SUBJECTIVE LOGIC AND BAYESIAN BELIEF REASONING

Tutorial at FUSION 2022

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About me

- Prof. Audun Jøsang, UiO Research interests
 - Information Security
 - Reasoning under uncertainty
- Bio
 - Telecommunications Engineer, 1988
 - MSc Information Security, London 1993
 - PhD Information Security, NTNU 1998
 - Associate Prof. QUT, Australia, 2000
 - Prof. UiO, Norway, 2008





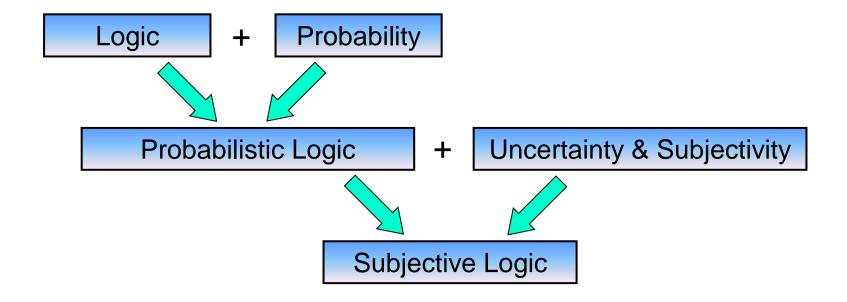


Tutorial overview

- 1. Representations of subjective opinions
- 2. Operators of subjective logic
- 3. Bayesian belief reasoning:
 - Trust fusion and transitivity
 - Trust networks
 - Bayesian reasoning
 - Subjective networks



The General Idea of Subjective Logic



Example Correspondences

Binary Logic G	eneralization Probabilistic logic			
AND: $x \wedge y$	Product: $p(x \land y) = p(x)p(y)$			
OR: $x \lor y$	Coproduct: $p(x \lor y) = 1 - (1 - p(x))(1 - p(y))$			
$MP \colon \{x {\rightarrow} y, x\} \Rightarrow y$	Deduction: $p(y) = p(y x)p(x) + p(y \overline{x})p(\overline{x})$			
Contraposition	Bayes' theorem			
$CP \colon \xrightarrow{x \to y} \Leftrightarrow \overline{y} \to \overline{x}$	$p(x \mid y) = \frac{p(y \mid x)a(x)}{p(y \mid x)a(x) + p(y \mid \overline{x})a(\overline{x})}$			
	$p(x \bar{y}) = \frac{p(\bar{y} x)a(x)}{p(\bar{y} x)a(x) + p(\bar{y} \bar{x})a(\bar{x})}$			
$MT:\ \{\underline{x \to y}\ , \overline{y}\} \Longrightarrow \overline{x}$	Abduction: $p(x) = p(x y)p(y) + p(x \overline{y})p(\overline{y})$			

Subjective Logic - FUSION 2022

Aleatoric and Epistemic Uncertainty

Aleatoric uncertainty

- Aleatoric uncertainty results from knowledge that is conflicting or balanced
- Low aleatoric uncertainty when probability is close to P=0 or P=1
- High aleatoric uncertainty when P= ½
- E.g.: Probability of heads when flipping coin is P= ½, and hence high aleatoric uncertainty, but dynamics of situation are known, hence low epistemic uncertainty.



"alea" = "dice" in Latin

Epistemic uncertainty

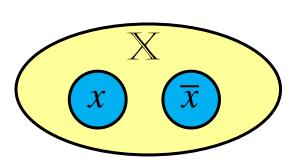
- Epistemic uncertainty results from lack of knowledge
- Low epistemic uncertainty when circumstances and dynamics of the situation are known
- High epistemic uncertainty when circumstances and dynamics of the situation are unknown
- E.g.: Probability that Oswald was the assassin of US president Kennedy in 1963 is P= ½, but lacking knowledge, and hence high epistemic uncertainty.



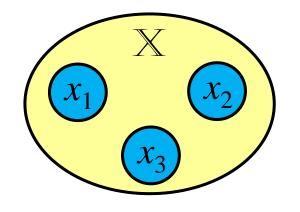
"epistemology" = study of knowledge and understanding

Domains, variables and opinions

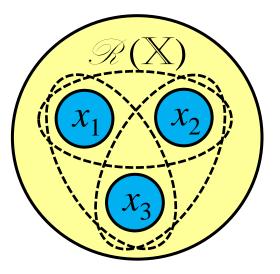
Binary domain $X = \{x, \overline{x}\}$ Binary variable X = xBinomial opinion



3-ary domain \mathbb{X} Random variable $X \in \mathbb{X}$ Multinomial opinion



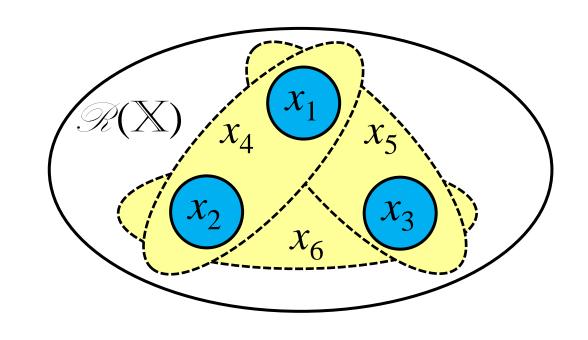
Hyperdomain $\mathcal{R}(X)$ Hypervariable $X \in \mathcal{R}(X)$ Hypernomial opinion

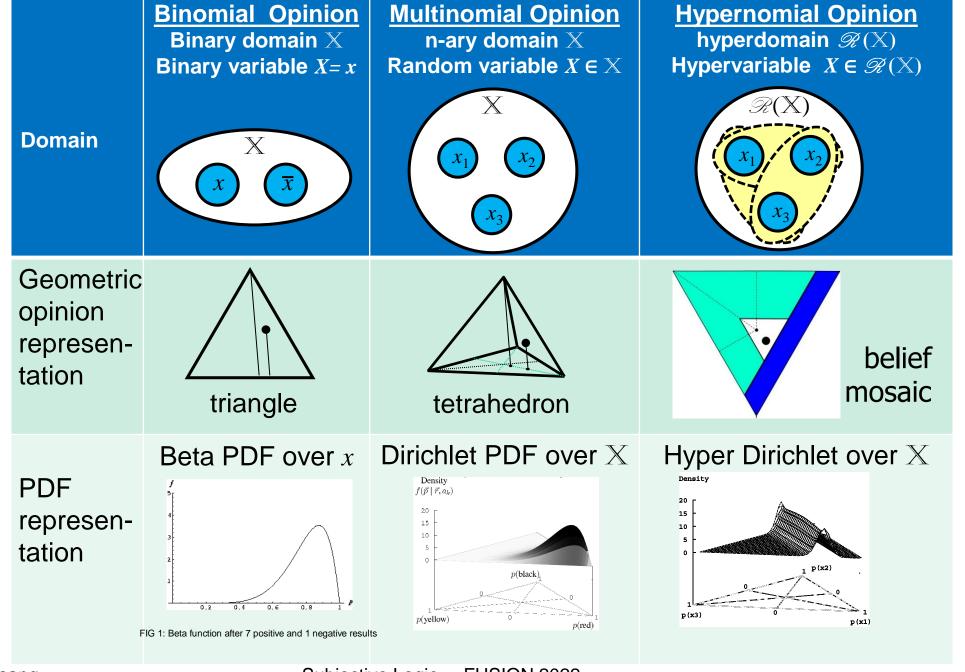


Hyperdomains

- A domain X is a state space of distinct state values
- Powerset $\mathscr{P}(X) = 2^X$, set of subsets, including $\{X,\emptyset\}$
- Reduced powerset $\mathcal{R}(X) = \mathcal{P}(X) \setminus \{X, \emptyset\}$
- Hyperdomain $\mathcal{R}(X) = \{ x_1, x_2, x_3, x_4, x_5, x_6 \}$
- \(\mathcal{E}(X)\) called Composite set
- $\mathscr{C}(X) = \{ x_4, x_5, x_6 \}$
- Cardinalities:

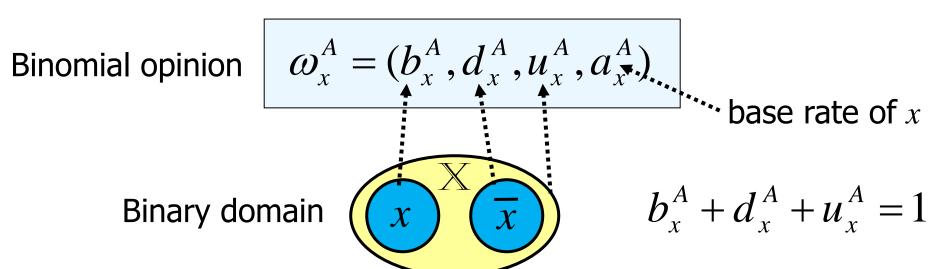
$$|X| = 3$$
 in this example $|\mathscr{P}(X)| = 2^{|X|} = 8$ in this example $|\mathscr{R}(X)| = 2^{|X|} - 2 = 6$ in this example





Binomial subjective opinions

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



Base rates (also called Priors)

- In probability theory and statistics, a base rate refers to category probability unconditioned on evidence.
- "Prior probability" is the same as "base rate".
- For example, if it were the case that 0.01% of persons in a population have tuberculosis, then the base rate of tuberculosis is 0.01%.
- Given a positive or negative result of a medical test, the posterior probability can be calculated by taking into account the base rate.

Barycentric representation of binomial opinions

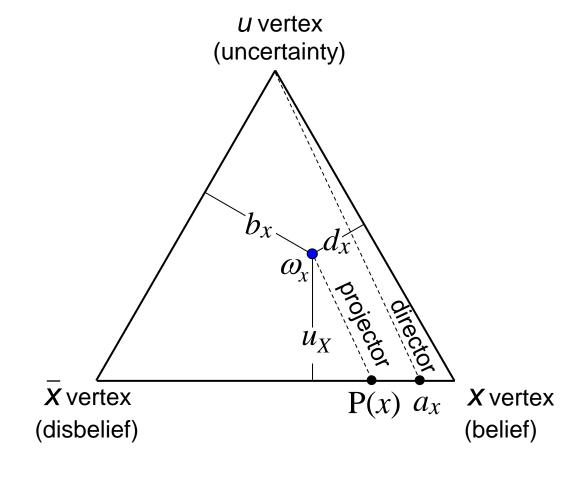
Ordered quadruple:

$$\omega_{x} = (b_{x}, d_{x}, u_{x}, a_{x})$$

- $-b_x$: belief
- $-d_{r}$: disbelief
- $-u_x$: epistemic uncertainty (lack of evidence)
- $-a_x$: base rate
- Point defined by additivity:

$$b_x + d_x + u_x = 1$$

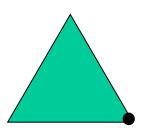
• Projected probability: $P(x) = b_x + a_x \cdot u_x$



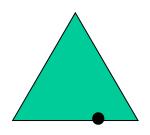
Example
$$\omega_{x} = (0.4, 0.2, 0.4, 0.9),$$

$$P(x) = 0.76$$

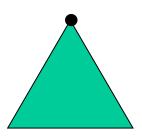
Opinion types



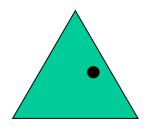
Absolute opinion: $b_x=1$. Equivalent to TRUE. Low aleatoric and epistemic uncertainty.



Dogmatic opinion: $u_x=0$. Equivalent to probabilities. Low epistemic uncertainty.



Vacuous opinion: $u_x=1$. Equivalent to UNDEFINED. High epistemic uncertainty.



General uncertain opinion: $u_x \neq 0$.

Beta PDF representation

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

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

r: # observations of x

s: # observations of \bar{x}

a: base rate of x

W=2: non-informative prior weight

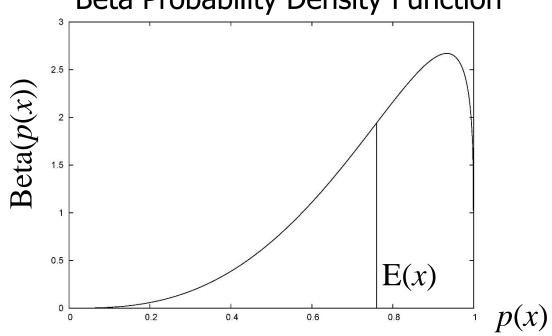
E(x): Expected probability

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

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



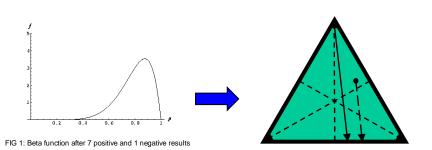


Binomial Opinion ↔ Beta PDF

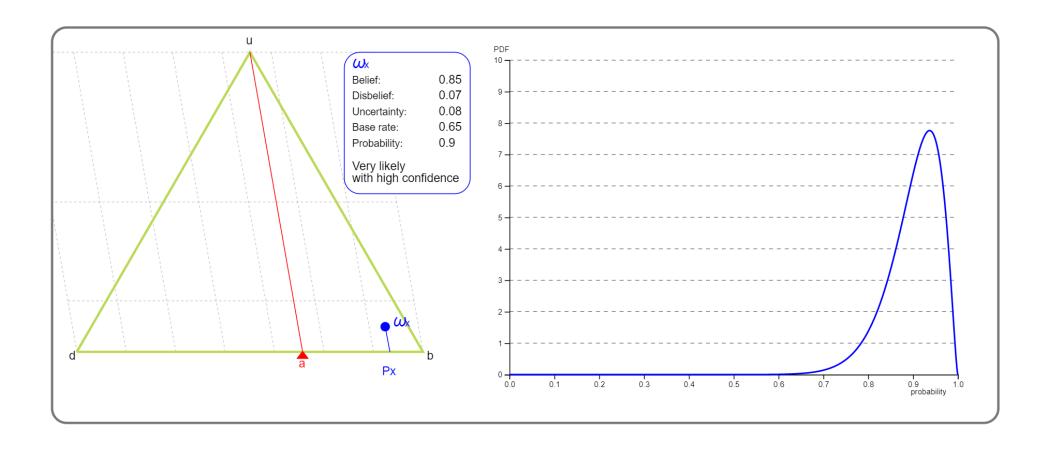
- (*r*,*s*,*a*) represents Beta PDF evidence parameters.
- (b,d,u,a) represents binomial opinion.
- $\bullet \quad \mathbf{P}(x) = \mathbf{E}(x)$
- Op \rightarrow Beta: $\begin{cases} r = Wb/u \\ s = Wd/u \\ b+d+u=1 \end{cases}$

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

$$W = 2$$



Online demo of opinion visualisation



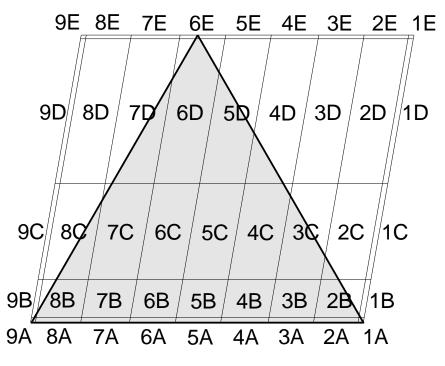
https://folk.universitetetioslo.no/josang/sl/BV.html

Likelihood and Confidence

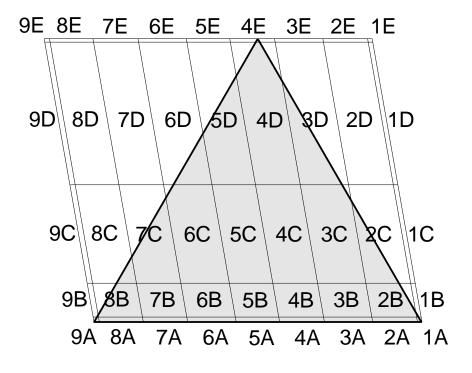
Likelihood (probability) le	vels:	Absolutely not	Very unlikely	Unlikely	Somewhat unlikely	Chances about even	Somewhat likely	Likely	Very likely	Absolutely
Confidence (certainty) levels:		9	8	7	6	5	4	3	2	1
No confidence	E	9E	8E	7E	6E	5E	4E	3E	2E	1E
Low confidence	D	9D	8D	7D	6D	5D	4D	3D	2D	1D
Some confidence	С	9C	8C	7C	6C	5C	4C	3C	2C	1C
High confidence	В	9B	8B	7B	6B	5B	4B	3B	2B	1B
Total confidence	Α	9A	8A	7A	6A	5A	4A	ЗА	2A	1A

Mapping qualitative to opinion

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







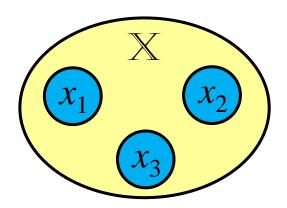
base rate a = 2/3

Mapping qualitative to opinions

- Overlay qualitative matrix with opinion triangle
- Matrix becomes skewed as a function of base rate
- Not all qualitative combinations map to opinions
 - For a base rate a = 1/3, it is impossible to describe an event as likely with low confidence (3D), but possible to describe it as unlikely with low confidence (7D).
 - E.g. with regard to tuberculosis which has a very low base rate, it would be irrational to say that a patient is likely to be infected, with low confidence (high uncertainty). However, it would be rational to say that a patient is unlikely to be infected, with low confidence (high uncertainty).

Multinomial domains

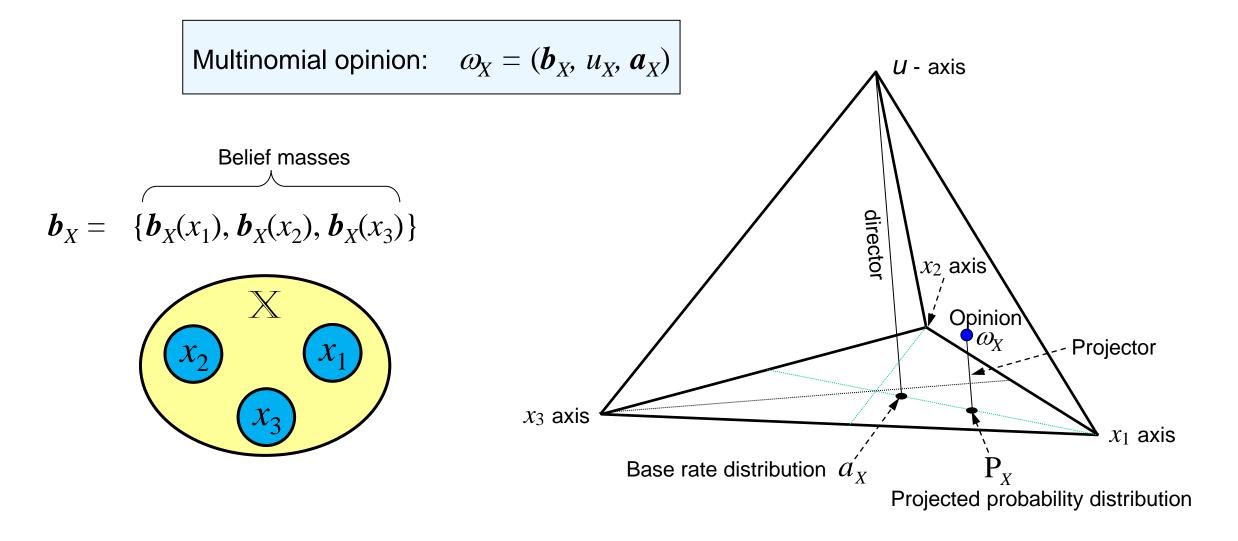
- Generalisation of binary domains
- Set of exclusive and exhaustive singletons.
- Example ternary domain: $X = \{x_1, x_2, x_3\}, |X| = 3.$



Multinomial Opinions

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

Opinion tetrahedron (ternary domain)



Dirichlet PDF representation

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

 $r_X(x_i)$: # observations of x_i

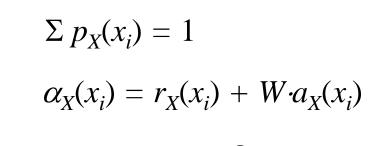
 $a_X(x_i)$: base rate of x_i

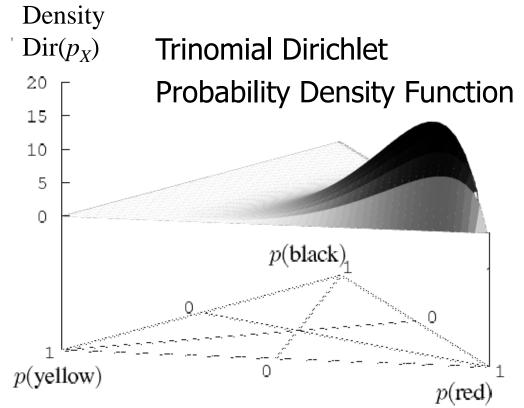
 E_x : Expected proba. distr.

 $E_X = P_X$

Example:

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



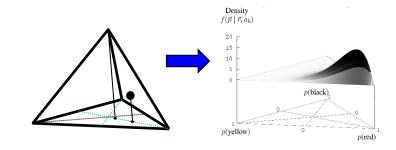


Multinomial Opinion ↔ Dirichlet PDF

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

• Op \rightarrow Dir:

$$\begin{cases} r_X(x) = \frac{1}{u_X} \\ u_X + \sum b_X(x) = 1 \end{cases}$$

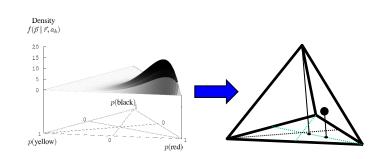


$$W = 2$$

• Dir \rightarrow Op:

$$b_X(x) = \frac{r_X(x)}{W + \sum r_X(x)}$$

$$u_X = \frac{W}{W + \sum r_X(x)}$$



Non-informative prior weight: W

- The prior Dirichlet PDF is assumed to be uniform, requiring that W is equal to the frame cardinality k.
- However, for arbitrarily large domains, W would become equally large, making the Dirichlet PDF insensitive to new observations, which would be an inadequate model.
- Solution: dynamic non-informative prior weight, where initially W=k, and where W converges to convergence constant C_W .

$$W = \frac{k + C_W k \sum r_X(x)}{1 + k \sum r_X(x)}$$

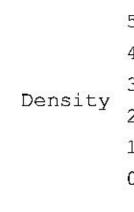
• It is normally assumed that the Beta PDF has the appropriate sensitivity to new observations, which dictates $C_W = 2$.

Prior trinomial Dirichlet PDF, W = 3

Example:

Urn with balls of 3 different colors.

- t₁: Red
- t₂: Yellow
- t₃: Black

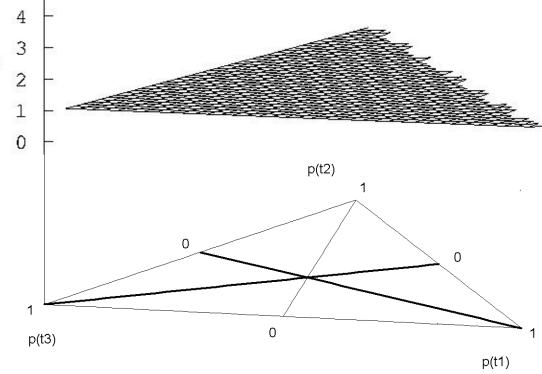


Cardinality: k = 3

No balls have been picket.

Non-informative prior weight: W = k = 3

Uniform *prior* probability density.



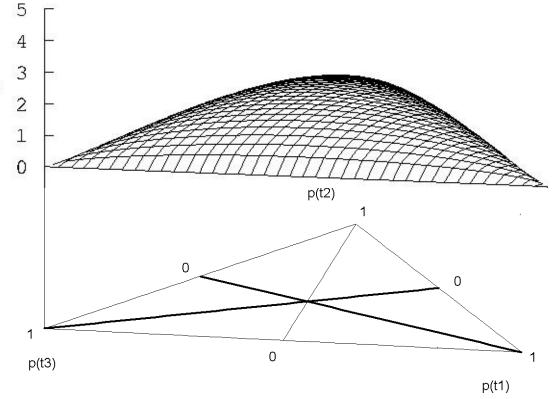
A posteriori probability density after picking:

- 1 red ball (t₁)
- 1 yellow ball (t₂)
- 1 black ball (t₃)

Density

Dynamic non-informative prior weight:

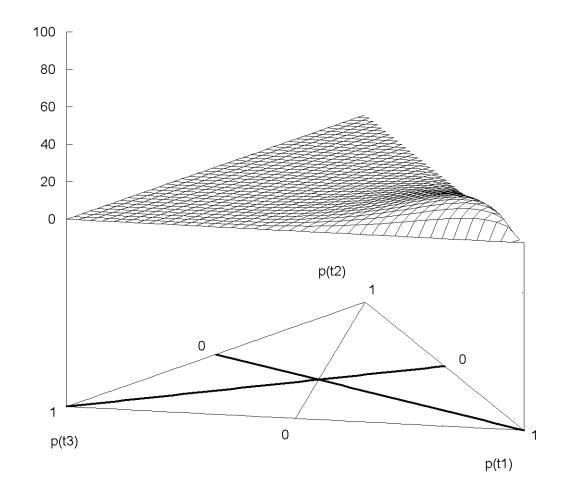
$$W = \frac{k+2k\sum r_X(x)}{1+k\sum r_X(x)} = \frac{21}{10} = 2.1$$



Density

A posteriori probability density after picking:

- 6 red balls (t_1)
- 1 yellow ball (t₂)
- 1 black ball (t₃)
- -W = 2.04

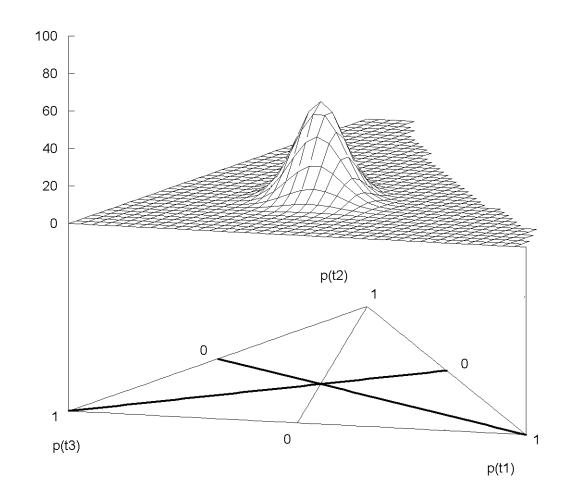


A posteriori probability density after picking:

- -20 red balls (t_1)
- 20 yellow balls (t₂)
- 20 black balls (t₃)

-W = 2

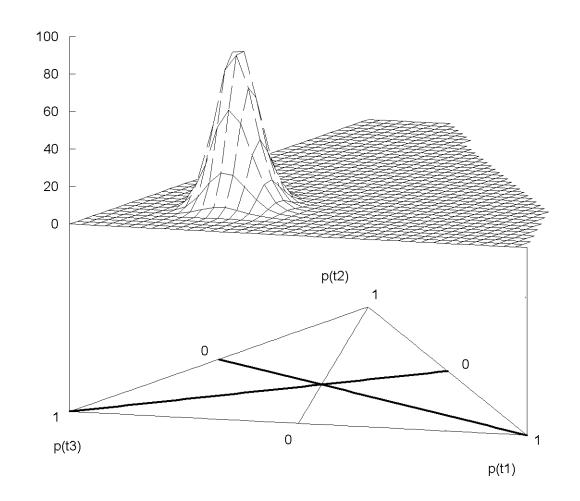




Density

A posteriori probability density after picking:

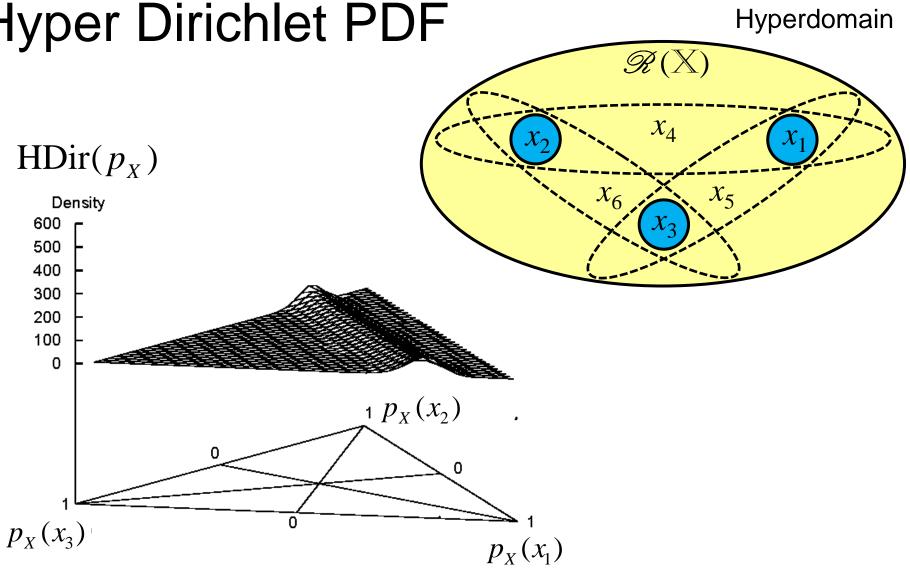
- $-20 \text{ red balls } (t_1)$
- 20 yellow balls (t₂)
- 50 black balls (t₃)
- W = 2



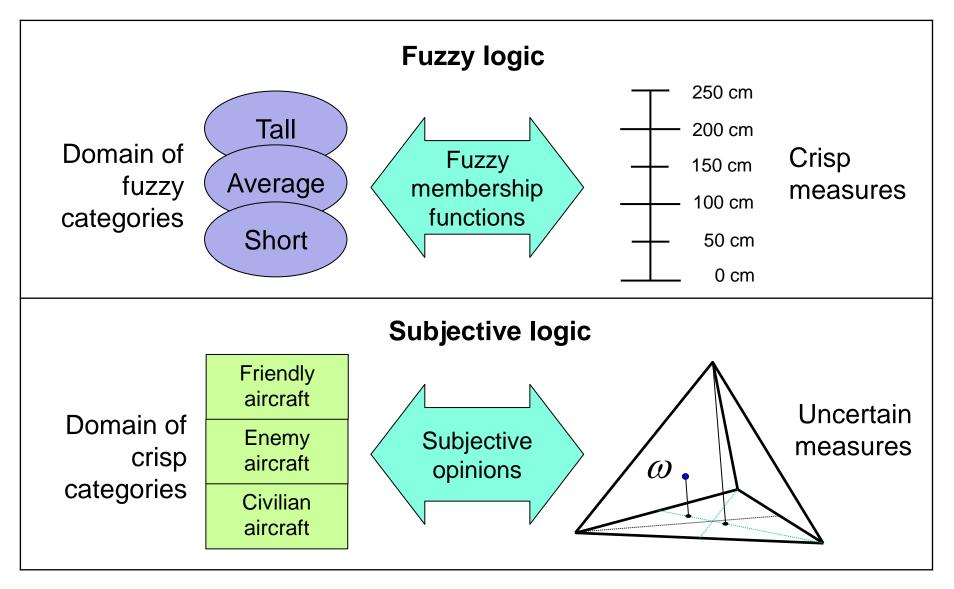
Hyper-Opinions

- Domain: $X = \{x_1 \dots x_k\}$
- $\mathscr{P}(X)$ is the powerset of X
- Hyperdomain $\mathcal{R}(X) = \mathcal{P}(X) \setminus \{X, \emptyset\}$
- $\mathscr{R}(X)$ is the reduced powerset of X
- Hypervariable: $X \in \mathcal{R}(X)$
- Hyper opinion: $\omega_X = (\boldsymbol{b}_X, u_X, \boldsymbol{a}_X)$
- Belief mass distribution: b_X where $u_X + \sum_{X \in R(X)} b_X(x) = 1$ $b_X(x)$ is belief mass on $x \in \mathcal{R}(X)$
- Base rate distribution: a_X where $\sum_{X \in X} a_X(x) = 1$ $a_X(x)$ is base rate of $x \in X$
- Projected probability: $P_X(x) = a_X(x) \cdot u_X + \sum_{x_i \in \mathcal{R}(X)} a_X(x \mid x_i) \cdot b_X(x_i)$

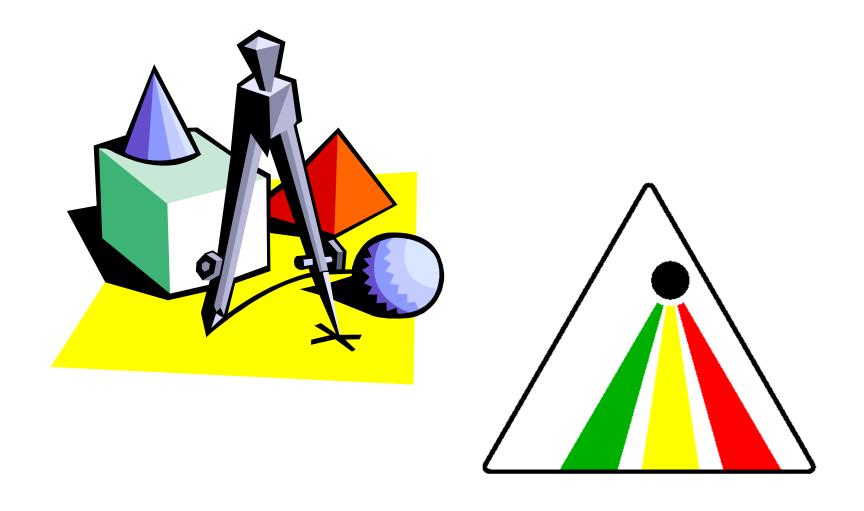
Hyper Opinions and Hyper Dirichlet PDF



Opinions v. Fuzzy membership functions



Subjective Logic Operators



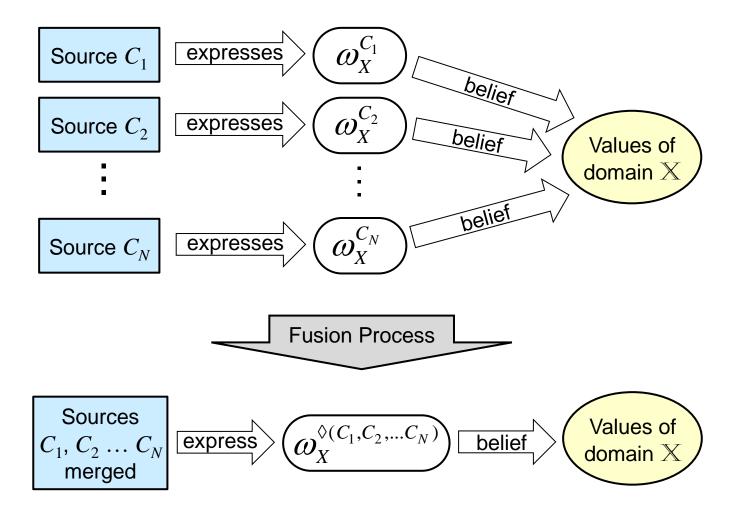
Subjective logic operators 1

Opinion operator name	Opinion operator symbol	Logic operator symbol	Logic operator name
Addition	+	C	UNION
Subtraction	1	\	DIFFERENCE
Complement	Г	\overline{x}	NOT
Projected probability	P(x)	n.a.	n.a.
Multiplication	•	^	AND
Division	/	<u> </u>	UN-AND
Comultiplication	П	<u> </u>	OR
Codivision	Ū	$\overline{}$	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	♦	n.a.
Averaging fusion	<u>⊕</u>	<u> </u>	n.a.
Constraint fusion	•	&	n.a.
Inversion, Bayes' theorem	$\widetilde{\phi}$	~	CONTRAPOSITION
Conditional deduction	0		DEDUCTION (Modus Ponens)
Conditional abduction	Õ	ĩ	ABDUCTION (Modus Tollens)

Belief Fusion

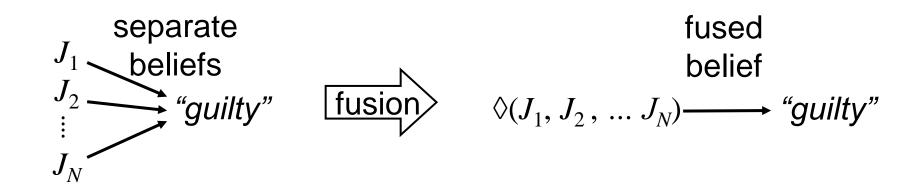


Notation:

$$\omega_X^{\diamond(C_1,C_2,\dots CN)} = \omega_{X^1}^C \oplus \omega_{X^2}^C \oplus \dots \omega_{X^N}^C$$

Example: Reaching a verdict

- $J_1, J_2, \dots J_N$ are N different jury members.
- "guilty" is a binary statement.
- $[J_1, J_2, ... J_N]$ denotes the whole jury.
- ω_{BRD} is a politically defined threshold value for "Beyond Reasonable Doubt".



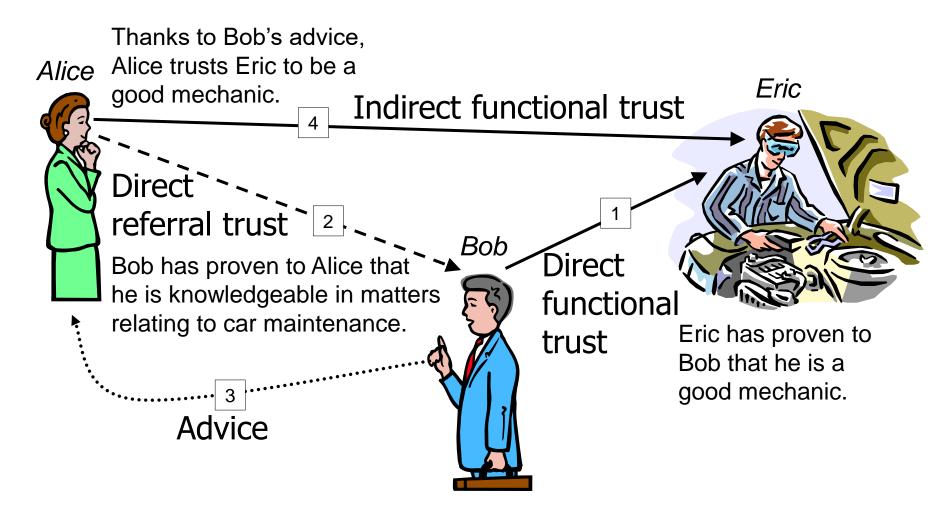
Criterion for guilty conviction:

$$\omega_{\text{"guilty"}}^{\diamond(J_1,J_2,\dots JN)} > \omega_{\text{BRD}}$$
?

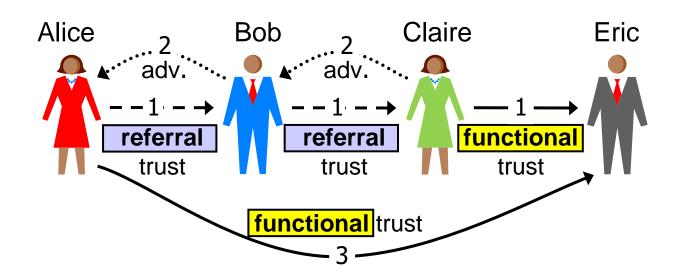
Subjective Trust Networks



Trust transitivity



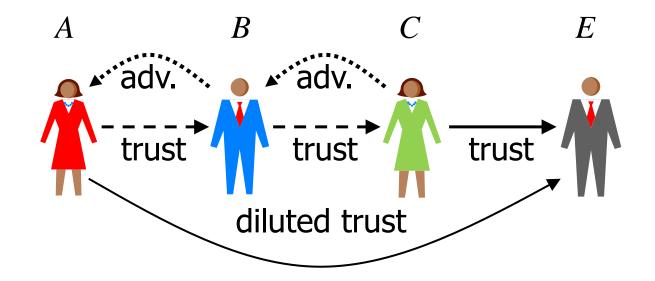
Functional trust derivation requirement



- 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.



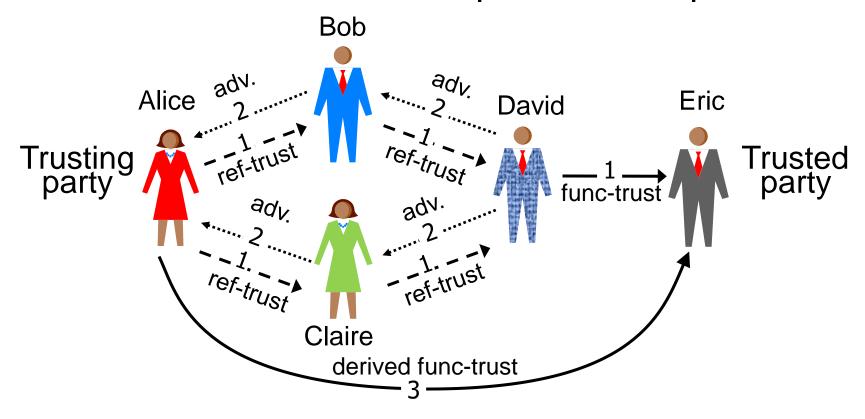
Computed with discounting/transitivity operator of SL

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

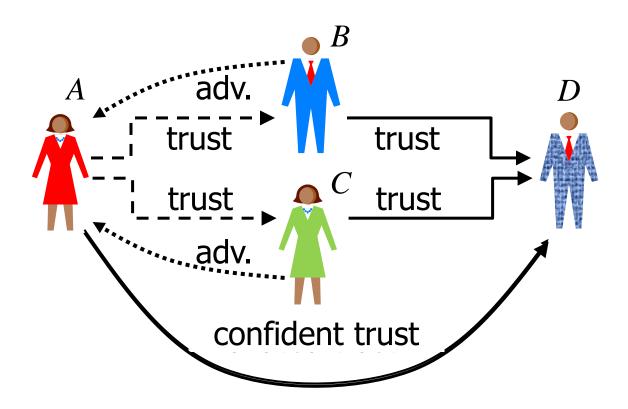
Combination of serial and parallel trust paths



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

SL notation: $\omega_E^{[A;B;D]\Diamond[A;C;D]} = ((\omega_B^A \otimes \omega_D^B) \oplus (\omega_C^A \otimes \omega_D^C)) \otimes \omega_E^D$

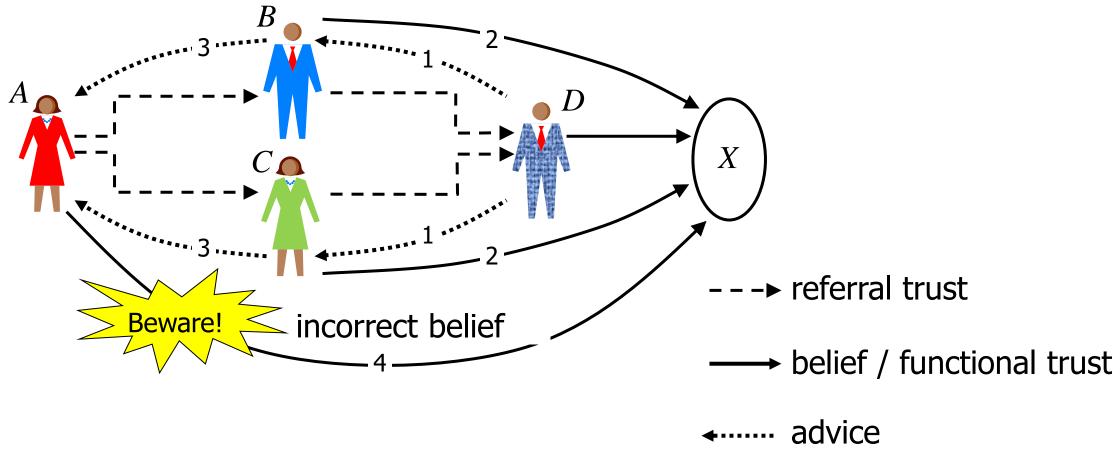
Discount and Fuse: Dilution and Confidence



Discounting dilutes trust confidence

Fusion strengthens trust confidence

Incorrect trust / belief derivation



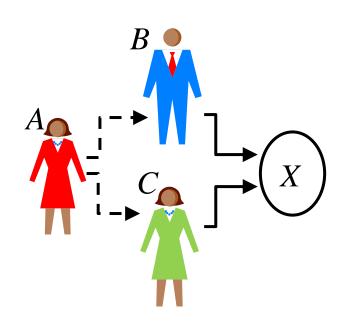
Perceived: $([A, B] : [B, X]) \diamond ([A, C] : [C, X])$

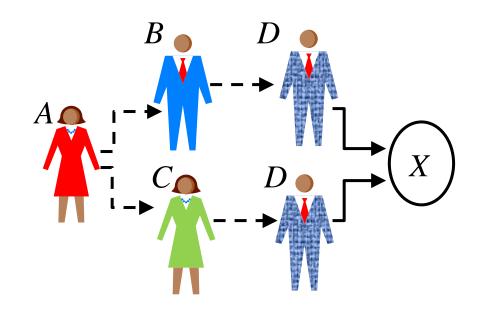
Hidden: $([A, B] : [B, D] : [D, X]) \diamond ([A, C] : [C, D] : [D, X])$

Hidden and perceived topologies

Perceived topology:

Hidden topology:

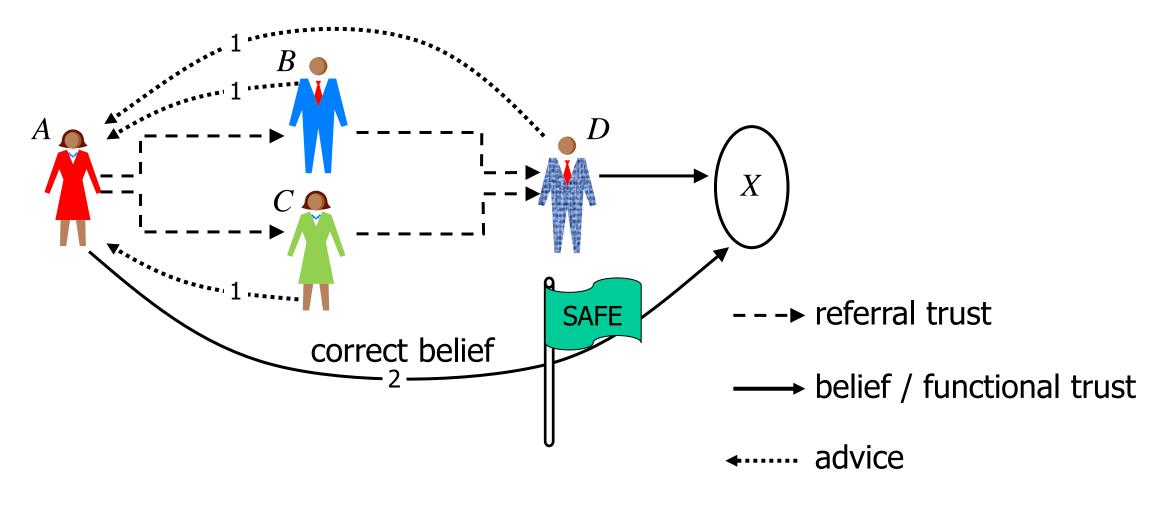




$$([A, B] : [B, X]) \lozenge ([A, C] : [C, X])$$
 $\neq ([A, B] : [B, D] : [D, X]) \lozenge ([A, C] : [C, D] : [D, X])$

(D, E) is taken into account twice

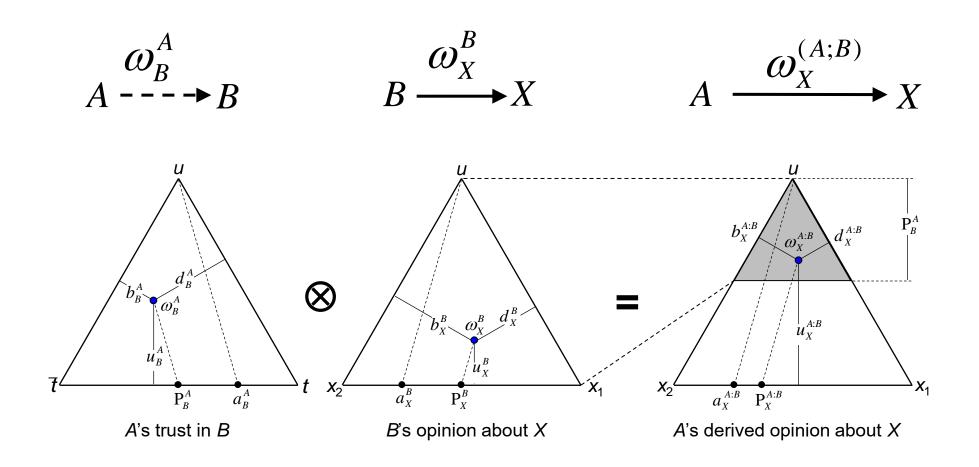
Correct trust / belief derivation



Perceived and_real topologies are equal:

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

Computing discounted trust



Example: Weighing testimonies

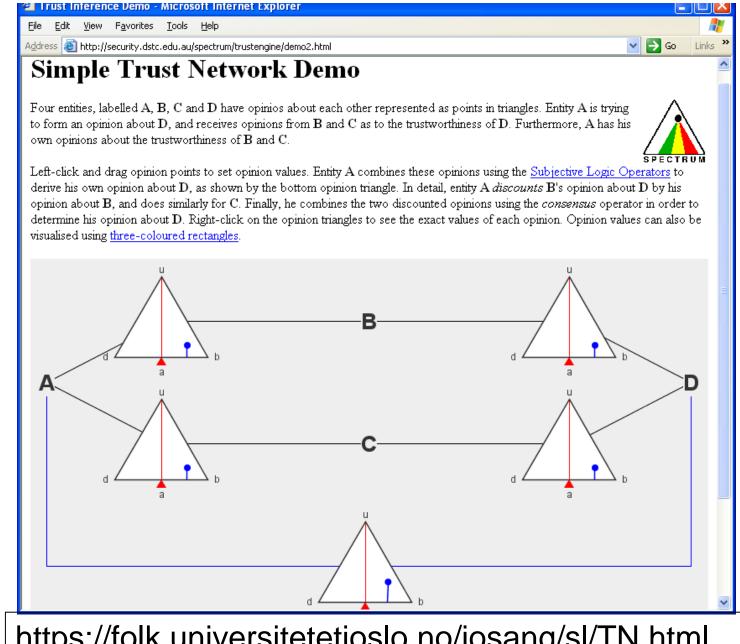
- Computing beliefs about statements in court.
- *J* is the judge.
- W_1, W_2, W_3 are witnesses providing testimonies.
- *X* is a statement

$$J = \begin{array}{c} \longrightarrow W_1 \\ \longrightarrow W_2 \\ \longrightarrow W_3 \end{array}$$
 statement X

Judge's opinion about statement:

$$\omega_{\scriptscriptstyle X}^{\scriptscriptstyle (J;W_1)\Diamond (J;W_2)\Diamond (J;W_3)}$$

Computational trust with logic subjective

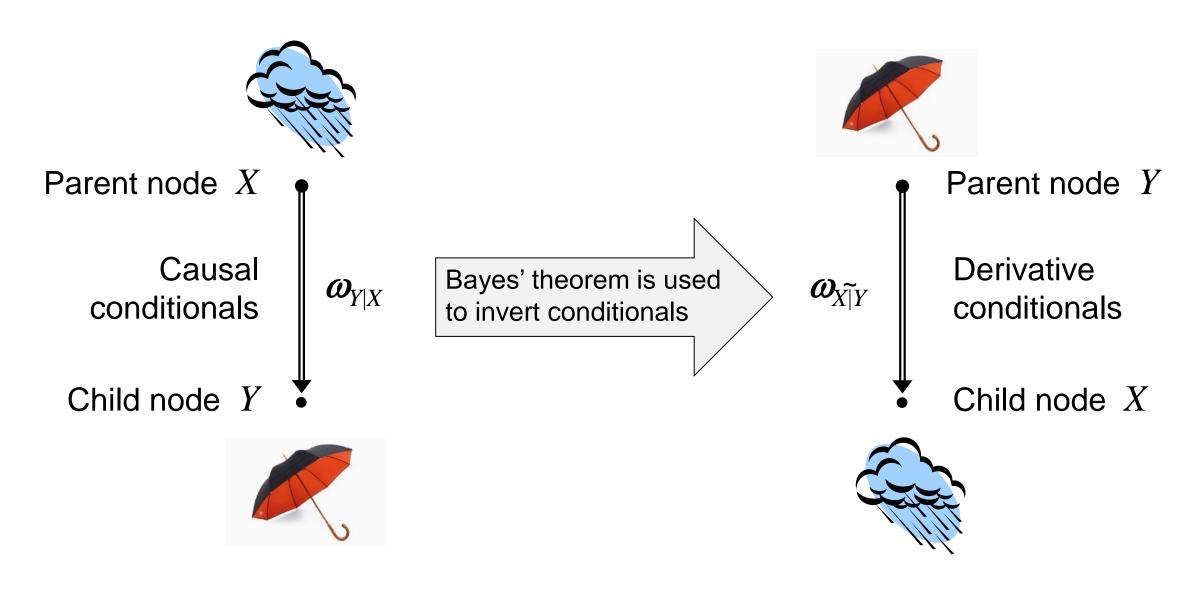


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Bayesian Reasoning



Bayes' Theorem



Bayes' Theorem

 Traditional statement of Bayes' theorem:

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

 Bayes' theorem with explicit base rates:

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

Marginal base rates:

$$a(y) = p(y \mid x)a(x) + p(y \mid \overline{x})a(\overline{x})$$

 Bayes' theorem with marginal base rates

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

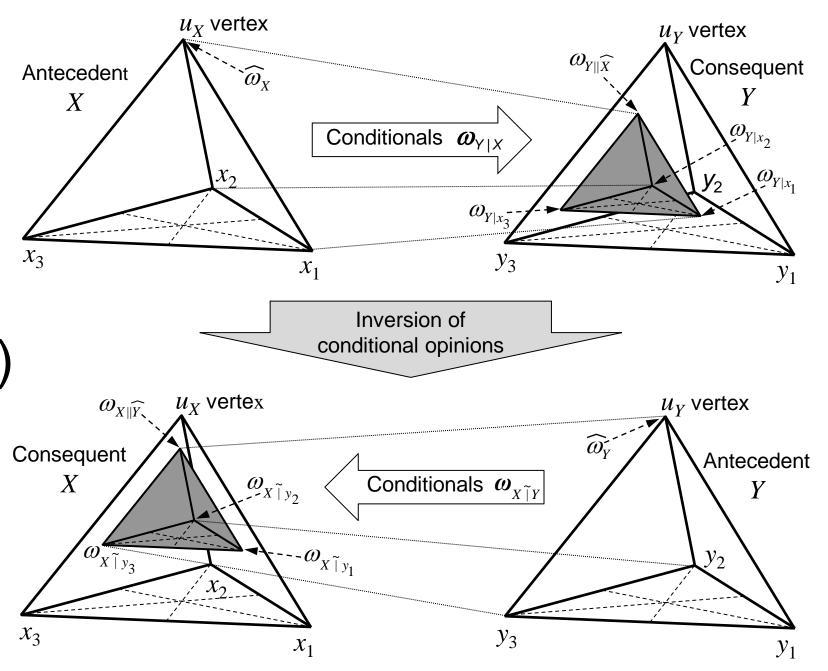
The Subjective Bayes' Theorem Inversion of conditional opinions

Binomial:
$$(\omega_{x | y}, \omega_{x | \overline{y}}) = \tilde{\phi}(\omega_{y|x}, \omega_{y|\overline{x}}, a_x)$$

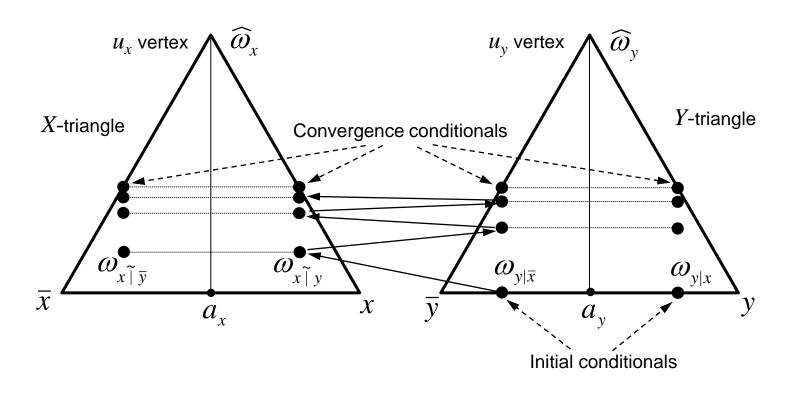
Multinomial:
$$\boldsymbol{\omega}_{X \tilde{l} Y} = \tilde{\phi} (\boldsymbol{\omega}_{Y | X}, \boldsymbol{a}_{X})$$

Visualising inversion of conditionals

(Subjective Bayes' theorem)

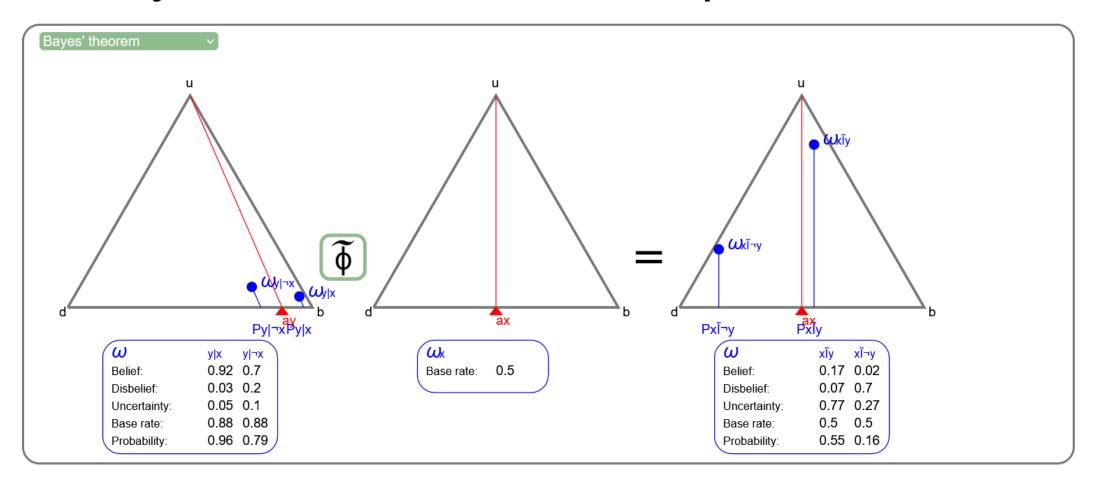


Subjective Bayes' Theorem and Uncertainty



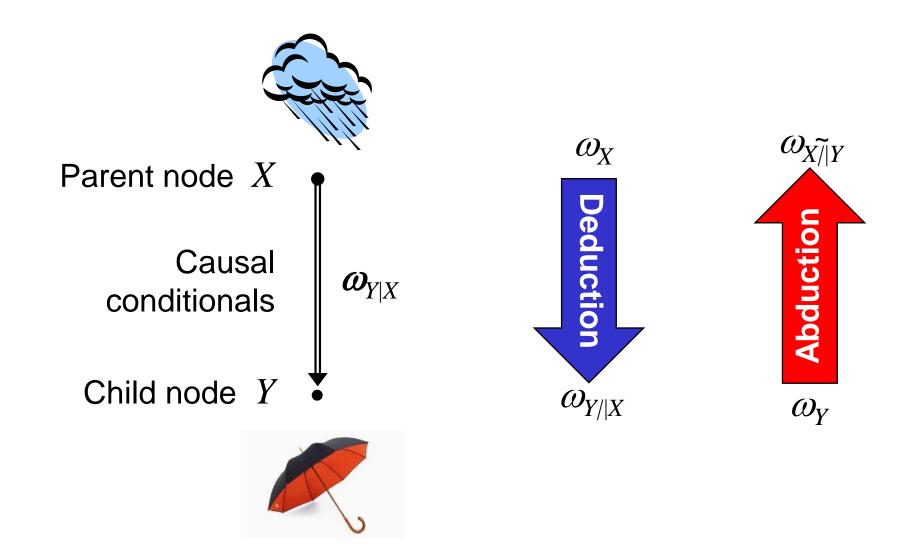
- Figure shows effect of repeated conditional inversion with the subjective Bayes' theorem
- Uncertainty increases and converges to uncertainty-maximised conditional opinions

Bayes' theorem – online operator demo

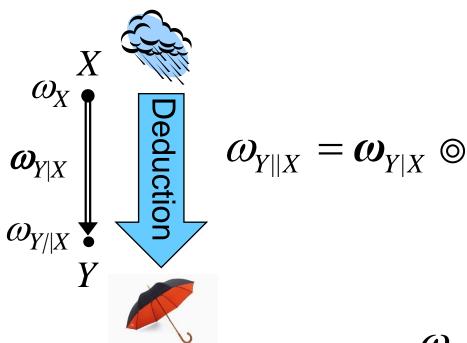


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Deduction and Abduction



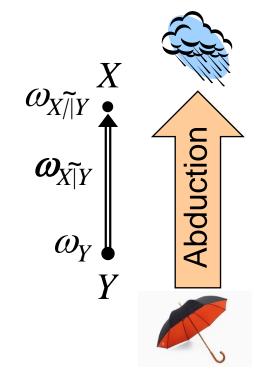
Deduction and abduction notation



$$\omega_{X\tilde{\parallel}Y} = (\boldsymbol{\omega}_{Y|X}, \, \boldsymbol{a}_{X}) \otimes \omega_{Y}$$

$$= \phi(\boldsymbol{\omega}_{Y|X}, \, \boldsymbol{a}_{X}) \otimes \omega_{Y}$$

$$= \boldsymbol{\omega}_{X\tilde{\parallel}Y} \otimes \omega_{Y}$$



Example: Medical reasoning

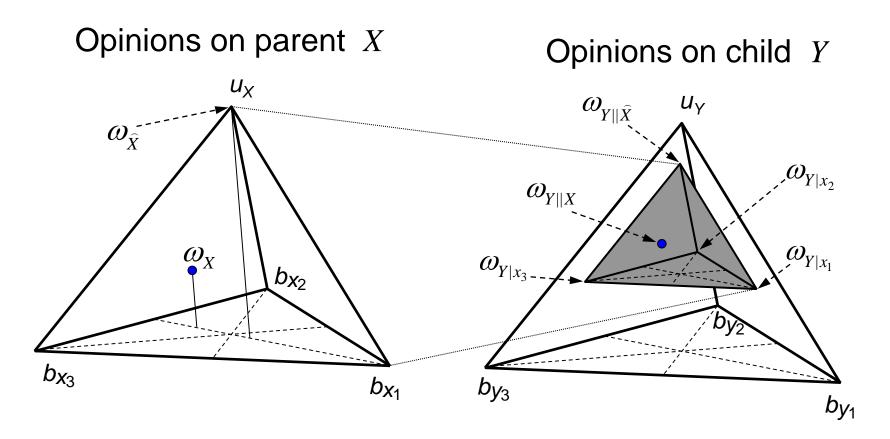
- Medical test reliability determined by:
 - true positive rate p(y|x) where x: infected
 - false positive rate $p(y | \bar{x})$ y: positive test
- Bayes' theorem: $p(x \mid y) = \frac{p(y \mid x)p(x)}{p(y)} = \frac{p(y \mid x)a(x)}{p(y \mid x)a(x) + p(y \mid \overline{x})a(\overline{x})}$
- Probabilistic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

$$\omega_{X \tilde{Y}Y} = \mathfrak{F}(\omega_{Y|X}, a_X)$$

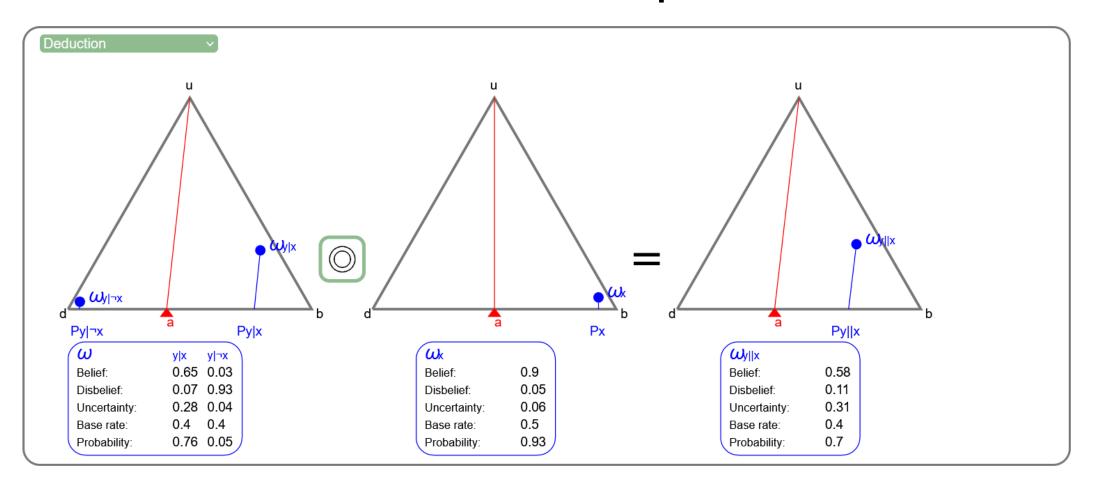
- GP derives $\omega_{\text{(infected | positive)}}$ and $\omega_{\text{(infected | negative)}}$
- Finally compute diagnosis $\omega_{(infected \tilde{\parallel} test result)}$
- Medical reasoning with SL reflects uncertainty

Deduction visualisation

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

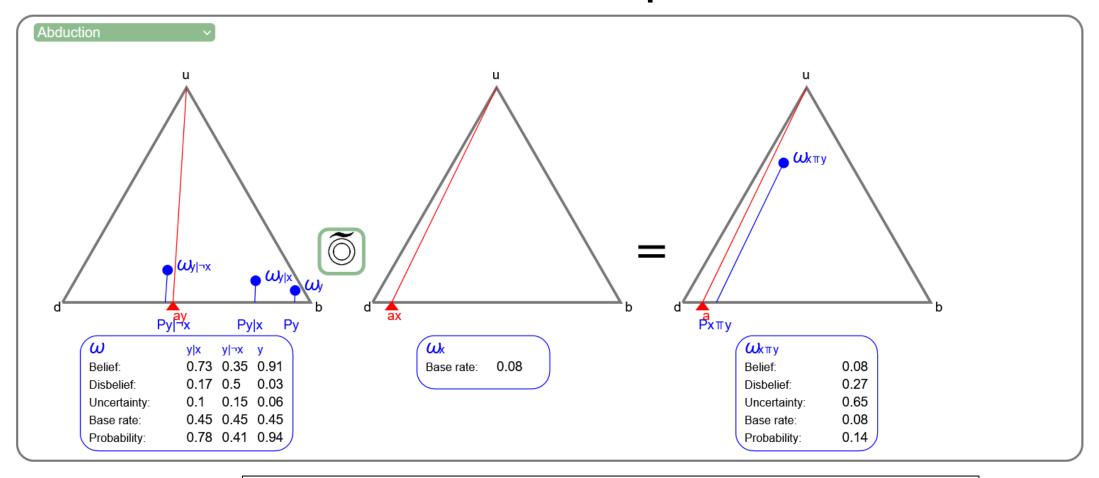


Deduction – online operator demo



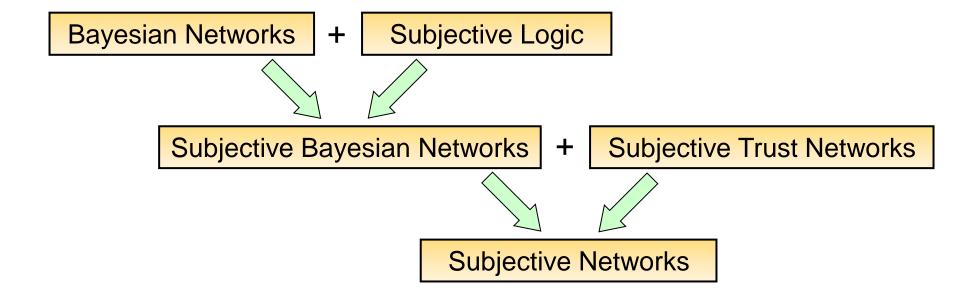
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Abduction – Online operator demo

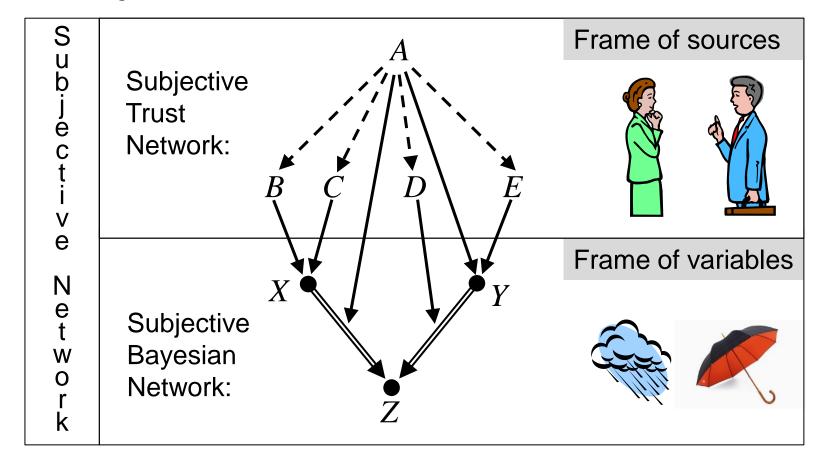


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The General Idea of Subjective Networks



Subjective Networks

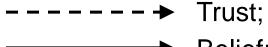


Legend:

A: Analyst;

B,C,D,E: Sources;

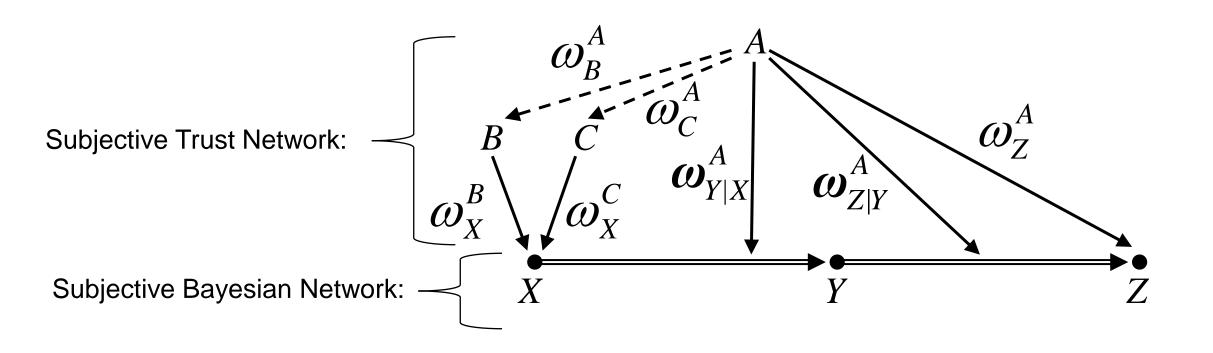
X, Y, Z: Variables;



Belief;

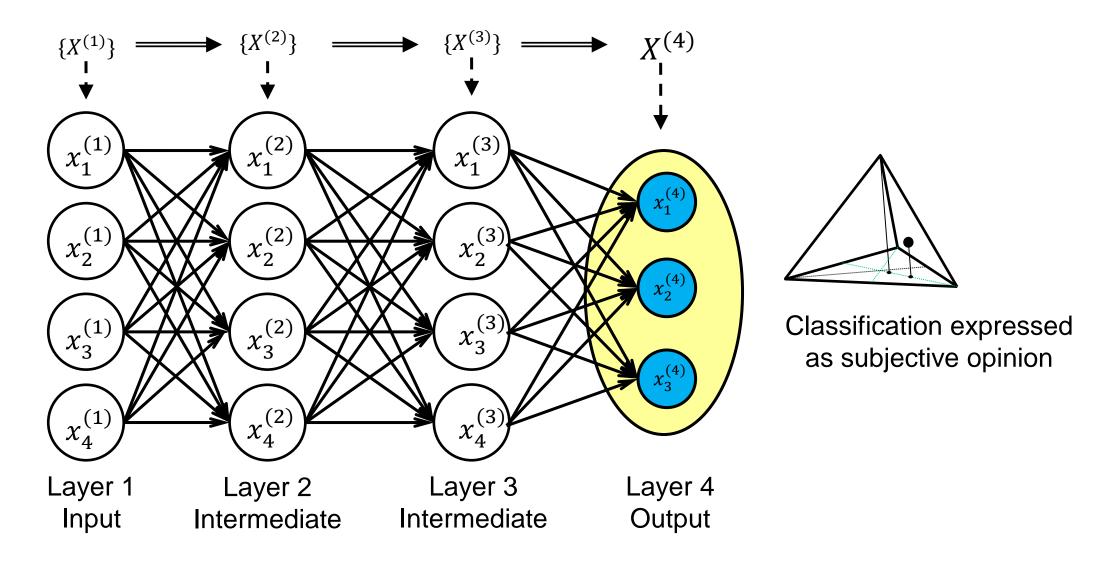
Conditional dependence.

Example Subjective Network Model



$$\omega_{Z}^{A} = \boldsymbol{\omega}_{Z|Y}^{A} \otimes (\boldsymbol{\omega}_{Y|X}^{A} \otimes ((\boldsymbol{\omega}_{B}^{A} \otimes \boldsymbol{\omega}_{X}^{B}) \oplus (\boldsymbol{\omega}_{C}^{A} \otimes \boldsymbol{\omega}_{X}^{C})))$$

Trust and Uncertainty in Al



MUDL:

Multidimensional Uncertainty-Aware Deep Learning Framework

Research project during 2021-2025

Coordinated by Virginia Tech USA

- Collaboration with
 - University of Texas at Dallas
 - US Army Research Lab
 - University of Oslo

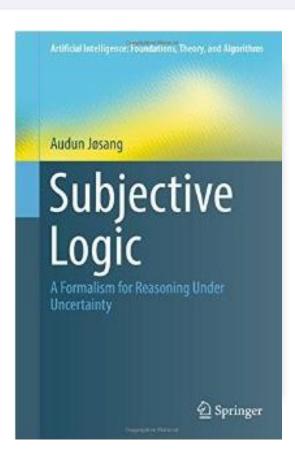




Book on Subjective Logic



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,