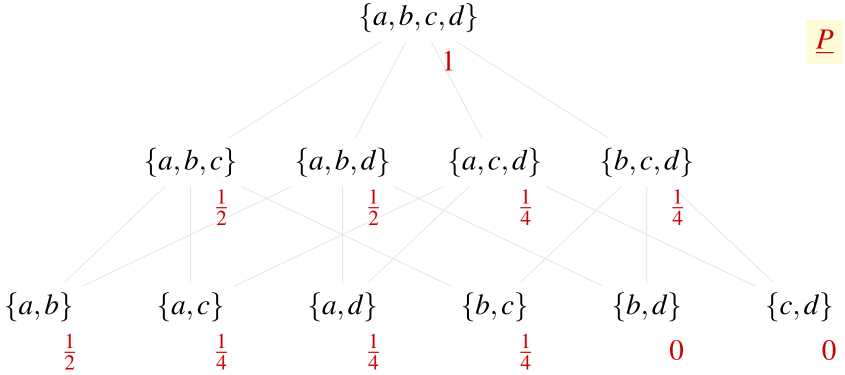


Recursive Möbius transform $\mu A = \underline{P} A - \sum_{B \subset A} \mu B$

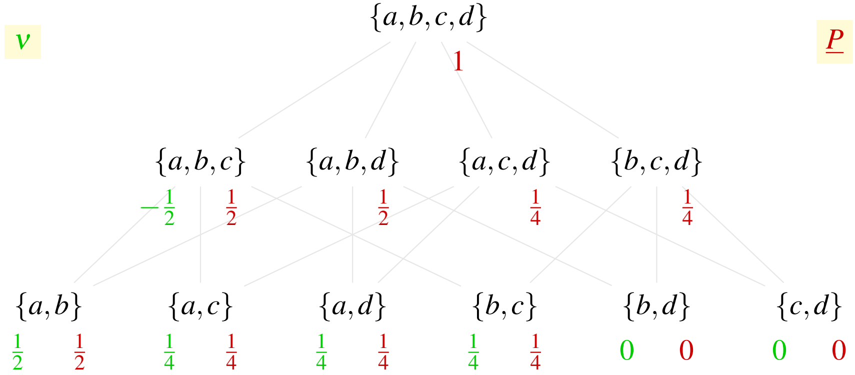


Recursive Möbius transform $\mu A = \underline{P} A - \sum_{B \subset A} \mu B$

$\underline{P} A = \sum_{B \subseteq A} \mu B$ Möbius inverse

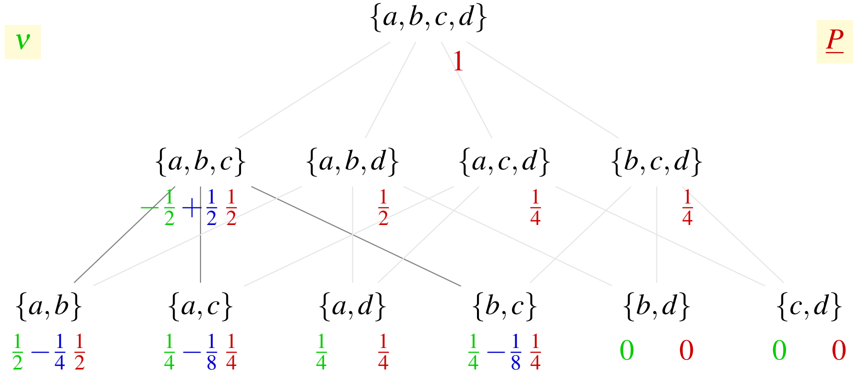


Iterative Rescaling Method



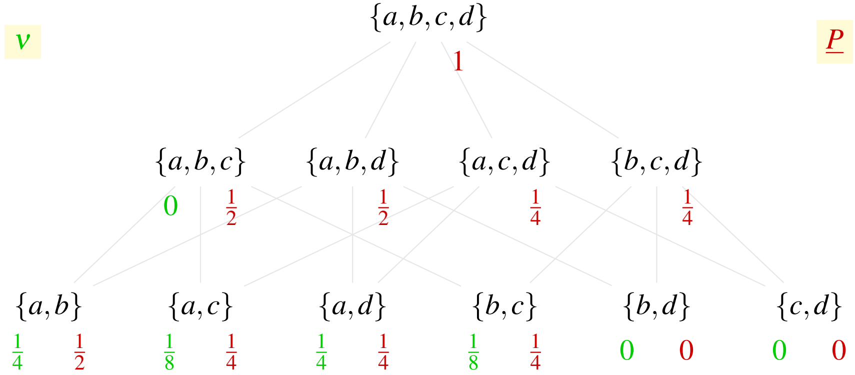
Recursive Möbius transform

Iterative Rescaling Method

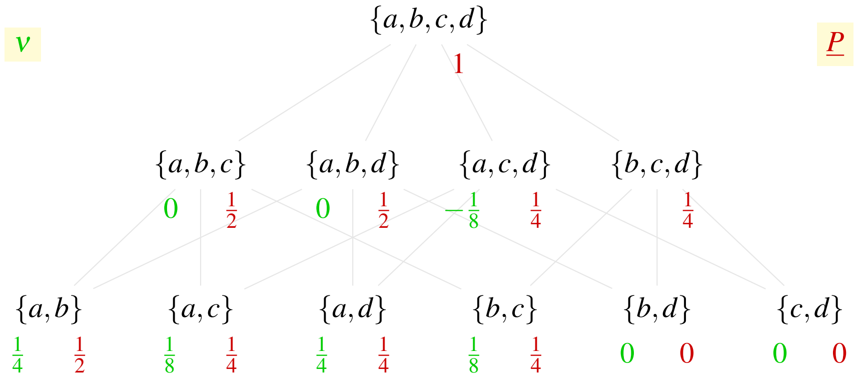


Iterative Rescaling Method

Rescale
when negative

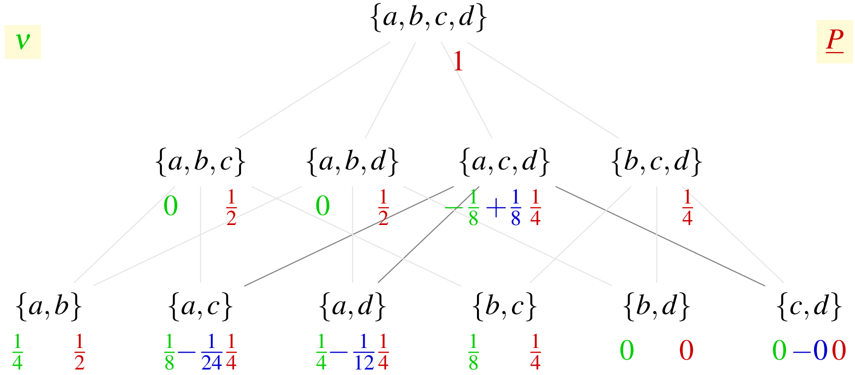


Iterative Rescaling Method



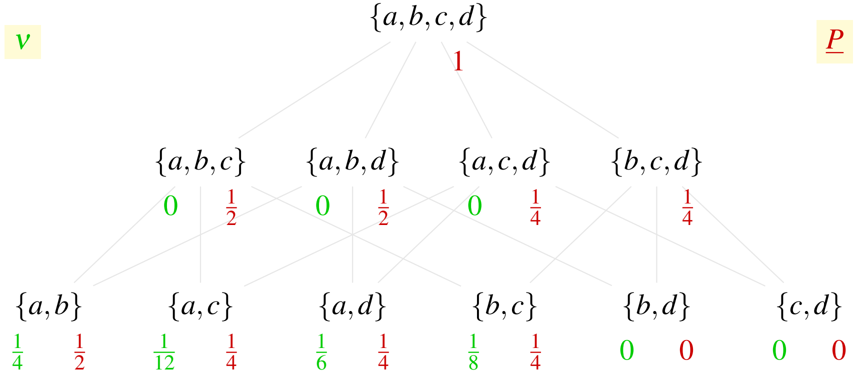
Recursive Möbius transform

Iterative Rescaling Method

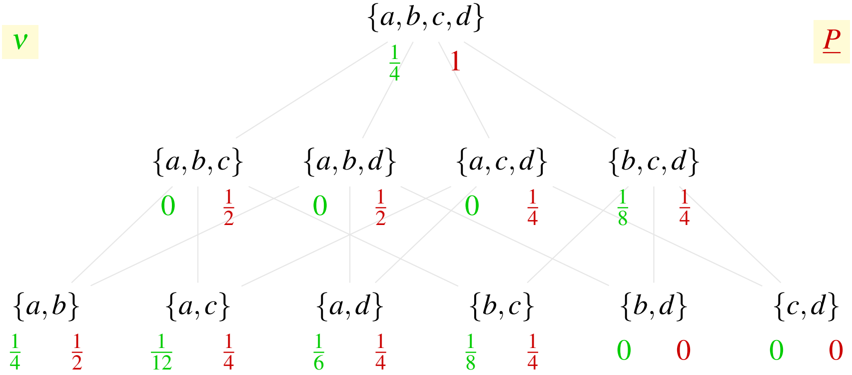


Iterative Rescaling Method

Rescale
when negative

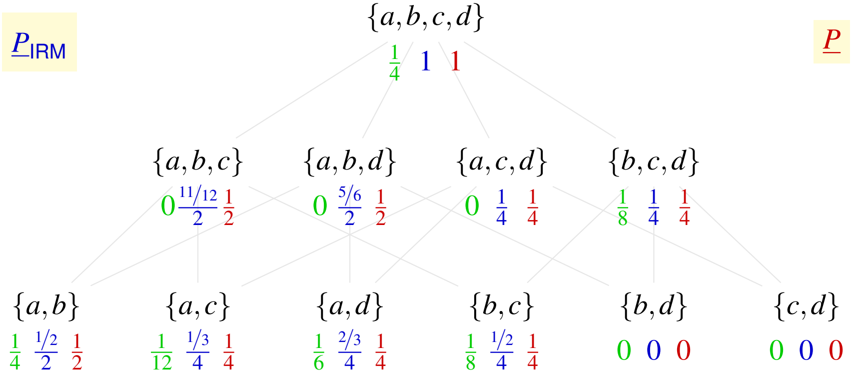


Iterative Rescaling Method



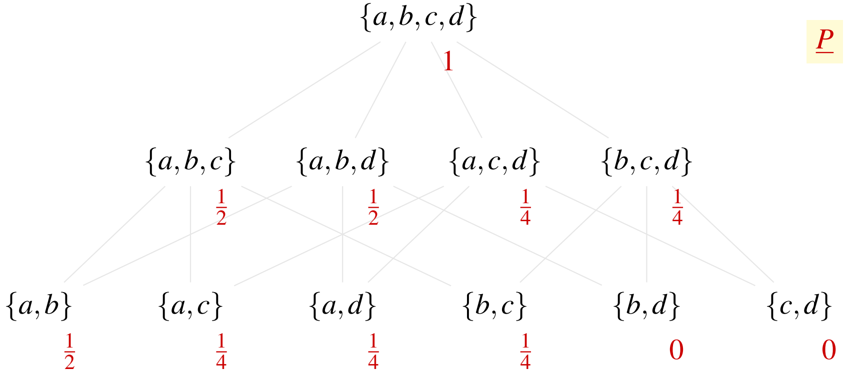
Recursive Möbius transform

Iterative Rescaling Method



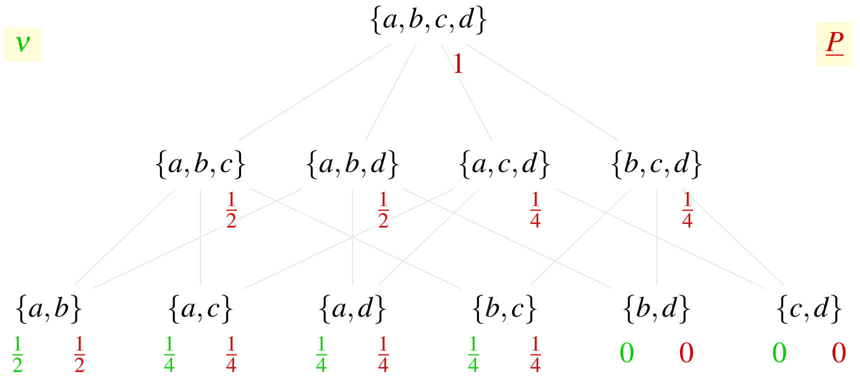
Iterative Rescaling Method

$\underline{P}_{\text{IRM}} A = \sum_{B \subseteq A} \nu B$ Möbius inverse



Minimal

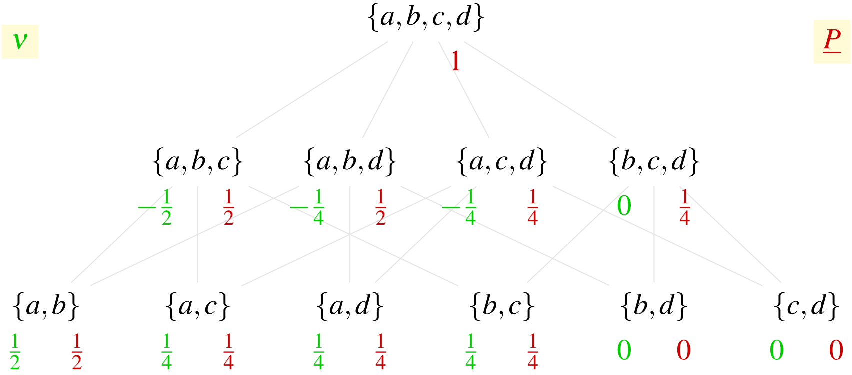
Iterative Rescaling Method



Minimal

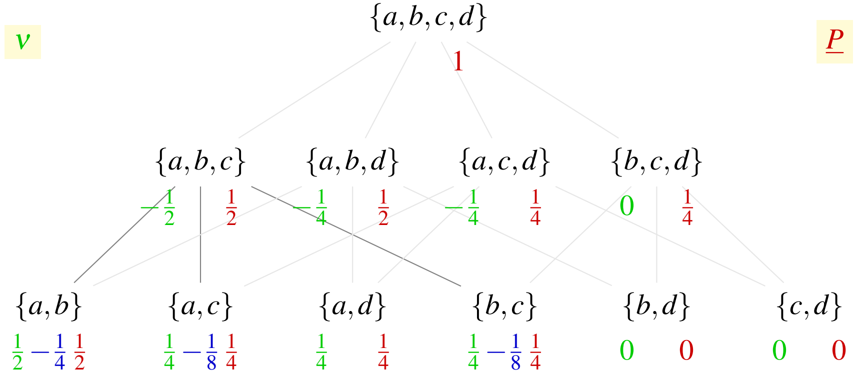
Möbius transform
per cardinality

Iterative Rescaling Method



Möbius transform *per cardinality*

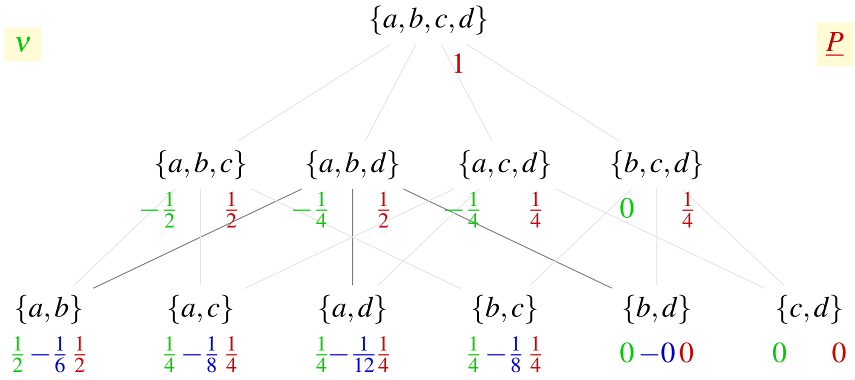
Iterative ***Minimal*** Rescaling Method



Minimal

Iterative Rescaling Method

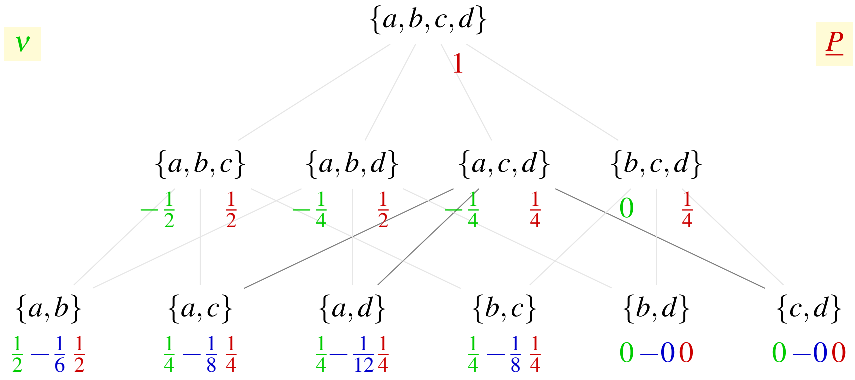
Rescale
when negative



Minimal

Iterative Rescaling Method

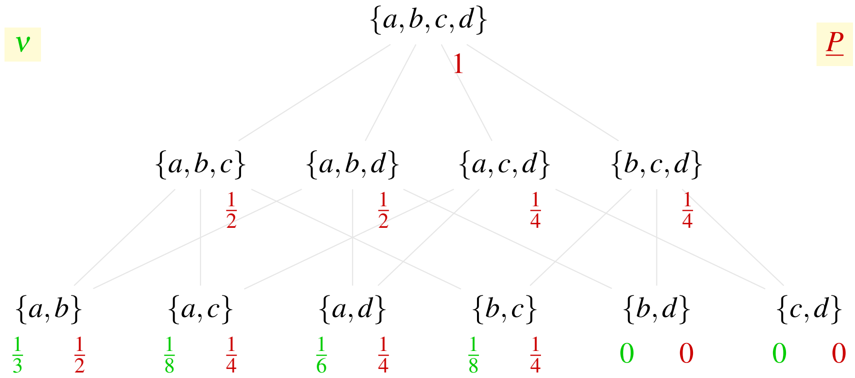
Rescale *minimally* when negative



Minimal

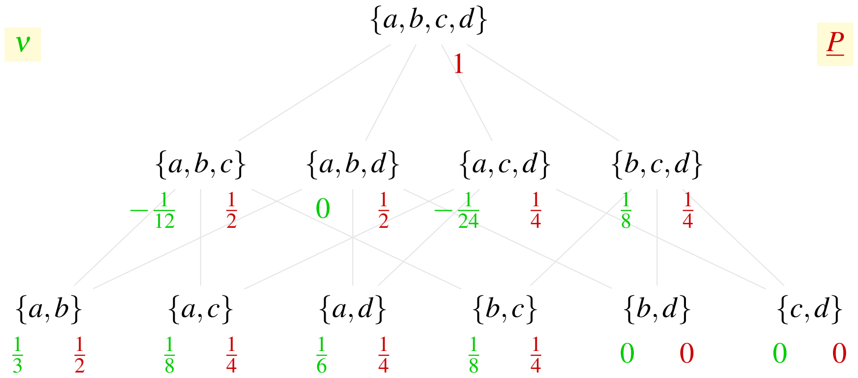
Iterative Rescaling Method

Rescale *minimally* when negative



Minimal

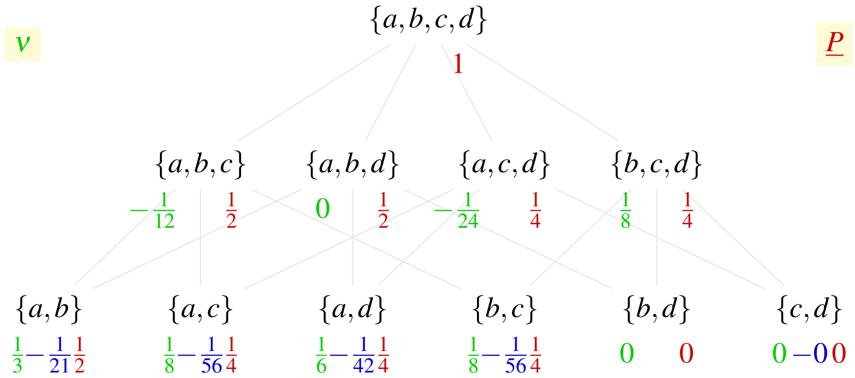
Iterative Rescaling Method



Minimal

Möbius transform *per cardinality*

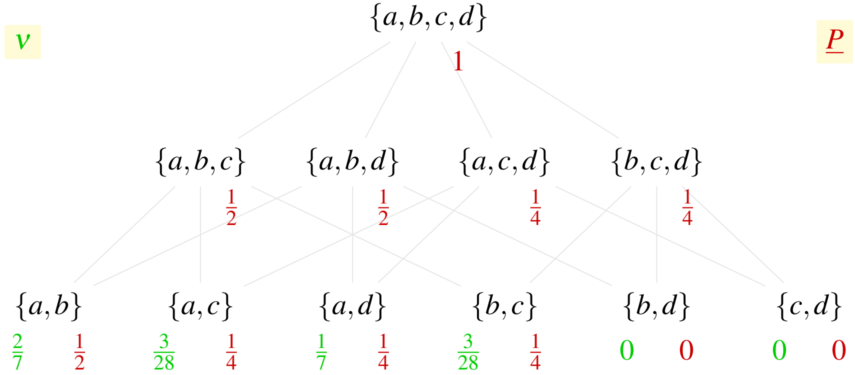
Iterative Rescaling Method



Minimal

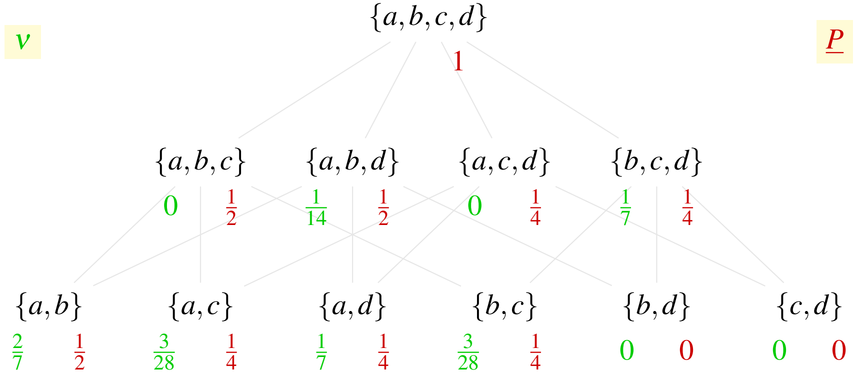
Iterative Rescaling Method

Rescale *minimally* when negative



Minimal

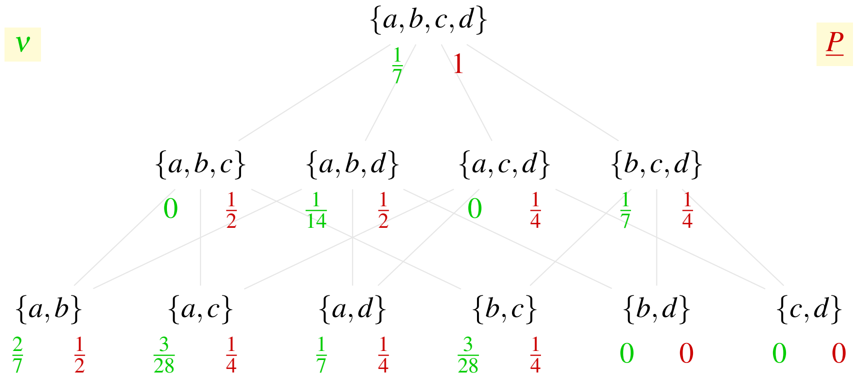
Iterative Rescaling Method



Minimal

Möbius transform
per cardinality

Iterative Rescaling Method

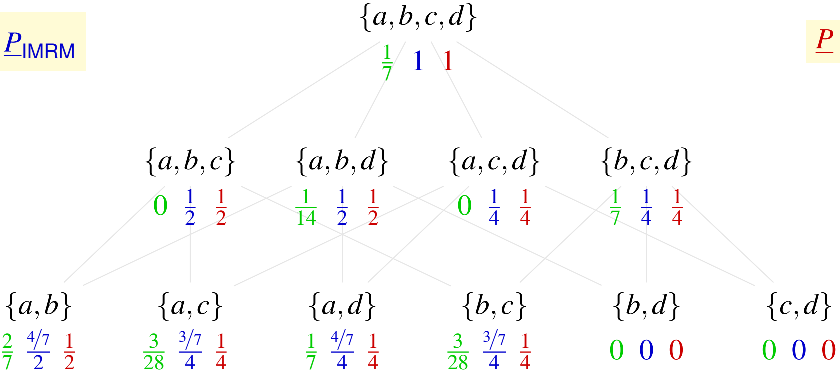


Minimal

Möbius transform *per cardinality* — Iterative Rescaling Method

$\underline{P}_{\text{IMRM}}$

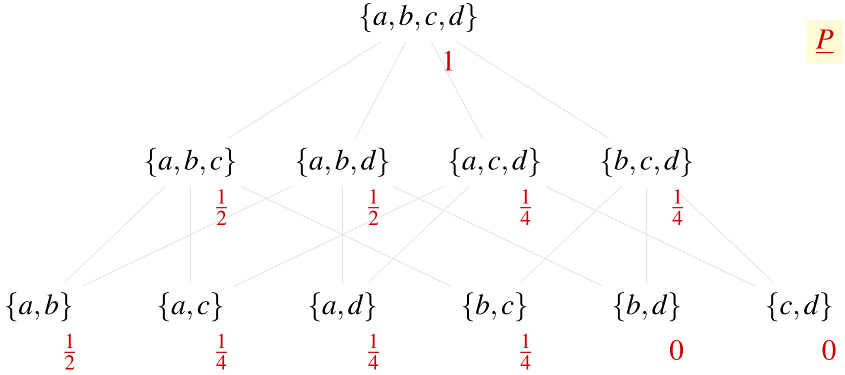
$\overline{P}$



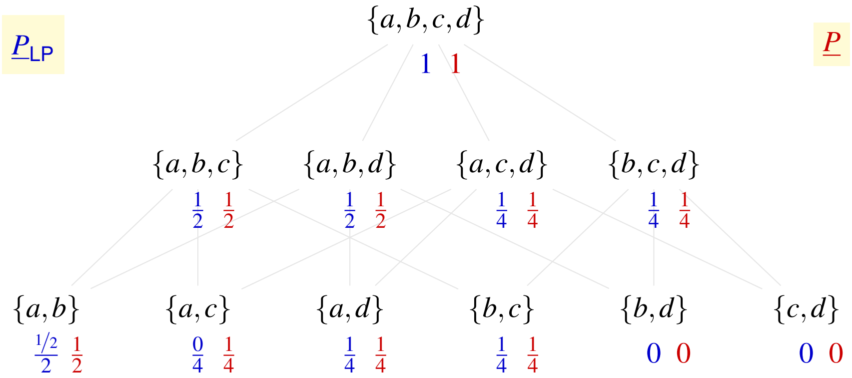
Minimal

Iterative Rescaling Method

$\underline{P}_{\text{IMRM}} A = \sum_{B \subseteq A} \nu B$ Möbius inverse

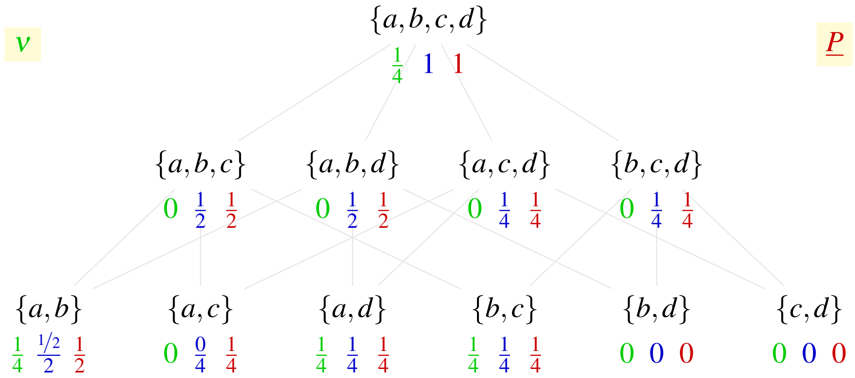


Optimization Approach



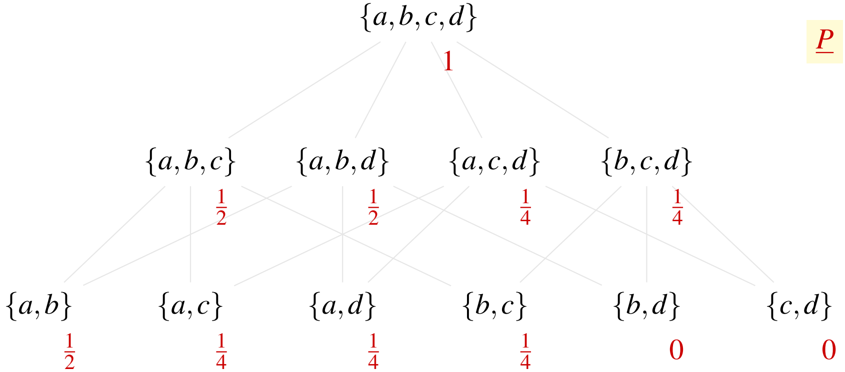
Linear Programming

minimize	$\sum_{A\subseteq\Omega}\lvert\underline{P}A-\underline{P}_{\text{LP}}A\rvert$
subject to	$\underline{P}_{\text{LP}}\leq\underline{P}$
	$\underline{P}_{\text{LP}}$ is ∞-monotone

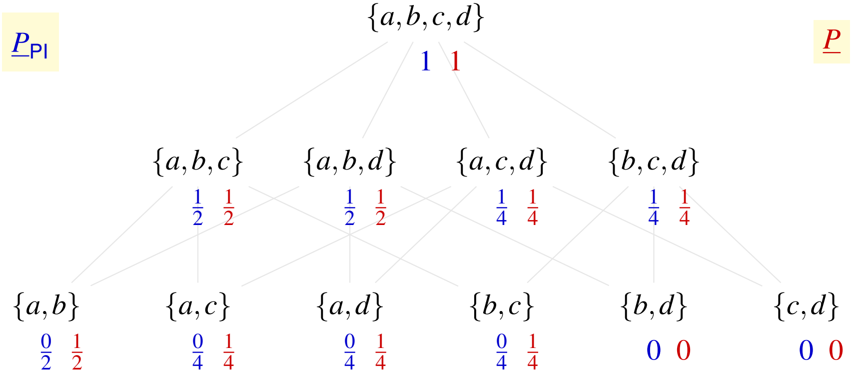


Linear Programming

minimize	$\sum_{A\subseteq\Omega} \lvert \underline{P}A - \underline{P}_{\mathrm{LP}}A \rvert$	maximize	$\sum_{B\subseteq\Omega} 2^{\lvert\Omega\setminus B\rvert} \nu B$
subject to	$\underline{P}_{\mathrm{LP}} \leq \underline{P}$	subject to	$\forall_{A\subseteq\Omega}(\sum_{B\subseteq A} \nu B \leq \underline{P}A)$
	$\underline{P}_{\mathrm{LP}}$ is ∞-monotone		$\nu \geq 0,\ \sum_{B\subseteq\Omega} \nu B = 1$



Probability Interval Approach



Probability Interval Approach

Conclusions

From the paper:

- linear-imprecise decomposition is nice
- IMRM bests IRM at increased computational cost
- IMRM and LP have different strengths
- (PI is just lousy)

For the future:

- non-LP optimization approaches?
- generalize idea IMRM to less-than-complete monotonicity?