

REASONING UNDER UNDER UNCERTAINTY WITH SUBJECTIVE LOGIC



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About me

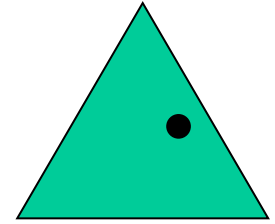
- Prof. Audun Jøsang, University of Oslo, 2008
- Research interests
 - Information Security
 - Bayesian Reasoning
- Bio
 - MSc Telecom, NTH, 1988
 - Engineer, Alcatel Telecom
 - MSc Security, London 1993
 - PhD Security, NTNU 1998
 - A.Prof. QUT, Australia, 2000



Department of Informatics
@ University of Oslo

Tutorial overview

1. Representations of subjective opinions



2. Operators of subjective logic

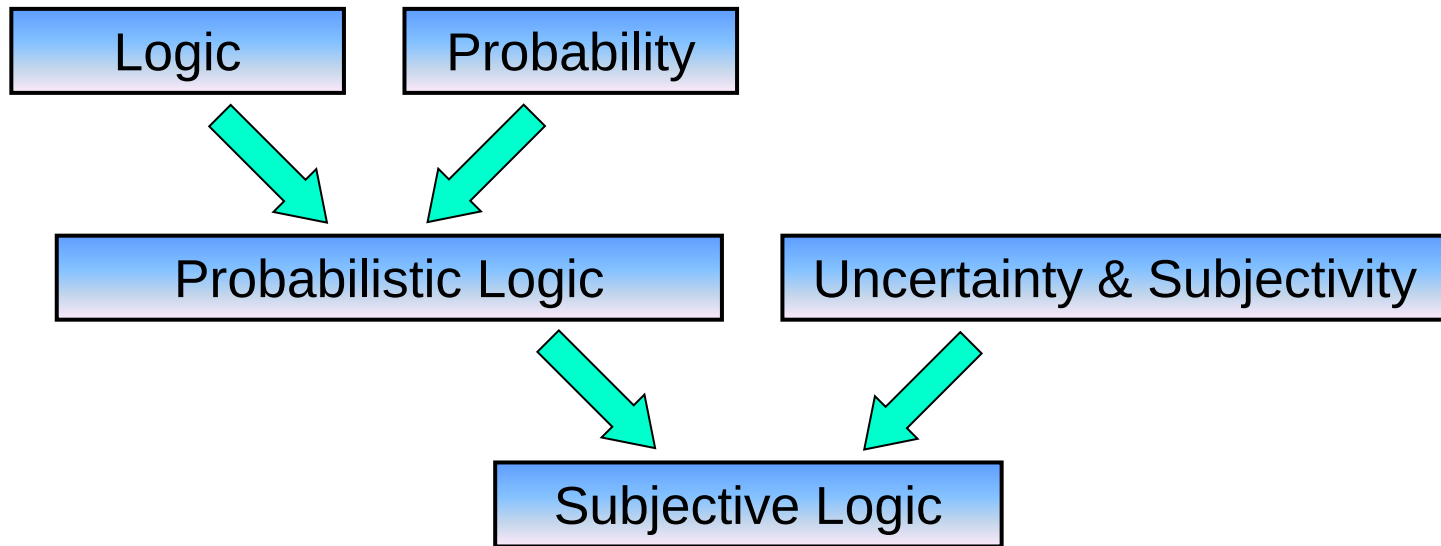


3. Applications of subjective logic:

- Trust fusion and transitivity
- Trust networks
- Bayesian reasoning
- Subjective networks



The General Idea of Subjective Logic



Probabilistic Logic Examples

Binary Logic	Probabilistic logic
AND: $x \wedge y$	$p(x \wedge y) = p(x)p(y)$
OR: $x \vee y$	$p(x \vee y) = p(x) + p(y) - p(x)p(y)$
MP: $\{ x \rightarrow y, x \} \Rightarrow y$	$p(y) = p(x)p(y x) + p(\bar{x})p(y \bar{x})$
MT: $\{ x \rightarrow y, \bar{y} \} \Rightarrow \bar{x}$	$p(x y) = \frac{a(x)p(y x)}{a(x)p(y x) + a(\bar{x})p(y \bar{x})}$ $p(x \bar{y}) = \frac{a(x)p(\bar{y} x)}{a(x)p(\bar{y} x) + a(\bar{x})p(\bar{y} \bar{x})}$ $p(x) = p(y)p(x y) + p(\bar{y})p(x \bar{y})$

Probability and Uncertainty

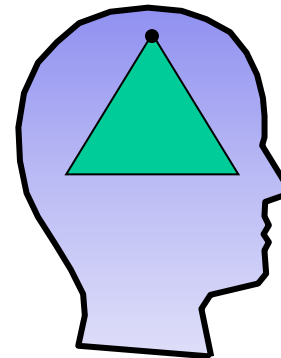
Frequentist (aleatory):

- Confident when based on much observation evidence
- Unconfident when based on little observation evidence
- *E.g.: Probability of heads when flipping coin is $\frac{1}{2}$ and confident*



Subjective (epistemic):

- Confident when dynamics of situation are known
- Unconfident when dynamics of situation are unknown
- *E.g. Probability of Oswald killed Kennedy is $\frac{1}{2}$ but unconfident*

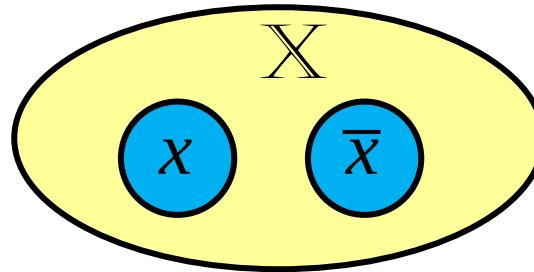


Domains, variables and opinions

Binary domain $\mathbb{X} = \{x, \bar{x}\}$

Binary variable $X = x$

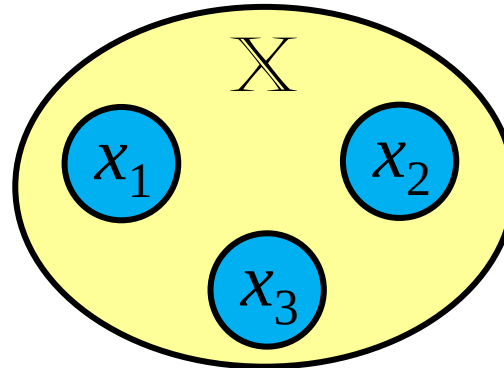
Binomial opinion



3-ary domain $\mathbb{X}$

Random variable $X \in \mathbb{X}$

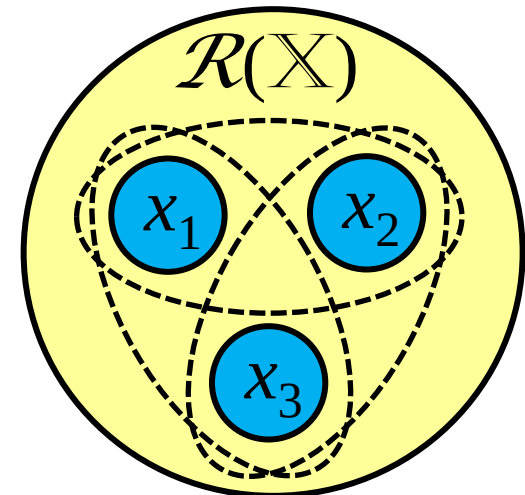
Multinomial opinion



Hyperdomain $\mathcal{R}(\mathbb{X})$

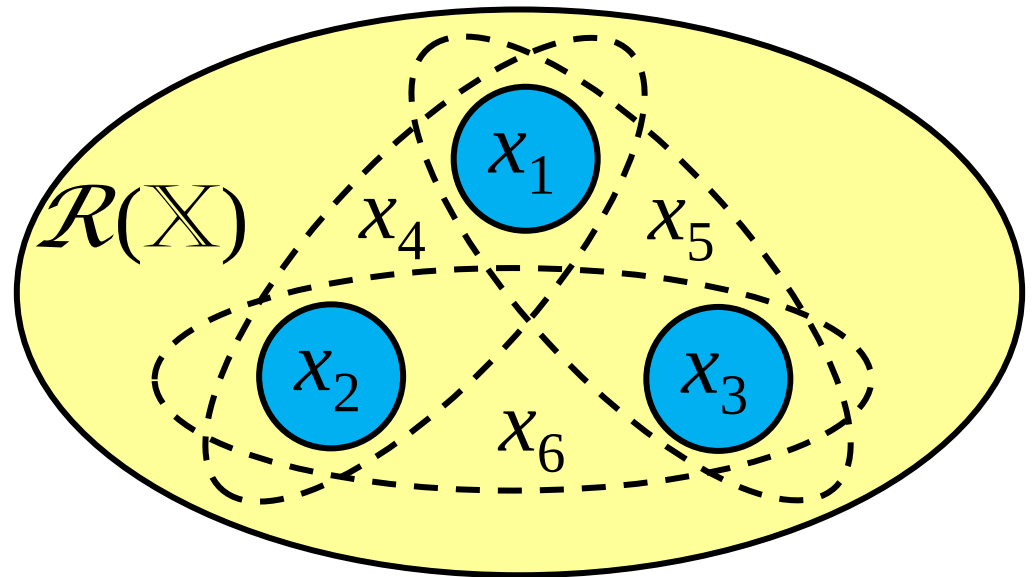
Hypervariable $X \in \mathcal{R}(\mathbb{X})$

Hypernomial opinion



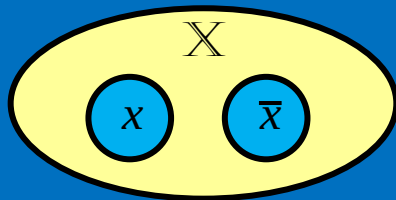
Domains and Hyperdomains

- A domain $\mathbb{X}$ is a state space of distinct possibilities
- Powerset $\mathcal{P}(\mathbb{X}) = 2^{\mathbb{X}}$, set of subsets, including $\{\mathbb{X}, \emptyset\}$
- Reduced powerset $\mathcal{R}(\mathbb{X}) = \mathcal{P}(\mathbb{X}) \setminus \{\mathbb{X}, \emptyset\}$
- $\mathcal{R}(\mathbb{X}) = \{x_1, x_2, x_3, x_4, x_5, x_6\}$
- $\mathcal{R}(\mathbb{X})$ called Hyperdomain
- Cardinalities
 - $|\mathbb{X}| = 3$ in this example
- $|\mathcal{P}(\mathbb{X})| = 2^{|\mathbb{X}|}$
 - $= 8$ in this example
- $|\mathcal{R}(\mathbb{X})| = 2^{|\mathbb{X}|} - 2$
 - $= 6$ in this example



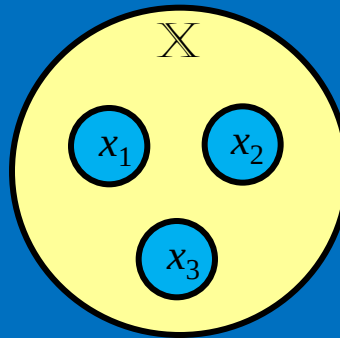
Binomial Opinion

Binary domain $\mathbb{X}$
Binary variable $X = x$



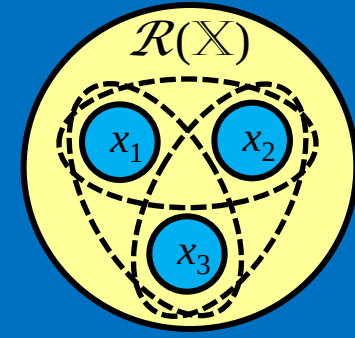
Multinomial Opinion

n-ary domain $\mathbb{X}$
Random variable $X \in \mathbb{X}$

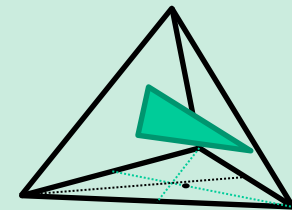
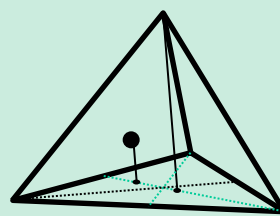
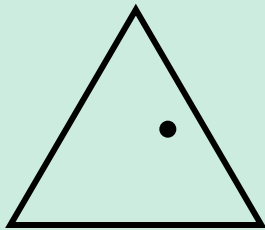


Hypernomial Opinion

hyperdomain $\mathcal{R}(\mathbb{X})$
Hypervariable $X \in \mathcal{R}(\mathbb{X})$



Opinion
representation



PDF
representation

Beta PDF over x

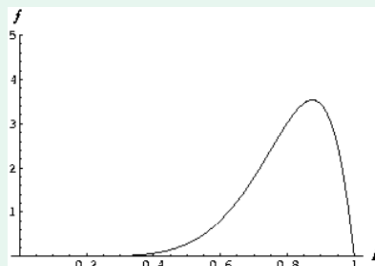
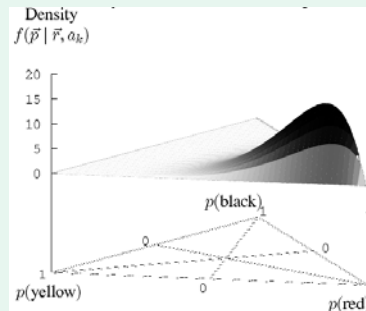
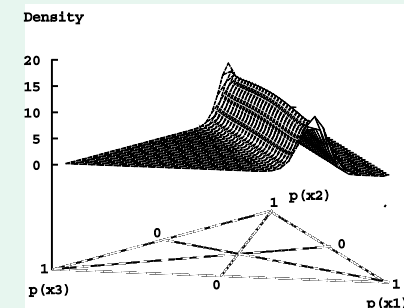


FIG 1: Beta function after 7 positive and 1 negative results

Dirichlet PDF over $\mathbb{X}$

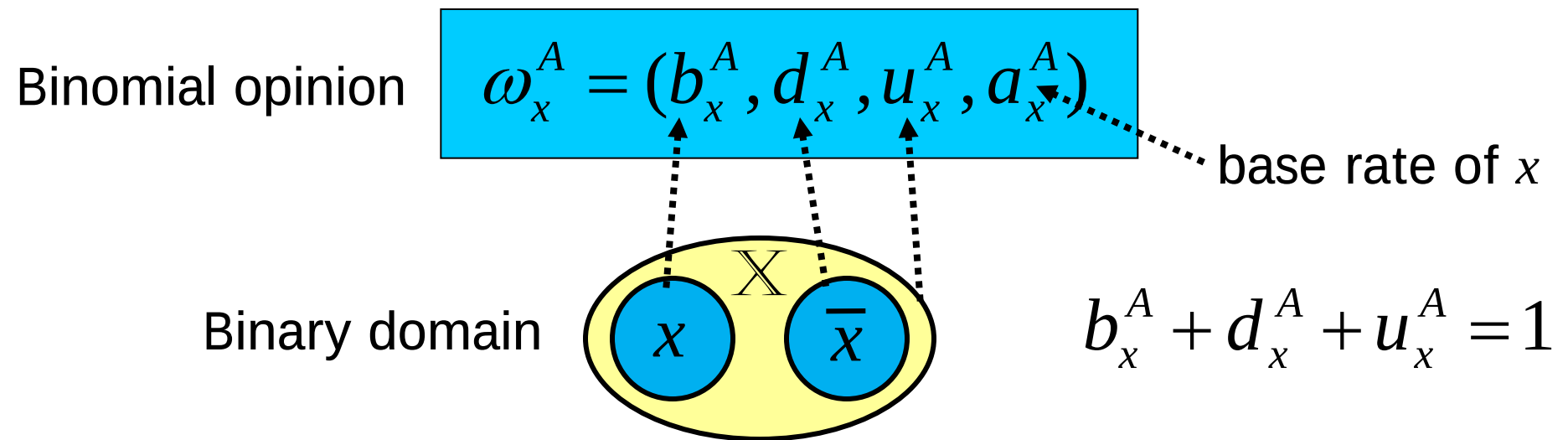


Hyper Dirichlet over $\mathbb{X}$



Binomial subjective opinions

- Belief mass and base rate on binary domains
 - $b_x^A = b(x)$ is observer A 's belief in x
 - $d_x^A = b(\bar{x})$ is observer A 's disbelief in x
 - $u_x^A = b(X)$ is observer A 's uncertainty about x
 - a_x^A is the base rate of x



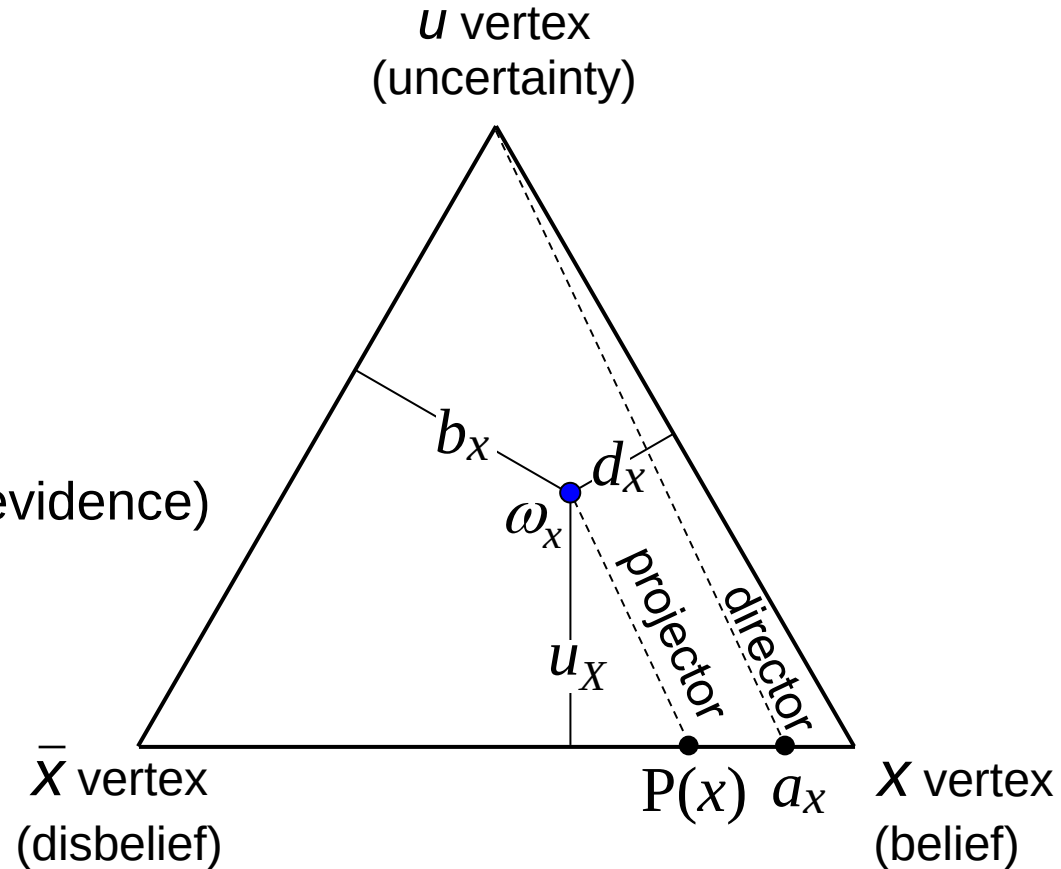
Binomial opinions

- Ordered quadruple:
 $\omega_x = (b_x, d_x, u_x, a_x)$
 - b_x : belief
 - d_x : disbelief
 - u_x : uncertainty (vacuity of evidence)
 - a_x : base rate

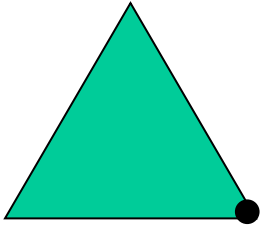
- $b_x + d_x + u_x = 1$

- Projected probability: $P(x) = b_x + a_x \cdot u_x$

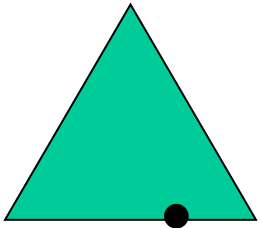
Example $\omega_x = (0.4, 0.2, 0.4, 0.9)$, $P(x) = 0.76$



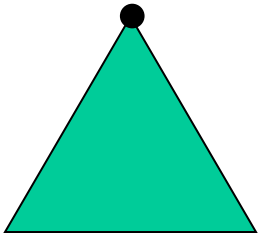
Opinion types



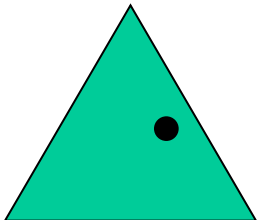
Absolute opinion: $b_x=1$.
Equivalent to TRUE.



Dogmatic opinion: $u_x=0$.
Equivalent to probabilities.



Vacuous opinion: $u_x=1$.
Equivalent to UNDEFINED.



General uncertain opinion: $u_x \neq 0$.

Beta PDF representation

$$\text{Beta}(p(x), \alpha, \beta) = \frac{\Gamma(\alpha + \beta)}{\Gamma(\alpha)\Gamma(\beta)} p(x)^{\alpha-1} (1-p(x))^{\beta-1}$$

$$\alpha = r + Wa$$

$$\beta = s + W(1-a)$$

r : # observations of x

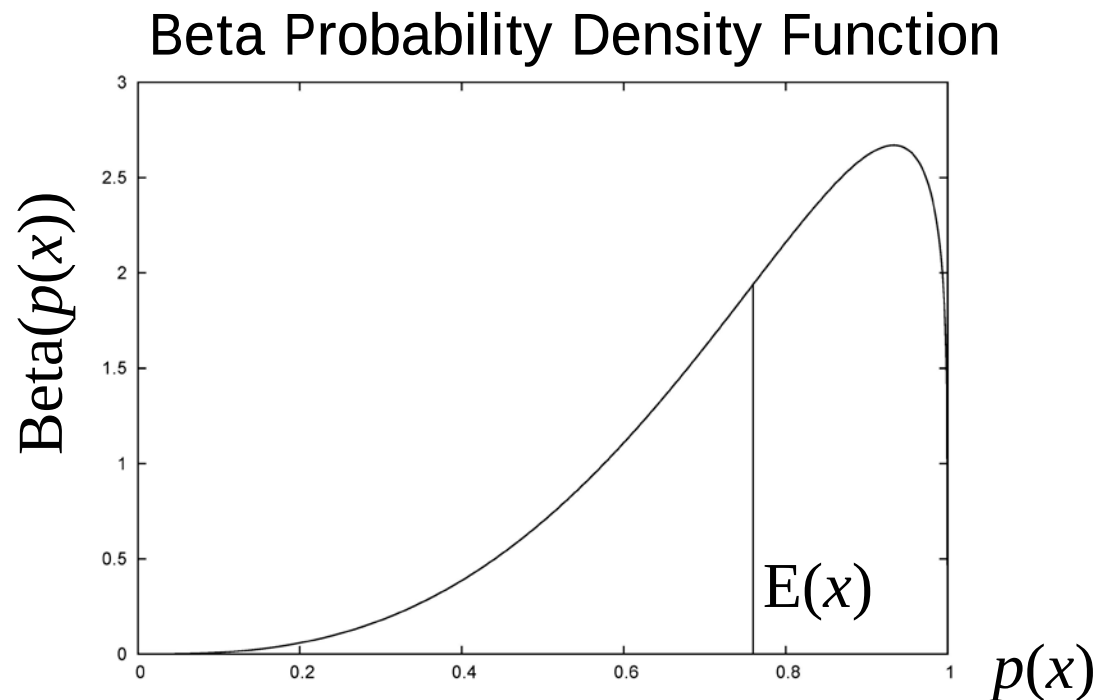
s : # observations of $\bar{x}$

a : base rate of x

$W = 2$: non-informative
prior weight

$E(x)$: Expected probability

$$E(x) = P(x)$$



Example: $r = 2$, $s = 1$, $a = 0.9$, $E(x) = 0.76$

Binomial Opinion $\leftrightarrow$ Beta PDF

- (r,s,a) represents Beta PDF evidence parameters.
- (b,d,u,a) represents binomial opinion.
- $P(x) = E(x)$

- Op $\rightarrow$ Beta:
$$\begin{cases} r = Wb / u \\ s = Wd / u \\ b + d + u = 1 \end{cases}$$

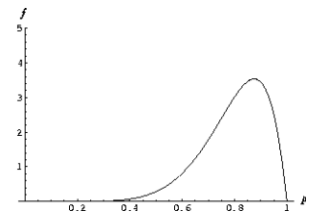
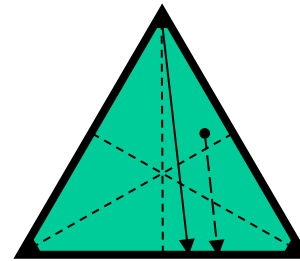


FIG 1: Beta function after 7 positive and 1 negative results

- Beta $\rightarrow$ Op:
$$\begin{cases} b = \frac{r}{r+s+W} \\ d = \frac{s}{r+s+W} \\ u = \frac{W}{r+s+W} \end{cases}$$

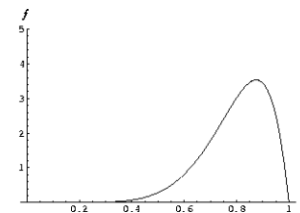
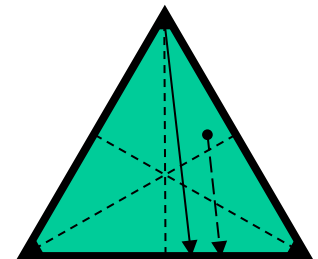
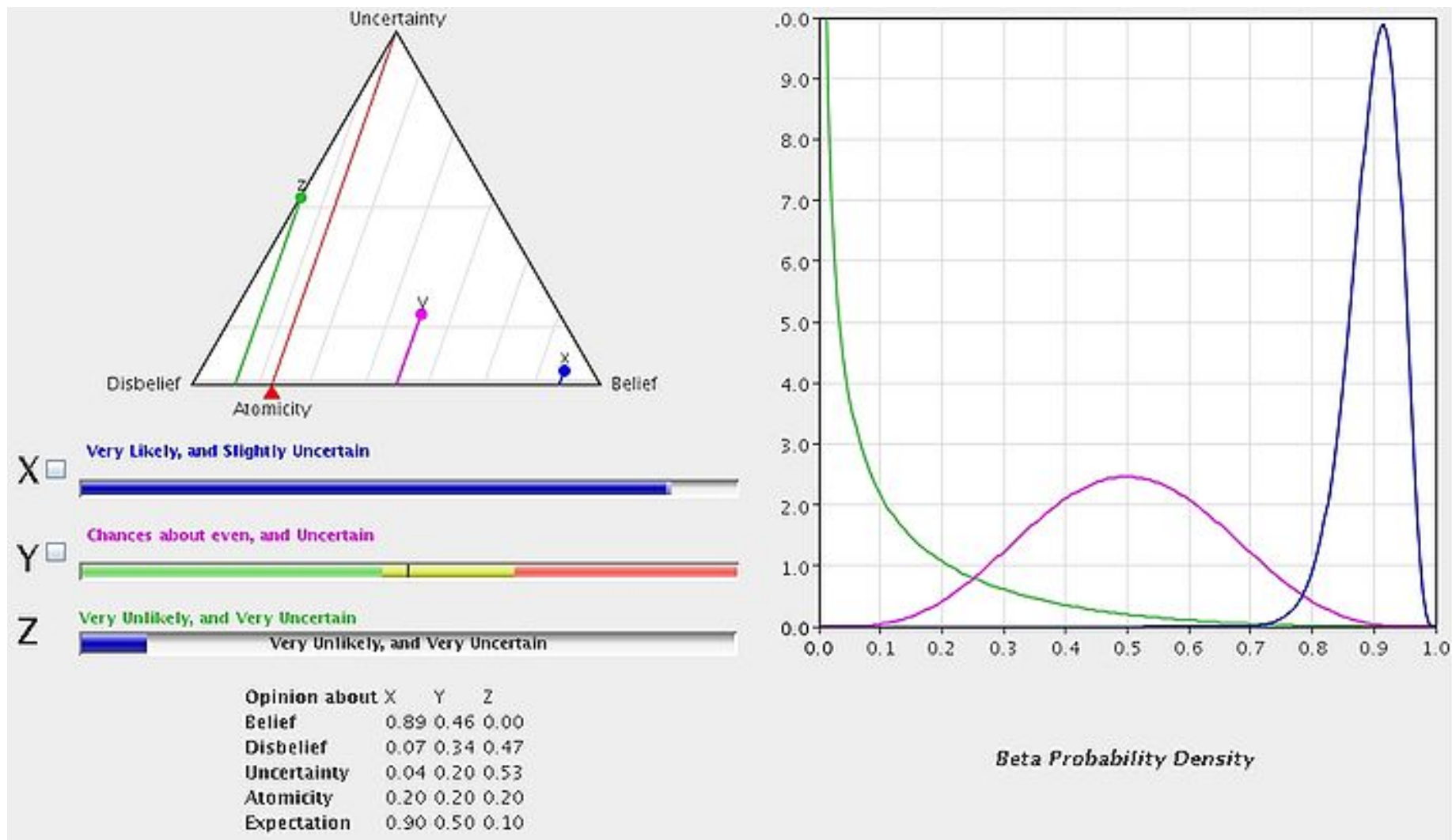


FIG 1: Beta function after 7 positive and 1 negative results



$$W = 2$$

Online demo



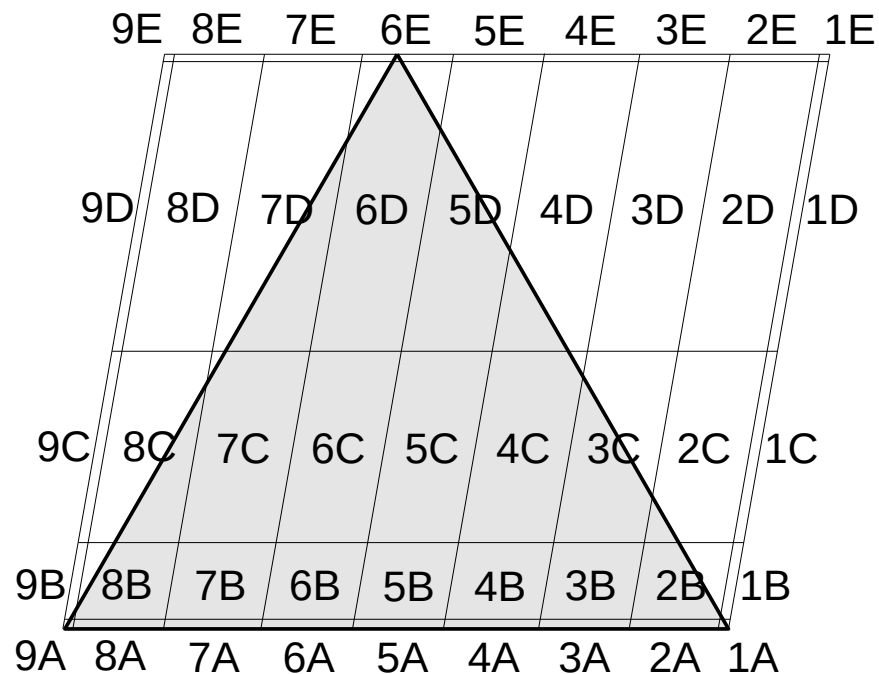
<http://folk.uio.no/josang/sl/>

Likelihood and Confidence

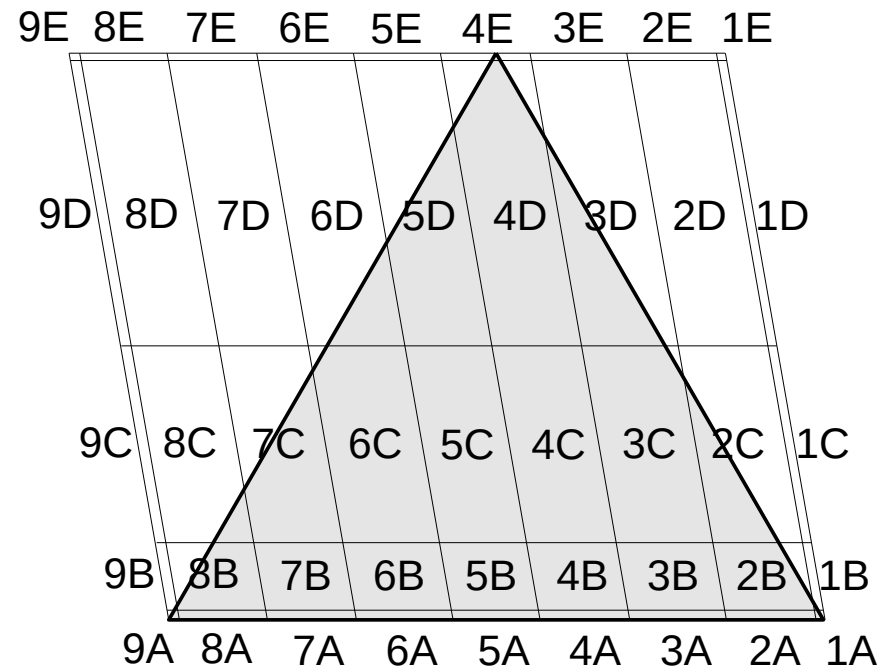
Likelihood categories:		Absolutely not	Very unlikely	Unlikely	Somewhat unlikely	Chances about even	Somewhat likely	Likely	Very likely	Absolutely
		9	8	7	6	5	4	3	2	1
Confidence categories:										
No confidence	E	9E	8E	7E	6E	5E	4E	3E	2E	1E
Low confidence	D	9D	8D	7D	6D	5D	4D	3D	2D	1D
Some confidence	C	9C	8C	7C	6C	5C	4C	3C	2C	1C
High confidence	B	9B	8B	7B	6B	5B	4B	3B	2B	1B
Total confidence	A	9A	8A	7A	6A	5A	4A	3A	2A	1A

Mapping qualitative to opinion

- Category mapped to corresponding field of triangle
- Mapping depends on base rate
- Non-existent categories depending on base-rates



base rate $a = 1/3$



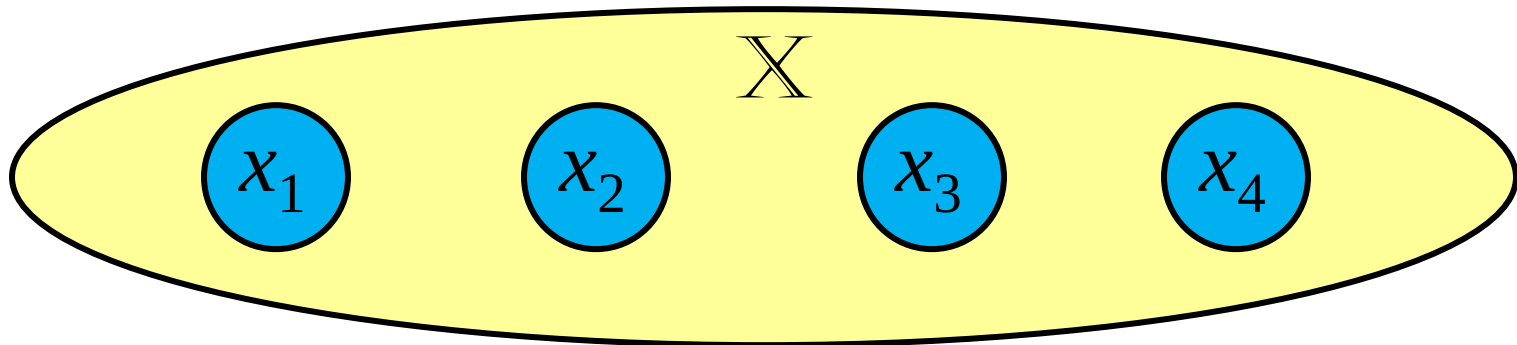
base rate $a = 2/3$

Mapping categories to opinions

- Overlay category matrix with opinion triangle
- Matrix skewed as a function of base rate
- Not all categories map to opinions
 - For a low base rate, it is impossible to describe an event as highly likely and uncertain, but possible to describe it as highly unlikely and uncertain.
 - E.g. with regard to tuberculosis which has a low base rate, it would be wrong to say that a patient is likely to be infected, with high uncertainty. Similarly it would be possible to say that the patient is probably not infected, with high uncertainty

Multinomial domain

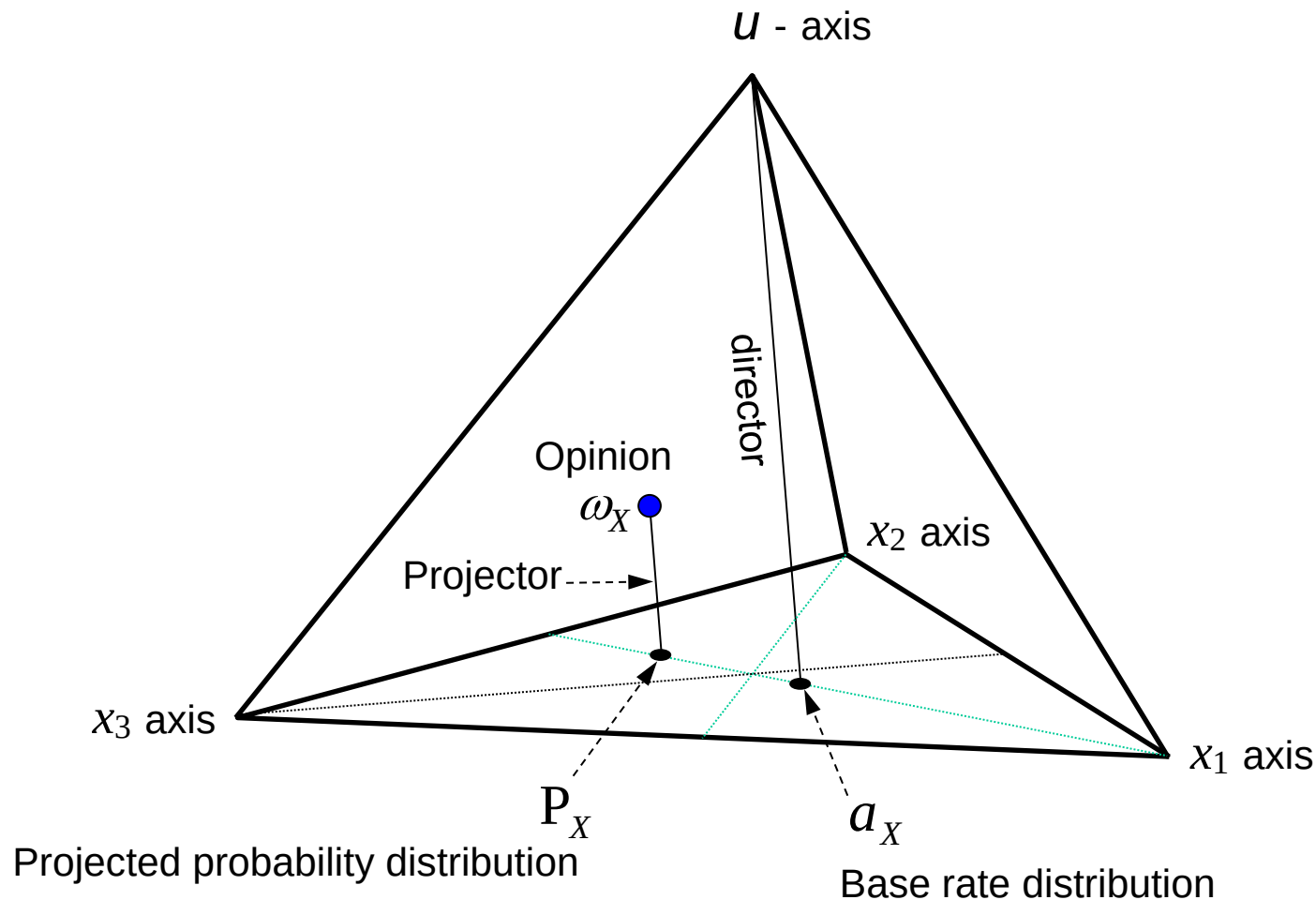
- Generalisation of binary domain
- Set of exclusive and exhaustive singletons.
- Example domain: $X = \{x_1, x_2, x_3, x_4\}$, $|X| = 4$.



Multinomial Opinions

- Domain: $\mathbb{X} = \{x_1 \dots x_k\}$
- Random variable $X \in \mathbb{X}$
- Multinomial opinion: $\omega_X = (b_X, u_X, a_X)$
- Belief mass distribution b_X where $u + \sum b_X(x) = 1$
 $b_X(x)$ is belief mass on $x \in \mathbb{X}$
- Uncertainty mass: u_X is a single value in range $[0,1]$
- Base rate distribution a_X where $\sum a_X(x) = 1$
 $a_X(x)$ is base rate of $x \in \mathbb{X}$
- Projected probability: $P_X(x) = b_X(x) + a_X(x) \cdot u_X$

Opinion tetrahedron (ternary domain)



Dirichlet PDF representation

$$\text{Dir}(p_X) = \frac{\Gamma\left(\sum_{i=1}^k \alpha_X(x_i)\right)}{\prod_{i=1}^k \Gamma(\alpha_X(x_i))} \prod_{i=1}^k p_X(x_i)^{\alpha_X(x_i)-1}$$

$$\sum p_X(x_i) = 1$$

$$\alpha_X(x_i) = r_X(x_i) + W \cdot a_X(x_i)$$

$r_X(x_i)$: # observations of x_i

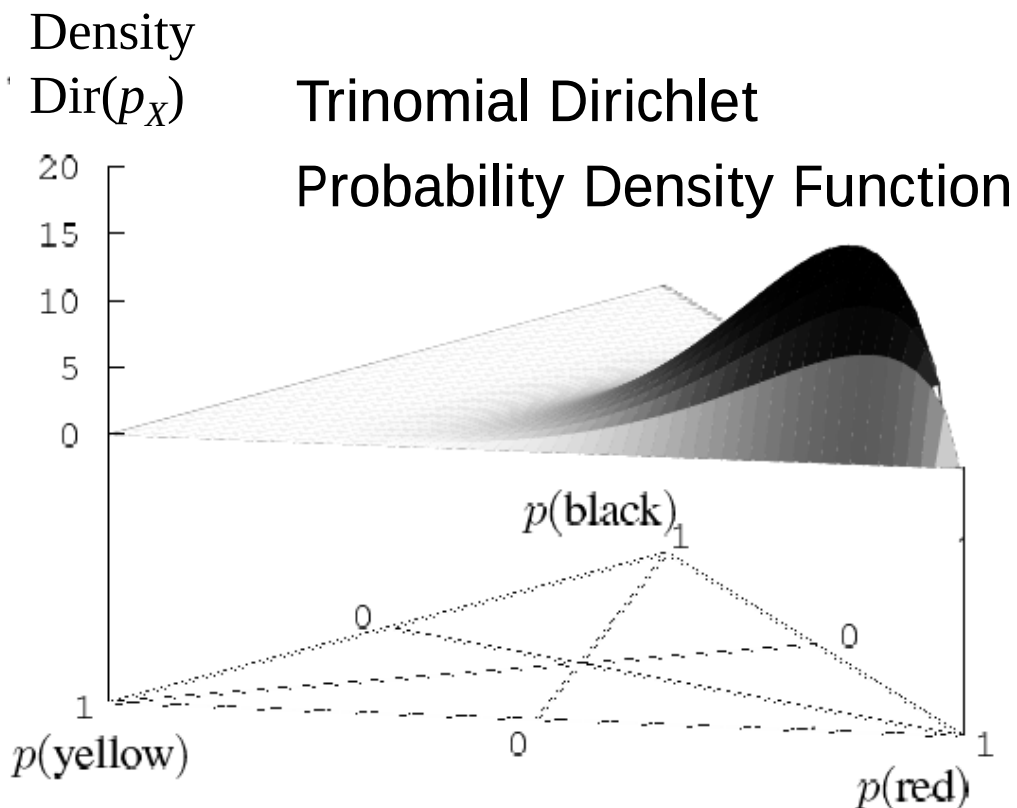
$a_X(x_i)$: base rate of x_i

E_X : Expected proba. distr.

$$E_X = P_X$$

Example:

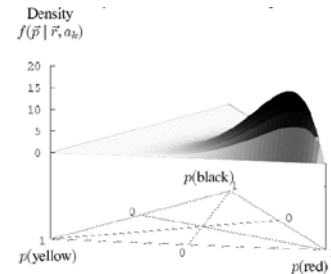
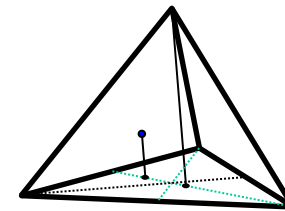
- 6 red balls
- 1 yellow ball
- 1 black ball



Multinomial Opinion $\leftrightarrow$ Dirichlet PDF

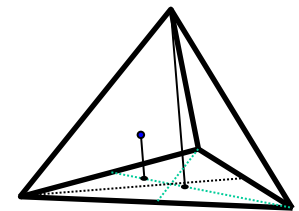
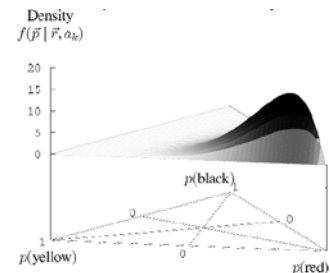
- Dirichlet PDF evidence parameters: (r_X, a_X)
- Multinomial opinion parameters: (b_X, u_X, a_X)

- Op $\rightarrow$ Dir:
$$\begin{cases} r_X(x) = \frac{W \cdot b_X(x)}{u_X} \\ u_X + \sum b_X(x) = 1 \end{cases}$$



$W = 2$

- Dir $\rightarrow$ Op:
$$\begin{cases} b_X(x) = \frac{r_X(x)}{W + \sum r_X(x)} \\ u_X = \frac{W}{W + \sum r_X(x)} \end{cases}$$



Non-informative prior weight: W

- Value normally set to $W = 2$.
- When W is equal to the frame cardinality, then the prior Dirichlet PDF is a uniform.
- Normally required that the prior Beta is uniform, which dictates $W = 2$
- Beta PDF is a binomial Dirichlet PDF
- Setting $W > 2$ would make Dirichlet PDF insensitive to new observations, which would be an inadequate model.

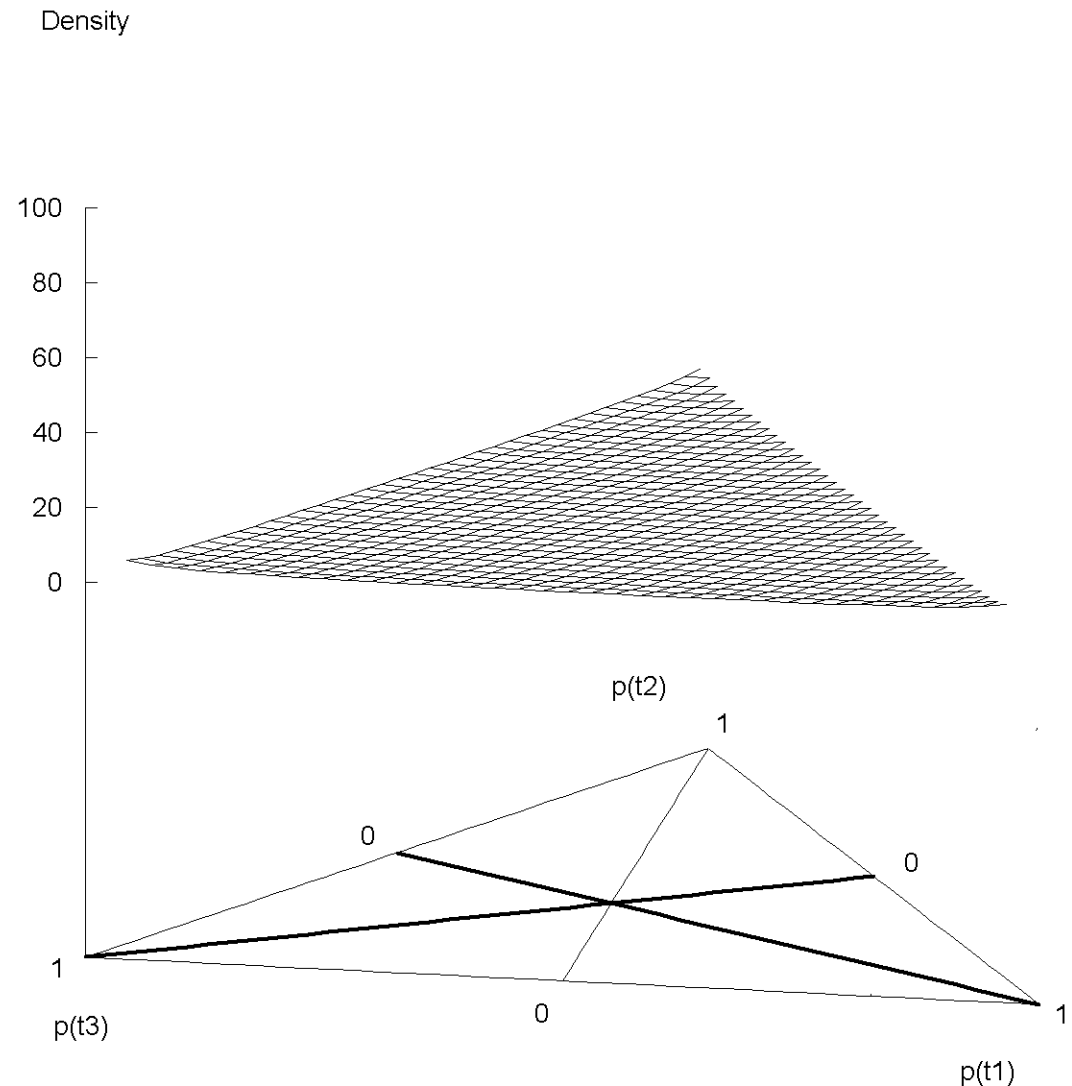
Prior trinomial Dirichlet PDF, $W = 2$

Example:

Urn with balls of 3 different colours.

- t1: Red
- t2: Yellow
- t3: Black

Ternary *a priori* probability density.

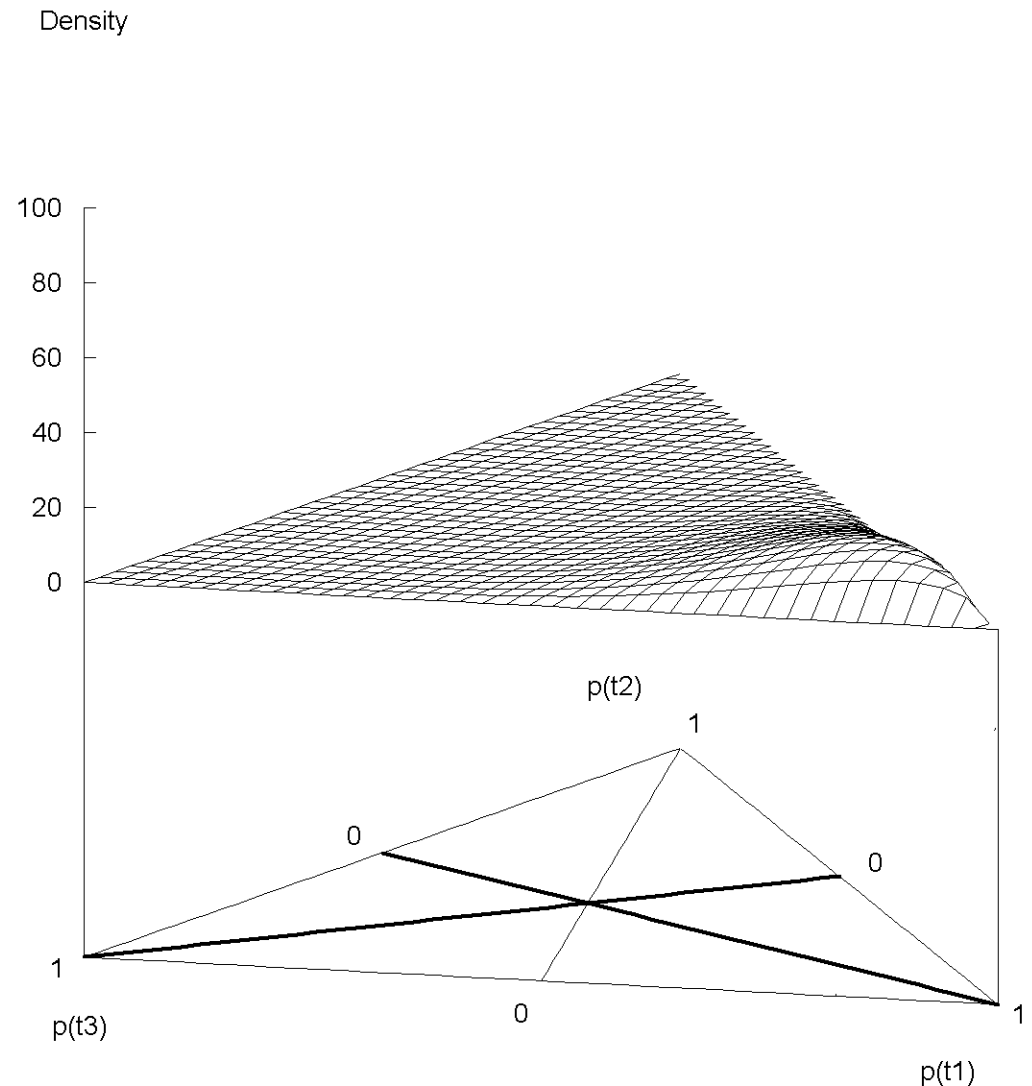


Posterior trinomial Dirichlet PDF

A posteriori
probability density
after picking:

- 6 red balls (t_1)
- 1 yellow ball (t_2)
- 1 black ball (t_3)

- $W = 2$

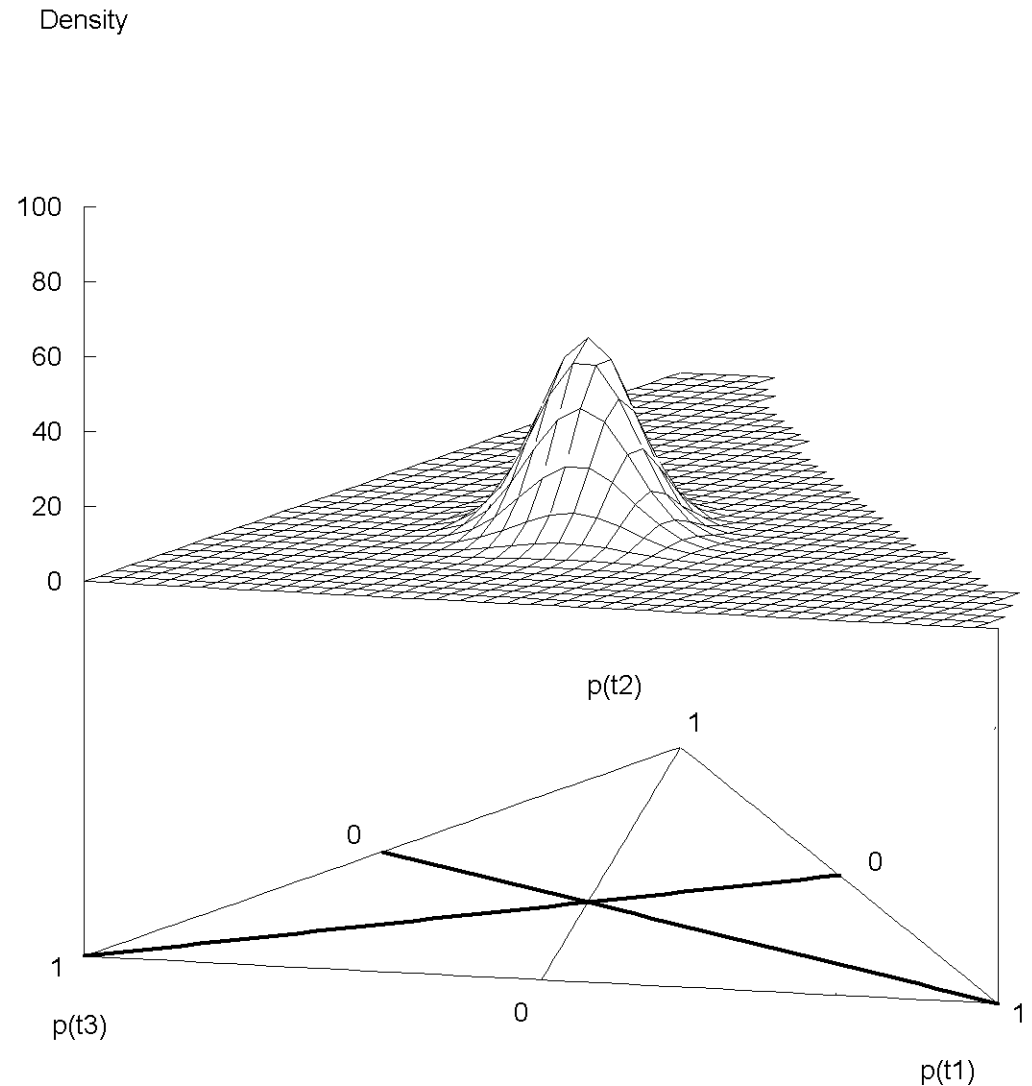


Posterior trinomial Dirichlet PDF

A posteriori
probability density
after picking:

- 20 red balls (t1)
- 20 yellow balls (t2)
- 20 black balls (t3)

— $W = 2$

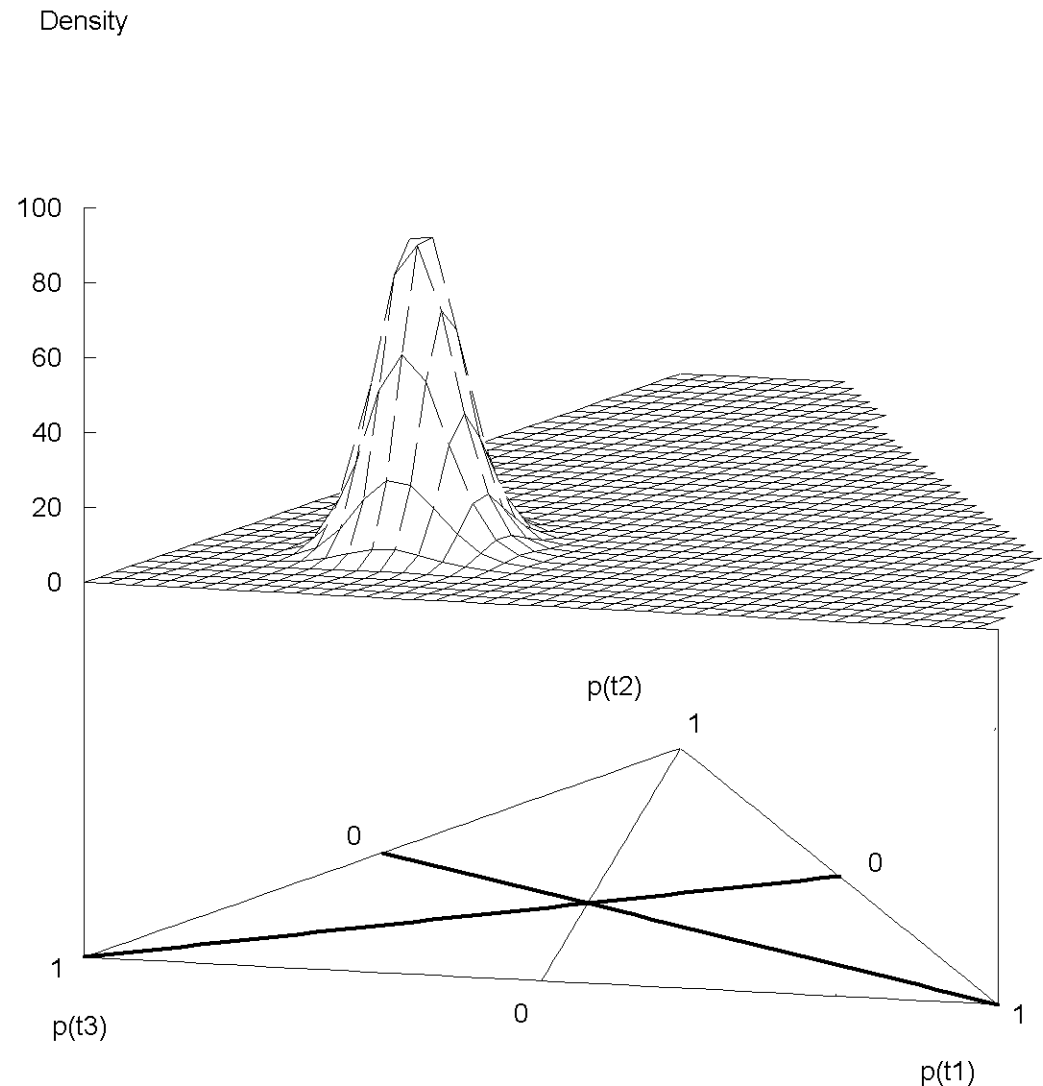


Posterior trinomial Dirichlet PDF

A posteriori
probability density
after picking:

- 20 red balls (t_1)
- 20 yellow balls (t_2)
- 50 black balls (t_3)

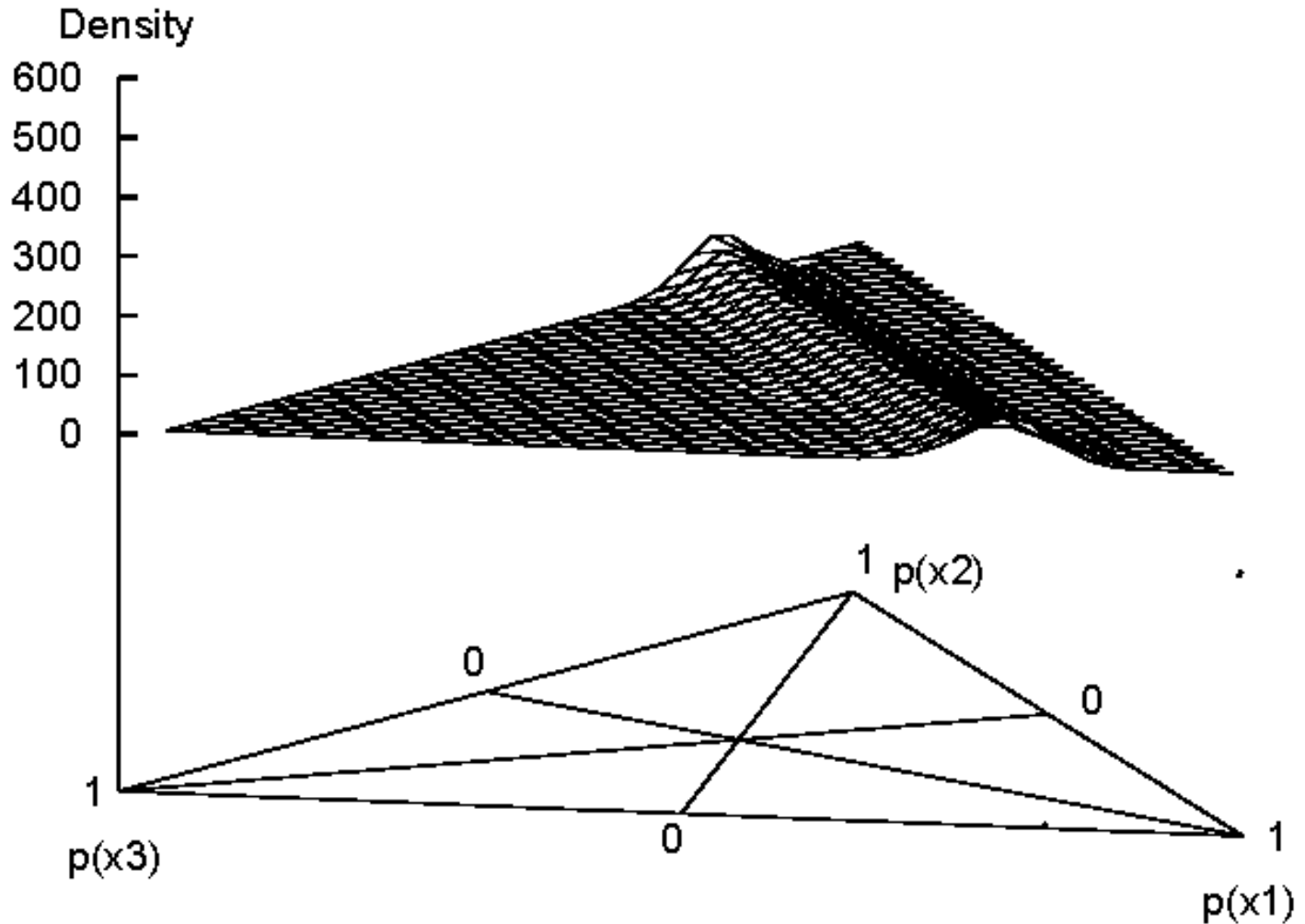
- $W = 2$



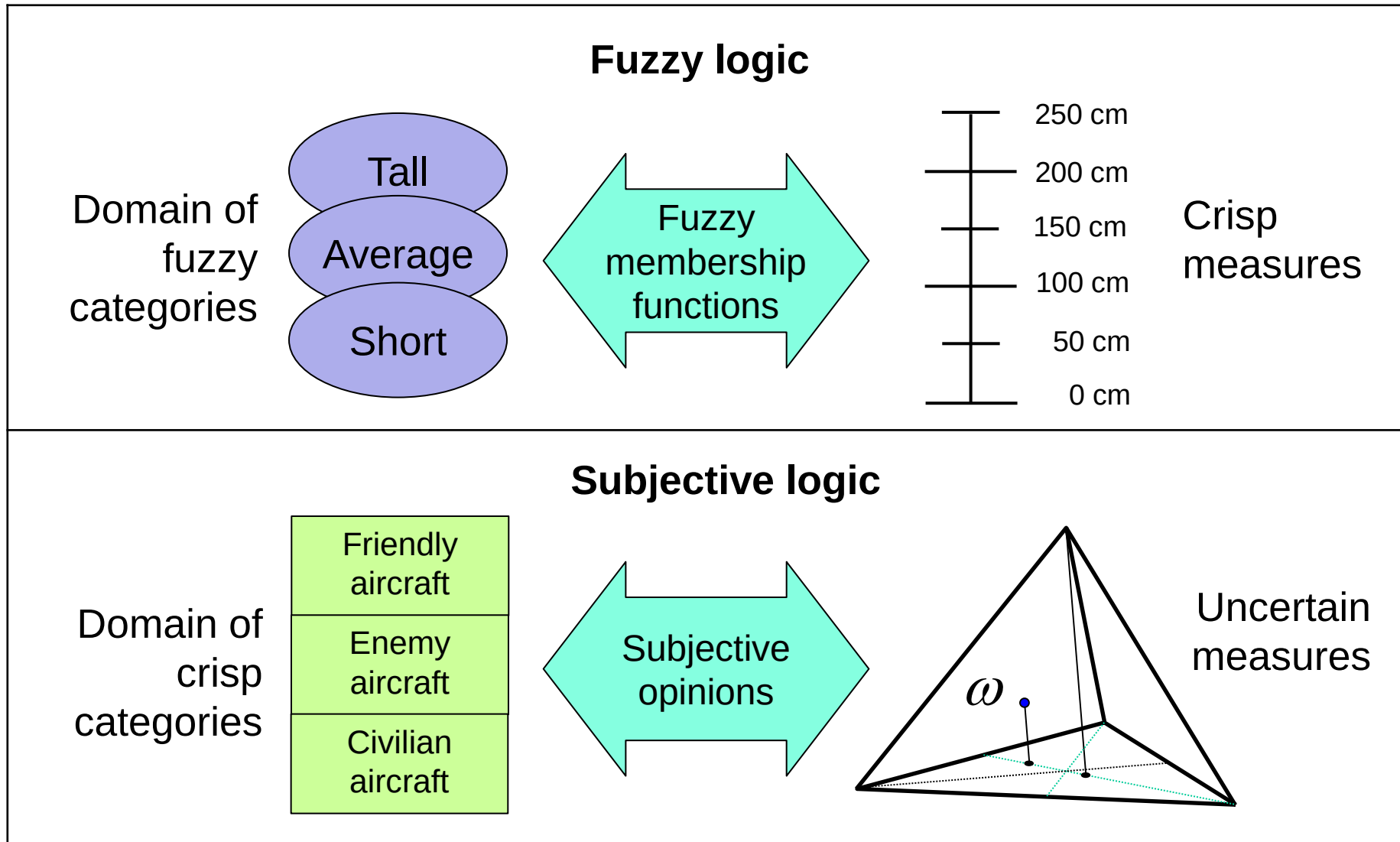
Hyper-Opinions

- Domain: $\mathbb{X} = \{x_1 \dots x_k\}$
- $\mathcal{P}(\mathbb{X})$ is the powerset of $\mathbb{X}$
- Hyperdomain $\mathcal{R}(\mathbb{X}) = \mathcal{P}(\mathbb{X}) \setminus \{\mathbb{X}, \emptyset\}$
- $\mathcal{R}(\mathbb{X})$ is the reduced powerset
- Hypervariable: $X \in \mathcal{R}(\mathbb{X})$
- Hyper opinion: $\omega_X = (b_X, u_X, a_X)$
- Belief mass distribution: b_X where $u_X + \sum_{X \in \mathcal{R}(\mathbb{X})} b_X(x) = 1$
 $b_X(x)$ is belief mass on $x \in \mathcal{R}(\mathbb{X})$
- Base rate distribution: a_X where $\sum_{X \in \mathbb{X}} a_X(x) = 1$
 $a_X(x)$ is base rate of $x \in \mathbb{X}$
- Proj. probability: $P_X(x) = a_X(x) \cdot u_X + \sum_{x_j \in \mathcal{R}(\mathbb{X})} a_X(x | x_j) \cdot b_X(x_j)$

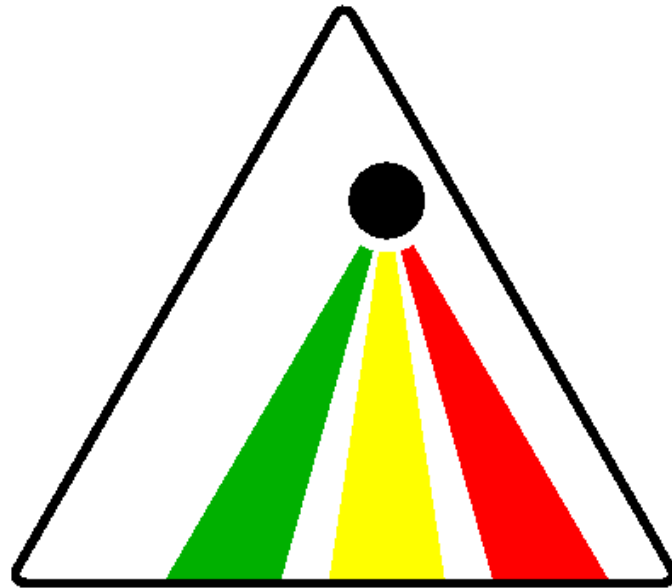
Hyper Dirichlet PDF



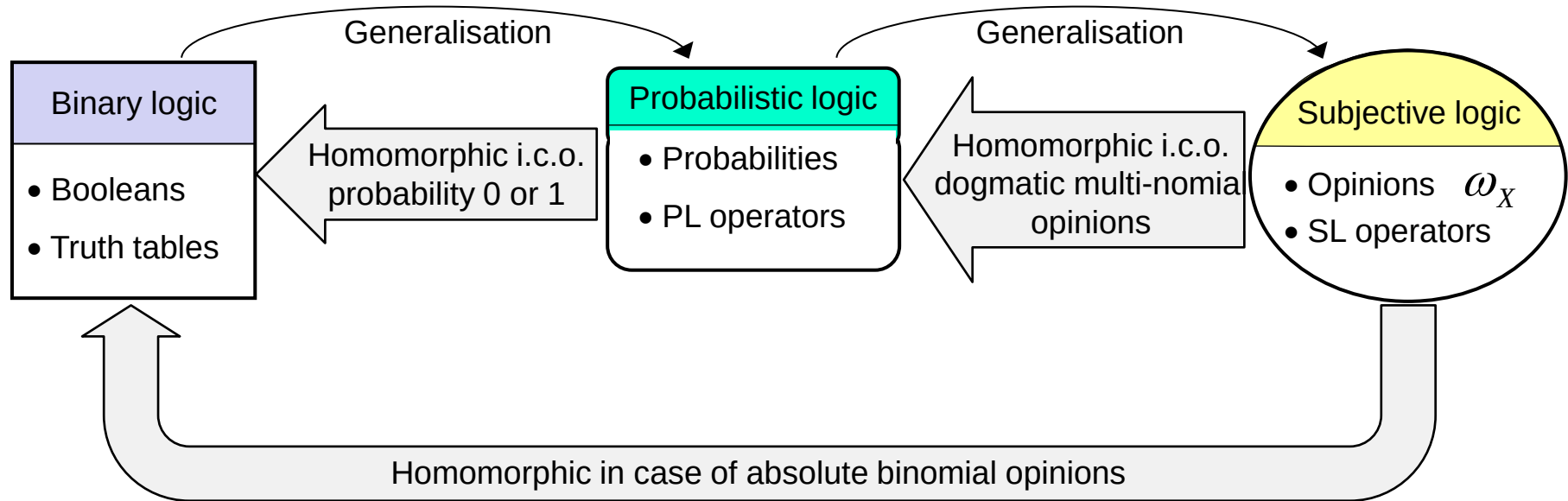
Opinions v. Fuzzy membership functions



Subjective Logic Operators



Homomorphic correspondence



- $P(\omega_x \cdot \omega_y) = P(\omega_x) \cdot P(\omega_y)$ for probabilistic multiplication
- $B(\omega_x \cdot \omega_y) = B(\omega_x) \wedge B(\omega_y)$ for Boolean conjunction

Subjective logic operators 1

Opinion operator name	Opinion operator symbol	Logic operator symbol	Logic operator name
Addition	+	$\cup$	UNION
Subtraction	-	$\setminus$	DIFFERENCE
Complement	$\neg$	$\overline{x}$	NOT
Projected probability	P(x)	n.a.	n.a.
Multiplication	.	$\wedge$	AND
Division	/	$\overline{\wedge}$	UN-AND
Comultiplication	$\sqcup$	$\vee$	OR
Codivision	$\overline{\sqcup}$	$\overline{\vee}$	UN-OR

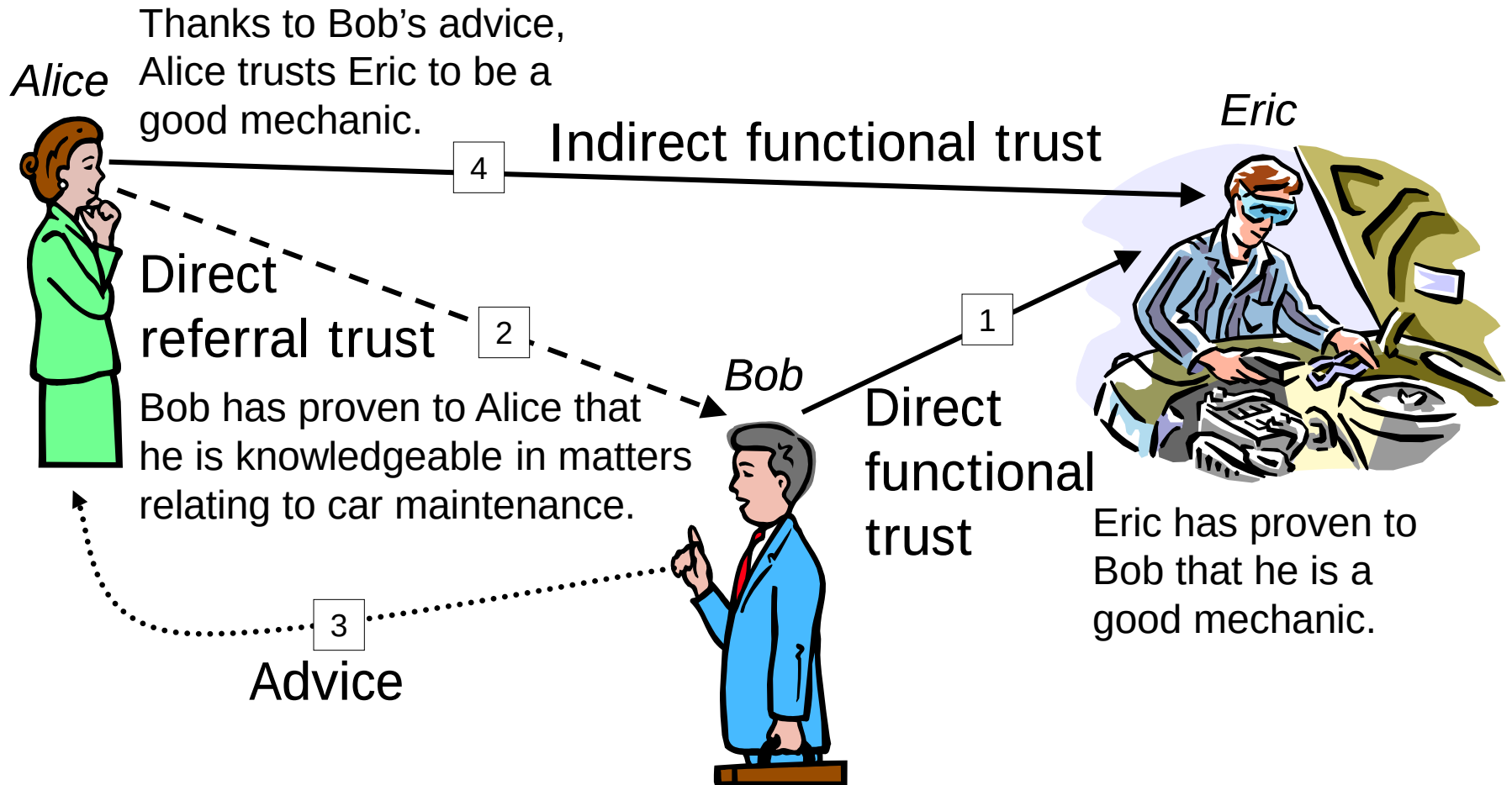
Subjective logic operators 2

Opinion operator name	Opinion operator symbol	Logic operator symbol	Logic operator name
Transitive discounting	$\otimes$	$:$	TRANSITIVITY
Cumulative fusion	$\oplus$	$\diamond$	n.a.
Averaging fusion	$\underline{\oplus}$	$\underline{\diamond}$	n.a.
Constraint fusion	$\odot$	$\&$	n.a.
Inversion, Bayes' theorem	$\tilde{\phi}$	$\tilde{I}$	CONTRAPOSITION
Conditional deduction	$\odot$	$\parallel$	DEDUCTION (Modus Ponens)
Conditional abduction	$\tilde{\odot}$	$\tilde{\parallel}$	ABDUCTION (Modus Tollens)

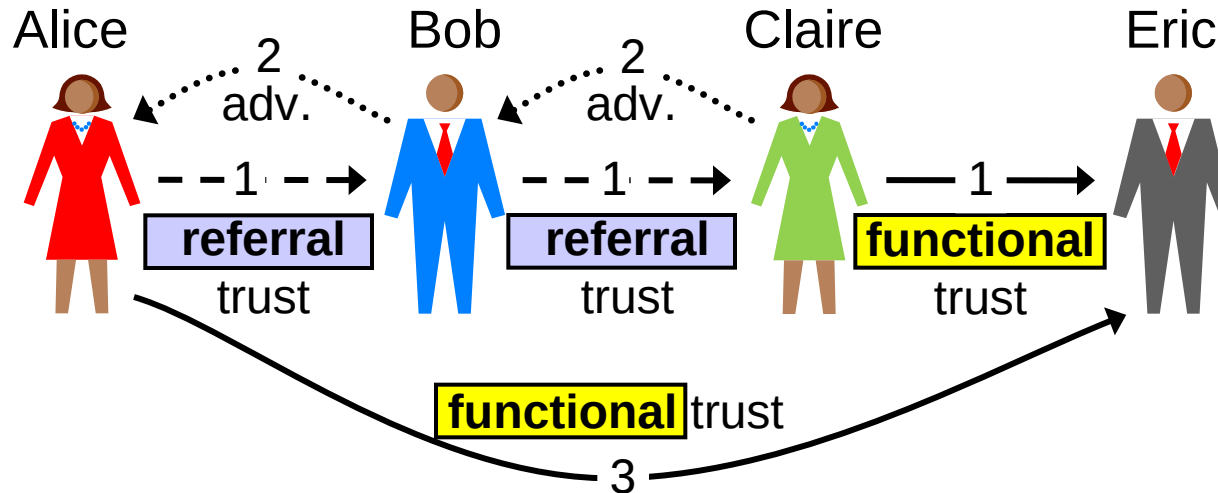
Subjective Trust Networks



Trust transitivity



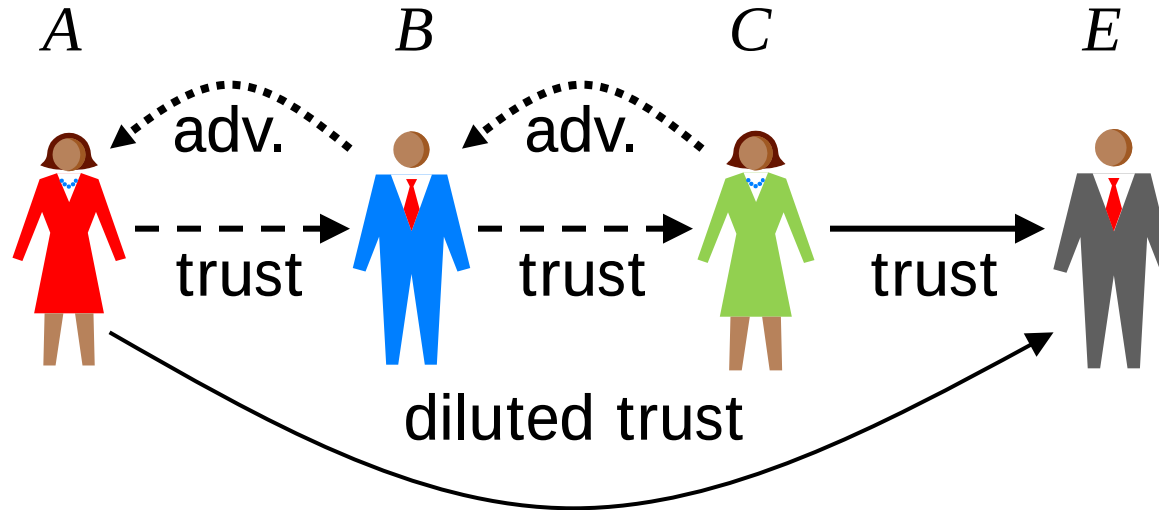
Functional trust derivation requirement



- Functional trust derivation through transitive paths requires that the last trust edge represents functional trust (or an opinion) and that all previous trust edges represent referral trust.
- Functional trust can be an opinion about a variable.

Trust transitivity characteristics

Trust is diluted in a transitive chain.



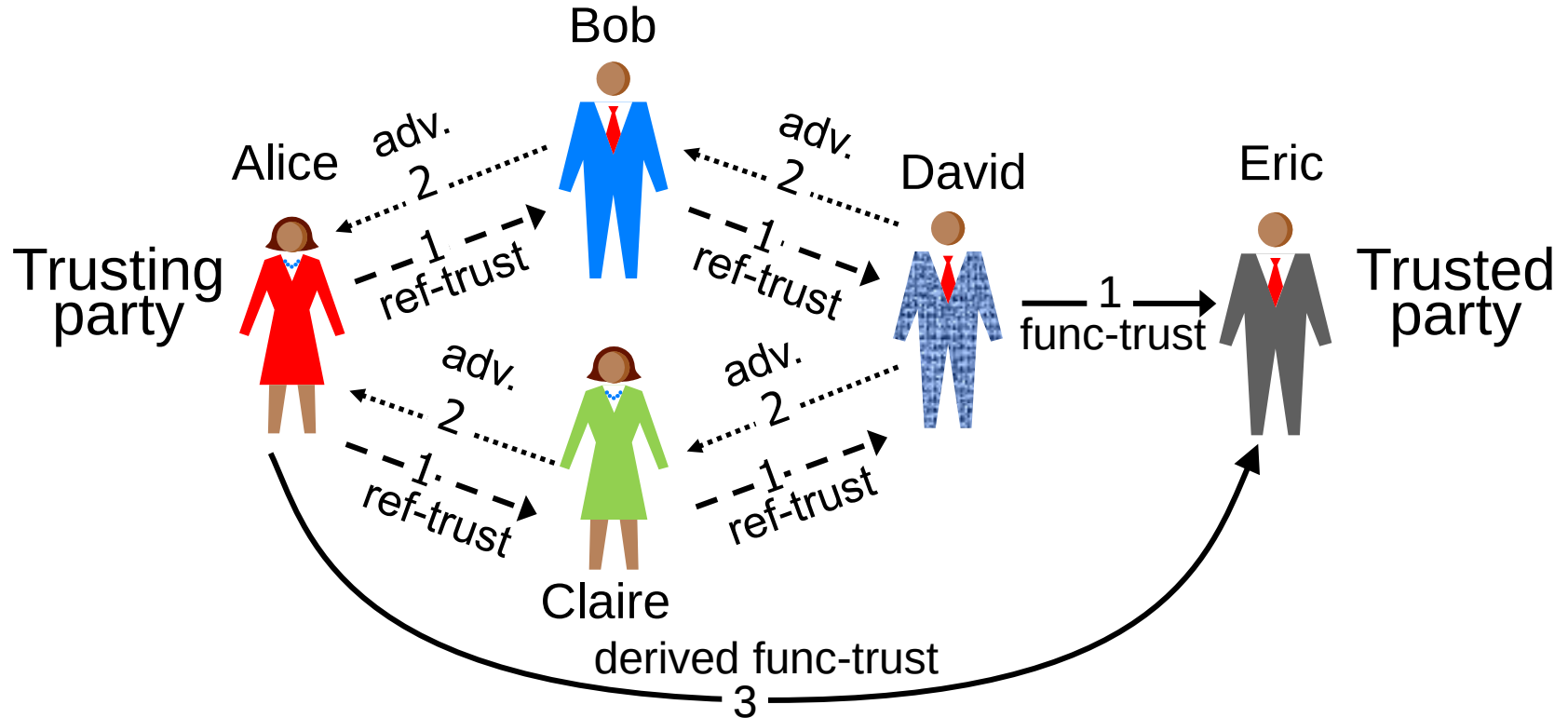
Computed with discounting/transitivity operator of SL

Graph notation: $[A, E] = [A; B] : [B; C] : [C, E]$

SL notation: $\omega_E^{(A;B;C)} = \omega_B^A \otimes \omega_C^B \otimes \omega_E^C$

Trust Fusion

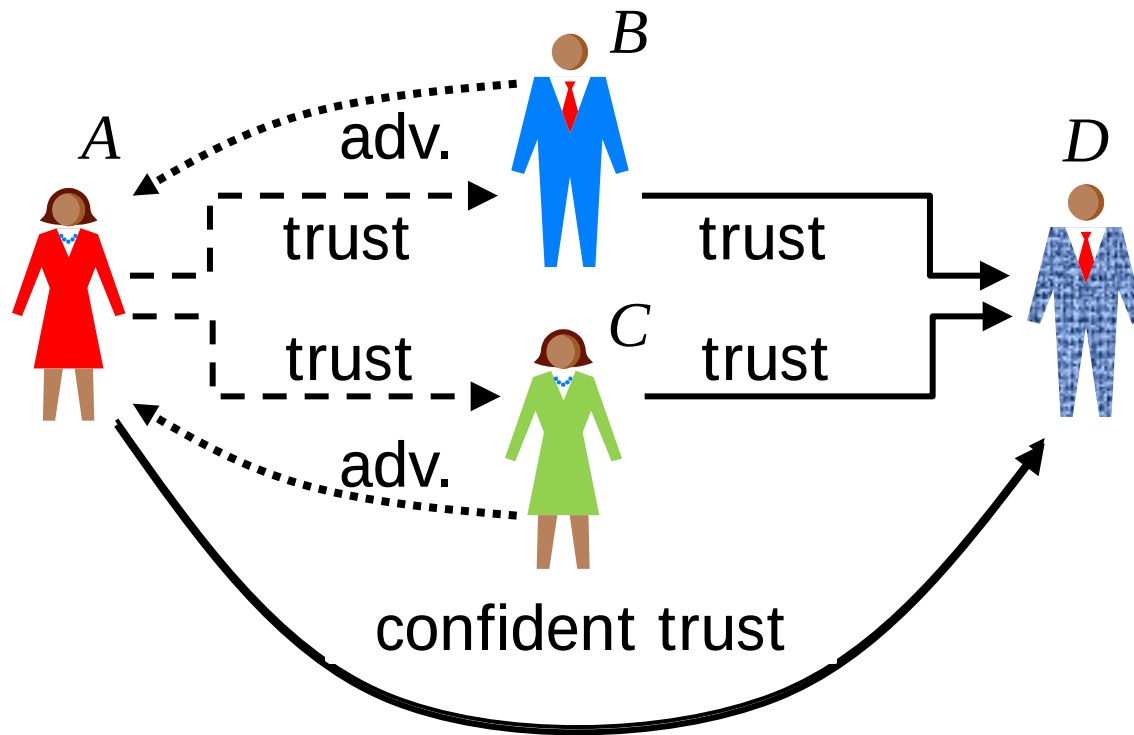
Combination of serial and parallel trust paths



Graph notation: $[A, E] = (([A;B] : [B;D]) \diamond ([A;C] : [C;D])) : [D,E]$

SL not.: $\omega_E^{[A;B;D] \diamond [A;C;D]} = ((\omega_B^A \otimes \omega_D^B) \oplus (\omega_C^A \otimes \omega_D^C)) \otimes \omega_E^D$

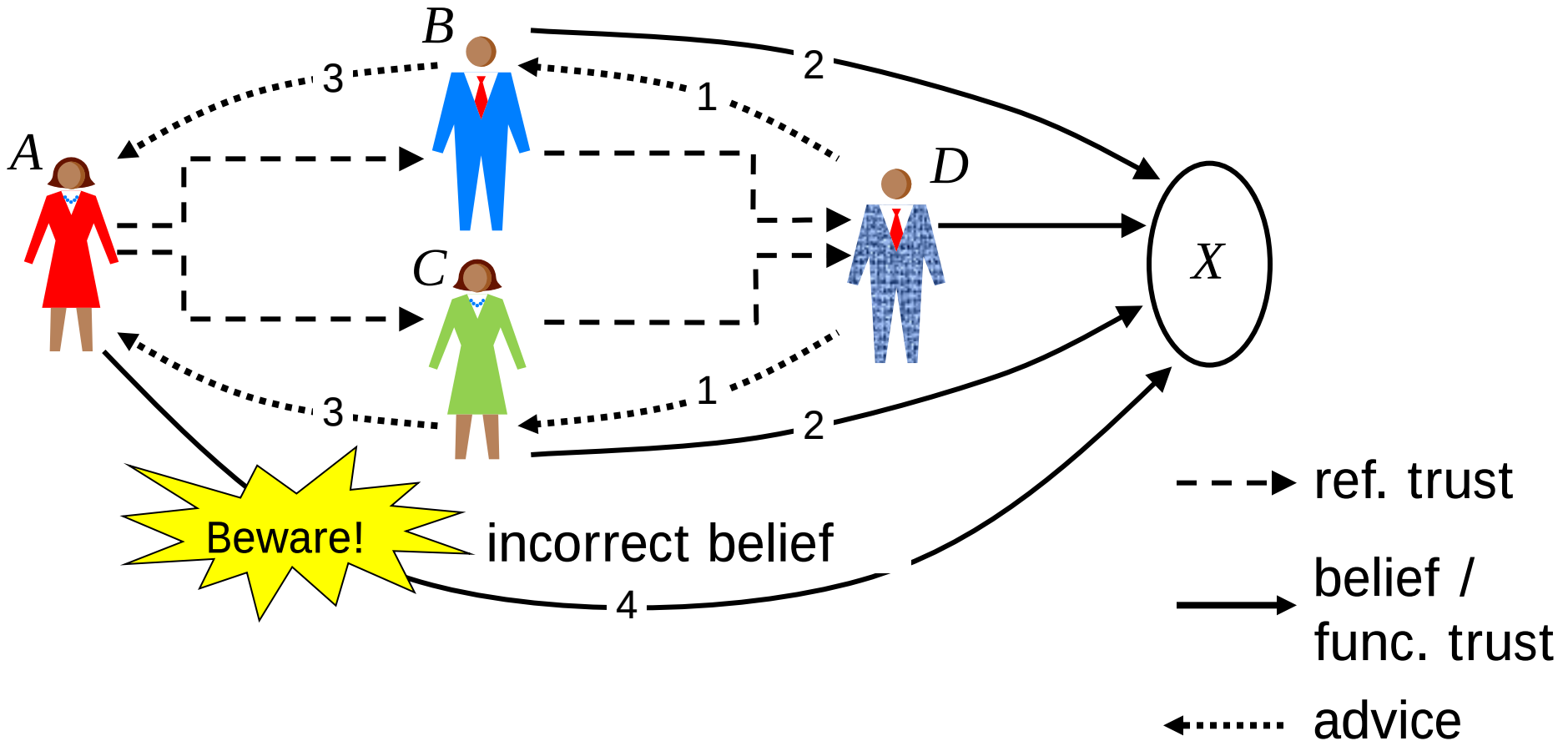
Discount and Fuse: Dilution and Confidence



Discounting dilutes trust confidence

Fusion strengthens trust confidence

Incorrect trust / belief derivation

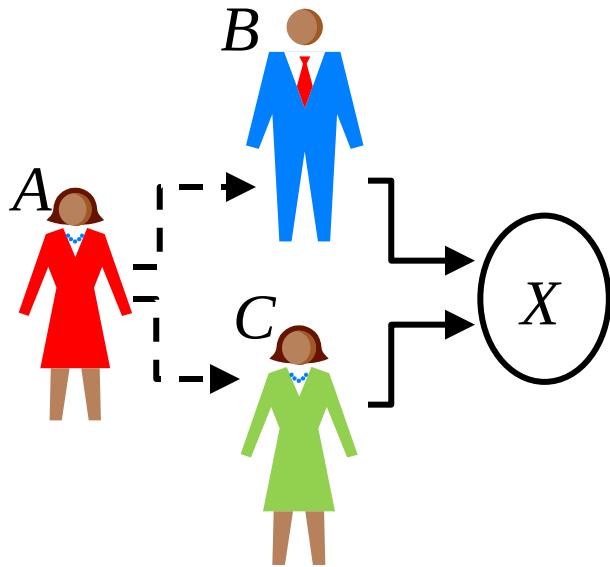


Perceived: $([A, B] : [B, X]) \diamond ([A, C] : [C, X])$

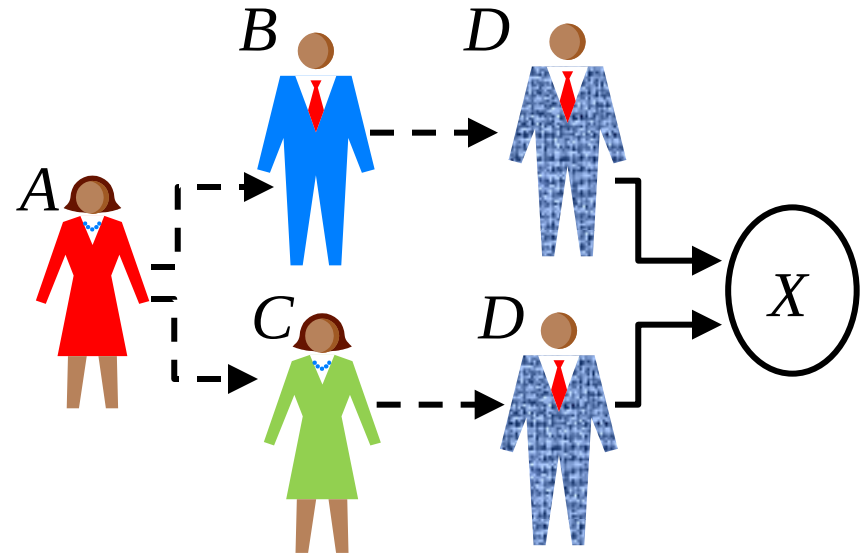
Hidden: $([A, B] : [B, D] : [D, X]) \diamond ([A, C] : [C, D] : [D, X])$

Hidden and perceived topologies

Perceived topology:



Hidden topology:

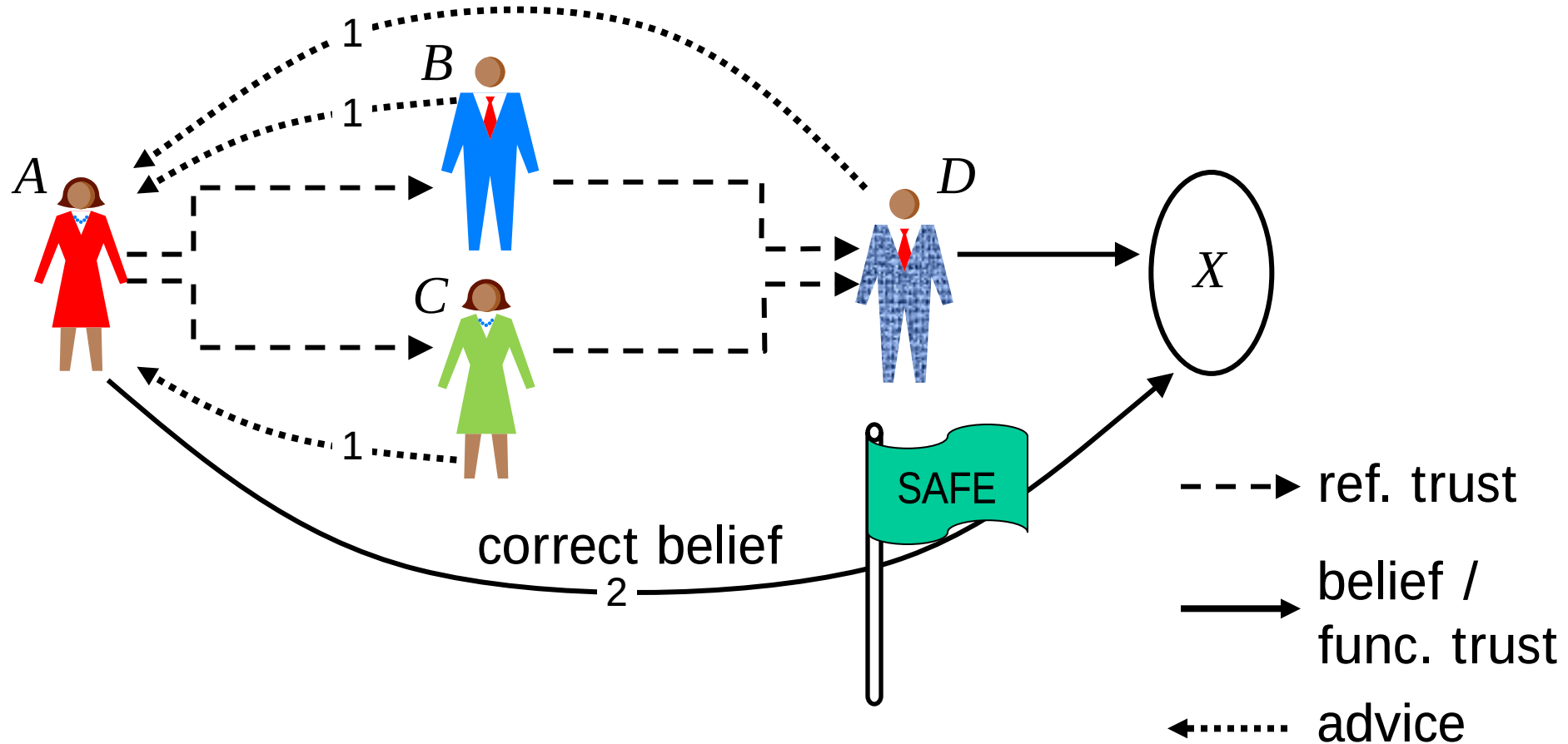


$$([A, B] : [B, X]) \diamond ([A, C] : [C, X])$$

$$\neq ([A, B] : [B, D] : [D, X]) \diamond ([A, C] : [C, D] : [D, X])$$

(D, E) is taken into account twice

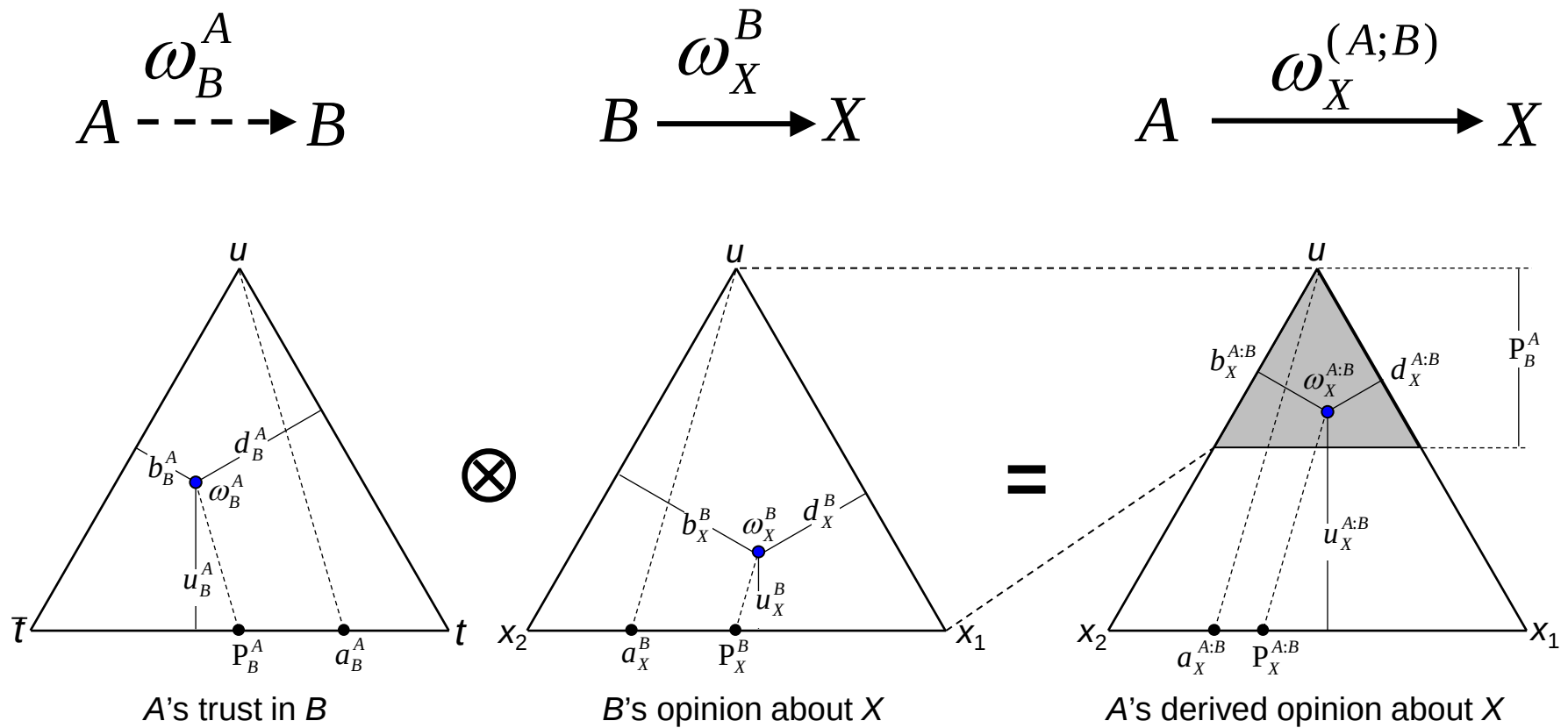
Correct trust / belief derivation



Perceived and_real
topologies are equal:

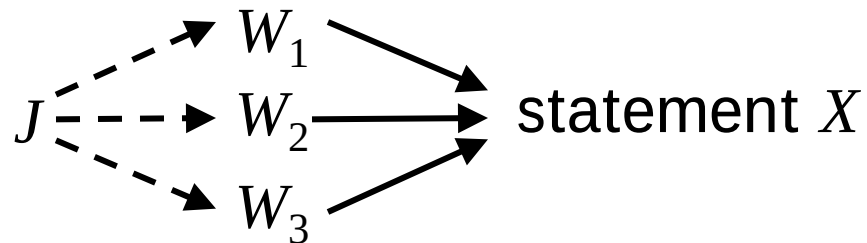
$$(([A; B] : [B; D]) \diamond ([A; C] : [C; D])) : [D, X]$$

Computing discounted trust



Example: Weighing testimonies

- Computing beliefs about statements in court.
- J is the judge.
- W_1, W_2, W_3 are witnesses providing testimonies.



$$\omega_X^{(J;W_1) \diamond (J;W_2) \diamond (J;W_3)}$$

Computational trust with subjective logic

Trust Inference Demo - Microsoft Internet Explorer

File Edit View Favorites Tools Help

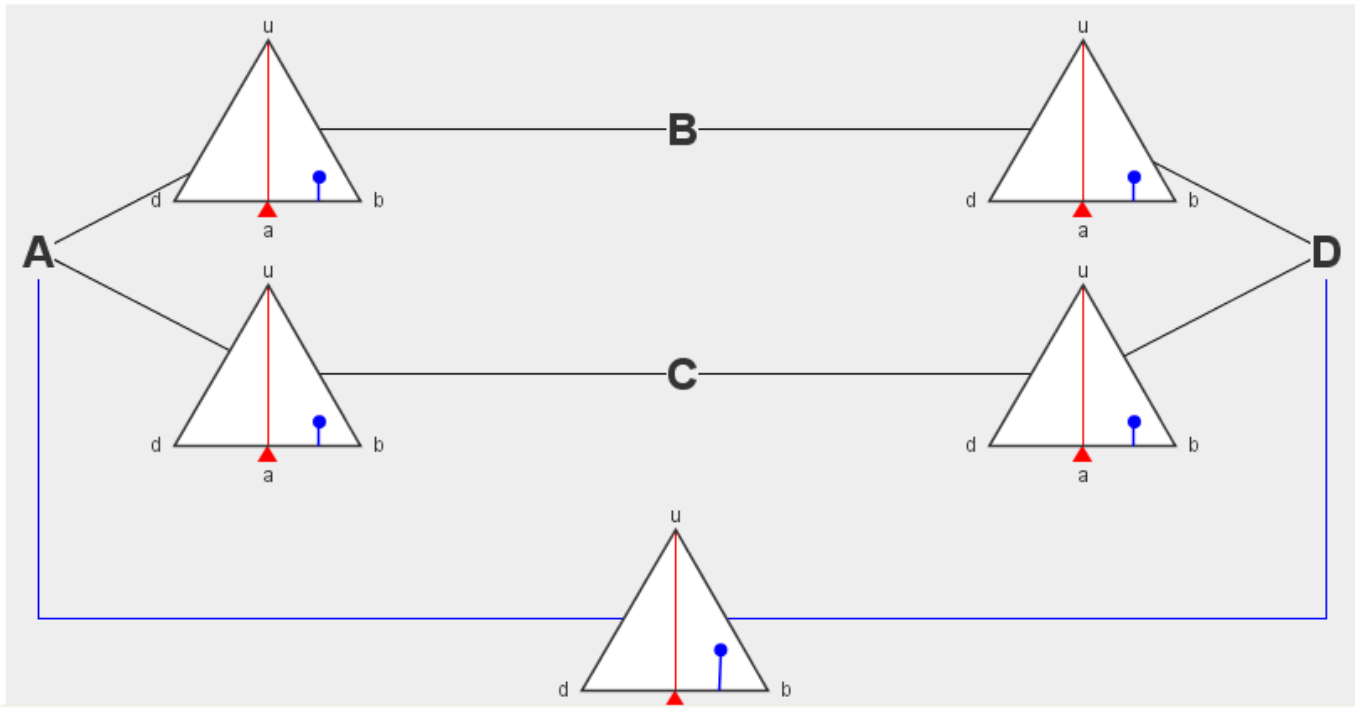
Address <http://security.dstc.edu.au/spectrum/trustengine/demo2.html> Go Links

Simple Trust Network Demo

Four entities, labelled A, B, C and D have opinions about each other represented as points in triangles. Entity A is trying to form an opinion about D, and receives opinions from B and C as to the trustworthiness of D. Furthermore, A has his own opinions about the trustworthiness of B and C.



Left-click and drag opinion points to set opinion values. Entity A combines these opinions using the [Subjective Logic Operators](#) to derive his own opinion about D, as shown by the bottom opinion triangle. In detail, entity A *discounts* B's opinion about D by his opinion about B, and does similarly for C. Finally, he combines the two discounted opinions using the *consensus* operator in order to determine his opinion about D. Right-click on the opinion triangles to see the exact values of each opinion. Opinion values can also be visualised using [three-coloured rectangles](#).

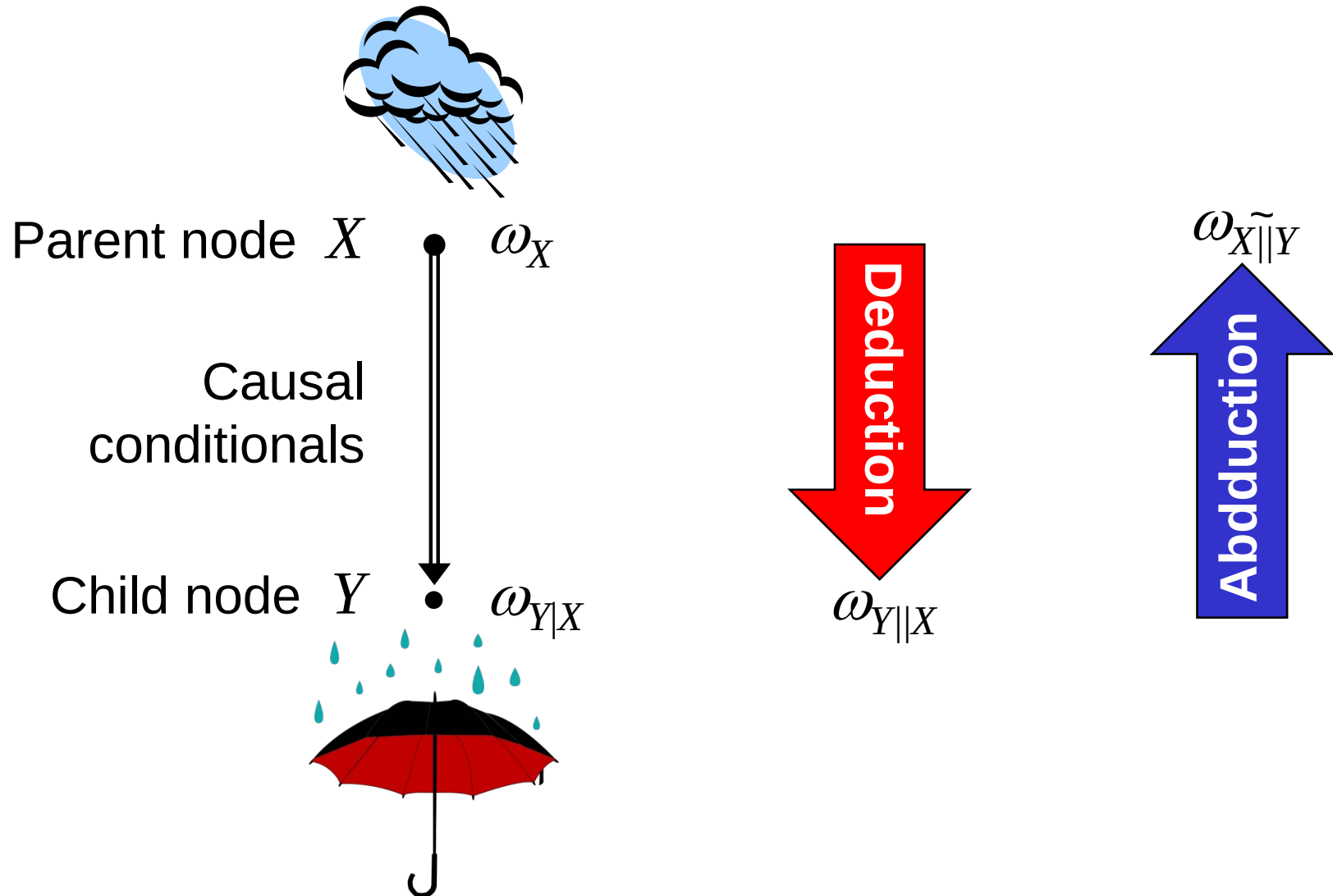


<http://folk.uio.no/josang/sl/>

Bayesian Reasoning



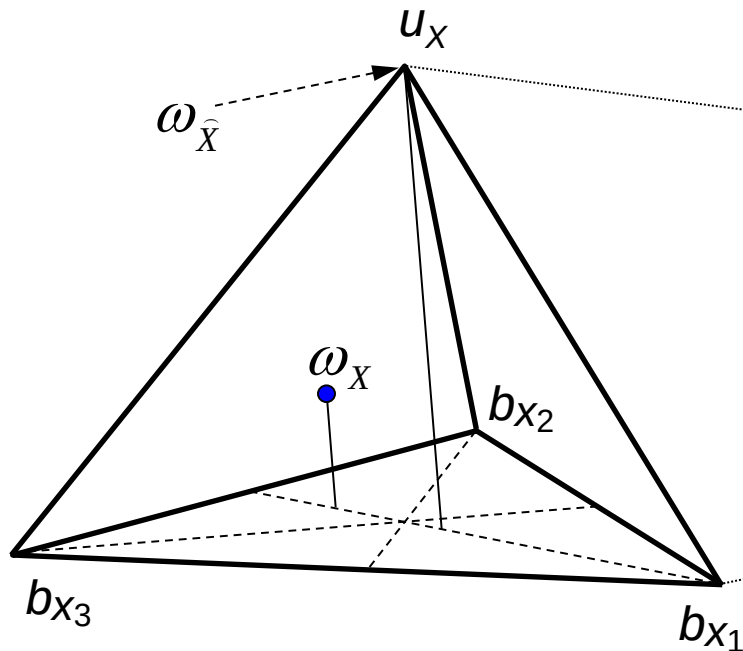
Deduction and Abduction



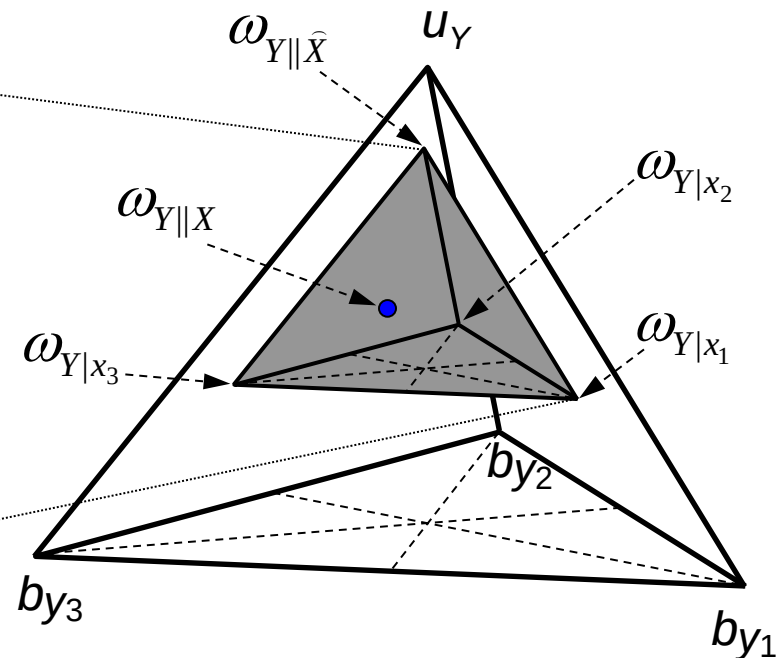
Deduction visualisation

- Evidence pyramid is mapped inside hypothesis pyramid as a function of the conditionals.
- Conclusion opinion is linearly mapped

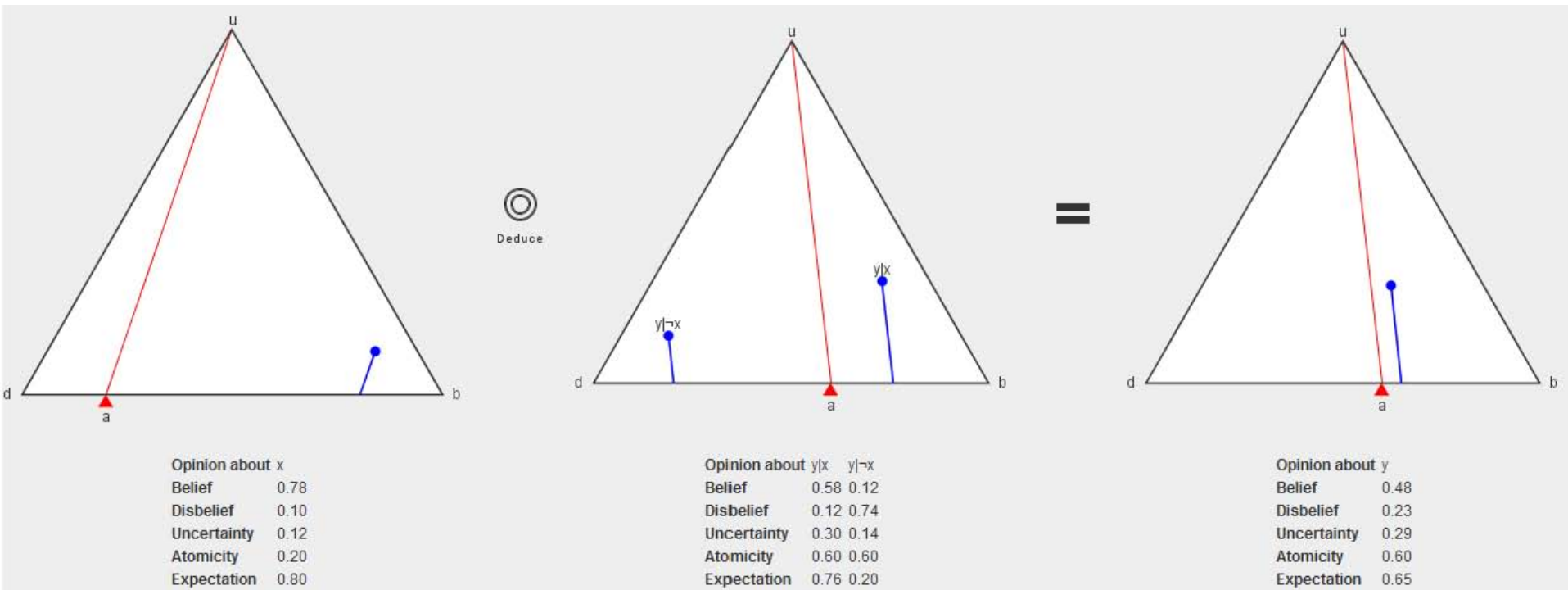
Opinions on parent X



Opinions on child Y



Deduction – online operator demo



<http://folk.uio.no/josang/sl/>

Bayes' Theorem

- Traditional statement of Bayes' theorem:

$$p(x | y) = \frac{p(x) p(y|x)}{p(y)}$$

- Bayes' theorem with base rates:

$$p(x | y) = \frac{a(x) p(y|x)}{a(y)}$$

- Marginal base rates:

$$a(y) = a(x) p(y | x) + a(\bar{x}) p(y | \bar{x})$$

- Bayes' theorem with marginal base rates

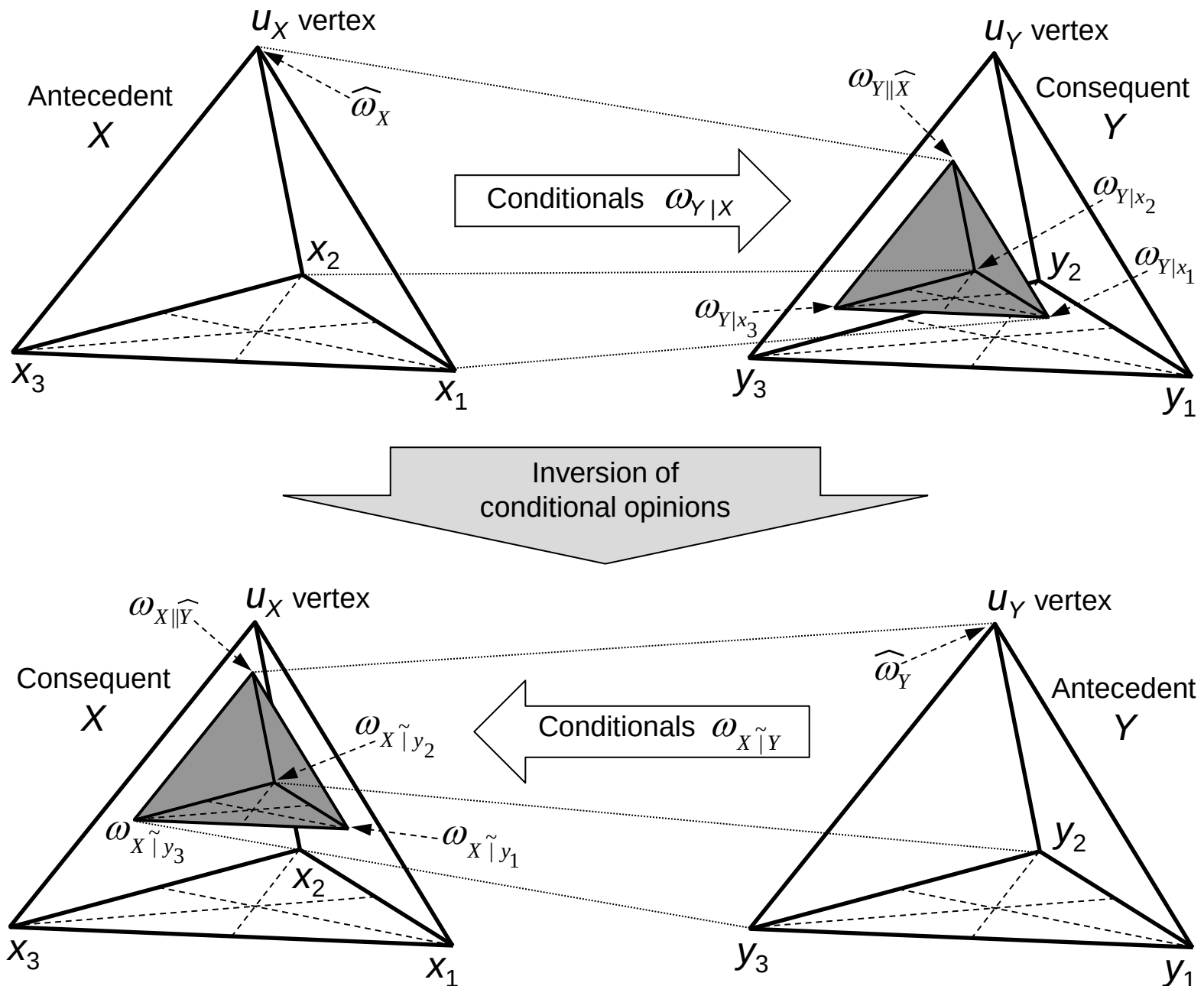
$$\left\{ \begin{array}{l} p(x | y) = \frac{a(x) p(y|x)}{a(x) p(y|x) + a(\bar{x}) p(y|\bar{x})} \\ p(x | \bar{y}) = \frac{a(x) p(\bar{y}|x)}{a(x) p(\bar{y}|x) + a(\bar{x}) p(\bar{y}|\bar{x})} \end{array} \right.$$

The Subjective Bayes' Theorem

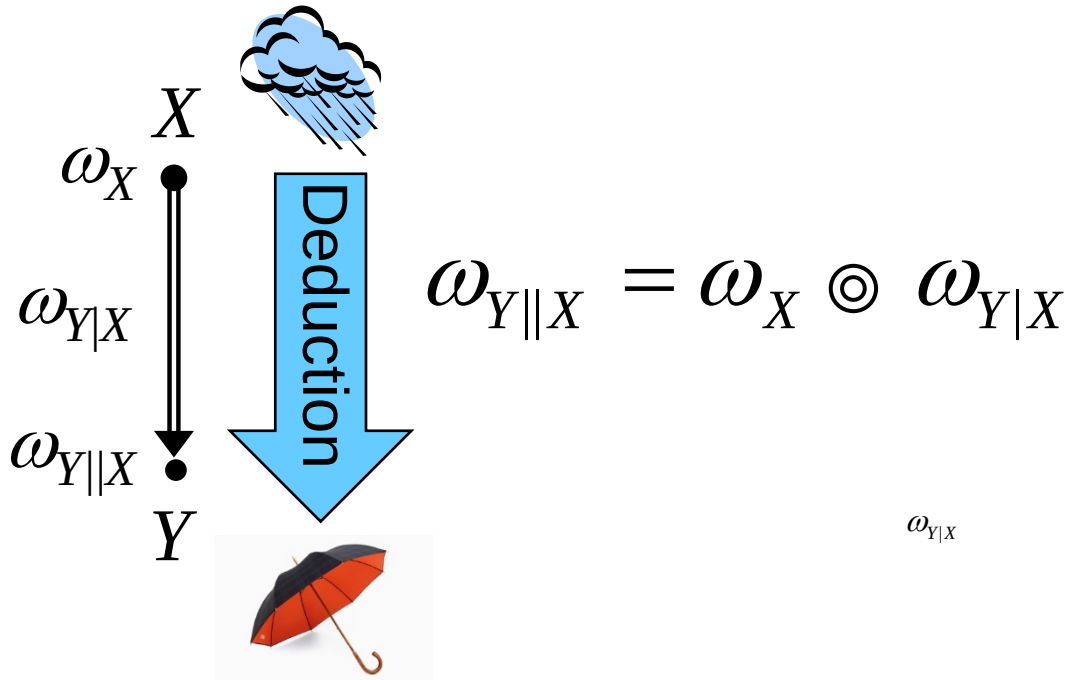
Binomial: $\begin{array}{c} X \\ \bullet \\ \Uparrow \\ \bullet \\ \Downarrow \\ \bullet \\ Y \end{array} (\omega_{x|\tilde{y}}, \omega_{x|\bar{y}}) = \tilde{\phi}(\omega_{y|x}, \omega_{y|\bar{x}}, a_x) \begin{array}{c} X \\ \bullet \\ \Downarrow \\ \bullet \\ Y \end{array}$

Multinomial: $\begin{array}{c} X \\ \bullet \\ \Uparrow \\ \bullet \\ \Downarrow \\ \bullet \\ Y \end{array} \omega_{X|\tilde{Y}} = \tilde{\phi}(\omega_{Y|X}, a_x) \begin{array}{c} X \\ \bullet \\ \Downarrow \\ \bullet \\ Y \end{array}$

Inversion Visualisation (Subjective Bayes' theorem)



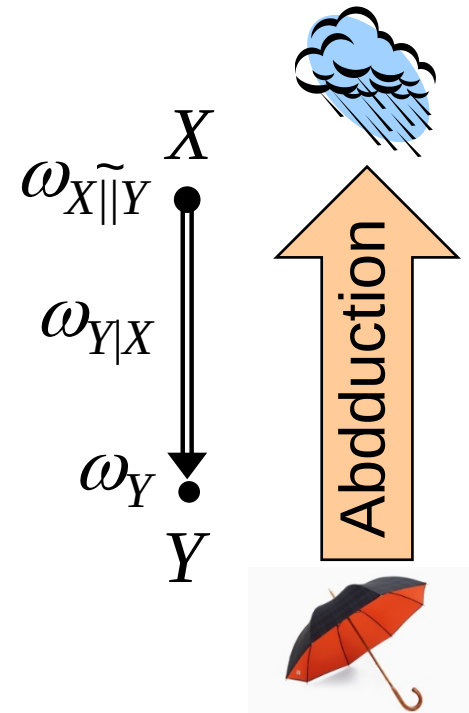
Deduction and abduction notation



$$\omega_{Y||X} = \omega_X \odot \omega_{Y|X}$$

$\omega_{Y|X}$

$$\begin{aligned} \omega_{X\tilde{||}Y} &= \omega_Y \tilde{\odot} (\omega_{Y|X}, a_X) \\ &= \omega_Y \odot \tilde{\phi} (\omega_{Y|X}, a_X) \\ &= \omega_Y \odot \omega_{X\tilde{|}Y} \end{aligned}$$



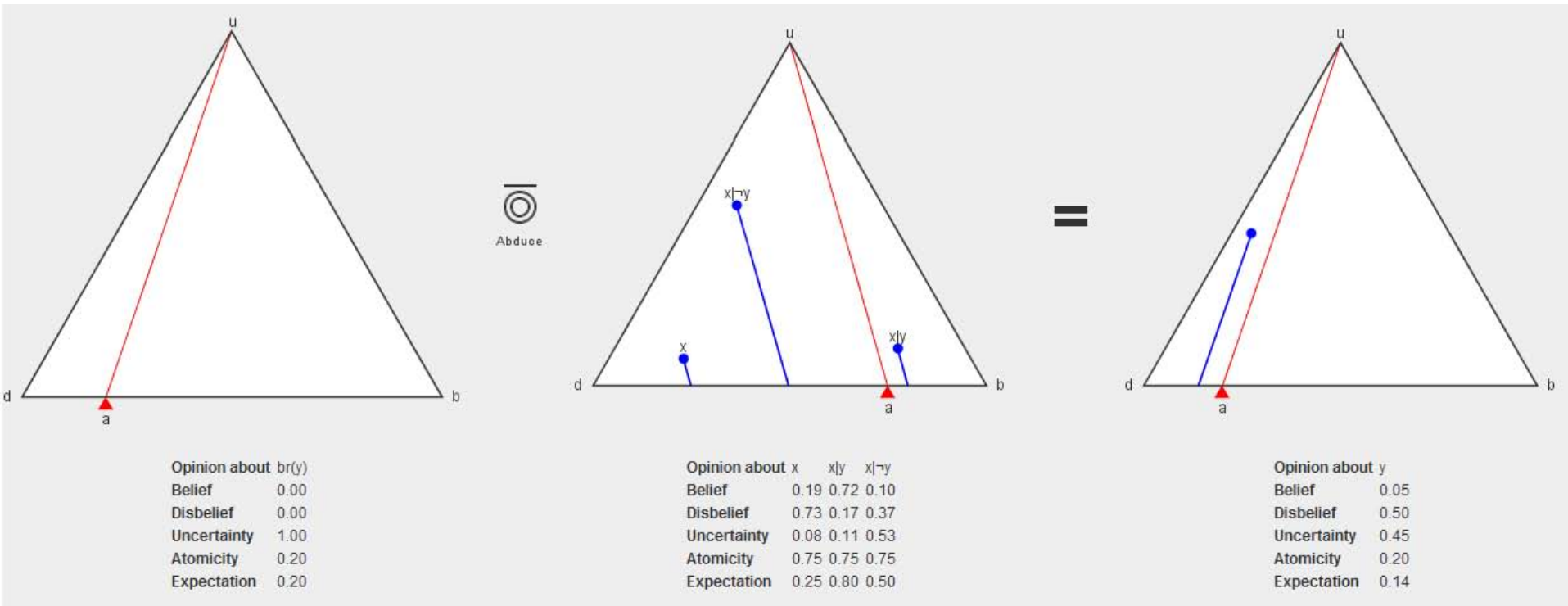
Example: Medical reasoning

- Medical test reliability determined by:
 - true positive rate $p(y | x)$ where x : infected
 - false positive rate $p(y | \bar{x})$ y : positive test
- Bayes' theorem: $p(x | y) = \frac{p(x)p(y | x)}{p(y)} = \frac{a(x)p(y | x)}{a(x)p(y | x) + a(\bar{x})p(y | \bar{x})}$
- Probabilistic model hides uncertainty
- Use subjective Bayes' theorem to determine $\omega_{(\text{infected})}$

$$\omega_{X \mid Y} = \tilde{\phi}(\omega_{Y|X}, a_X)$$

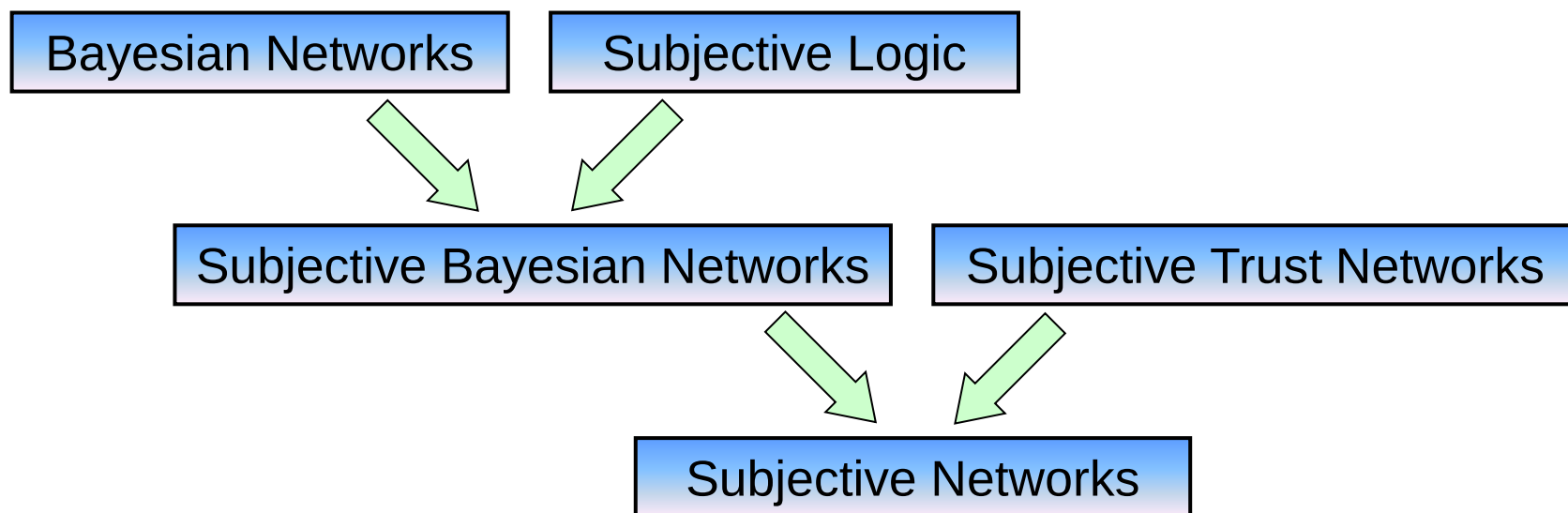
- GP derives $\omega_{(\text{infected} \mid \text{positive})}$ and $\omega_{(\text{infected} \mid \text{negative})}$
- Finally compute diagnosis $\omega_{(\text{infected} \mid \text{test result})}$
- Medical reasoning with SL reflects uncertainty

Abduction – Online operator demo

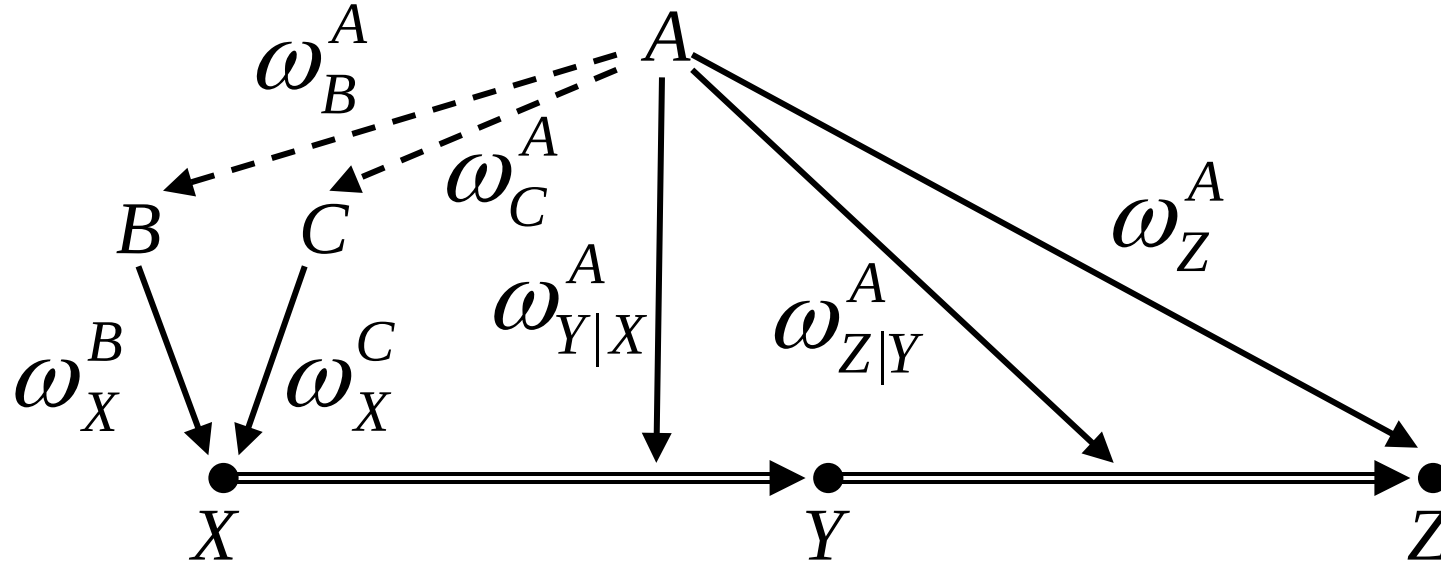


<http://folk.uio.no/josang/sl/>

The General Idea of Subjective Networks

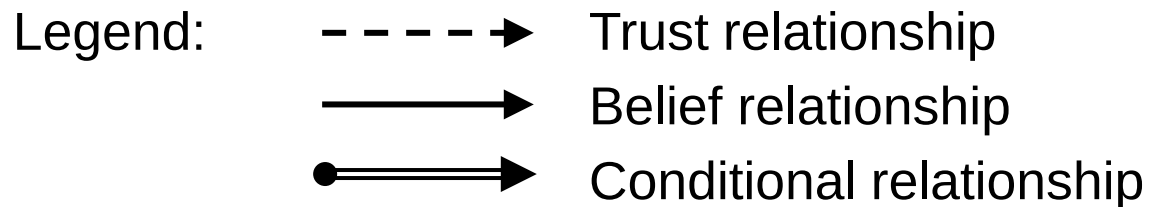
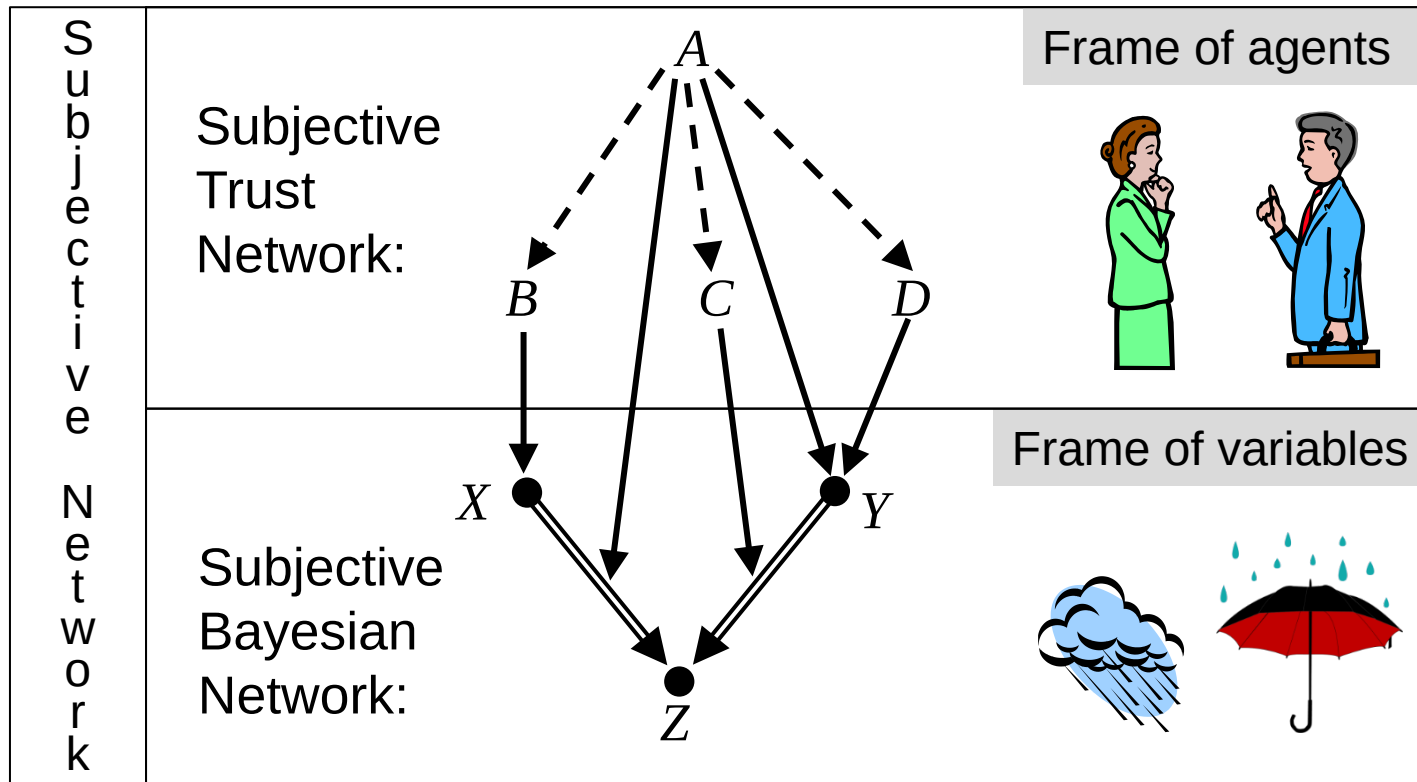


Example SN Model



$$\omega_Z^A = (((\omega_B^A \otimes \omega_X^B) \oplus (\omega_C^A \otimes \omega_X^C)) \odot \omega_{Y|X}^A) \odot \omega_{Z|Y}^A$$

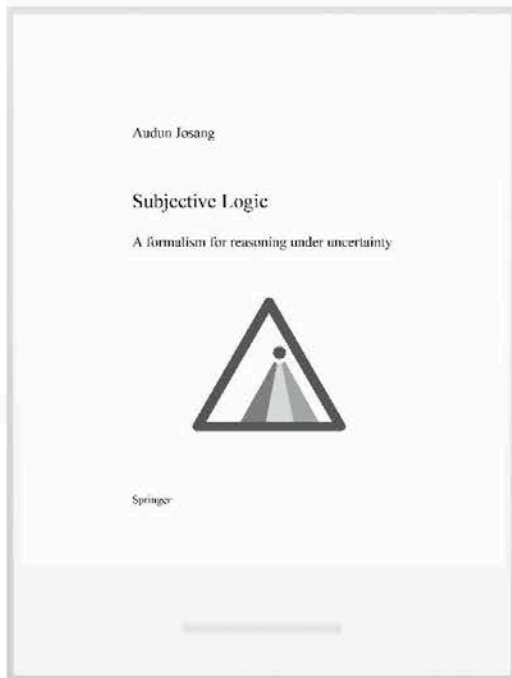
Subjective Networks



New Book on Subjective Logic



springer.com



A. Jøsang

Subjective Logic

A Formalism for Reasoning Under Uncertainty

Series: Artificial Intelligence: Foundations, Theory, and Algorithms

- ▶ **A critical tool in understanding and incorporating uncertainty into decision-making**
- ▶ **First comprehensive treatment of subjective logic and its operations, by the researcher who developed the approach**
- ▶ **Helpful for researchers and practitioners who want to build artificial reasoning models and tools for solving real-world problems**

This is the first comprehensive treatment of subjective logic and all its operations. The author developed the approach, and in this book he first explains subjective opinions,