

# Imprecise Probabilities with a Generalized Interval Form

Yan Wang



REC2008

## 1 Introduction

- Imprecise Probabilities & Applications
- Generalized Intervals

## 2 Imprecise Probability based on Generalized Intervals

- Definitions
- Logic Coherence Constraint
- Focal and Non-Focal Events

## 3 Conditioning and Updating

- Conditional Interval Probabilities
- Updating

- Dempster-Shafer evidence theory (Dempster, 1967; Shafer, 1976)
- Behavioral imprecise probability theory (Walley, 1991)
- Possibility theory (Zadeh, 1978; Dubois and Prade, 1988)
- Random set (Molchanov, 2005)
- Probability bound analysis (Ferson et al., 2002)
- F-probability (Weichselberger, 2000)
- Fuzzy probability (Möller and Beer, 2004)
- Cloud (Neumaier, 2004)

- Sensor data fusion (Guede and Girardi, 1997; Elouedi et al., 2004)
- Reliability assessment (Kozine and Filimonov, 2000; Berleant and Zhang, 2004; Coolen, 2004)
- Reliability-based design optimization (Mourelatos and Zhou, 2006; Du et al., 2006)
- Design decision making under uncertainty (Nikolaidis et al., 2004; Aughenbaugh and Paredis, 2006)

# Generalized Intervals

- Modal interval analysis (MIA) (Gardenes et al., 2001; Markov, 2001; Shary, 2002; Popova, 2001; Armengol et al., 2001) is an algebraic and semantic extension of interval analysis (IA) (Moore, 1966).
- A modal interval or generalized interval  $x := [\underline{x}, \bar{x}] \in \mathbb{KR}$  is called
  - *proper* when  $\underline{x} \leq \bar{x}$ . The set of proper intervals is  $\mathbb{IR} = \{[\underline{x}, \bar{x}] \mid \underline{x} \leq \bar{x}\}$ .
  - *improper* when  $\underline{x} \geq \bar{x}$ . The set of improper interval is  $\overline{\mathbb{IR}} = \{[\underline{x}, \bar{x}] \mid \underline{x} \geq \bar{x}\}$ .
  - Operations are defined in Kaucher arithmetic (Kaucher, 1980).
- Not only for outer range estimations, generalized intervals are also convenient for inner range estimations (Kupriyanova, 1995; Kreinovich et al., 1996; Goldsztejn, 2005).

- Modal interval analysis (MIA) (Gardenes et al., 2001; Markov, 2001; Shary, 2002; Popova, 2001; Armengol et al., 2001) is an algebraic and semantic extension of interval analysis (IA) (Moore, 1966).
- A modal interval or generalized interval  $\mathbf{x} := [\underline{x}, \bar{x}] \in \mathbb{K}\mathbb{R}$  is called
  - *proper* when  $\underline{x} \leq \bar{x}$ . The set of proper intervals is  $\mathbb{I}\mathbb{R} = \{[\underline{x}, \bar{x}] \mid \underline{x} \leq \bar{x}\}$ .
  - *improper* when  $\underline{x} \geq \bar{x}$ . The set of improper interval is  $\overline{\mathbb{I}\mathbb{R}} = \{[\underline{x}, \bar{x}] \mid \underline{x} \geq \bar{x}\}$ .
  - Operations are defined in Kaucher arithmetic (Kaucher, 1980).
- Not only for outer range estimations, generalized intervals are also convenient for inner range estimations (Kupriyanova, 1995; Kreinovich et al., 1996; Goldsztejn, 2005).

- Modal interval analysis (MIA) (Gardenes et al., 2001; Markov, 2001; Shary, 2002; Popova, 2001; Armengol et al., 2001) is an algebraic and semantic extension of interval analysis (IA) (Moore, 1966).
- A modal interval or generalized interval  $\mathbf{x} := [\underline{x}, \bar{x}] \in \mathbb{K}\mathbb{R}$  is called
  - *proper* when  $\underline{x} \leq \bar{x}$ . The set of proper intervals is  $\mathbb{I}\mathbb{R} = \{[\underline{x}, \bar{x}] \mid \underline{x} \leq \bar{x}\}$ .
  - *improper* when  $\underline{x} \geq \bar{x}$ . The set of improper interval is  $\overline{\mathbb{I}\mathbb{R}} = \{[\underline{x}, \bar{x}] \mid \underline{x} \geq \bar{x}\}$ .
  - Operations are defined in Kaucher arithmetic (Kaucher, 1980).
- Not only for outer range estimations, generalized intervals are also convenient for inner range estimations (Kupriyanova, 1995; Kreinovich et al., 1996; Goldsztejn, 2005).

# Generalized/Modal Interval Analysis

- Two operators *pro* and *imp* return proper and improper values respectively, defined as

$$\text{prox} := [\min(\underline{x}, \bar{x}), \max(\underline{x}, \bar{x})] \quad (1)$$

$$\text{imp}x := [\max(\underline{x}, \bar{x}), \min(\underline{x}, \bar{x})] \quad (2)$$

- The relationship between proper and improper intervals is established with the operator *dual*:

$$\text{dual}x := [\bar{x}, \underline{x}] \quad (3)$$

- The *inclusion* relation between generalized intervals  $x = [\underline{x}, \bar{x}]$  and  $y = [\underline{y}, \bar{y}]$  is defined as

$$\begin{aligned} [\underline{x}, \bar{x}] \subseteq [\underline{y}, \bar{y}] &\iff \underline{x} \geq \underline{y} \wedge \bar{x} \leq \bar{y} \\ [\underline{x}, \bar{x}] \supseteq [\underline{y}, \bar{y}] &\iff \underline{x} \leq \underline{y} \wedge \bar{x} \geq \bar{y} \end{aligned} \quad (4)$$

- The *less-than-or-equal-to* and *greater-than-or-equal-to* relations are defined as

$$\begin{aligned} [\underline{x}, \bar{x}] \leq [\underline{y}, \bar{y}] &\iff \underline{x} \leq \underline{y} \wedge \bar{x} \leq \bar{y} \\ [\underline{x}, \bar{x}] \geq [\underline{y}, \bar{y}] &\iff \underline{x} \geq \underline{y} \wedge \bar{x} \geq \bar{y} \end{aligned} \quad (5)$$

# Generalized/Modal Interval Analysis

- Two operators *pro* and *imp* return proper and improper values respectively, defined as

$$\text{prox} := [\min(\underline{x}, \bar{x}), \max(\underline{x}, \bar{x})] \quad (1)$$

$$\text{imp}x := [\max(\underline{x}, \bar{x}), \min(\underline{x}, \bar{x})] \quad (2)$$

- The relationship between proper and improper intervals is established with the operator *dual*:

$$\text{dual}x := [\bar{x}, \underline{x}] \quad (3)$$

- The *inclusion* relation between generalized intervals  $x = [\underline{x}, \bar{x}]$  and  $y = [\underline{y}, \bar{y}]$  is defined as

$$\begin{aligned} [\underline{x}, \bar{x}] \subseteq [\underline{y}, \bar{y}] &\iff \underline{x} \geq \underline{y} \wedge \bar{x} \leq \bar{y} \\ [\underline{x}, \bar{x}] \supseteq [\underline{y}, \bar{y}] &\iff \underline{x} \leq \underline{y} \wedge \bar{x} \geq \bar{y} \end{aligned} \quad (4)$$

- The *less-than-or-equal-to* and *greater-than-or-equal-to* relations are defined as

$$\begin{aligned} [\underline{x}, \bar{x}] \leq [\underline{y}, \bar{y}] &\iff \underline{x} \leq \underline{y} \wedge \bar{x} \leq \bar{y} \\ [\underline{x}, \bar{x}] \geq [\underline{y}, \bar{y}] &\iff \underline{x} \geq \underline{y} \wedge \bar{x} \geq \bar{y} \end{aligned} \quad (5)$$

# Generalized/Modal Interval Analysis

- Two operators *pro* and *imp* return proper and improper values respectively, defined as

$$\text{prox} := [\min(\underline{x}, \bar{x}), \max(\underline{x}, \bar{x})] \quad (1)$$

$$\text{imp}x := [\max(\underline{x}, \bar{x}), \min(\underline{x}, \bar{x})] \quad (2)$$

- The relationship between proper and improper intervals is established with the operator *dual*:

$$\text{dual}x := [\bar{x}, \underline{x}] \quad (3)$$

- The *inclusion* relation between generalized intervals  $x = [\underline{x}, \bar{x}]$  and  $y = [\underline{y}, \bar{y}]$  is defined as

$$\begin{aligned} [\underline{x}, \bar{x}] \subseteq [\underline{y}, \bar{y}] &\iff \underline{x} \geq \underline{y} \wedge \bar{x} \leq \bar{y} \\ [\underline{x}, \bar{x}] \supseteq [\underline{y}, \bar{y}] &\iff \underline{x} \leq \underline{y} \wedge \bar{x} \geq \bar{y} \end{aligned} \quad (4)$$

- The *less-than-or-equal-to* and *greater-than-or-equal-to* relations are defined as

$$\begin{aligned} [\underline{x}, \bar{x}] \leq [\underline{y}, \bar{y}] &\iff \underline{x} \leq \underline{y} \wedge \bar{x} \leq \bar{y} \\ [\underline{x}, \bar{x}] \geq [\underline{y}, \bar{y}] &\iff \underline{x} \geq \underline{y} \wedge \bar{x} \geq \bar{y} \end{aligned} \quad (5)$$

# Generalized/Modal Interval Analysis

- Two operators *pro* and *imp* return proper and improper values respectively, defined as

$$\text{prox} := [\min(\underline{x}, \bar{x}), \max(\underline{x}, \bar{x})] \quad (1)$$

$$\text{imp}x := [\max(\underline{x}, \bar{x}), \min(\underline{x}, \bar{x})] \quad (2)$$

- The relationship between proper and improper intervals is established with the operator *dual*:

$$\text{dual}x := [\bar{x}, \underline{x}] \quad (3)$$

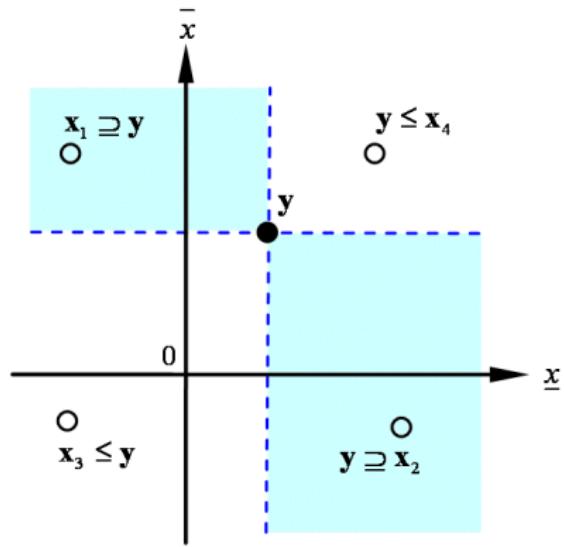
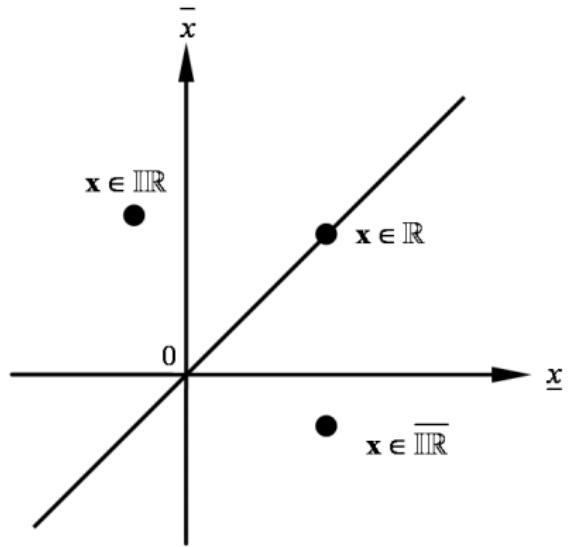
- The *inclusion* relation between generalized intervals  $x = [\underline{x}, \bar{x}]$  and  $y = [\underline{y}, \bar{y}]$  is defined as

$$\begin{aligned} [\underline{x}, \bar{x}] \subseteq [\underline{y}, \bar{y}] &\iff \underline{x} \geq \underline{y} \wedge \bar{x} \leq \bar{y} \\ [\underline{x}, \bar{x}] \supseteq [\underline{y}, \bar{y}] &\iff \underline{x} \leq \underline{y} \wedge \bar{x} \geq \bar{y} \end{aligned} \quad (4)$$

- The *less-than-or-equal-to* and *greater-than-or-equal-to* relations are defined as

$$\begin{aligned} [\underline{x}, \bar{x}] \leq [\underline{y}, \bar{y}] &\iff \underline{x} \leq \underline{y} \wedge \bar{x} \leq \bar{y} \\ [\underline{x}, \bar{x}] \geq [\underline{y}, \bar{y}] &\iff \underline{x} \geq \underline{y} \wedge \bar{x} \geq \bar{y} \end{aligned} \quad (5)$$

# Inf-Sup Diagram



# Differences between MIA and Transitional IA

	Interval Analysis	Modal Interval Analysis
<i>Validity</i>	[3, 2] is invalid	Both [3, 2] and [3, 2] are valid intervals
<i>Semantics richness</i>	$[2, 3] + [2, 4] = [4, 7]$ is the only valid relation for +, and it only means "stack-up" and worst-case". $-$ , $\times$ , $\div$ are similar.	$[2, 3] + [2, 4] = [4, 7]$ , $[2, 3] + [4, 2] = [6, 5]$ , $[3, 2] + [2, 4] = [5, 6]$ , $[3, 2] + [4, 2] = [7, 4]$ are all valid. The respective meanings are $(\forall a \in [2, 3])(\forall b \in [2, 4])(\exists c \in [4, 7])(a + b = c)$ $(\forall a \in [2, 3])(\forall c \in [5, 6])(\exists b \in [2, 4])(a + b = c)$ $(\forall b \in [2, 4])(\exists a \in [2, 3])(\exists c \in [5, 6])(a + b = c)$ $(\forall c \in [4, 7])(\exists a \in [2, 3])(\exists b \in [2, 4])(a + b = c)$ $. - , \times , \div$ are similar.
<i>Algebraic closure of arithmetic</i>	$\mathbf{a} + \mathbf{x} = \mathbf{b}$ , but $\mathbf{x} \neq \mathbf{b} - \mathbf{a}$ . $[2, 3] + [2, 4] = [4, 7]$ , but $[2, 4] \neq [4, 7] - [2, 3]$ $\mathbf{a} \times \mathbf{x} = \mathbf{b}$ , but $\mathbf{x} \neq \mathbf{b} \div \mathbf{a}$ . $[2, 3] \times [3, 4] = [6, 12]$ , but $[3, 4] \neq [6, 12] \div [2, 3]$ $\mathbf{x} - \mathbf{x} \neq 0$	$\mathbf{a} + \mathbf{x} = \mathbf{b}$ , and $\mathbf{x} = \mathbf{b} - \text{dual}\mathbf{a}$ . $[2, 3] + [2, 4] = [4, 7]$ , and $[2, 4] = [4, 7] - [3, 2]$ $\mathbf{a} \times \mathbf{x} = \mathbf{b}$ , and $\mathbf{x} = \mathbf{b} \div \text{dual}\mathbf{a}$ . $[2, 3] \times [3, 4] = [6, 12]$ , and $[3, 4] = [6, 12] \div [3, 2]$ $\mathbf{x} - \text{dual}\mathbf{x} = 0$ $[2, 3] - [3, 2] = 0$

## Definition

- Given a sample space  $\Omega$  and a  $\sigma$ -algebra  $\mathcal{A}$  of random events over  $\Omega$ ,
- The generalized interval probability  $\mathbf{p} : \mathcal{A} \mapsto [0, 1] \times [0, 1]$  obeys the axioms of Kolmogorov:
  - $\mathbf{p}(\Omega) = [1, 1] = 1$ ;
  - $0 \leq \mathbf{p}(E) \leq 1 (\forall E \in \mathcal{A})$ ;
  - For any countable mutually disjoint events  $E_i \cap E_j = \emptyset (i \neq j)$ ,  
 $\mathbf{p}(\bigcup_{i=1}^n E_i) = \sum_{i=1}^n \mathbf{p}(E_i)$ .

- The lower and upper probabilities here do not have the traditional meanings of lower and upper envelopes:

$$P_*(E) = \inf_{P \in \mathcal{P}} P(E) \quad P^*(E) = \sup_{P \in \mathcal{P}} P(E)$$

- Rather, they provide the algebraic closure and logical interpretation.

## Definition

- Given a sample space  $\Omega$  and a  $\sigma$ -algebra  $\mathcal{A}$  of random events over  $\Omega$ ,
- The generalized interval probability  $\mathbf{p} : \mathcal{A} \mapsto [0, 1] \times [0, 1]$  obeys the axioms of Kolmogorov:
  - $\mathbf{p}(\Omega) = [1, 1] = 1$ ;
  - $0 \leq \mathbf{p}(E) \leq 1 (\forall E \in \mathcal{A})$ ;
  - For any countable mutually disjoint events  $E_i \cap E_j = \emptyset (i \neq j)$ ,  
 $\mathbf{p}(\bigcup_{i=1}^n E_i) = \sum_{i=1}^n \mathbf{p}(E_i)$ .
- The lower and upper probabilities here do not have the traditional meanings of lower and upper envelopes:

$$P_*(E) = \inf_{P \in \mathcal{P}} P(E) \quad P^*(E) = \sup_{P \in \mathcal{P}} P(E)$$

- Rather, they provide the algebraic closure and logical interpretation.

## Definition

$$\mathbf{p}(E_1 \cup E_2) := \mathbf{p}(E_1) + \mathbf{p}(E_2) - \text{dual}\mathbf{p}(E_1 \cap E_2) \quad (6)$$

- From Eq.(6), we have

$$\mathbf{p}(E_1 \cup E_2) + \mathbf{p}(E_1 \cap E_2) = \mathbf{p}(E_1) + \mathbf{p}(E_2) \quad (7)$$

- Eq.(7) indicates the generalized interval probabilities are 2-monotone (and 2-alternating) in the sense of Choquet's capacities, but stronger than 2-monotonicity.

- Since  $\mathbf{p}(E_1 \cap E_2) \geq 0$ ,

$$\mathbf{p}(E_1 \cup E_2) \leq \mathbf{p}(E_1) + \mathbf{p}(E_2) \quad (8)$$

- The equality of Eq.(8) occurs when  $\mathbf{p}(E_1 \cap E_2) = 0$ .
- For three events,

$$\begin{aligned} \mathbf{p}(E_1 \cup E_2 \cup E_3) &= \mathbf{p}(E_1) + \mathbf{p}(E_2) + \mathbf{p}(E_3) - \text{dual}\mathbf{p}(E_1 \cap E_2) \\ &\quad - \text{dual}\mathbf{p}(E_2 \cap E_3) - \text{dual}\mathbf{p}(E_1 \cap E_3) + \mathbf{p}(E_1 \cap E_2 \cap E_3) \end{aligned}$$

## Definition

$$\mathbf{p}(E_1 \cup E_2) := \mathbf{p}(E_1) + \mathbf{p}(E_2) - \text{dual}\mathbf{p}(E_1 \cap E_2) \quad (6)$$

- From Eq.(6), we have

$$\mathbf{p}(E_1 \cup E_2) + \mathbf{p}(E_1 \cap E_2) = \mathbf{p}(E_1) + \mathbf{p}(E_2) \quad (7)$$

- Eq.(7) indicates the generalized interval probabilities are 2-monotone (and 2-alternating) in the sense of Choquet's capacities, but stronger than 2-monotonicity.

- Since  $\mathbf{p}(E_1 \cap E_2) \geq 0$ ,

$$\mathbf{p}(E_1 \cup E_2) \leq \mathbf{p}(E_1) + \mathbf{p}(E_2) \quad (8)$$

- The equality of Eq.(8) occurs when  $\mathbf{p}(E_1 \cap E_2) = 0$ .
- For three events,

$$\begin{aligned} \mathbf{p}(E_1 \cup E_2 \cup E_3) &= \mathbf{p}(E_1) + \mathbf{p}(E_2) + \mathbf{p}(E_3) - \text{dual}\mathbf{p}(E_1 \cap E_2) \\ &\quad - \text{dual}\mathbf{p}(E_2 \cap E_3) - \text{dual}\mathbf{p}(E_1 \cap E_3) + \mathbf{p}(E_1 \cap E_2 \cap E_3) \end{aligned}$$

## Definition

$$\mathbf{p}(E_1 \cup E_2) := \mathbf{p}(E_1) + \mathbf{p}(E_2) - \text{dualp}(E_1 \cap E_2) \quad (6)$$

- From Eq.(6), we have

$$\mathbf{p}(E_1 \cup E_2) + \mathbf{p}(E_1 \cap E_2) = \mathbf{p}(E_1) + \mathbf{p}(E_2) \quad (7)$$

- Eq.(7) indicates the generalized interval probabilities are 2-monotone (and 2-alternating) in the sense of Choquet's capacities, but stronger than 2-monotonicity.

- Since  $\mathbf{p}(E_1 \cap E_2) \geq 0$ ,

$$\mathbf{p}(E_1 \cup E_2) \leq \mathbf{p}(E_1) + \mathbf{p}(E_2) \quad (8)$$

- The equality of Eq.(8) occurs when  $\mathbf{p}(E_1 \cap E_2) = 0$ .

- For three events,

$$\begin{aligned} \mathbf{p}(E_1 \cup E_2 \cup E_3) &= \mathbf{p}(E_1) + \mathbf{p}(E_2) + \mathbf{p}(E_3) - \text{dualp}(E_1 \cap E_2) \\ &\quad - \text{dualp}(E_2 \cap E_3) - \text{dualp}(E_1 \cap E_3) + \mathbf{p}(E_1 \cap E_2 \cap E_3) \end{aligned}$$

## Definition

$$\mathbf{p}(E_1 \cup E_2) := \mathbf{p}(E_1) + \mathbf{p}(E_2) - \text{dual}\mathbf{p}(E_1 \cap E_2) \quad (6)$$

- From Eq.(6), we have

$$\mathbf{p}(E_1 \cup E_2) + \mathbf{p}(E_1 \cap E_2) = \mathbf{p}(E_1) + \mathbf{p}(E_2) \quad (7)$$

- Eq.(7) indicates the generalized interval probabilities are 2-monotone (and 2-alternating) in the sense of Choquet's capacities, but stronger than 2-monotonicity.

- Since  $\mathbf{p}(E_1 \cap E_2) \geq 0$ ,

$$\mathbf{p}(E_1 \cup E_2) \leq \mathbf{p}(E_1) + \mathbf{p}(E_2) \quad (8)$$

- The equality of Eq.(8) occurs when  $\mathbf{p}(E_1 \cap E_2) = 0$ .
- For three events,

$$\begin{aligned} \mathbf{p}(E_1 \cup E_2 \cup E_3) &= \mathbf{p}(E_1) + \mathbf{p}(E_2) + \mathbf{p}(E_3) - \text{dual}\mathbf{p}(E_1 \cap E_2) \\ &\quad - \text{dual}\mathbf{p}(E_2 \cap E_3) - \text{dual}\mathbf{p}(E_1 \cap E_3) + \mathbf{p}(E_1 \cap E_2 \cap E_3) \end{aligned}$$

## Definition

$$\mathbf{p}(E^c) := 1 - \text{dual}\mathbf{p}(E) \quad (9)$$

which is equivalent to

$$\mathbf{p}(E) + \mathbf{p}(E^c) = 1 \quad (10)$$

$$\underline{p}(E^c) := 1 - \overline{p}(E) \quad (11)$$

$$\overline{p}(E^c) := 1 - \underline{p}(E) \quad (12)$$

## Logic Coherence Constraint

- For a mutually disjoint event partition  $\bigcup_{i=1}^n E_i = \Omega$ , we have

$$\sum_{i=1}^n p(E_i) = 1 \quad (13)$$

Suppose  $p(E_i) \in \mathbb{IR}$  (for  $i = 1, \dots, k$ ) and  $p(E_i) \in \overline{\mathbb{IR}}$  (for  $i = k+1, \dots, n$ ). Based on the interpretability principles of MIA (Gardenes et al., 2001), Eq.(13) can be interpreted as

$$\begin{aligned} & \forall p_1 \in p'(E_1), \dots, \forall p_k \in p'(E_k) \\ & \exists p_{k+1} \in p'(E_{k+1}), \dots, \exists p_n \in p'(E_n) \\ & \sum_{i=1}^n p_i = 1 \end{aligned}$$

## Definition

- An event  $E$  is a *focal* event if its associated semantics is universal ( $Q_{\mathbf{P}(E)} = \forall$ ).
  - Otherwise it is a *non-focal* event if the semantics is existential ( $Q_{\mathbf{P}(E)} = \exists$ ).
- 
- A *focal* event is an event of *interest*.
  - The uncertainties associated with *focal* events are *critical*.
  - In contrast, the uncertainties associated with *non-focal* events are “complementary” and “balancing”.
  - The uncertainties of *non-focal* events are *derived* from those of the corresponding *focal* events.

## Definition

- An event  $E$  is a *focal* event if its associated semantics is universal ( $Q_{\mathbf{P}(E)} = \forall$ ).
  - Otherwise it is a *non-focal* event if the semantics is existential ( $Q_{\mathbf{P}(E)} = \exists$ ).
- 
- A *focal* event is an event of *interest*.
  - The uncertainties associated with *focal* events are *critical*.
  - In contrast, the uncertainties associated with *non-focal* events are “complementary” and “balancing”.
  - The uncertainties of *non-focal* events are *derived* from those of the corresponding *focal* events.

## Definition

- Event  $E_1$  is said to be *less likely* to occur than event  $E_2$ , denoted as  $E_1 \preceq E_2$ , defined as

$$E_1 \preceq E_2 \iff \mathbf{p}(E_1) \leq \mathbf{p}(E_2) \quad (14)$$

- Event  $E_1$  is said to be *less focused* than event  $E_2$ , denoted as  $E_1 \sqsubseteq E_2$ , defined as

$$E_1 \sqsubseteq E_2 \iff \mathbf{p}(E_1) \subseteq \mathbf{p}(E_2) \quad (15)$$

- $E_1 \subseteq E_2 \Rightarrow E_1 \preceq E_2$ .
- If  $E_1 \cap E_3 = \emptyset$  and  $E_2 \cap E_3 = \emptyset$ ,  $E_1 \preceq E_2 \Leftrightarrow E_1 \cup E_3 \preceq E_2 \cup E_3$ ,  $E_1 \sqsubseteq E_2 \Leftrightarrow E_1 \cup E_3 \sqsubseteq E_2 \cup E_3$ .

## Definition

- Event  $E_1$  is said to be *less likely* to occur than event  $E_2$ , denoted as  $E_1 \preceq E_2$ , defined as

$$E_1 \preceq E_2 \iff \mathbf{p}(E_1) \leq \mathbf{p}(E_2) \quad (14)$$

- Event  $E_1$  is said to be *less focused* than event  $E_2$ , denoted as  $E_1 \sqsubseteq E_2$ , defined as

$$E_1 \sqsubseteq E_2 \iff \mathbf{p}(E_1) \subseteq \mathbf{p}(E_2) \quad (15)$$

- $E_1 \subseteq E_2 \Rightarrow E_1 \preceq E_2$ .
- If  $E_1 \cap E_3 = \emptyset$  and  $E_2 \cap E_3 = \emptyset$ ,  $E_1 \preceq E_2 \Leftrightarrow E_1 \cup E_3 \preceq E_2 \cup E_3$ ,  $E_1 \sqsubseteq E_2 \Leftrightarrow E_1 \cup E_3 \sqsubseteq E_2 \cup E_3$ .

## Definition

- Event  $E_1$  is said to be *less likely* to occur than event  $E_2$ , denoted as  $E_1 \preceq E_2$ , defined as

$$E_1 \preceq E_2 \iff p(E_1) \leq p(E_2) \quad (14)$$

- Event  $E_1$  is said to be *less focused* than event  $E_2$ , denoted as  $E_1 \sqsubseteq E_2$ , defined as

$$E_1 \sqsubseteq E_2 \iff p(E_1) \subseteq p(E_2) \quad (15)$$

- $E_1 \subseteq E_2 \Rightarrow E_1 \preceq E_2$ .
- If  $E_1 \cap E_3 = \emptyset$  and  $E_2 \cap E_3 = \emptyset$ ,  $E_1 \preceq E_2 \Leftrightarrow E_1 \cup E_3 \preceq E_2 \cup E_3$ ,  $E_1 \sqsubseteq E_2 \Leftrightarrow E_1 \cup E_3 \sqsubseteq E_2 \cup E_3$ .

# Relationships between a Focal Event and Its Complement

- A focal event  $E$  is less likely to occur than its complement if  $p(E) \leq 0.5$ ;  $E$  is more likely to occur than its complement if  $p(E) \geq 0.5$ ; otherwise,  $E$  is more focused than its complement.

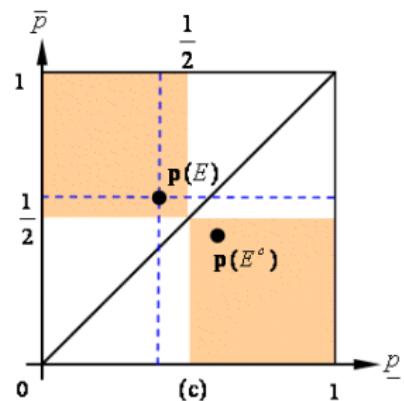
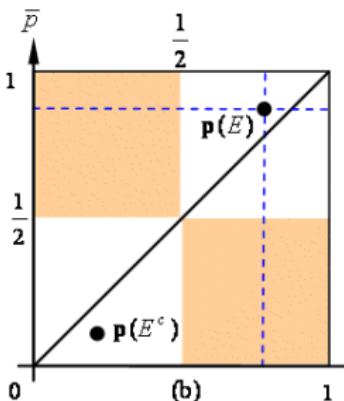
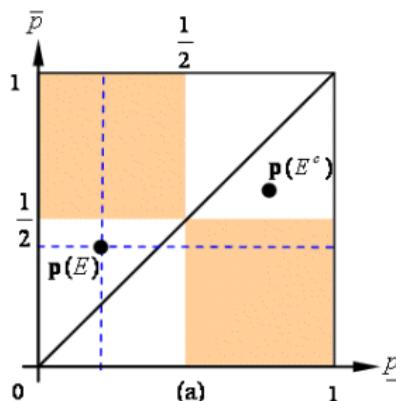


Figure: inf-sup diagrams for different relationships between  $p(E)$  and  $p(E^c)$  when  $p(E) \in \mathbb{IR}$

## Definition

The conditional interval probability  $\mathbf{p}(E|C)$  for  $\forall E, C \in \mathcal{A}$  is defined as

$$\mathbf{p}(E|C) := \frac{\mathbf{p}(E \cap C)}{\text{dual}\mathbf{p}(C)} = \left[ \frac{\underline{p}(E \cap C)}{\underline{p}(C)}, \frac{\overline{p}(E \cap C)}{\overline{p}(C)} \right] \quad (16)$$

when  $\mathbf{p}(C) > 0$ .

- The definition is based on marginal probabilities.
- It ensures the *algebraic closure* of the interval probability calculus.
- It is a generalization of the canonical conditional probability in F-probabilities.

## Definition

The conditional interval probability  $\mathbf{p}(E|C)$  for  $\forall E, C \in \mathcal{A}$  is defined as

$$\mathbf{p}(E|C) := \frac{\mathbf{p}(E \cap C)}{\text{dual}\mathbf{p}(C)} = \left[ \frac{\underline{p}(E \cap C)}{\underline{p}(C)}, \frac{\overline{p}(E \cap C)}{\overline{p}(C)} \right] \quad (16)$$

when  $\mathbf{p}(C) > 0$ .

- The definition is based on marginal probabilities.
- It ensures the *algebraic closure* of the interval probability calculus.
- It is a generalization of the canonical conditional probability in F-probabilities.

# Conditioning Example

## Example

$$\begin{aligned}\mathbf{p}'(E_1) &= [0.10, 0.25] & \mathbf{p}'(E_2) &= [0.20, 0.40] & \mathbf{p}'(E_3) &= [0.40, 0.60] \\ \mathbf{p}'(E_2 \cup E_3) &= [0.75, 0.90] & \mathbf{p}'(E_1 \cup E_3) &= [0.60, 0.80] & \mathbf{p}'(E_1 \cup E_2) &= [0.40, 0.60]\end{aligned}$$

A partition of  $\Omega = E_1 \cup E_2 \cup E_3$  is  $\mathcal{C} = \{C_1, C_2\}$  where  $C_1 = E_1 \cup E_2$  and  $C_2 = E_3$ .

$$\mathbf{p}(C_1) = [0.40, 0.60], \mathbf{p}(C_2) = [0.60, 0.40]$$

Suppose  $\mathbf{p}(E_1) = [0.10, 0.25]$  and  $\mathbf{p}(C_1) = [0.60, 0.40]$ , we have a *complete estimation*

$$\mathbf{p}(E_1|C_1) = \frac{[0.10, 0.25]}{[0.40, 0.60]} = [0.1666, 0.6250]$$

$$\forall p_{E_1} \in [0.10, 0.25], \forall p_{C_1} \in [0.40, 0.60], \exists p_{E_1|C_1} \in [0.1666, 0.6250], p_{E_1|C_1} = \frac{p_{E_1}}{p_{C_1}}$$

Suppose  $\mathbf{p}(E_1) = [0.25, 0.10]$  and  $\mathbf{p}(C_1) = [0.40, 0.60]$ , we have a *sound estimation*

$$\mathbf{p}(E_1|C_1) = \frac{[0.25, 0.10]}{[0.60, 0.40]} = [0.6250, 0.1666]$$

$$\forall p_{E_1|C_1} \in [0.1666, 0.6250], \exists p_{E_1} \in [0.10, 0.25], \exists p_{C_1} \in [0.40, 0.60], p_{E_1|C_1} = \frac{p_{E_1}}{p_{C_1}}$$

# Conditioning Example - cont'd

## Example

Suppose  $\mathbf{p}(E_1) = [0.25, 0.10]$ ,  $\mathbf{p}(E_2) = [0.20, 0.40]$ , and  $\mathbf{p}(C_1) = [0.60, 0.40]$ , we have

$$\mathbf{p}(E_1|C_1) = \frac{[0.25, 0.10]}{[0.40, 0.60]} = [0.4166, 0.25]$$

$$\mathbf{p}(E_2|C_1) = \frac{[0.20, 0.40]}{[0.40, 0.60]} = [0.3333, 1.0]$$

The interpretations are

$$\forall p_{E_1|C_1} \in [0.25, 0.4166], \forall p_{C_1} \in [0.40, 0.60], \exists p_{E_1} \in [0.10, 0.25], p_{E_1|C_1} = \frac{p_{E_1}}{p_{C_1}}$$

$$\forall p_{E_2} \in [0.20, 0.40], \forall p_{C_1} \in [0.40, 0.60], \exists p_{E_2|C_1} \in [0.3333, 1.0], p_{E_2|C_1} = \frac{p_{E_2}}{p_{C_1}}$$

respectively. Combining the two, we can have the interpretation of

$$\forall p_{E_2} \in [0.20, 0.40], \forall p_{C_1} \in [0.40, 0.60], \forall p_{E_1|C_1} \in [0.25, 0.4166],$$

$$\exists p_{E_1} \in [0.10, 0.25] \exists p_{E_2|C_1} \in [0.3333, 1.0],$$

$$p_{E_1|C_1} = \frac{p_{E_1}}{p_{C_1}}, p_{E_2|C_1} = \frac{p_{E_2}}{p_{C_1}}$$

# Properties of Conditioning

## Independence

If events  $A$  and  $B$  are independent, then

$$p(A|B) = \frac{p(A)p(B)}{\text{dual } p(B)} = p(A) \quad (17)$$

## Mutual Exclusion

For a mutually disjoint event partition  $\bigcup_{i=1}^n E_i = \Omega$ , we have

$$p(A) = \sum_{i=1}^n p(A|E_i)p(E_i) \quad (18)$$

# Properties of Conditioning

## Independence

If events  $A$  and  $B$  are independent, then

$$\mathbf{p}(A|B) = \frac{\mathbf{p}(A)\mathbf{p}(B)}{\text{dual}\mathbf{p}(B)} = \mathbf{p}(A) \quad (17)$$

## Mutual Exclusion

For a mutually disjoint event partition  $\bigcup_{i=1}^n E_i = \Omega$ , we have

$$\mathbf{p}(A) = \sum_{i=1}^n \mathbf{p}(A|E_i)\mathbf{p}(E_i) \quad (18)$$

## Value of Contradictory Information

If  $B \cap C = \emptyset$ ,  $\mathbf{p}(A|C) \subseteq \mathbf{p}(A|B) \Leftrightarrow \mathbf{p}(A|B \cup C) \subseteq \mathbf{p}(A|B)$ .

- $\Rightarrow$  If there are two pieces of evidence ( $B$  and  $C$ ), and one ( $C$ ) may provide a more precise estimation about a focal event ( $A$ ) than the other ( $B$ ) may, then the new estimation of probability about the focal event ( $A$ ) based on the disjunctively combined evidence can be more precise than the one based on only one of them ( $B$ ), even though the two pieces of information are contradictory to each other.
- $\Leftarrow$  If the precision of the focal event estimation with the newly introduced evidence ( $C$ ) is improved, the new evidence ( $C$ ) must be more informative than the old one ( $B$ ) although these two are contradictory.

## Value of Contradictory Information

If  $B \cap C = \emptyset$ ,  $\mathbf{p}(A|C) \subseteq \mathbf{p}(A|B) \Leftrightarrow \mathbf{p}(A|B \cup C) \subseteq \mathbf{p}(A|B)$ .

- $\Rightarrow$  If there are two pieces of evidence ( $B$  and  $C$ ), and one ( $C$ ) may provide a more precise estimation about a focal event ( $A$ ) than the other ( $B$ ) may, then the new estimation of probability about the focal event ( $A$ ) based on the disjunctively combined evidence can be more precise than the one based on only one of them ( $B$ ), even though the two pieces of information are contradictory to each other.
- $\Leftarrow$  If the precision of the focal event estimation with the newly introduced evidence ( $C$ ) is improved, the new evidence ( $C$ ) must be more informative than the old one ( $B$ ) although these two are contradictory.

## Value of Contradictory Information

If  $B \cap C = \emptyset$ ,  $\mathbf{p}(A|C) \subseteq \mathbf{p}(A|B) \Leftrightarrow \mathbf{p}(A|B \cup C) \subseteq \mathbf{p}(A|B)$ .

- $\Rightarrow$  If there are two pieces of evidence ( $B$  and  $C$ ), and one ( $C$ ) may provide a more precise estimation about a focal event ( $A$ ) than the other ( $B$ ) may, then the new estimation of probability about the focal event ( $A$ ) based on the disjunctively combined evidence can be more precise than the one based on only one of them ( $B$ ), even though the two pieces of information are contradictory to each other.
- $\Leftarrow$  If the precision of the focal event estimation with the newly introduced evidence ( $C$ ) is improved, the new evidence ( $C$ ) must be more informative than the old one ( $B$ ) although these two are contradictory.

## Value of Accumulative Information

If  $B \cap C = \emptyset$ ,  $\mathbf{p}(A|B \cup C) \supseteq \mathbf{p}(A|B) \Leftrightarrow \mathbf{p}(A|C) \supseteq \mathbf{p}(A|B)$ .

- $\Rightarrow$  If the estimation about a focal event ( $A$ ) becomes more precise if some new evidence ( $B$ ) excludes some possibilities ( $C$ ) from the original evidence ( $B \cup C$ ), then the estimation of probability about the focal event ( $A$ ) based on the new evidence ( $B$ ) must be more precise than the one based on the excluded one ( $C$ ) along.
- $\Leftarrow$  If the precision of the focal event estimation with a contradictory evidence ( $C$ ) is not improved compared to the old one with another evidence ( $B$ ), then the new evidence ( $B \cup C$ ) does not improve the estimation of the focal event ( $A$ ).

# Properties of Conditioning

## Value of Accumulative Information

If  $B \cap C = \emptyset$ ,  $\mathbf{p}(A|B \cup C) \supseteq \mathbf{p}(A|B) \Leftrightarrow \mathbf{p}(A|C) \supseteq \mathbf{p}(A|B)$ .

- $\Rightarrow$  If the estimation about a focal event ( $A$ ) becomes more precise if some new evidence ( $B$ ) excludes some possibilities ( $C$ ) from the original evidence ( $B \cup C$ ), then the estimation of probability about the focal event ( $A$ ) based on the new evidence ( $B$ ) must be more precise than the one based on the excluded one ( $C$ ) along.
- $\Leftarrow$  If the precision of the focal event estimation with a contradictory evidence ( $C$ ) is not improved compared to the old one with another evidence ( $B$ ), then the new evidence ( $B \cup C$ ) does not improve the estimation of the focal event ( $A$ ).

## Value of Accumulative Information

If  $B \cap C = \emptyset$ ,  $\mathbf{p}(A|B \cup C) \supseteq \mathbf{p}(A|B) \Leftrightarrow \mathbf{p}(A|C) \supseteq \mathbf{p}(A|B)$ .

- $\Rightarrow$  If the estimation about a focal event ( $A$ ) becomes more precise if some new evidence ( $B$ ) excludes some possibilities ( $C$ ) from the original evidence ( $B \cup C$ ), then the estimation of probability about the focal event ( $A$ ) based on the new evidence ( $B$ ) must be more precise than the one based on the excluded one ( $C$ ) along.
- $\Leftarrow$  If the precision of the focal event estimation with a contradictory evidence ( $C$ ) is not improved compared to the old one with another evidence ( $B$ ), then the new evidence ( $B \cup C$ ) does not improve the estimation of the focal event ( $A$ ).

# Bayes' Rule with Generalized Intervals

## Definition

The Bayes' rule with generalized intervals (GIBR) is defined as

$$\underline{\mathbf{p}}(E_i|A) = \frac{\mathbf{p}(A|E_i)\mathbf{p}(E_i)}{\sum_{j=1}^n \text{dual}\mathbf{p}(A|E_j)\text{dual}\mathbf{p}(E_j)} \quad (19)$$

where  $E_i(i = 1, \dots, n)$  are mutually disjoint event partitions of  $\Omega$  and  $\sum_{j=1}^n \mathbf{p}(E_j) = 1$ .

$$[\underline{\mathbf{p}}(E_i|A), \bar{\underline{\mathbf{p}}}(E_i|A)] = \left[ \frac{\underline{\mathbf{p}}(A|E_i)\underline{\mathbf{p}}(E_i)}{\sum_{j=1}^n \underline{\mathbf{p}}(A|E_j)\underline{\mathbf{p}}(E_j)}, \frac{\bar{\mathbf{p}}(A|E_i)\bar{\mathbf{p}}(E_i)}{\sum_{j=1}^n \bar{\mathbf{p}}(A|E_j)\bar{\mathbf{p}}(E_j)} \right] \quad (20)$$

- Algebraically consistent with the conditional definition in Eq.(16)

$$\sum_{j=1}^n \text{dual}\mathbf{p}(A|E_j)\text{dual}\mathbf{p}(E_j) = \sum_{j=1}^n \text{dual} [\mathbf{p}(A|E_j)\mathbf{p}(E_j)] = \text{dual} \sum_{j=1}^n \mathbf{p}(A \cap E_j) = \text{dual}\mathbf{p}(A)$$

## 2-Monotone Tight Envelope Equivalency

When  $n = 2$ ,  $\underline{p}(E) + \underline{p}(E^c) = 1$ . Let  $\underline{p}(E^c) \in \overline{\text{IR}}$ . Eq.(19) becomes

$$\underline{p}(E|A) = \frac{\underline{p}(A|E)\underline{p}(E)}{\underline{p}(A|E)\underline{p}(E) + \underline{p}(A|E^c)\underline{p}(E^c)} = \frac{\underline{p}(A \cap E)}{\underline{p}(A \cap E) + \underline{p}(A \cap E^c)} \quad (21)$$

$$\bar{p}(E|A) = \frac{\bar{p}(A|E)\bar{p}(E)}{\bar{p}(A|E)\bar{p}(E) + \bar{p}(A|E^c)\bar{p}(E^c)} = \frac{\bar{p}(A \cap E)}{\bar{p}(A \cap E) + \bar{p}(A \cap E^c)} \quad (22)$$

When  $\underline{p}(A \cap E) \in \text{IR}$  and  $\underline{p}(A \cap E^c) \in \overline{\text{IR}}$ , the relation is equivalent to the well-known *2-monotone tight envelope* (Fagin and Halpern, 1991; de Campos et al., 1990; Wasserman and Kadan, 1990; Jaffray, 1992; Chrisman, 1995), given as:

$$P_*(E|A) = \frac{P_*(A \cap E)}{P_*(A \cap E) + P^*(A \cap E^c)} \quad (23)$$

$$P^*(E|A) = \frac{P^*(A \cap E)}{P^*(A \cap E) + P_*(A \cap E^c)} \quad (24)$$

where  $P_*$  and  $P^*$  are the lower and upper probability bounds defined in the traditional interval probabilities.

## 2-Monotone Tight Envelope Equivalency

When  $n = 2$ ,  $\underline{p}(E) + \overline{p}(E^c) = 1$ . Let  $\underline{p}(E^c) \in \overline{\text{IR}}$ . Eq.(19) becomes

$$\underline{p}(E|A) = \frac{\underline{p}(A|E)\underline{p}(E)}{\underline{p}(A|E)\underline{p}(E) + \underline{p}(A|E^c)\underline{p}(E^c)} = \frac{\underline{p}(A \cap E)}{\underline{p}(A \cap E) + \underline{p}(A \cap E^c)} \quad (21)$$

$$\overline{p}(E|A) = \frac{\overline{p}(A|E)\overline{p}(E)}{\overline{p}(A|E)\overline{p}(E) + \overline{p}(A|E^c)\overline{p}(E^c)} = \frac{\overline{p}(A \cap E)}{\overline{p}(A \cap E) + \overline{p}(A \cap E^c)} \quad (22)$$

When  $\underline{p}(A \cap E) \in \text{IR}$  and  $\overline{p}(A \cap E^c) \in \overline{\text{IR}}$ , the relation is equivalent to the well-known *2-monotone tight envelope* (Fagin and Halpern, 1991; de Campos et al., 1990; Wasserman and Kadan, 1990; Jaffray, 1992; Chrisman, 1995), given as:

$$P_*(E|A) = \frac{P_*(A \cap E)}{P_*(A \cap E) + P^*(A \cap E^c)} \quad (23)$$

$$P^*(E|A) = \frac{P^*(A \cap E)}{P^*(A \cap E) + P_*(A \cap E^c)} \quad (24)$$

where  $P_*$  and  $P^*$  are the lower and upper probability bounds defined in the traditional interval probabilities.

# Properties of Updating

$$\mathbf{p}(A|E) \subseteq \mathbf{p}(A|E^c) \Leftrightarrow \mathbf{p}(E|A) \subseteq \mathbf{p}(E).$$

$$\mathbf{p}(A|E) \supseteq \mathbf{p}(A|E^c) \Leftrightarrow \mathbf{p}(E|A) \supseteq \mathbf{p}(E).$$

Suppose the likelihood functions  $\mathbf{p}(A|E)$  and  $\mathbf{p}(A|E^c)$  as well as prior and posterior probabilities are proper intervals. If the likelihood estimation of event  $A$  given  $E$  occurs is more accurate than that of event  $A$  given event  $E^c$  does not occur, then the extra information  $E$  can reduce the ambiguity of the prior estimation.

# Properties of Updating

$$\begin{aligned} p(A|E) \geq p(A|E^c) &\Leftrightarrow p(E|A) \geq p(E). \\ p(A|E) \leq p(A|E^c) &\Leftrightarrow p(E|A) \leq p(E). \end{aligned}$$

If the occurrence of event  $E$  increases the likelihood estimation of event  $A$  compared to the one without the occurrence of event  $E$ , then the extra information  $A$  will increase the probability of knowing that event  $E$  occurs.

# Properties of Updating

$$\mathbf{p}(A|E) = \mathbf{p}(A|E^c) \Leftrightarrow \mathbf{p}(E|A) = \mathbf{p}(E).$$

The extra information  $A$  does not add much value to the assessment of event  $E$  if we have very similar likelihood ratios,  $\mathbf{p}(A|E)$  and  $\mathbf{p}(A|E^c)$ .

## Sequence-Independence

$$\mathbf{p}(E|A \cap B) = \mathbf{p}(E \cap B|A)/\text{dual}\mathbf{p}(B|A)$$

$$\mathbf{p}(A \cap B) = \mathbf{p}(B|A)\mathbf{p}(A)$$

The posterior lower and upper bounds obtained by applying a series of evidences sequentially agree with the bounds obtained by conditioning the prior with all of the evidences in a single step.

# Soundness of Posterior Probability Estimation

$$p(E_i|A) = \frac{p(A|E_i)p(E_i)}{\sum_{j=1}^n p(A|E_j)p(E_j)}$$

- Soundness can be verified when  $p(A|E_i) \in \overline{\mathbb{IR}}$ ,  $p(E_i) \in \overline{\mathbb{IR}}$ ,  
 $p(A|E_j) \in \overline{\mathbb{IR}} (j = 1, \dots, n, j \neq i)$ ,  
 $p(E_j) \in \overline{\mathbb{IR}} (j = 1, \dots, n, j \neq i)$ , and  $p(E_i|A) \in \overline{\mathbb{IR}}$

$$\begin{aligned} \forall_{j \neq i} p_{A|E_j} &\in p'(A|E_j), \forall_{j \neq i} p_{E_j} \in p'(E_j), \forall p_{E_i|A} \in p'(E_i|A), \\ \exists p_{A|E_i} &\in p'(A|E_i), \exists p_{E_i} \in p'(E_i), \quad (25) \\ p_{E_i|A} &= \frac{p_{A|E_i} p_{E_i}}{\sum_{j=1}^n p_{A|E_j} p_{E_j}} \end{aligned}$$

- We differentiate focal events from non-focal events by the modalities and semantics of interval probabilities. An event is focal when the semantics associated with its interval probability is universal, whereas it is non-focal when the semantics is existential.
- This differentiation allows us to have a simple and unified representation based on a logic coherence constraint, which is a stronger restriction than the regular 2-monotonicity.
- Algebraic closure of the new interval form simplifies the calculus.
- It is also shown that the new Bayes' updating rule is a generalization of the 2-monotone tight envelope updating rule under the new representation.
- Logic interpretation helps to verify completeness and soundness of range estimations.