

# Decisió: agregació i consens

Vicenç Torra

Universitat de Skövde (HiS, Suècia)

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# Bibliografia (i/o spam)

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- Bibliografia

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- Webb, J.N, Game Theory: Decisions, Interaction and Evolution, Berlín, Springer, 2007.

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- Torra, V., Narukawa, Y. (2007) Modeling decisions: Information fusion and aggregation operators, Springer
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- Torra, V. (2015) Cuando las matemáticas van a las urnas. Los procesos de decisión, RBA.

# Índex

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- Presa de decisions
  - Presa de decisions multicriteri
- Funcions d'agregació: una introducció
- Agregació de funcions d'utilitat (numèriques)
  - De la mitjana ponderada a les integrals difuses
  - Models jeràrquics
- Agregació de relacions de preferència
- Resum de temes relacionats

# Introducció

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- Presa de decisions
  - Triar entre diverses alternatives
- Un exemple: (un exemple clàssic)
  - Volem comprar un cotxe i hi ha diversos models
  - Alternatives:  $\{Peugeot308, FordT., \dots\}$
- Altres exemples: el problema del presoner, escollir un moviment en els jocs, etc.

# Introducció

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- Marc general de la presa de decisions
  - **Característiques** del problema
    - Diverses alternatives
    - $\{Peugeot308, FordT., \dots\}$

# Introducció

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- Marc general de la presa de decisions
  - **Dificultats** del problema
    - Criteris en contradicció
    - Incertesa i risc
    - Adversari

# Introducció

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- Marc general en la presa de decisions
  - Dificultat: **Criteris en contradicció**
    - No es possible trobar una alternativa que satisfagi tots els criteris
    - Un cotxe barat, assequible **però potser no tan** confortable
    - Preu vs. seguretat i confort

# Introducció

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- Marc general en la presa de decisions
  - Dificultat: **Incertesa i risc**
    - Coneixem o no l'efecte de la nostra acció
    - Quan escollim un cotxe sabem el seu preu i la capacitat del portaequipatges
    - Quan comprem un bitllet de loteria, no sabem si guanyarem
    - Quan el metge proposa un tractament, no està segur del seu efecte



# Introducció

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- Marc general en la presa de decisions
  - Dificultat: **Decisions amb adversari**
    - La nostra decisió cal confrontar-se amb la dels oponents
    - Jocs amb adversari:  
darrera el nostre moviment hi ha el de l'adversari

# Introducció

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- Algunes notes sobre el marc general de la presa de decisions
  - Incertesa vs. risc: conceptes diferents

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    - Decisió sota risc:
      - \* Cada acció porta a diversos estats amb probabilitats conegudes
        - Cas de la loteria
        - Cas dels jocs (amb daus)

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- Algunes notes sobre el marc general de la presa de decisions
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      - \* Cada acció porta a diversos estats amb probabilitats conegudes
        - Cas de la loteria
        - Cas dels jocs (amb daus)
    - Decisió sota incertesa:
      - \* Les probabilitats són desconegudes o no són comparables
        - Cas del metge
      - \* No únicament probabilitats, també informació vaga o imprecisa
        - Una mica de febre: al voltant de 38?

# Introducció

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- Marc general en la presa de decisions: **classificació (0)**
  - Presa de decisions amb certesa
  - Presa de decisions amb incertesa i risc
  - Presa de decisions amb adversari

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- Marc general en la presa de decisions: **classificació (Ia)**
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      - Diverses alternatives, cadascuna d'elles avaluada d'acord amb diversos criteris. **Efectes de la decisió sense incertesa.**
      - Exemple. Alternatives (cotxes) i criteris (preu, confort, etc.)

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      - **Nombre infinit** d'alternatives: presa de decisions **multiobjectiu**

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      - **Nombre finit** d'alternatives: presa de decisions **multicriteri**
      - **Nombre infinit** d'alternatives: presa de decisions **multiobjectiu**
  - **MCDA**: Eines per capturar, entendre, analitzar les diferències (punt de vista constructivista)
  - **MCDM**: Eines per a descriure el procés de decisió. Se suposa que es pot formalitzar. (punt de vista descriptiu)



# Introducció

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- Marc general en la presa de decisions: classificació (Ib)
  - Presa de decisions amb certesa
    - \* Multicriteria Decision Aid (MCDA):  
finit / punt de vista descriptiu / modelització
    - \* Multicriteria Decision Making (MCDM):  
finit / punt de vista constructivista
    - \* Multiobjective Decision Making (MODM):  
infinit

# Introducció

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- Exemple. Multiobjective decision making:  
nombre infinit d'alternatives
  - Selecció de les quantitats de carbó (entre dos tipus de carbó) per a la generació d'electricitat (Dallenbach, 1994, p.314).

# Introducció

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- Exemple. Multiobjective decision making:  
nombre **infinit** d'alternatives
  - Selecció de les quantitats de carbó (entre dos tipus de carbó) per a la generació d'electricitat (Dallenbach, 1994, p.314).
    - Vapor màxim (producció)? Benefici màxim?
    - Hem de tenir en compte les restriccions
    - Cada carbó té els seus inconvenients (emissions diferents)
    - No poden generar-se massa emissions (excés)
    - \* Formulació/resolució mitjançant **optimització** (e.g., Simplex)

# Introducció

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- Exemple. Multicriteria decision making:  
nombre finit d'alternatives
  - Volem comprar un cotxe
    - Alternatives:  $\{Peugeot308, FordT., \dots\}$
    - Punts de vista/criteris: Preu, qualitat, confort
      - representem les nostres preferències sobre les alternatives

# Introducción

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- Marc general de la presa de decisions: **classificació (III)**
  - **Presa de decisions amb adversari**
    - Jocs estàtics: els jugadors actuen a la vegada  
Teoria de jocs (game theory), jocs no cooperatius, jocs cooperatius
    - Jocs dinàmics: els jugadors actuen sequencialment  
Algorismes de jocs (minimax, poda  $\alpha$ - $\beta$  – I.A.)

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# MCDM: Multicriteria decision making

- Preference representation
  - Utility functions.
    - A function for each criterion
    - The function is applied to each alternative
    - The value of the function is larger, if the satisfaction is larger (the larger the satisfaction, the larger the value)

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    - Binary relation for each criterion
    - Each relation orders the alternatives



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  - Preference relations (compare two alternatives)
    - Binary relation for each criterion
    - Each relation orders the alternatives
- Utility functions are (or can be seen as) a mathematical description of preference relations

# MCDM

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- Representation of preferences

- Utility functions.

- Ford T:  $U_{precio} = 0.2, U_{calidad} = 0.8, U_{confort} = 0.3$

- Peugeot308:  $U_{precio} = 0.7, U_{calidad} = 0.7, U_{confort} = 0.8$

- Preference relations (comparison between pairs of alternatives)

- $\mathbf{R}_{precio}$ :  $R_{precio}(P308, FordT), \neg R_{precio}(FordT, P308)$

- $\mathbf{R}_{calidad}$ :  $\neg R_{calidad}(P308, FordT), R_{calidad}(FordT, P308)$

- $\mathbf{R}_{confort}$ :  $R_{confort}(P308, FordT), \neg R_{confort}(FordT, P308)$

# MCDM

- Preference representation
  - Example. Preference relations.

	Number of seats	Security	Price	Confort	trunk <sup>1</sup>
Ford T	+	++	+	++	+
Seat 600	+++	+	+++++	+	+++
Simca 1000	+++++	+++	++++	++++	++++
VW Beetle	++++	+++++	++	+++++	+++++
Citroën Acadiane	++	++++	+++	+++	++

# MCDM

- Preference representation
  - Example. Utility functions.

	Number of seats	Security	Price	Confort	trunk <sup>2</sup>
Ford T	0	20	0	20	0
Seat 600	60	0	100	0	50
Simca 1000	100	30	100	50	70
VW Beetle	80	50	30	70	100
Citroën Acadiane	20	40	60	40	0

- Preference representation: Preference relations
  - **Formalization**: Reference set  $X$   
Properties (for all  $x, y, z$ )
    - \* Binary relation: I.e., a subset  $R \subseteq X \times X$
    - \* We denote by  $x \geq y$  if and only if  $(x, y) \in R$
    - \* Total or complet relation:  $x \geq y$  o  $y \geq x$
    - \* Transitive relation:  $x \geq y, y \geq z$  entonces  $x \geq z$
    - \* Reflexive relation:  $x \geq x$

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    - \* Reflexive relation:  $x \geq x$
  - **Definition**: (in decision making)  
A relation is a **rational preference relation** if it is total, transitive and reflexive.
  - in mathematics: a total preorder

# MCDM

- Preference representation
  - Example. Preference relation.

	Number of seats	Security	Price	Confort	trunk <sup>3</sup>
Ford T	+	++	+	++	+
Seat 600	+++	+	+++++	+	+++
Simca 1000	+++++	+++	++++	++++	++++
VW Beetle	++++	+++++	++	+++++	+++++
Citroën Acadiane	++	++++	+++	+++	++

- Preference representation: Utility functions
  - **Formalization**: Reference set  $X$ 
    - $U : X \rightarrow D$  for a given domain  $D$
  - **Representation**: A utility  $u$  represents a preference  $\succeq$  when for all  $x, y \in X$  when  $x \succeq y$  if and only if  $u(x) \geq u(y)$ .



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Example. For the price, the utility does not represent the relation

It is true  $u_{\text{precio}}(\text{Simca1000}) \geq u_{\text{precio}}(\text{Seat600})$

but it is false  $\text{Simca 1000} \succeq \text{Seat 600}$

# MCDM

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- **Relation:** We can establish a relationship between utilities and preference relations

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It is true  $u_{\text{precio}}(\text{Simca1000}) \geq u_{\text{precio}}(\text{Seat600})$

but it is false  $\text{Simca 1000} \succeq \text{Seat 600}$

- **Relation:** We can establish a relationship between utilities and preference relations
  - **Theorem.** Given a set of alternatives, there exist a utility function that represents the preference relation if and only if the preference relation is rational.

# MCDM

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- Preference representation: Utility functions
  - **Example:** definition for price
    - Maximum budget 10000 euros.
    - Less than 1000 is perfect
    - Lineal function between 1000 and 10000

$$u_p(x) = \begin{cases} 100 & \text{if } x \leq 1000 \\ (10000 - x)/90 & \text{if } x \in (1000, 10000) \\ 0 & \text{if } x \geq 10000 \end{cases}$$

# MCDM

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- Preference representation: Utility functions
  - **Example:** definition for trunk capacity  
**Not always is a monotonic relationship**  
of utility with respect to the values of a criterion
    - The trunk is optimal for 1  $m^3$ .
    - Neither too small, nor too large

$$u_m(x) = \begin{cases} 0 & \text{if } x \leq 0.8 \\ 100 - 500|x - 1| & \text{if } x \in (0.8, 1.2) \\ 0 & \text{if } x \geq 1.2 \end{cases}$$

- Decision
  - Modeling the problem: representation of the criteria
  - Aggregation
  - Selection of alternatives

# MCDM

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- Aggregation, it depends on the representation for preferences
  - Utility functions
    - Ford T:  $U_{precio} = 0.2$ ,  $U_{calidad} = 0.8$ ,  $U_{confort} = 0.3$
    - \* Given utilities, we aggregate them
  - Preference relationships (comparison between pairs of alternatives)
    - $\mathbf{R}_{precio}$ :  $R_{precio}(P308, FordT)$ ,  $\neg R_{precio}(FordT, P308)$
    - $\mathbf{R}_{calidad}$ :  $\neg R_{calidad}(P308, FordT)$ ,  $R_{calidad}(FordT, P308)$
    - \* Given preference relations, we aggregate them

# MCDM

- Decision for preference relations  
Modelling, aggregation, selection

	Number of seats	Security	Price	Confort	trunk <sup>4</sup>	Aggregated Preference
Ford T	+	++	+	++	+	+
Seat 600	+++	+	+++++	+	+++	++
Simca 1000	+++++	+++	++++	++++	++++	++++
VW Beetle	++++	+++++	++	+++++	+++++	+++++
Citr. Acadiane	++	++++	+++	+++	++	+++



# MCDM

- Decision for **utility functions**  
Modelling, **aggregation = AM**, selection

	Number of seats	Security	Price	Confort	trunk <sup>5</sup>	Aggregated Utility
Ford T	0	20	0	20	0	8
Seat 600	60	0	100	0	50	42
Simca 1000	100	30	100	50	70	70
VW	80	50	30	70	100	66
Citr. Acadiane	20	40	60	40	0	32

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# Aggregation functions

# Aggregation functions

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- Outline
  - Introduction
  - Aggregation for (numerical) utility functions: basics
  - A tour on (numerical) aggregation: from WM to Fuzzy integrals
  - Aggregation for preference relations

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# Aggregation functions: an introduction

# Aggregation functions

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- Aggregation and information fusion
  - In our case, how to combine information about criteria
- In general,
  - it is a broad area, with different types of applications

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  - it is a broad area, with different types of applications
- Examples of aggregation functions:
  - $\sum_{i=1}^N a_i / N$  (AM arithmetic mean)
  - $\sum_{i=1}^N p_i \cdot a_i$  (WM weighted mean)

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  - $\sum_{i=1}^N a_i / N$  (AM arithmetic mean)
  - $\sum_{i=1}^N p_i \cdot a_i$  (WM weighted mean)
- Different functions, lead to different results
  - In our case, different orderings, different selections!

# Aggregation functions

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- **Goal of aggregation functions** (in general, not restricted to MCDM):
  - To produce a specific datum, and exhaustive, on an entity
  - Datum produced from information supplied by different information sources (or the same source over time)
  - Techniques to reduce noise, increase precision, summarize information, extract information, make decisions, etc.



# Aggregation functions

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- Information fusion studies ...  
... all aspects related to combining information:
- Goals of data aggregation (*goals of the area*):

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- Goals of data aggregation (*goals of the area*):
  - Formalization of the aggregation process
    - Definition of new functions
    - Selection of functions  
(methods to decide which is the most appropriate function in a given context)
    - Parameter determination

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... all aspects related to combining information:
- Goals of data aggregation (*goals of the area*):
  - Formalization of the aggregation process
    - Definition of new functions
    - Selection of functions  
(methods to decide which is the most appropriate function in a given context)
    - Parameter determination
  - Study of existing methods:
    - Characterization of functions
    - Determination of the modeling capabilities of the functions
    - Relation between operators and parameters  
(how parameters influence the result: can be achieve dictatorship?, sensitivity to data → index).

# Aggregation functions

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- **Terms:**

- Information integration
- Information fusion: concrete functions / techniques  
concrete process to combine several data into a single datum.
- Aggregation functions:  $\mathbb{C} : D^N \rightarrow D$  ( $\mathbb{C}$  from  $\mathbb{C}$ onsensus)  
→ i  $\mathbb{C}$  with parameters (background knowledge):  $\mathbb{C}_P$

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- Aggregation functions: **basic properties**
  - Unanimity and idempotency:  $\mathbb{C}(a, \dots, a) = a$  for all  $a$

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  - Monotonicity:  $\mathbb{C}(a_1, \dots, a_N) \geq \mathbb{C}(a'_1, \dots, a'_N)$ , if  $a_i \geq a'_i$

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  - **Symmetry: For all permutation  $\pi$  over  $\{1, \dots, N\}$**   
 $\mathbb{C}(a_1, \dots, a_N) = \mathbb{C}(a_{\pi(1)}, \dots, a_{\pi(N)})$



# Aggregation functions

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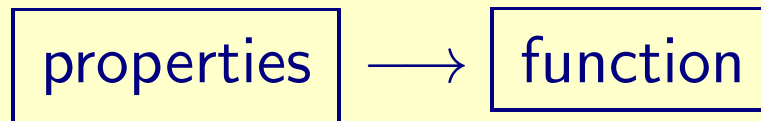
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  - Information fusion: concrete functions / techniques  
concrete process to combine several data into a single datum.
  - Aggregation functions:  $\mathbb{C} : D^N \rightarrow D$  ( $\mathbb{C}$  from  $\mathbb{C}$  Consensus)  
→ i  $\mathbb{C}$  with parameters (background knowledge):  $\mathbb{C}_P$
- Aggregation functions: **basic properties**
  - Unanimity and idempotency:  $\mathbb{C}(a, \dots, a) = a$  for all  $a$
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  - **Symmetry: For all permutation  $\pi$  over  $\{1, \dots, N\}$**   
 $\mathbb{C}(a_1, \dots, a_N) = \mathbb{C}(a_{\pi(1)}, \dots, a_{\pi(N)})$
  - Unanimity + monotonicity → internality:  
 $\min_i a_i \leq \mathbb{C}(a_1, \dots, a_N) \leq \max_i a_i$

# Aggregation functions

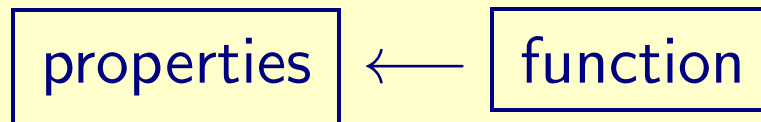
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## Definition of aggregation functions:

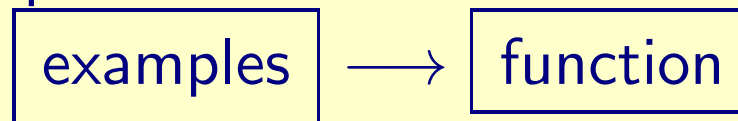
- Definition from properties



- Heuristic definition



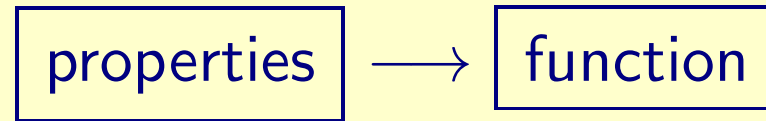
- Definition from examples



# Aggregation functions

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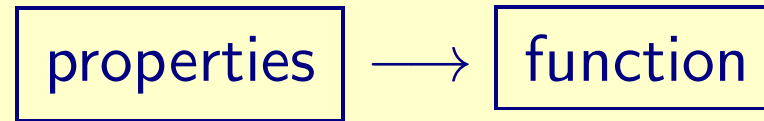
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# Aggregation functions

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- Definition from properties



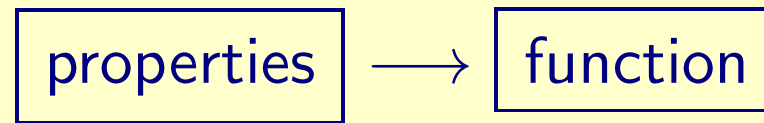
- Some ways

**a)** Using functional equations

# Aggregation functions

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- Definition from properties



- Some ways

a) Using functional equations

b) Aggregation of  $a_1, a_2, \dots, a_N \in D$ , as the datum  $c$  which is at a minimum distance from  $a_i$ :

$$\mathbb{C}(a_1, a_2, \dots, a_N) = \arg \min_c \left\{ \sum_{a_i} d(c, a_i) \right\},$$

$d$  is a distance over  $D$ .

# Aggregation functions

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- Example (case (a)): Functional equations

- Cauchy equation

$$\phi(x + y) = \phi(x) + \phi(y)$$

- find  $\phi$  !

# Aggregation functions

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- Example (case (a)): Functional equations

- Cauchy equation

$$\phi(x + y) = \phi(x) + \phi(y)$$

- find  $\phi$  !

- $\phi(x) = \alpha x$  for an arbitrary value for  $\alpha$

# Aggregation functions

- Example (case (a)): Functional equations
  - distribute  $s$  euros among  $m$  projects according to the opinion of  $N$  experts

	Proj 1	Proj 2	...	Proj j	...	Proj m
$E_1$	$x_1^1$	$x_2^1$	...	$x_j^1$	...	$x_m^1$
$E_2$	$x_1^2$	$x_2^2$	...	$x_j^2$	...	$x_m^2$
	$\vdots$	$\vdots$		$\vdots$		$\vdots$
$E_i$	$x_1^i$	$x_2^i$	...	$x_j^i$	...	$x_m^i$
	$\vdots$	$\vdots$		$\vdots$		$\vdots$
$E_N$	$x_1^N$	$x_2^N$	...	$x_j^N$	...	$x_m^N$
$DM$	$f_1(\mathbf{x}_1)$	$f_2(\mathbf{x}_2)$	...	$f_j(\mathbf{x}_j)$	...	$f_m(\mathbf{x}_m)$



# Aggregation functions

---

- The **general solution of the system** (Proposition 3.11) for a given  $m > 2$

$$f_j : [0, s]^N \rightarrow \mathbb{R}^+ \text{ for } j = \{1, \dots, m\} \quad (1)$$

$$\sum_{j=1}^m \mathbf{x}_j = \mathbf{s} \text{ implies that } \sum_{j=1}^m f_j(\mathbf{x}_j) = s \quad (2)$$

$$f_j(\mathbf{0}) = 0 \text{ for } j = 1, \dots, m \quad (3)$$

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# Aggregation functions

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is given by

$$f_1(\mathbf{x}) = f_2(\mathbf{x}) = \dots = f_m(\mathbf{x}) = f((x_1, x_2, \dots, x_N)) = \sum_{i=1}^N \alpha_i x_i, \quad (4)$$

where  $\alpha_1, \dots, \alpha_N$  are nonnegative constants satisfying  $\sum_{i=1}^N \alpha_i = 1$ , but are otherwise arbitrary.

# Aggregation functions

---

- Example (case (b)): Consider the following expression

$$\mathbb{C}(a_1, a_2, \dots, a_N) = \arg \min_c \left\{ \sum_{a_i} d(c, a_i) \right\},$$

where  $a_i$  are numbers from  $\mathbb{R}$  and  $d$  is a distance on  $D$ . Then,

# Aggregation functions

---

- Example (case (b)): Consider the following expression

$$\mathbb{C}(a_1, a_2, \dots, a_N) = \arg \min_c \left\{ \sum_{a_i} d(c, a_i) \right\},$$

where  $a_i$  are numbers from  $\mathbb{R}$  and  $d$  is a distance on  $D$ . Then,

1. When  $d(a, b) = (a - b)^2$ ,  $\mathbb{C}$  is the arithmetic mean  
i.e.,  $\mathbb{C}(a_1, a_2, \dots, a_N) = \sum_{i=1}^N a_i / N$ .
2. When  $d(a, b) = |a - b|$ ,  $\mathbb{C}$  is the median  
i.e., the median of  $a_1, a_2, \dots, a_N$  is the element which occupies the central position when we order  $a_i$ .
3. When  $d(a, b) = 1$  iff  $a \neq b$ ,  $\mathbb{C}$  is the plurality rule (mode or voting).  
i.e.,  $\mathbb{C}(a_1, a_2, \dots, a_N)$  selects the element of  $\mathbb{R}$  with a largest frequency among elements in  $(a_1, a_2, \dots, a_N)$ .

---

# Aggregation for (numerical) utility functions

# Aggregation for (numerical) utility functions

- Decision for utility functions  
Modelling, aggregation =  $\mathbb{C}$ , selection

	Seats	Security	Price	Comfort	trunk	$\mathbb{C} = AM$
Ford T	0	20	0	20	0	8
Seat 600	60	0	100	0	50	42
Simca 1000	100	30	100	50	70	70
VW	80	50	30	70	100	66
Citr. Acadiane	20	40	60	40	0	32

# Aggregation for (numerical) utility functions

---

- MCDM: Aggregation to deal with **contradictory criteria**

# Aggregation for (numerical) utility functions

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- But there are occasions in which **ordering is clear**

when  $a_i \leq b_i$  it is clear that  $a \leq b$

E.g.,

	Seats	Security	Price	Comfort	trunk	$C = AM$
Seat 600	60	0	100	0	50	42
Simca 1000	100	30	100	50	70	70



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	Seats	Security	Price	Comfort	trunk	$C = AM$
Seat 600	60	0	100	0	50	42
Simca 1000	100	30	100	50	70	70

- **Pareto dominance**: Given two vectors  $a = (a_1, \dots, a_n)$  and  $b = (b_1, \dots, b_n)$ , we say that  $b$  dominates  $a$  when  $a_i \leq b_i$  for all  $i$  and there is at least one  $k$  such that  $a_k < b_k$ .

# Aggregation for (numerical) utility functions

---

- Pareto set, Pareto frontier, or non dominance set:

	Seats	Security	Price	Comfort	trunk	$C = AM$
Simca 1000	100	30	100	50	70	70
VW	80	50	30	70	100	66
Citr. Acadiane	20	40	60	40	0	32

- Each one wins at least in one criteria to another one

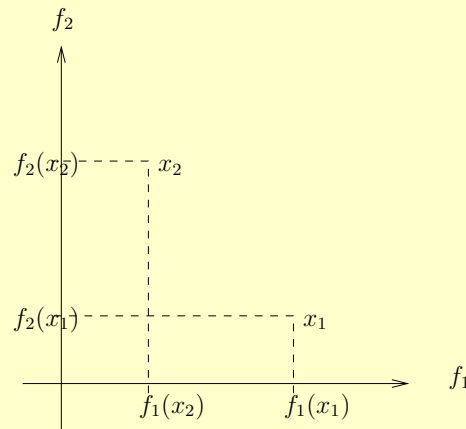
# Aggregation for (numerical) utility functions

- **Pareto set, Pareto frontier, or non dominance set:**

Given a set of alternatives  $U$  represented by vectors  $u = (u_1, \dots, u_n)$ , the Pareto frontier is the set  $u \in U$  such that there is no other  $v \in U$  such that  $v$  dominates  $u$ .

$$PF = \{u \mid \text{there is no } v \text{ s.t. } v \text{ dominates } u\}$$

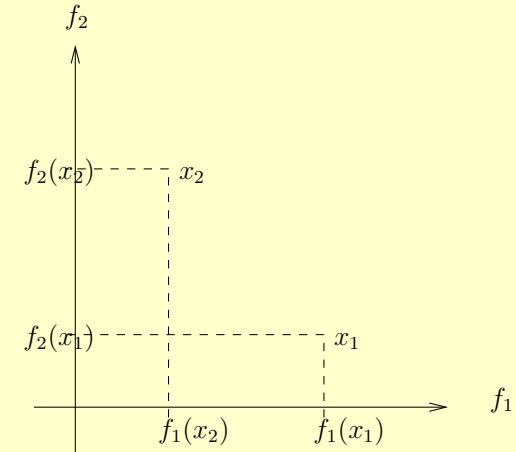
- **Pareto optimal:** an element  $u$  of the Pareto set



# Aggregation for (numerical) utility functions

- MCDM: we aggregate utility, and order according to utility
- The function of aggregation functions
  - Different aggregations lead to different orders
  - Aggregation establishes which **points** are *equivalent*
  - Different aggregations, establish different curves of points (level curves)

Criteria Satisfaction on:							
alt	Price	Quality	Comfort	alt	Consensus	alt	Ranking
FordT	0.2	0.8	0.3	FordT	0.35	206	0.72
206	0.7	0.7	0.8	206	0.72	FordT	0.35
...	...			...	...	...	...



# Aggregation for (numerical) utility functions

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- Why **alternatives** to the arithmetic mean?
  - Not all criteria are equally important (security and comfort)
  - There are mandatory requirements (price below a threshold)
  - Compensation among criteria
  - Interactions among criteria

---

**Aggregation:**  
**from the weighted mean to fuzzy integrals**

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**Aggregation:**

**from the weighted mean to fuzzy integrals**

**An example**

# Aggregation: example

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**Example.**  $A$  and  $B$  teaching a tutorial+training course w/ constraints

- The total number of sessions is six.
- Professor  $A$  will give the tutorial, which should consist of about three sessions; three is the optimal number of sessions; a difference in the number of sessions greater than two is unacceptable.
- Professor  $B$  will give the training part, consisting of about two sessions.
- Both professors should give more or less the same number of sessions. A difference of one or two is half acceptable; a difference of three is unacceptable.



# Aggregation: example

---

## Example. Formalization

- Variables
  - $x_A$ : Number of sessions taught by Professor  $A$
  - $x_B$ : Number of sessions taught by Professor  $B$
- Constraints
  - the constraints are translated into
    - \*  $C_1$ :  $x_A + x_B$  should be about 6
    - \*  $C_2$ :  $x_A$  should be about 3
    - \*  $C_3$ :  $x_B$  should be about 2
    - \*  $C_4$ :  $|x_A - x_B|$  should be about 0
  - using fuzzy sets, the constraints are described ...

# Aggregation: example

---

## Example. Formalization

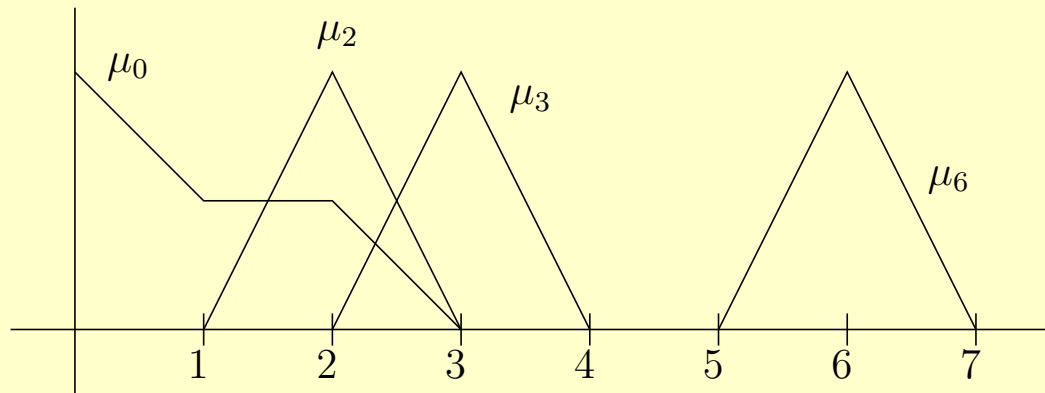
- Constraints
  - if fuzzy set  $\mu_6$  expresses “about 6,” then, we evaluate “ $x_A + x_B$  should be about 6” by  $\mu_6(x_A + x_B)$ .
    - given  $\mu_6, \mu_3, \mu_2, \mu_0$ ,
  - Then, given a solution pair  $(x_A, x_B)$ , the degrees of satisfaction:
    - \*  $\mu_6(x_A + x_B)$
    - \*  $\mu_3(x_A)$
    - \*  $\mu_2(x_B)$
    - \*  $\mu_0(|x_A - x_B|)$

# Aggregation: example

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## Example. Formalization

- Membership functions for constraints



# Aggregation: example

## Example. Application

alternative	Satisfaction degrees	Satisfaction degrees			
		$C_1$	$C_2$	$C_3$	$C_4$
$(x_A, x_B)$	$(\mu_6(x_A + x_B), \mu_3(x_A), \mu_2(x_B), \mu_0( x_A - x_B ))$				
(2, 2)	$(\mu_6(4), \mu_3(2), \mu_2(2), \mu_0(0))$	0	0.5	1	1
(2, 3)	$(\mu_6(5), \mu_3(2), \mu_2(3), \mu_0(1))$	0.5	0.5	0.5	0.5
(2, 4)	$(\mu_6(6), \mu_3(2), \mu_2(4), \mu_0(2))$	1	0.5	0	0.5
(3.5, 2.5)	$(\mu_6(6), \mu_3(3.5), \mu_2(2.5), \mu_0(1))$	1	0.5	0.5	0.5
(3, 2)	$(\mu_6(5), \mu_3(3), \mu_2(2), \mu_0(1))$	0.5	1	1	0.5
(3, 3)	$(\mu_6(6), \mu_3(3), \mu_2(3), \mu_0(0))$	1	1	0.5	1

---

# Aggregation:

from the weighted mean to fuzzy integrals

WM, OWA, and WOWA operators

# Aggregation: WM, OWA, and WOWA operators

- Operators

- **Weighting vector** (dimension  $N$ ):  $v = (v_1 \dots v_N)$  iff  $v_i \in [0, 1]$  and  $\sum_i v_i = 1$
- **Arithmetic mean** (AM:  $\mathbb{R}^N \rightarrow \mathbb{R}$ ):  $AM(a_1, \dots, a_N) = (1/N) \sum_{i=1}^N a_i$
- **Weighted mean** (WM:  $\mathbb{R}^N \rightarrow \mathbb{R}$ ):  $WM_{\mathbf{p}}(a_1, \dots, a_N) = \sum_{i=1}^N p_i a_i$  ( $\mathbf{p}$  a weighting vector of dimension  $N$ )
- **Ordered Weighting Averaging operator** (OWA:  $\mathbb{R}^N \rightarrow \mathbb{R}$ ):

$$OWA_{\mathbf{w}}(a_1, \dots, a_N) = \sum_{i=1}^N w_i a_{\sigma(i)},$$

where  $\{\sigma(1), \dots, \sigma(N)\}$  is a permutation of  $\{1, \dots, N\}$  s. t.  $a_{\sigma(i-1)} \geq a_{\sigma(i)}$ , and  $\mathbf{w}$  a weighting vector.

# Aggregation: WM, OWA, and WOWA operators

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## Example. Application

- Let us consider the following situation:
  - Professor  $A$  is more important than Professor  $B$
  - The number of sessions equal to six is the most important constraint (not a *crisp* requirement)
  - The difference in the number of sessions taught by the two professors is the least important constraint

WM with  $\mathbf{p} = (p_1, p_2, p_3, p_4) = (0.5, 0.3, 0.15, 0.05)$ .

# Aggregation: WM, OWA, and WOWA operators

## Example. Application

- WM with  $\mathbf{p} = (p_1, p_2, p_3, p_4) = (0.5, 0.3, 0.15, 0.05)$ .

alternative	Aggregation of the Satisfaction degrees	WM
$(x_A, x_B)$	$WM_{\mathbf{p}}(C_1, C_2, C_3, C_4)$	
(2, 2)	$WM_{\mathbf{p}}(0, 0.5, 1, 1)$	0.35
(2, 3)	$WM_{\mathbf{p}}(0.5, 0.5, 0.5, 0.5)$	0.5
(2, 4)	$WM_{\mathbf{p}}(1, 0.5, 0, 0.5)$	0.675
(3.5, 2.5)	$WM_{\mathbf{p}}(1, 0.5, 0.5, 0.5)$	0.75
(3, 2)	$WM_{\mathbf{p}}(0.5, 1, 1, 0.5)$	0.725
(3, 3)	$WM_{\mathbf{p}}(1, 1, 0.5, 1)$	0.925



# Aggregation: WM, OWA, and WOWA operators

## Example. Application

- Compensation: how many values can have a bad evaluation
- One bad value does not matter: **OWA** with  $\mathbf{w} = (1/3, 1/3, 1/3, 0)$  (lowest value discarded)

alternative	Aggregation of the Satisfaction degrees	OWA
$(x_A, x_B)$	$OWA_{\mathbf{w}}(C_1, C_2, C_3, C_4)$	
(2, 2)	$OWA_{\mathbf{w}}(0, 0.5, 1, 1)$	0.8333
(2, 3)	$OWA_{\mathbf{w}}(0.5, 0.5, 0.5, 0.5)$	0.5
(2, 4)	$OWA_{\mathbf{w}}(1, 0.5, 0, 0.5)$	0.6666
(3.5, 2.5)	$OWA_{\mathbf{w}}(1, 0.5, 0.5, 0.5)$	0.6666
(3, 2)	$OWA_{\mathbf{w}}(0.5, 1, 1, 0.5)$	0.8333
(3, 3)	$OWA_{\mathbf{w}}(1, 1, 0.5, 1)$	1.0

# Aggregation: WM, OWA, and WOWA operators

---

- **Weighted Ordered Weighted Averaging WOWA operator**

(WOWA :  $\mathbb{R}^N \rightarrow \mathbb{R}$ ):

$$WOWA_{\mathbf{p}, \mathbf{w}}(a_1, \dots, a_N) = \sum_{i=1}^N \omega_i a_{\sigma(i)}$$

where

$$\omega_i = w^*\left(\sum_{j \leq i} p_{\sigma(j)}\right) - w^*\left(\sum_{j < i} p_{\sigma(j)}\right),$$

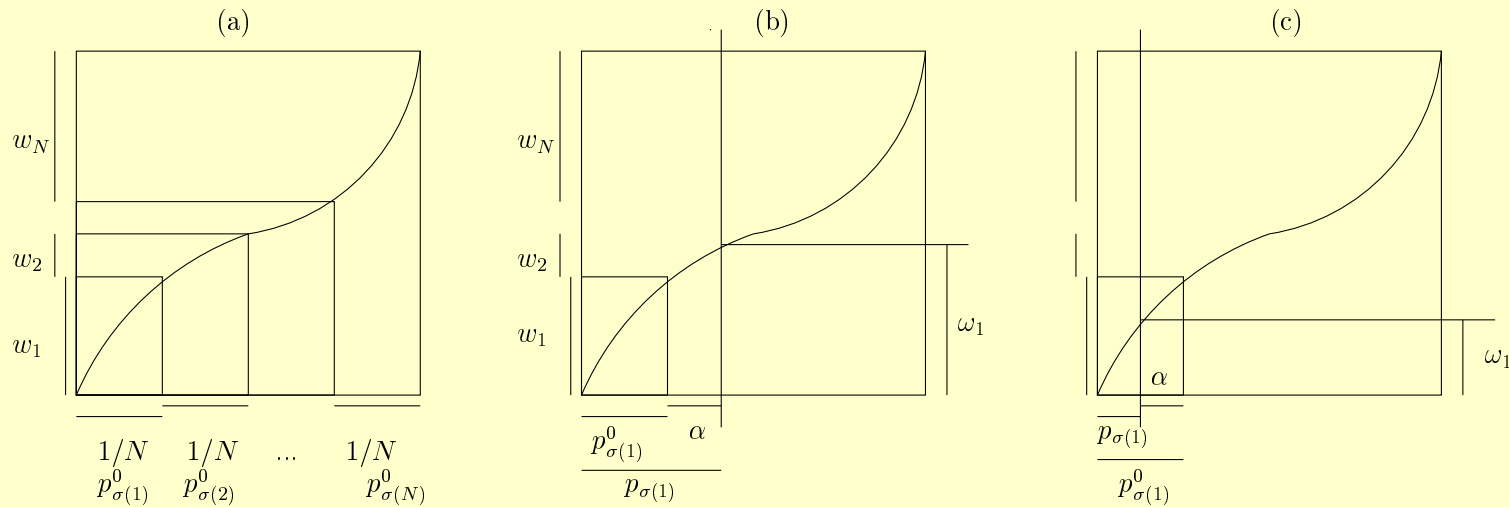
with  $\sigma$  a permutation of  $\{1, \dots, N\}$  s. t.  $a_{\sigma(i-1)} \geq a_{\sigma(i)}$ , and  $w^*$  a nondecreasing function that interpolates the points

$$\left\{ \left( \frac{i}{N}, \sum_{j \leq i} w_j \right) \right\}_{i=1, \dots, N} \cup \{(0, 0)\}.$$

$w^*$  is required to be a straight line when the points can be interpolated in this way.

# Aggregation: WM, OWA, and WOWA operators

- Construction of the  $w^*$  quantifier

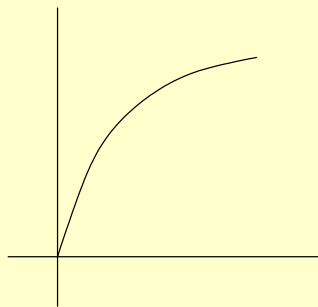


- Rationale for new weights ( $\omega_i$ , for each value  $a_i$ ) in terms of  $\mathbf{p}$  and  $\mathbf{w}$ .
  - If  $a_i$  is small, and **small values have more importance than larger ones**, increase  $p_i$  for  $a_i$  (i.e.,  $\omega_i \geq p_{\sigma(i)}$ ).  
(the same holds if the value  $a_i$  is large and importance is given to large values)
  - If  $a_i$  is small, and importance is for large values,  $\omega_i < p_{\sigma(i)}$   
(the same holds if  $a_i$  is large and importance is given to small values).

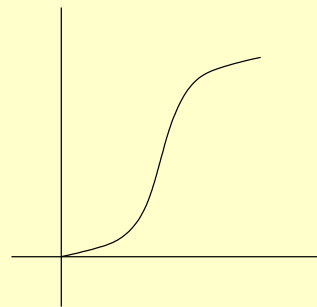
# Aggregation: WM, OWA, and WOWA operators

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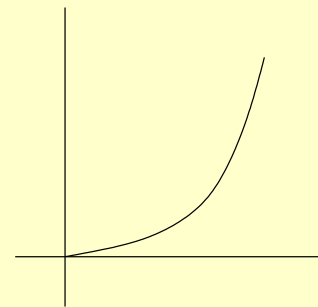
- The shape of the function  $w^*$  gives importance
  - (a) to large values
  - (b) to medium values
  - (c) to small values
  - (d) equal importance to all values



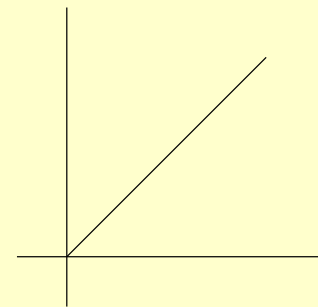
(a)



(b)



(c)



(d)

# Aggregation: WM, OWA, and WOWA operators

## Example. Application

- Importance for constraints as given above:  $\mathbf{p} = (0.5, 0.3, 0.15, 0.05)$
- Compensation as given above:  $\mathbf{w} = (1/3, 1/3, 1/3, 0)$  (lowest value discarded)  
 → WOWA with  $\mathbf{p}$  and  $\mathbf{w}$ .

alternative	Aggregation of the Satisfaction degrees	WOWA
$(x_A, x_B)$	$WOWA_{\mathbf{p},\mathbf{w}}(C_1, C_2, C_3, C_4)$	
(2, 2)	$WOWA_{\mathbf{p},\mathbf{w}}(0, 0.5, 1, 1)$	0.4666
(2, 3)	$WOWA_{\mathbf{p},\mathbf{w}}(0.5, 0.5, 0.5, 0.5)$	0.5
(2, 4)	$WOWA_{\mathbf{p},\mathbf{w}}(1, 0.5, 0, 0.5)$	0.8333
(3.5, 2.5)	$WOWA_{\mathbf{p},\mathbf{w}}(1, 0.5, 0.5, 0.5)$	0.8333
(3, 2)	$WOWA_{\mathbf{p},\mathbf{w}}(0.5, 1, 1, 0.5)$	0.8
(3, 3)	$WOWA_{\mathbf{p},\mathbf{w}}(1, 1, 0.5, 1)$	1.0

# Aggregation: WM, OWA, and WOWA operators

---

- Properties

- The WOWA operator generalizes the WM and the OWA operator.

- When  $\mathbf{p} = (1/N \dots 1/N)$ , OWA

$$WOWA_{\mathbf{p},\mathbf{w}}(a_1, \dots, a_N) = OWA_{\mathbf{w}}(a_1, \dots, a_N) \text{ for all } \mathbf{w} \text{ and } a_i.$$

- When  $\mathbf{w} = (1/N \dots 1/N)$ , WM

$$WOWA_{\mathbf{p},\mathbf{w}}(a_1, \dots, a_N) = WM_{\mathbf{p}}(a_1, \dots, a_N) \text{ for all } \mathbf{p} \text{ and } a_i.$$

- When  $\mathbf{w} = \mathbf{p} = (1/N \dots 1/N)$ , AM

$$WOWA_{\mathbf{p},\mathbf{w}}(a_1, \dots, a_N) = AM(a_1, \dots, a_N)$$

---

**Aggregation:**

**from the weighted mean to fuzzy integrals**

**Choquet integral**

# Choquet integrals

---

- In WM, we combine  $a_i$  w.r.t. weights  $p_i$ .  
→  $a_i$  is the value supplied by information source  $x_i$ .

Formally



# Choquet integrals

---

- In WM, we combine  $a_i$  w.r.t. weights  $p_i$ .  
→  $a_i$  is the value supplied by information source  $x_i$ .

Formally

- $X = \{x_1, \dots, x_N\}$  is the set of information sources
- $f : X \rightarrow \mathbb{R}^+$  the values supplied by the sources  
→ then  $a_i = f(x_i)$

Thus,

$$WM_{\mathbf{p}}(a_1, \dots, a_N) = \sum_{i=1}^N p_i a_i = \sum_{i=1}^N p_i f(x_i) = WM_{\mathbf{p}}(f(x_1), \dots, f(x_N))$$

# Choquet integrals

---

- In the WM, a single weight is used for each element  
I.e.,  $p_i = p(x_i)$  (where,  $x_i$  is the information source that supplies  $a_i$ )  
→ when we consider a set  $A \subset X$ , *weight* of  $A$ ???

# Choquet integrals

---

- In the WM, a single weight is used for each element  
I.e.,  $p_i = p(x_i)$  (where,  $x_i$  is the information source that supplies  $a_i$ )  
→ when we consider a set  $A \subset X$ , *weight* of  $A$ ???

... fuzzy measures  $\mu(A)$

Formally,

- **Fuzzy measure** ( $\mu : \wp(X) \rightarrow [0, 1]$ ), a set function satisfying
  - (i)  $\mu(\emptyset) = 0$ ,  $\mu(X) = 1$  (boundary conditions)
  - (ii)  $A \subseteq B$  implies  $\mu(A) \leq \mu(B)$  (monotonicity)

# Choquet integrals

---

- Now, we have a fuzzy measure  $\mu(A)$   
then, how aggregation proceeds?  
 $\Rightarrow$  fuzzy integrals as the Choquet integral

# Choquet integrals

- **Choquet integral** of  $f$  w.r.t.  $\mu$  (alternative notation,  $CI_\mu(a_1, \dots, a_N)/CI_\mu(f)$ )

$$(C) \int f d\mu = \sum_{i=1}^N [f(x_{s(i)}) - f(x_{s(i-1)})] \mu(A_{s(i)}),$$

where  $s$  in  $f(x_{s(i)})$  is a permutation so that  $f(x_{s(i-1)}) \leq f(x_{s(i)})$  for  $i \geq 1$ ,  $f(x_{s(0)}) = 0$ , and  $A_{s(k)} = \{x_{s(j)} | j \geq k\}$  and  $A_{s(N+1)} = \emptyset$ .

- Alternative expressions (Proposition 6.18):

$$(C) \int f d\mu = \sum_{i=1}^N f(x_{\sigma(i)}) [\mu(A_{\sigma(i)}) - \mu(A_{\sigma(i-1)})],$$

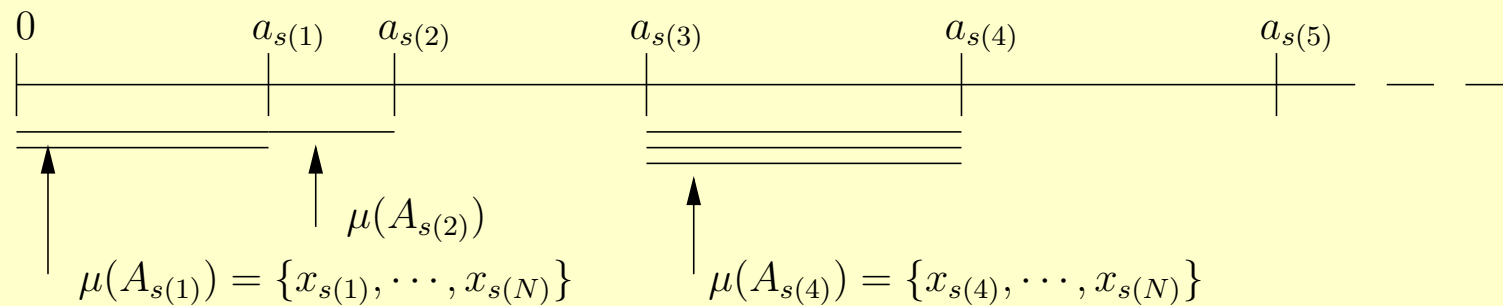
$$(C) \int f d\mu = \sum_{i=1}^N f(x_{s(i)}) [\mu(A_{s(i)}) - \mu(A_{s(i+1)})],$$

where  $\sigma$  is a permutation of  $\{1, \dots, N\}$  s.t.  $f(x_{\sigma(i-1)}) \geq f(x_{\sigma(i)})$ , where  $A_{\sigma(k)} = \{x_{\sigma(j)} | j \leq k\}$  for  $k \geq 1$  and  $A_{\sigma(0)} = \emptyset$

# Choquet integrals

- Different equations point out different aspects of the CI

$$(6.1) \quad (C) \int f d\mu = \sum_{i=1}^N [f(x_{s(i)}) - f(x_{s(i-1)})] \mu(A_{s(i)}),$$



$$(6.2) \quad (C) \int f d\mu = \sum_{i=1}^N f(x_{\sigma(i)}) [\mu(A_{\sigma(i)}) - \mu(A_{\sigma(i-1)})],$$

# Choquet integrals

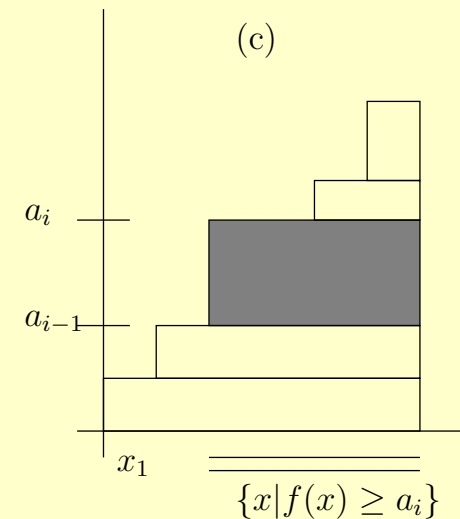
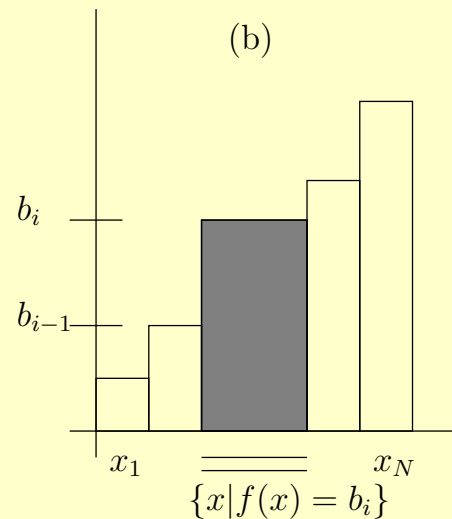
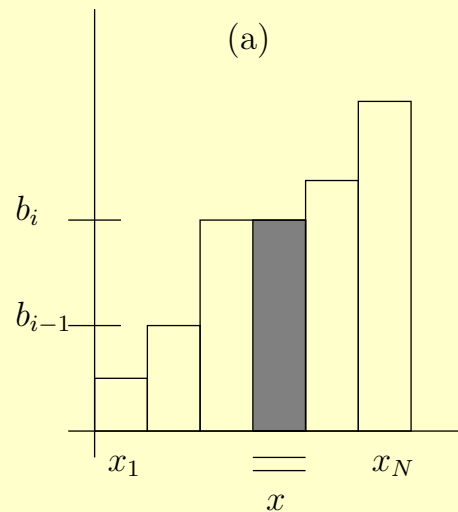
- $\int f d\mu =$  (for additive measures)

**(6.5)**  $\sum_{x \in X} f(x) \mu(\{x\})$

**(6.6)**  $\sum_{i=1}^R b_i \mu(\{x | f(x) = b_i\})$

**(6.7)**  $\sum_{i=1}^N (a_i - a_{i-1}) \mu(\{x | f(x) \geq a_i\})$

**(6.8)**  $\sum_{i=1}^N (a_i - a_{i-1}) (1 - \mu(\{x | f(x) \leq a_{i-1}\}))$



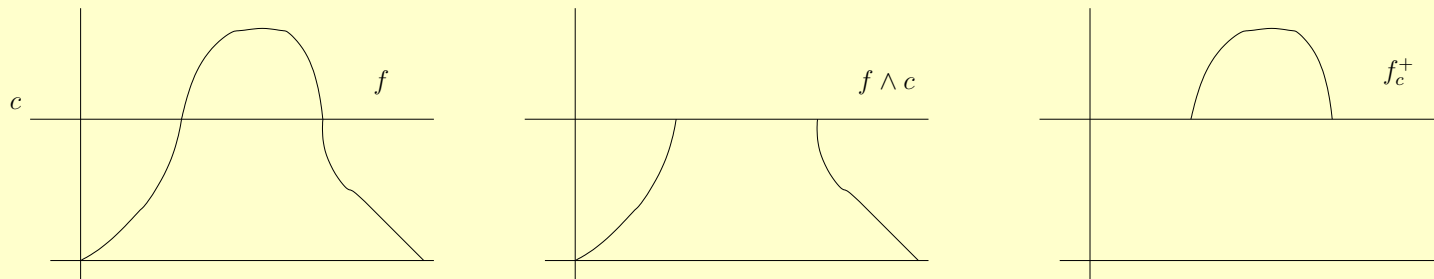
- Among (6.5), (6.6) and (6.7), only (6.7) satisfies internality.

# Choquet integrals

- Properties of CI

- **Horizontal additive** because  $CI_\mu(f) = CI_\mu(f \wedge c) + CI_\mu(f_c^+)$   
( $f = (f \wedge c) + f_c^+$  is a horizontal additive decomposition of  $f$ )  
where,  $f_c^+$  is defined by (for  $c \in [0, 1]$ )

$$f_c^+ = \begin{cases} 0 & \text{if } f(x) \leq c \\ f(x) - c & \text{if } f(x) > c. \end{cases}$$





# Choquet integrals

- Definitions ( $X$  a reference set,  $f, g$  functions  $f, g : X \rightarrow [0, 1]$ )
    - $f < g$  when, for all  $x_i$ ,
$$f(x_i) < g(x_i)$$
    - $f$  and  $g$  are comonotonic if, for all  $x_i, x_j \in X$ ,
$$f(x_i) < f(x_j) \text{ imply that } g(x_i) \leq g(x_j)$$
    - $\mathbb{C}$  is comonotonic monotone if and only if, for comonotonic  $f$  and  $g$ ,
$$f \leq g \text{ imply that } \mathbb{C}(f) \leq \mathbb{C}(g)$$
    - $\mathbb{C}$  is comonotonic additive if and only if, for comonotonic  $f$  and  $g$ ,
$$\mathbb{C}(f + g) = \mathbb{C}(f) + \mathbb{C}(g)$$
  - **Characterization.** Let  $\mathbb{C}$  satisfy the following properties
    - $\mathbb{C}$  is comonotonic monotone
    - $\mathbb{C}$  is comonotonic additive
    - $\mathbb{C}(1, \dots, 1) = 1$
- Then, there exists  $\mu$  s.t.  $\mathbb{C}(f)$  is the CI of  $f$  w.r.t.  $\mu$ .

# Choquet integrals

---

- Properties

- WM, OWA and WOWA are particular cases of CI.

- \* WM with weighting vector  $\mathbf{p}$  is a CI w.r.t.  $\mu_{\mathbf{p}}(B) = \sum_{x_i \in B} p_i$

- \* OWA with weighting vector  $\mathbf{w}$  is a CI w.r.t.  $\mu_{\mathbf{w}}(B) = \sum_{i=1}^{|B|} w_i$

- \* WOWA with w.v.  $\mathbf{p}$  and  $\mathbf{w}$  is a CI w.r.t.  $\mu_{\mathbf{p},\mathbf{w}}(B) = w^*(\sum_{x_i \in B} p_i)$

- Any symmetric CI is an OWA operator.

- Any CI with a distorted probability is a WOWA operator.

- Let  $A$  be a crisp subset of  $X$ ; then, the Choquet integral of  $A$  with respect to  $\mu$  is  $\mu(A)$ .

Here, the integral of  $A$  corresponds to the integral of its characteristic function, or, in other words, to the integral of the function  $f_A$  defined as  $f_A(x) = 1$  if and only if  $x \in A$ .

---

## **Aggregation:**

**from the weighted mean to fuzzy integrals**

**Weighted minimum and maximum**

# Weighted Minimum and Weighted Maximum

---

- **Possibilistic weighting vector** (dimension  $N$ ):  $\mathbf{v} = (v_1 \dots v_N)$  iff  $v_i \in [0, 1]$  and  $\max_i v_i = 1$ .
- **Weighted minimum** (WMin:  $[0, 1]^N \rightarrow [0, 1]$ ):  
 $WMin_{\mathbf{u}}(a_1, \dots, a_N) = \min_i \max(\text{neg}(u_i), a_i)$   
(alternative definition can be given with  $\mathbf{v} = (v_1, \dots, v_N)$  where  $v_i = \text{neg}(u_i)$ )
- **Weighted maximum** (WMax:  $[0, 1]^N \rightarrow [0, 1]$ ):  
 $WMax_{\mathbf{u}}(a_1, \dots, a_N) = \max_i \min(u_i, a_i)$

# Weighted Minimum and Weighted Maximum

- **Exemple 6.34.** Evaluation of the alternatives related to the course
  - Weighting vector (possibilistic vector):  $\mathbf{u} = (1, 0.5, 0.3, 0.1)$ .
  - WMin:
    - \*  $sat(2, 2) = WMin_{\mathbf{u}}(0, 0.5, 1, 1) = 0$
    - \*  $sat(2, 3) = WMin_{\mathbf{u}}(0.5, 0.5, 0.5, 0.5) = 0.5$
    - \*  $sat(2, 4) = WMin_{\mathbf{u}}(1, 0.5, 0, 0.5) = 0.5$
    - \*  $sat(3.5, 2.5) = WMin_{\mathbf{u}}(1, 0.5, 0.5, 0.5) = 0.5$
    - \*  $sat(3, 2) = WMin_{\mathbf{u}}(0.5, 1, 1, 0.5) = 0.5$
    - \*  $sat(3, 3) = WMin_{\mathbf{u}}(1, 1, 0.5, 1) = 0.7$ .
  - WMax: (with  $neg(\mathbf{u}) = (0, 0.5, 0.7, 0.9)$ , using  $neg(x) = 1 - x$ )
    - \*  $sat(2, 2) = WMax_{\mathbf{u}}(0, 0.5, 1, 1) = 0.5$
    - \*  $sat(2, 3) = WMax_{\mathbf{u}}(0.5, 0.5, 0.5, 0.5) = 0.5$
    - \*  $sat(2, 4) = WMax_{\mathbf{u}}(1, 0.5, 0, 0.5) = 1$
    - \*  $sat(3.5, 2.5) = WMax_{\mathbf{u}}(1, 0.5, 0.5, 0.5) = 1$
    - \*  $sat(3, 2) = WMax_{\mathbf{u}}(0.5, 1, 1, 0.5) = 0.5$
    - \*  $sat(3, 3) = WMax_{\mathbf{u}}(1, 1, 0.5, 1) = 1$ .
  - weighted minimum, the best pair is (3, 3); with weighted maximum (3, 3), (2, 4) and (3, 5, 2, 5) indistinguishable

# Weighted Minimum and Weighted Maximum

---

- **Exemple 6.35.** Fuzzy inference system

$$R_i: \mathbf{IF} \ x \text{ is } A_i \ \mathbf{THEN} \ y \text{ is } B_i.$$

- with disjunctive rules, the (fuzzy) output for a particular  $y_0$  is a WMax

$$\tilde{B}(y_0) = \vee_{i=1}^N (B_i(y_0) \wedge A_i(x_0)).$$

- with conjunctive rules, and Kleene-Dienes implication ( $\mathcal{I}(x, y) = \max(1 - x, y)$ ) the (fuzzy) output of the system for a particular  $y_0$  is a WMin

$$\tilde{B}(y_0) = \wedge_{i=1}^N (\mathcal{I}(A_i(x_0), B_i(y_0))) = \wedge_{i=1}^N \max(1 - A_i(x_0), B_i(y_0)).$$

that with  $\mathbf{u} = (A_1(x_0), \dots, A_N(x_0))$

$$\tilde{B}(y_0) = WMin_{\mathbf{u}}(B_1(y_0), \dots, B_N(y_0)).$$

# Weighted Minimum and Weighted Maximum

---

- Only operators in ordinal scales ( $\max$ ,  $\min$ ,  $neg$ ) are used in  $WMax$  and  $WMin$ .
- $neg$  is completely determined in an ordinal scale

---

Proposition 6.36. Let  $L = \{l_0, \dots, l_r\}$  with  $l_0 <_L l_1 <_L \dots <_L l_r$ ; then, there exists only one function,  $neg : L \rightarrow L$ , satisfying

- (N1) if  $x <_L x'$  then  $neg(x) >_L neg(x')$  for all  $x, x'$  in  $L$ .
- (N2)  $neg(neg(x)) = x$  for all  $x$  in  $L$ .

This function is defined by  $neg(x_i) = x_{r-i}$  for all  $x_i$  in  $L$

---

- Properties. For  $\mathbf{u} = (1, \dots, 1)$ 
  - $WMIN_{\mathbf{u}} = \min$
  - $WMAX_{\mathbf{u}} = \max$

---

**Aggregation:**

**from the weighted mean to fuzzy integrals**

**Sugeno integral**



# Sugeno integral

---

- **Sugeno integral** of  $f$  w.r.t.  $\mu$  (alternative notation,  $SI_\mu(a_1, \dots, a_N)/SI_\mu(f)$ )

$$(S) \int f d\mu = \max_{i=1, N} \min(f(x_{s(i)}), \mu(A_{s(i)})),$$

where  $s$  in  $f(x_{s(i)})$  is a permutation so that  $f(x_{s(i-1)}) \leq f(x_{s(i)})$  for  $i \geq 2$ , and  $A_{s(k)} = \{x_{s(j)} | j \geq k\}$ .

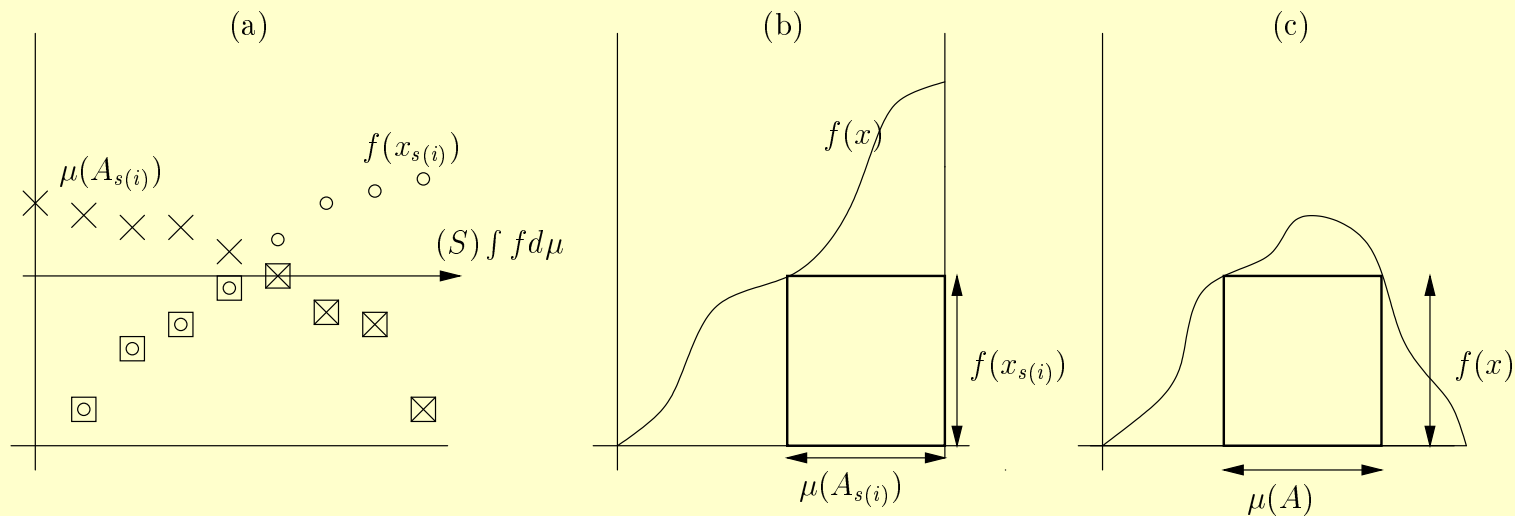
- Alternative expression (Proposition 6.38):

$$\max_i \min(f(x_{\sigma(i)}), \mu(A_{\sigma(i)})),$$

where  $\sigma$  is a permutation of  $\{1, \dots, N\}$  s.t.  $f(x_{\sigma(i-1)}) \geq f(x_{\sigma(i)})$ , where  $A_{\sigma(k)} = \{x_{\sigma(j)} | j \leq k\}$  for  $k \geq 1$

# Sugeno integral

- Graphical interpretation of Sugeno integrals



# Sugeno integral

---

- Properties

- WMin and WMax are particular cases of SI

- \* WMax with weighting vector  $\mathbf{u}$  is a SI w.r.t.

$$\mu_{\mathbf{u}}^{wmax}(A) = \max_{a_i \in A} u_i.$$

- \* WMin with weighting vector  $\mathbf{u}$  is a SI w.r.t.

$$\mu_{\mathbf{u}}^{wmin}(A) = 1 - \max_{a_i \notin A} u_i.$$

# Sugeno integral

---

## Example. Citation indices

- Number of citations: CI
- $h$ -index: SI

In both cases,

- $X$  the set of papers
- $f(x)$  the number of citations of paper  $x$
- $\mu(A) \subseteq X$  the cardinality of the set

# Fuzzy integrals

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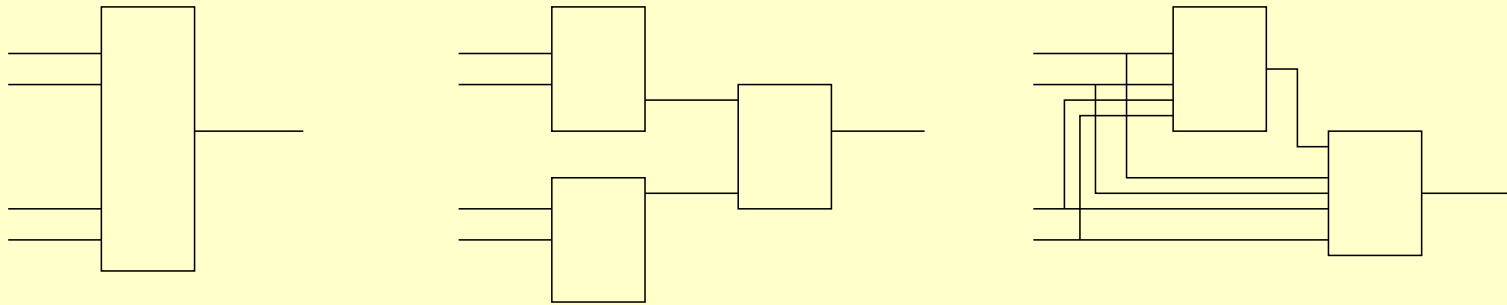
- Fuzzy integrals that generalize Choquet and Sugeno integrals
  - The fuzzy t-conorm integral
  - The twofold integral

---

# Aggregation: Hierarchical models

# Hierarchical Models for Aggregation

- Hierarchical model



- Properties. The following conditions hold

- (i) Every multistep Choquet integral is a monotone increasing, positively homogeneous, piecewise linear function.
- (ii) Every monotone increasing, positively homogeneous, piecewise linear function on a full-dimensional convex set in  $\mathbb{R}^N$  is representable as a two-step Choquet integral such that the fuzzy measures of the first step are additive and the fuzzy measure of the second step is a 0-1 fuzzy measure.

---

# Aggregation for preference relations

(MCDM: social choice)



# Aggregation for preference relations

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- MCDM (decision) and social choice  
⇒ are two related areas

# Aggregation for preference relations

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- Social choice
  - studies voting rules, and how the preferences of a set of people can be aggregated to obtain the preference of the set.
- There is no formal difference between aggregation of opinions from people and aggregation of criteria

# Aggregation for preference relations

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- Given preference relations, how aggregation is built?
  - Formalization of preferences with  $>$  and  $=$  (preference, indifference)
  - $F(R_1, R_2, \dots, R_N)$  to denote aggregated preference

# Aggregation for preference relations

---

- Given preference relations, how aggregation is built?
  - Formalization of preferences with  $>$  and  $=$  (preference, indifference)
  - $F(R_1, R_2, \dots, R_N)$  to denote aggregated preference
    - Problems (I): consider
      - \*  $R^1 : x > y > z$
      - \*  $R^4 : y > z > x$
      - \*  $R^5 : z > x > y$
      - simple majority rule:  $u > v$  if most prefer  $u$  to  $v$
      - \*  $x > y, y > z, z > x$  (intransitive!!:  $x > y, y > z$  but not  $x > z$ )
    - Problems (II):
      - Arrow impossibility theorem

# Aggregation for preference relations

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- Given preference relations, how aggregation is built?
- Axioms of Arrow impossibility theorem
  - C0** Finite number of voters and more than one  
Number of alternatives more or equal to three
  - C1** Universality: Voters can select any total preorder
  - C2** Transitivity: The result is a total preorder
  - C3** Unanimity: If all agree on  $x$  better than  $y$ , then  $x$  better than  $y$  in the social preference
  - C4** Independence of irrelevant alternatives: the social preference of  $x$  and  $y$  only depends on the preferences on  $x$  and  $y$
  - C5** No-dictatorship: No voter can be a dictatorship
- There is no function  $F$  that satisfies all C0-C5 axioms

# Aggregation for preference relations

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- Given preference relations, how aggregation is built?
- Circumventing Arrow's theorem
  - Ignore the condition of universality
  - Ignore the condition of independence of irrelevant alternatives

# Aggregation for preference relations

---

- Given preference relations, how aggregation is built?
  - Solutions failing the universality condition
    - \* Simple peak, odd number of voters,  
Condorcet rule satisfies all other conditions

# Aggregation for preference relations

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- Given preference relations, how aggregation is built?
  - Solutions failing the condition of independence of irrelevant alternatives
    - \* Condorcet rule with Copeland<sup>6</sup>:
    - \* Borda count<sup>7</sup>

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<sup>6</sup>Defined by Ramon Llull s. XIII

<sup>7</sup>Defined by Nicolas de Cusa s. XV.



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# Related topics

# Related topics

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- Aggregation functions
  - Functional equations (synthesis of judgements)
  - Fuzzy measures
  - Indices and evaluation methods
  - Model selection
- Decision making
  - Game theory (for decision making with adversary)
  - Decision under risk and uncertainty
  - Voting systems (social choice, aggregation of preferences)

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# Summary

# Related topics

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- Funcions d'agregació d'utilitats i preferències
- Hi ha vida més enllà de la mitjana (ponderada)
- Conceptes importants: la frontera de Pareto (allò que val la pena mirar)

# Related topics

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- Funcions d'agregació d'utilitats i preferències
- Hi ha vida més enllà de la mitjana (ponderada)
- Conceptes importants: la frontera de Pareto (allò que val la pena mirar)
- Integrals difuses quan volem expressar dependències
- Índexs i mètodes per triar les funcions i trobar els paràmetres

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**Thank you**