

Contents

1	Motivation.....	1
1.1	Why Use Random Sets?	1
1.1.1	Histograms.....	1
1.1.2	Empirical Limitations in Data Gathering.....	2
1.1.2.1	Measurements.....	2
1.1.2.2	Experts	5
1.1.3	Modeling.....	6
1.1.3.1	Different Competing Models	6
1.1.3.2	Upper and Lower Bounds in Plastic Limit Analysis	7
1.1.3.3	Discretization Errors	8
1.2	Imprecise Information Cannot Give Precise Conclusions	11
1.3	Describing Void Information.....	13
1.4	Bounding Uncertainty.....	14
2	Review of Theory of Probability and Notation.....	15
2.1	Probability Measures	15
2.2	Random Variable	18
2.3	Joint Probability Spaces.....	21
2.4	Random Vectors	23
3	Random Sets and Imprecise Probabilities.....	25
3.1	Extension of Probabilistic Information.....	25
3.1.1	Multi-valued Mapping from a Probability Space	25
3.1.2	Theory of Evidence.....	26
3.1.3	Inner/Outer Extension of a Probability Space	27
3.2	Random Sets	29
3.2.1	Formal Definition of Random Sets.....	29
3.2.2	Equivalent Representations of Random Sets	31

3.2.3	Probability Distributions Compatible with a Random Set	34
3.2.3.1	White Distribution	35
3.2.3.2	Selectors.....	35
3.2.3.3	Upper and Lower Distributions	37
3.2.3.4	Extreme Distributions.....	38
3.2.3.5	Algorithm to Calculate Extreme Distributions	44
3.2.4	Consonant Random Sets	47
3.2.5	Conditioning	53
3.3	Imprecise Probabilities and Monotone Non-additive Measures.....	57
3.3.1	Introduction	57
3.3.2	Coherent Upper and Lower Previsions.....	62
3.3.2.1	Non-empty Ψ^E	64
3.3.2.2	Coherence	66
3.3.3	Choquet and Alternating Choquet Capacities of Order k.....	69
3.3.4	Expectation Bounds and Choquet Integral for Real Valued Functions	73
3.3.5	The Generalized Bayes' Rule	77
3.4	Credal Sets.....	83
3.4.1	Interval Valued Probabilities	83
3.4.2	P-Boxes.....	86
3.4.3	Convex Sets of Parametric Probability Distributions	95
3.5	Conclusions	99
4	Random Relations.....	103
4.1	Random Relations and Marginals.....	103
4.2	Stochastic Independence in the Theory of Imprecise Probabilities	109
4.2.1	Unknown Interaction	114
4.2.2	Epistemic Independence and Irrelevance	129
4.2.3	Strong Independence	151
4.2.4	Relationships between the Four Types of Independence	157
4.3	Independence When Marginals Are Random Sets	158
4.3.1	Random Set Independence	159
4.3.2	Unknown Interaction	163
4.3.3	Epistemic Independence	170
4.3.4	Strong Independence	171

4.3.5	Fuzzy Cartesian Product or Consonant Random Cartesian Product.....	174
4.3.6	Relationships between the Five Types of Independence.....	176
4.4	Correlation.....	177
4.4.1	The Entire Random Relation Is Given.....	179
4.4.2	Only the Marginals Are Given	180
4.4.2.1	The Joint Mass Correlation, $\rho_{x_1, x_2}^{(p)}$, Is Known	181
4.4.2.2	The Joint Mass Correlation, $\rho_{x_1, x_2}^{(p)}$, Is Unknown	187
4.5	Conclusions	196
5	Inclusion and Mapping of Random Sets/Relations.....	203
5.1	Inclusion of Random Sets.....	203
5.1.1	Weak Inclusion	203
5.1.1.1	First Weak Inclusion Algorithm	204
5.1.1.2	Second Weak Inclusion Algorithm.....	211
5.1.2	Strong Inclusion.....	212
5.1.3	Including a Random Set in a Consonant Random Set.....	221
5.1.3.1	Case (a).....	221
5.1.3.2	Case (b).....	224
5.1.3.3	Case (c).....	224
5.1.3.4	Case (d).....	226
5.1.4	Inclusion Properties for Random Relations under the Hypotheses of Random Set Independence and Non-interactivity.....	227
5.1.4.1	Fuzzy Cartesian Product	228
5.1.4.2	Random Set Independence	231
5.2	Mappings of Sets/Relations	239
5.2.1	Extension Principle.....	239
5.2.1.1	Consonant Random Relation	240
5.2.1.2	Consonant Random Cartesian Product	244
5.2.2	Monotonicity of Operations on Random Relations	249
5.3	Conclusions	252
6	Approximate Reasoning.....	255
6.1	The Basic Problem.....	255
6.1.1	Combination and Updating within Set Theory	256
6.1.1.1	Intersection	256

6.1.1.2	Union	260
6.1.1.3	Convolute Averaging.....	260
6.1.1.4	Discussion.....	262
6.1.2	Statistical Combination and Updating	262
6.1.3	Bayesian Combining and Updating in Probability Theory.....	264
6.2	Limits Entailed by the Probabilistic Solution	269
6.2.1	Set-Valued Mapping.....	269
6.2.2	Variables Linked by a Joint Random Relation	269
6.2.3	Conditioning a Random Set to an Event B	270
6.2.4	Not Deterministic Mapping	273
6.2.5	Probability Kinematics and Nets of Italian Flags	274
6.3	Combination of Random Sets.....	277
6.3.1	Evidence Theory: Dempster's Rule of Combination...	277
6.3.2	A Critical Discussion of Dempster's Rule: Yager's Rule of Combination.....	281
6.4	Fuzzy Logic and Fuzzy Composition Rule	284
6.4.1	Introduction	284
6.4.2	Fuzzy Extension of Set Operations.....	285
6.4.3	Fuzzy Composition Rule	287
6.5	Fuzzy Approximate Reasoning.....	292
6.5.1	Introduction	292
6.5.2	Inference from Conditional Fuzzy Propositions	293
6.5.3	Pattern Recognition and Clustering	295
6.5.4	Fuzzy Model of Multi-objective Decision Making	299
6.6	Conclusions	306
	References	309
	Subject Index.....	319