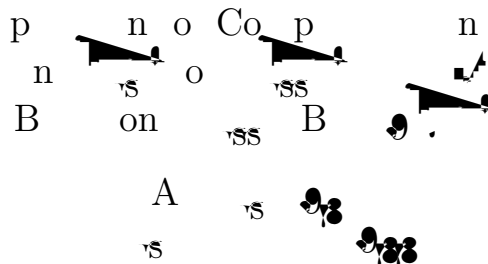


Averaging and Eliciting Expert Opinion*

Peter M. Williams



Abstract

The paper considers the problem of averaging expert opinion when opinions are expressed quantitatively by belief functions in the sense of Glenn Shafer. Practical experience shows that experts usually differ in their exact quantitative assessments and some method of averaging is necessary. A natural requirement of consistency demands that the operations of averaging and combination, in the sense of Dempster's rule, should commute. Experience also shows that symmetric belief functions are difficult to distinguish in practice. By forming a quotient of the monoid of belief functions modulo the ideal of symmetric belief functions, we are left with an Abelian group with a natural scalar multiplication making it a real vector space. The elements of this quotient space correspond to what we call "regular" belief functions. This solves the averaging problem with arbitrary weights. The existence of additive inverses for regular belief functions means that contrary evidence can be treated without assuming the existence of complements. Opinions expressed by conditional judgements can be incorporated by lifting suitable measures from a quotient space to a numerator. The appendix describes a computer program for implementing these ideas in practice.

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2 PROBABILITY MEASURES ON INFLATTICES

2.1 Distributive Lattices

o $\begin{matrix} p \\ \swarrow \searrow \\ a \end{matrix} \quad \begin{matrix} b \\ \swarrow \searrow \\ c \end{matrix}$

2.1 Distributive Lattices

A partially ordered set (A, \leq) is a set A with a partial order \leq on A .

$$a \leq a$$

$$a \leq b \wedge b \leq a \iff a = b$$

$$a \leq b \wedge b \leq c \iff a \leq c$$

o $a, b, c \in A$ is a **So p** A \leq \circ n
upper set A

2.2 Probability Measures on Distributive Lattices

A probability measure p on a distributive lattice D is a function $p: D \rightarrow [0, 1]$ such that

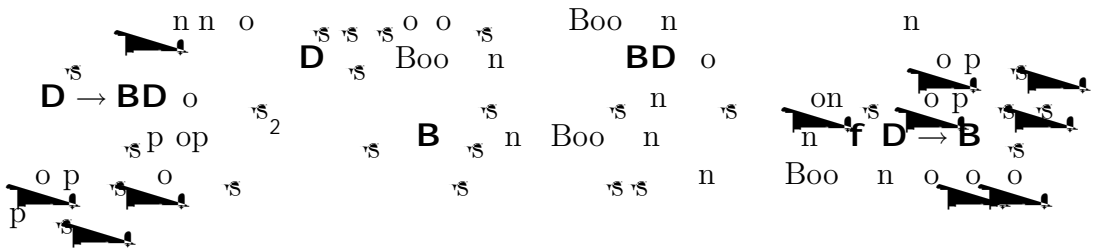
$$p(a \vee b) = p(a) + p(b) - p(a \wedge b)$$

$$p(a) \leq p(b) \text{ if } a \leq b$$

$$p(0) = 0 \text{ and } p(1) = 1.$$

Let D be a distributive lattice and B the Boolean algebra freely generated by D . Then there is a unique extension of p to a probability measure on B .

Proposition 1 Every probability measure on a distributive lattice D has a unique extension to a probability measure on the Boolean algebra freely generated by D .



2.3 Semilattices



$$p \vee (a \wedge b) = (p \vee a) \wedge (p \vee b)$$

$$p \wedge (a \vee b) = (p \wedge a) \vee (p \wedge b)$$

$$p \vee \sum_{R \in \mathcal{R}} p \wedge R = \sum_{R \in \mathcal{R}} p \vee R$$

$$p \wedge \sum_{R \in \mathcal{R}} p \vee R = \sum_{R \in \mathcal{R}} p \wedge R$$

2.3 Semilattices

meet semilattice
A join semilattice

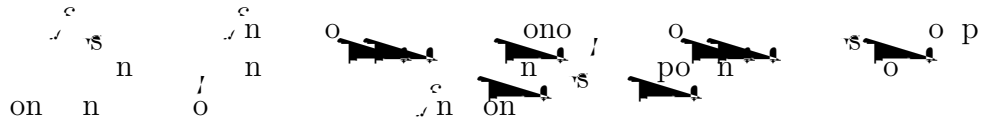
$$p \wedge (q \vee r) = (p \wedge q) \vee (p \wedge r)$$

$$(p \vee q) \wedge (p \vee r) = p \vee (q \wedge r)$$

$$p \wedge (q \vee r) = (p \wedge q) \vee (p \wedge r)$$

$$(p \vee q) \wedge (p \vee r) = p \vee (q \wedge r)$$

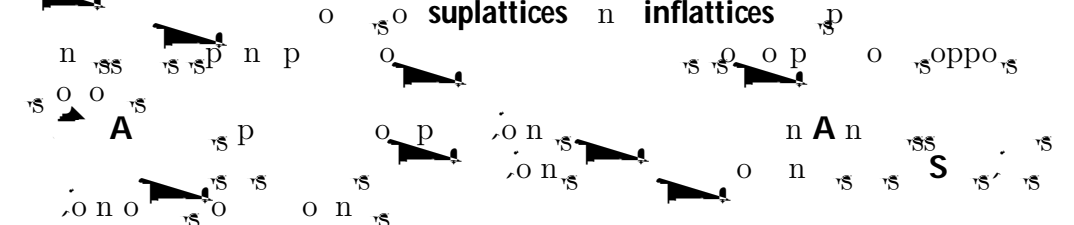
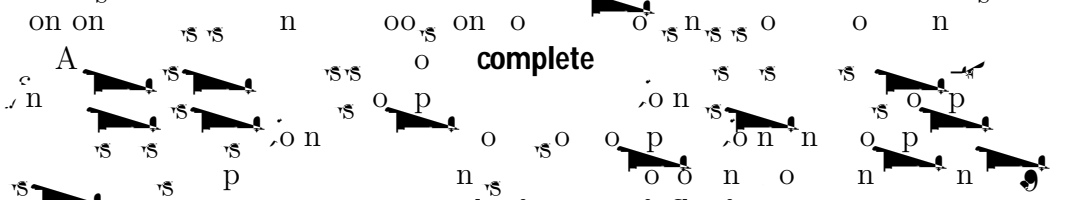
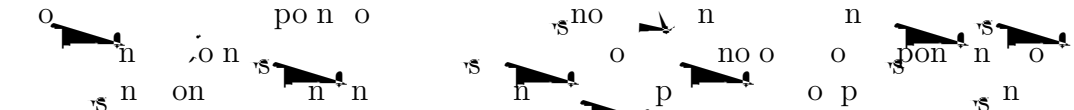
2 PROBABILITY MEASURES ON INFLATTICES



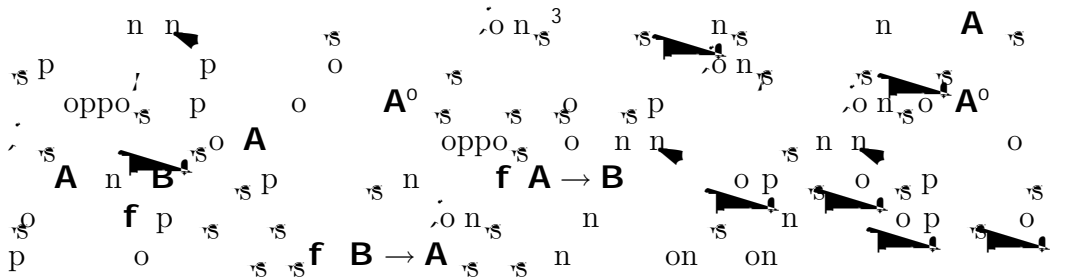
$$a \leq b \implies a \vee b = b.$$



$$a \leq b \implies a \wedge b = a.$$



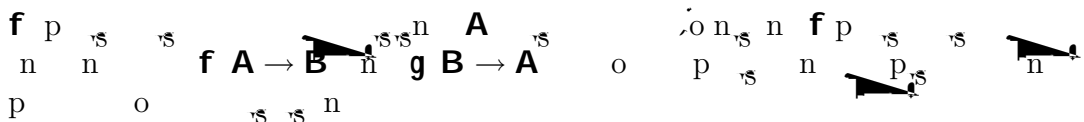
$$\bigwedge S = \bigvee \{a \in A \mid S \subseteq \uparrow a\}.$$



$$f a \leq b \implies a \leq f b$$

$$a \in A \wedge b \in B \implies f a \leq b$$

$$f b = \bigvee \{a \in A \mid f a \leq b\}.$$



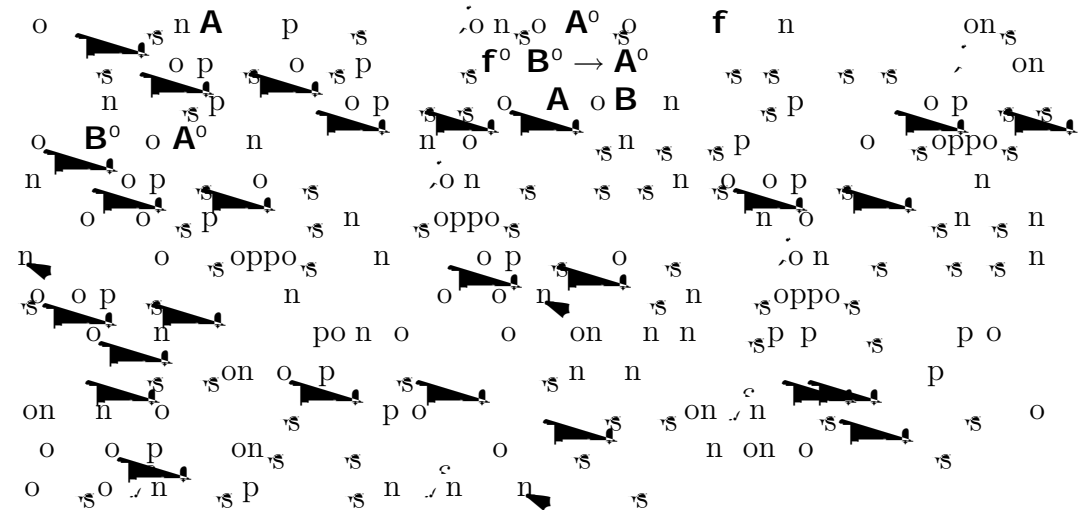
$$f a \leq b \implies a \leq g b$$

³Thus, as an object, a complete semilattice or either sort is in fact a complete lattice.

However, since a morphism of suplattices need not preserve meets, nor a morphism of

2.4 Probability Measures on Inflatrices

$a \in A$ and $b \in B$ are related by the following conditions:
 $f a \leq b$ if and only if $a \leq g b$.
 $f a \leq b$ if and only if $a \leq g b$.



2.4 Probability Measures on Inflatrices

Definition 1 A probability measure p on a finite inflattice A is a real unit-interval valued function $p: A \rightarrow [0, 1]$ satisfying

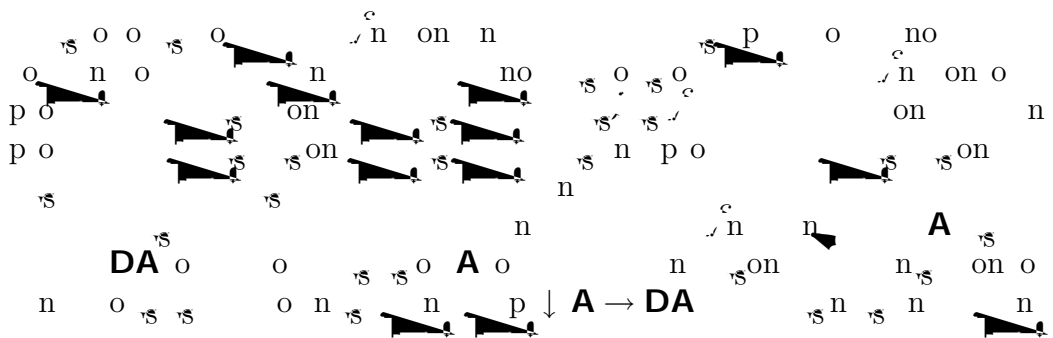
$$p \vee S = \sum_{R} p \wedge R \geq 0$$

for every (finite) subset $S \subseteq A$.

Lemma 2 Let $f: A \rightarrow B$ be a morphism of finite inflattices and let q be a probability measure on B . Define $p: A \rightarrow [0, 1]$ by

$$p a = q f a$$

for all $a \in A$. Then p is a probability measure on A , which we denote by the functional composition $q \circ f$.



2 PROBABILITY MEASURES ON INFLATTICES

$\mathfrak{a} \circ \mathfrak{A} \circ \downarrow \mathfrak{a} \quad \mathfrak{DA}$

2 PROBABILITY MEASURES ON INFLATTICES

for all $a \in A$. Moreover this function, called the **mass function** of p , is unique when it exists.

$$p^0(a) = \sum \{m(b) \mid a \leq b\}.$$

Proposition 6 If p and q are probability measures on the finite inflattices A and B respectively, then the function $p \times q$ defined for all $a \in A$ and $b \in B$ by

$$(p \times q)(a, b) = p(a)q(b)$$

is a probability measure on $A \oplus B$.

Proof For all $a \in A$ and $b \in B$, $(p \times q)(a, b) = p(a)q(b)$. For all $(a, b) \in A \oplus B$, $(p \times q)(a, b) = p(a)q(b)$. For all $(a, b) \in A \oplus B$, $(p \times q)(a, b) = p(a)q(b)$. \square

Corollary 7 If p and q are probability measures on an inflattice A then the function $p \cdot q$ defined for all $a \in A$ by

$$(p \cdot q)(a) = p(a)q(a)$$

is also a probability measure on A .

Proof For all $a \in A$, $(p \cdot q)(a) = p(a)q(a)$. For all $a \in A$, $(p \cdot q)(a) = p(a)q(a)$. \square

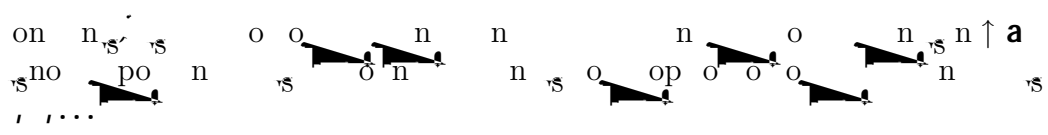
Proposition 8 $\text{Pr } A$ is a commutative monoid under \cdot .

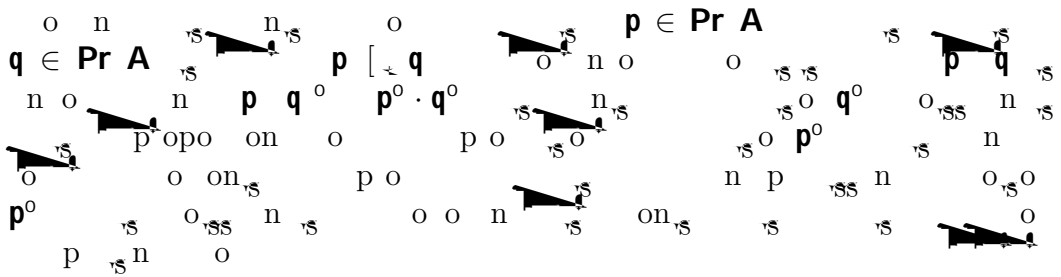
$$(p \cdot q) \cdot r = p \cdot (q \cdot r)$$

$p, q \in \text{Pr } A$

Proposition 8 $\text{Pr } A$ is a commutative monoid under \cdot .

3.1 Uniform Measures





Lemma 11 Let f be any real-valued function on a finite inflattice A with n ranks. Then there exists a proper probability measure p on A and a sequence of positive real number K_0, \dots, K_n such that for each $i = 0, \dots, n$

$$p^0 a = K_i p f a$$

whenever $n a = i$.

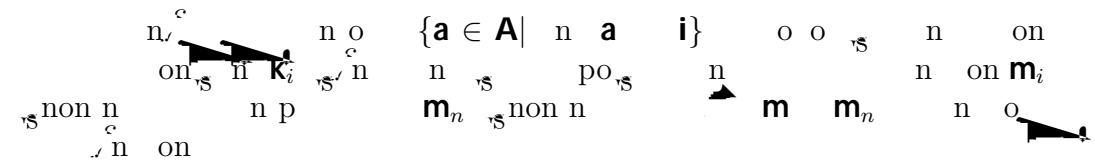
Proof Let $m_i = \sum_{n a = i} p f a$ for $i = 0, \dots, n$.

$$m_0 = p f a$$

$$m_i a = \begin{cases} K_i m_{i-1} a & \text{if } n a < i \\ p f a - K_i g_i a & \text{if } n a = i \end{cases}$$

$$g_i a = \sum_{n b = i} \{m_{i-1} b \mid a < b\}$$

$$K_i = \frac{p f a}{g_i a}$$



$$\sum_{n a = i} \{m_i b \mid a \leq b\} = p f a$$

$$\sum_{a \in A} m_i a = \sum_{i=0}^n m_i f a$$

3.1 Uniform Measures



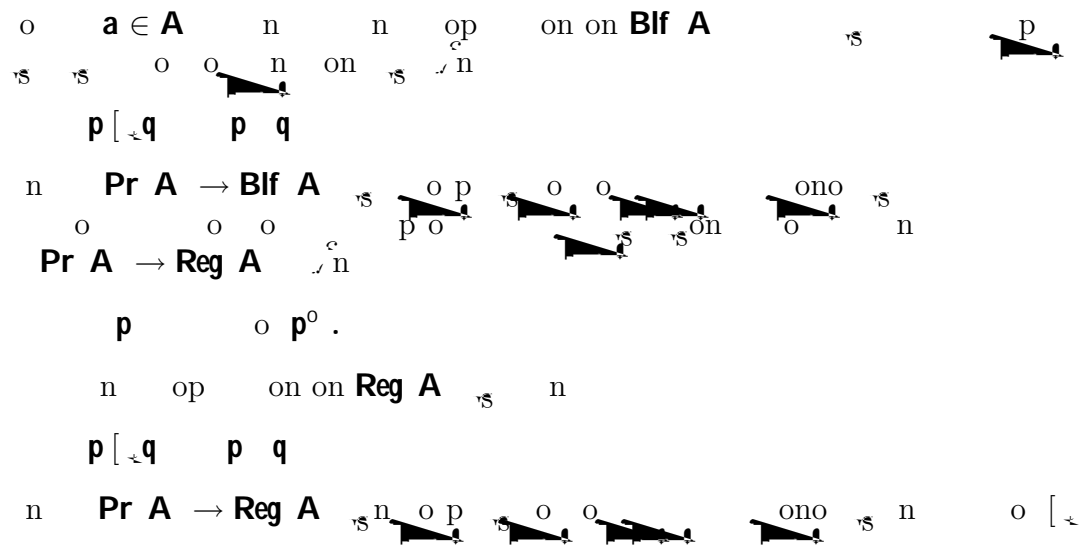
$$\begin{aligned}
 & \text{Let } \mu \text{ be a probability measure on } A \text{ and } f: A \rightarrow \mathbb{R} \text{ a function.} \\
 & \text{Define } K_i = \{a \in A \mid f(a) = i\} \text{ for } i \in \mathbb{R}. \\
 & \text{Then } \mu(K_i) = \sum_{a \in K_i} \mu(a) \text{ and } \int_A f \, d\mu = \sum_{i \in \mathbb{R}} i \mu(K_i). \\
 & \text{If } \mu \text{ is uniform, then } \mu(K_i) = \frac{|K_i|}{|A|} \text{ and } \int_A f \, d\mu = \frac{1}{|A|} \sum_{a \in A} f(a). \\
 & \text{Conversely, if } \int_A f \, d\mu = \frac{1}{|A|} \sum_{a \in A} f(a) \text{ for every } f, \text{ then } \mu \text{ is uniform.} \\
 & \text{Proof: Let } \mu \text{ be a probability measure on } A \text{ such that } \int_A f \, d\mu = \frac{1}{|A|} \sum_{a \in A} f(a) \text{ for every } f. \\
 & \text{Let } K_i = \{a \in A \mid f(a) = i\} \text{ for } i \in \mathbb{R}. \text{ Then } \int_A f \, d\mu = \sum_{i \in \mathbb{R}} i \mu(K_i). \\
 & \text{On the other hand, } \frac{1}{|A|} \sum_{a \in A} f(a) = \frac{1}{|A|} \sum_{i \in \mathbb{R}} i |K_i|. \\
 & \text{Equating the two expressions, we get } \sum_{i \in \mathbb{R}} i \mu(K_i) = \frac{1}{|A|} \sum_{i \in \mathbb{R}} i |K_i|. \\
 & \text{Since this holds for every } f, \text{ we must have } \mu(K_i) = \frac{|K_i|}{|A|} \text{ for every } i. \\
 & \text{Thus } \mu \text{ is uniform.} \quad \square
 \end{aligned}$$

Definition 3 If f is any real-valued function on a finite inflattice A we denote by $\int_A f$ the proper probability measure defined by the above construction.

Proposition 12 $\text{Pr } A / \text{Un } A$ is an Abelian group.

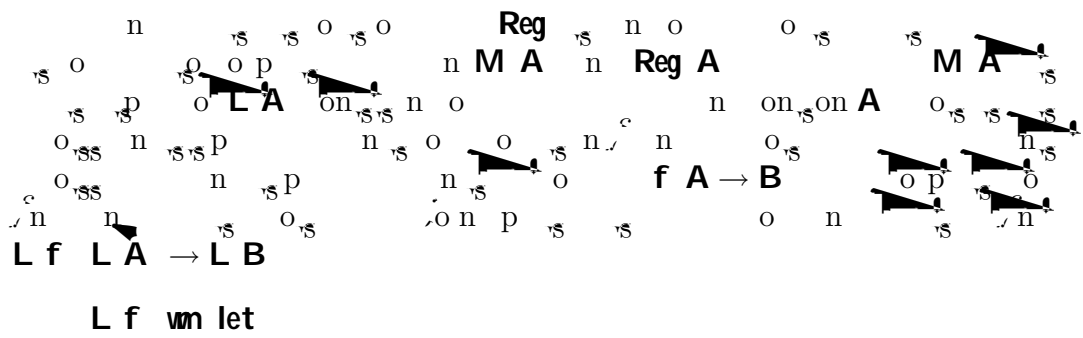
Proof Let $\mu, \nu \in \text{Pr } A$. Then $\mu + \nu$ is a probability measure on A . For any function $f: A \rightarrow \mathbb{R}$, we have $\int_A f \, d(\mu + \nu) = \int_A f \, d\mu + \int_A f \, d\nu$. Similarly, $\int_A f \, d(p\mu) = p \int_A f \, d\mu$ for any scalar p . Thus $\text{Pr } A$ is a vector space over \mathbb{R} . The uniform measure μ_{unif} is the identity element for addition. For any $\mu \in \text{Pr } A$, the measure $\mu - \mu_{\text{unif}}$ is the additive inverse of μ . Therefore, $\text{Pr } A / \text{Un } A$ is an Abelian group. \square

3.4 Covariant Transformations




3 REGULAR MEASURES ON INFLATTICES

3 REGULAR MEASURES ON INFLATTICES



3.5 Contravariant Transformations

\mathcal{O}  A n \mathcal{S} \mathcal{S} n \mathcal{S} \mathcal{O} \mathcal{S} \mathcal{O}

o o n n n on n n n p p
 no po
 o n oppo n on o n n o
 p n n n n n n n n n
 o o o n p n n n n n
 n n p o pp op n n n n
 p n n n n n n n n n
 n n n n n n n n n n
 o n o n p pp o n n n
 o n n on on n on n
 n p n n n n n n n
 n po p o o n n n

⊥

{subject drug} {something else}

⊥

A simple alternative.

n no on n n o op n o n n o no o
 p o o n on o on n n o
 p o n Boo n n pp op
 no on o p o
 n Boo n po o n n n on
 p o n n o n n n n n on
 n on necessary on on o su cient on n o
 p on o n n no o p n no n
 n on o p n oo
 n B no o on n on on on
 n o no o p n n
 o no p po o n o p n no n

4 SOME PHILOSOPHY

no n on n
n p n o o n
p n on n n o
n on on o n n o n
n o n n o n
p n n B n p n o n on on
n B n n o p n n n
o o o n An o o n
p n n o n n n n
n p on n n n o n
po n on on p n n n on
n n on on o o n

5 PROBABILITY MEASURES ON SUPLATTICES

o p on, s on, s, s n p n n n¹⁰
s o o o p o s no n s s
s on o s on, s o p s o o
p o, on o . p po n, s on Boo n
s no n ss o o n p o p
s n n n n on n p opo, s on, s n s o n

Proposition 21 Every probability measure on a finite suplattice A has a

n op on o n n
 v a { a
 o
 n on n on n o o o
 n o on o n n o n on n n p o p o on n
 p on n n n p o o on n n p o p o
 on n n n p o o o p o on n
 p o n n o n n p o
 o n p o n o Pr n o n o o
 o n o n o n on Pr A n o
 n n A n p n o

6.2 Covariant Transformations



$$\begin{matrix} p_0 \\ n \end{matrix} \mathbf{S} \begin{matrix} \mathcal{S} \\ \mathcal{S}' \end{matrix} \begin{matrix} p \\ \mathcal{S} \end{matrix} \quad \mathbf{P} \mathbf{X} \quad \begin{matrix} o \\ n \end{matrix} \quad \begin{matrix} p \\ \mathcal{S} \end{matrix} \quad \begin{matrix} \mathbf{S} \\ \mathbf{X} \end{matrix} \begin{matrix} \mathcal{S} \\ \mathbf{n} \end{matrix} \quad \begin{matrix} o \\ n \end{matrix} \quad \mathbf{X} \quad \begin{matrix} n \\ n \end{matrix} \quad |\mathbf{X}| \quad \begin{matrix} \mathbf{n} \\ n \end{matrix}$$

6 REGULAR MEASURES ON SUPLATTICES

Example 1 $\mathbf{A} \rightarrow \mathbf{A}$ $\text{p} \rightarrow \mathbf{A} \rightarrow \mathbf{A}$ rSLf

Example 2 $\mathbf{S} \rightarrow \mathbf{A} \rightarrow \mathbf{B}$ $\text{SU}\{ \}$

$$f a \begin{cases} a & a \in \mathbf{S} \\ o & \text{otherwise} \end{cases}$$

Example 3 $\mathbf{A} \text{ pX} \rightarrow \mathbf{B} \{ \mathbf{S} \subseteq \mathbf{X} | \mathbf{Y} \subseteq \mathbf{S} \}$

$\mathbf{Y} \rightarrow \mathbf{A} \rightarrow \mathbf{B}$ $\text{S} \subseteq \mathbf{X}$

$\mathbf{Y} \rightarrow \mathbf{S} \subseteq \mathbf{X}$

$\mathbf{S} \subseteq \mathbf{X}$

6.3 Contravariant Transformations

6.3 Contravariant Transformations

on p on n A n on
p on o p o n p on on
op n on Con n p on on
o n n n n p on on
no n o o on B
o on n 11 n no on on
p on on on n p opo on n
p on o op n on n p on
p on o o o n n on
on o o on on o po on
o n n o n on B
o n o oo no o n o oo

o n s o on n o o p s o n p n n
n B s on s s p o s n
s on s on o ss s pp op o n
o n n o n n s n on n
n s B no s o o n n p n
s no o o n n o p o n
s o no o n o no o n s
n p n n no p o n n n n
n n s n p n n n s n

7 INDEPENDENCE

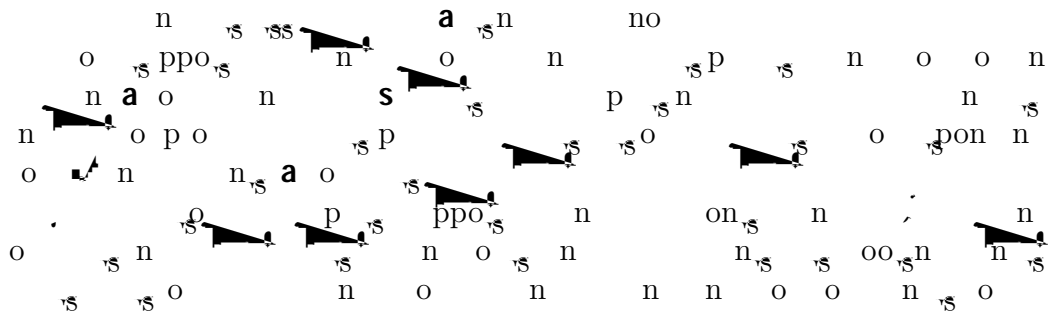
o p o on s o n n p p n s
n o s s s p n s n n s s
o n s p n o o s on s s p s
s p n o o n o n n no p n p n
n o p p n n n no p n p n
s o no s p o s n **i.e.** p o
s o n s s opp

A n p ss n o s A n n o
 B o s o n n
 no o on po n o
• n on p o n p n n o n p
 p o o on n n on
• n n no o n s o n n
 n n o o n p n n
• p n o n no o po on n p n
 B n o
 n o p ss n

8 Elicitation

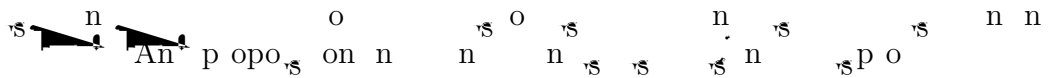
8 ELICITATION

p n o o p o p o n n on o
o n o n n o n o n o n o n
n o n p n n n a o s
o n p s o p o p o n n
n p n o o a o n n



- ('Juno or Minerva or Venus', 1)
- ('Juno or Minerva', 1)
- ('Juno or Venus', 1)
- ('Minerva or Venus', 1)
- ('Juno', 1)
- ('Minerva', 1)
- ('Venus', 0.6)
- ('', 0)

Evidence against



- ('Juno or Minerva or Venus', 1)
- ('Juno or Minerva', 0.84)
- ('Juno or Venus', 1)
- ('Minerva or Venus', 1)
- ('Juno', 0.6)
- ('Minerva', 0.6)
- ('Venus', 1)
- ('', 0)

s n o o o s n n n o n o o p o p o s s n n s n
 s p s on o n p o o n n n n

9 FURTHER DEVELOPMENTS

('Diana or Juno or Minerva or Venus', 1)
('Diana or Juno or Minerva', 1)
('Diana or Juno or Venus', 0.8741)
('Diana or Minerva or Venus', 0.8741)
('Juno or Minerva or Venus', 0.8659)
('Diana or Juno', 0.7796)
('Diana or Minerva', 0.7796)
('Diana or Venus', 0.6537)
('Juno or Minerva', 0.8659)
('Juno or Venus', 0.6455)
('Minerva or Venus', 0.6455)
('Diana', 0.4647)
('Juno', 0.5510)
('Minerva', 0.5510)
('Venus', 0.3306)
('', 0)

$$\text{Hom}_A \left(\begin{matrix} \text{pop} \\ \text{on } n \end{matrix}, \begin{matrix} \text{p} \\ \text{o} \end{matrix} \right) \cong \begin{matrix} \text{A} \\ \text{n} \end{matrix} \cong \begin{matrix} \text{O} \\ \text{O P} \end{matrix} \cong \begin{matrix} \text{O} \\ \text{O P} \end{matrix} \cong \begin{matrix} \text{O} \\ \text{O P} \end{matrix}$$

Hom A

on p n on p o n n
 p on p n o p o n n o p
 o o p p o n p n p o o n n p
 s p n p o o ; s o n p p o p o n on
 n o ; s o n p s n on p s

Declarations

```

A p o n on s s s o s n o on s n n s
n o o val s

    val x = ;

n s n x o n o ; o p int n on on s
n o n s n o o fun s n

    fun successor x = x + 1;

n n n successor o n on o p int -> int n
on s s n p s o n p s s n s

    fun mult(x,y) = x * y, int;

n n n on o p (int * int) -> int 14 n on s s
n n o n

    fun add x y = x + y, int;

n s n on o p int -> (int -> int) n s n
o n s add n s n s n n add
n s n on o n s o n s s on

    val successor = add 1;

s n n o n n s s o n on n on s s
n p n o

    val successor = fn x => x + 1;

n s o on o n on n n

    val add = fn x => fn y => x + y, int;
    
```

The Language

Lists

```
A n o p [ , , ]
n o p int list
no [] o nil n n
o on , , o no op on
[ , , ] = , , [ , ]
          = , , ( , , [ ] )
          = , , ( , , ( , , nil ) ) .
```

```
n p n nil o p n a , l
a no n on n on n on n
s n on n on n on n
```

```
fun sum nil = 0
  | sum (a , l) = a + sum l;
```

```
n n on o p int list -> int
p n o on n n on iter
```

```
fun iter f u nil = u
  | iter f u (a , l) = f a (iter f u l);
```

```
p n f add n u 0 on
```

```
val sum = iter add 0;
```

```
n n on on n n on iter
o n foldr o reduce
o n n n n on n n map
n filter o n on n l no a1, ..., an
o p 'a n f o n o n on f o p 'a -> 'b n
o map f l o pon n f a1, ..., f an
p 'b o 'a n 'b n p n map
n on o p ('a -> 'b) -> ('a list -> 'b list) A n p
no s pop o o p 'a n filter p
l o n p o s s n p op n on n filter
n on o p ('a -> bool) -> ('a list -> 'a list)
o po on g o f o o n on o o n n
op o o p ('b -> 'c) * ('a -> 'b) -> 'a -> 'c
no n A p s n n n n n no o
s o o on n n
```

The Code

```
(*****
*      Title,      Moebius      *
*      LastEdit,   1 June 1     *
*      Author,     Peter M Williams *
*                  University of Sussex *
*****)
```

```
datatype SENSE = Inf | Sup;
```

```
type LATTICE = bool list list list;
```

```
type DATUM =
  (bool list * (bool list list * bool list list)) * real;
```

```
exception hd;
fun hd nil = raise hd
  | hd (a, l) = a;
```

```
fun cons a l = a, l;
```

```
fun iter f u nil = u
  | iter f u (a, l) = f a (iter f u l);
```

```
fun append l m = iter cons m l;
```

```
val flat = iter append nil;
```

```
fun map f = iter (cons o f) nil;
```

```
fun filter p =
  iter (fn a => fn l => if p a then a, l else l) nil;
```

```
val sum'r = iter (fn x => fn y => x + y) 0.0;
```

```
val inf'r =
  iter (fn x => fn y => if x < y then x else y) (1.0/0.0);
```


The Code

```
infix C;
```

```

| mean l = sum'r l/length'r l;

fun center nil = nil
  | center l =
    let val m = mean(map (fn(a,x) => x) l)
    in map (fn(a,x) => (a,x - m)) l end;

fun lookup (a bool list) nil = 0.0
  | lookup a ((b,x),, l) = if a = b then x else lookup a l;

fun combine f (a, l) (b, m) = f a b ,, combine f l m
  | combine f _ _ = nil;

val zero = (map o map) (fn a => (a,0.0));

val add =
  (combine o combine) (fn(a,x) => fn(_,y) => (a,x+y, real));

fun mult k = (map o map) (fn(a,x) => (a,k*x, real));

fun profile sense lattice =
  let fun insert (datum as ((b,(pos,neg)),s)) =
        let val x = sgn(s) * (ln(1.0 - abs s))
            val w = if sense = Sup then x else x
            val (S,T) =
              if sense = Sup then (neg,pos) else (pos,neg)
            val unit = (hd o hd o rev) lattice
            val c = union unit S
            val l = map (filter (fn a => (c C a))) lattice
            val m =
              iter (fn t => map (filter (fn a => not(t C a)))) l T
            val n =
              (map o map)(fn a => if b C a then (a,w) else (a,0.0)) m
            val q = (flat o map center) n
            fun f(a) = let val ac = a U c in (a,lookup ac q) end
        in (map o map) f lattice end
    in
      iter (add o insert) (zero lattice)
    end;

```

The Code

```
abstype MEASURE = Measure of SENSE *
  ((bool list * real) list list * (bool list * real) list)
with
local

fun construct sense (lattice, LATTICE) (data DATUM list) =
let val profile = profile sense lattice data
    val measure = regularise sense profile
in Measure(sense,(profile,measure)) end

in

val infcon = construct Inf
val supcon = construct Sup

exception sense
infix ++
fun (Measure(s1,(q1,p1))) ++ (Measure(s ,(q ,p ))) =
if s1 <> s then raise sense else
let val s = s1
    val q = add q1 q
in Measure(s,(q, regularise s q)) end

infix **
fun (Measure(s,(q,p))) ** k =
let val kq = mult k q
in Measure(s,(kq, regularise s kq)) end

fun find(Measure(s,(q,p))) = p

end
end;

(*****
The exported functions have types,
```

REFERENCES

REFERENCES

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