The simplest possible model with criteria interactions

Marc Pirlot

Université de Mons, Belgium

June 9, 2017

<u>U</u>MONS

1/14

Sorting Boolean vectors in 2 categories

- Alternatives or objects are Boolean vectors $x = (x_1, \dots, x_n)$
- ► They are sorted, monotonically, in two categories G = "good" and B = "bad"

Sorting Boolean vectors in 2 categories

- Alternatives or objects are Boolean vectors $x = (x_1, \dots, x_n)$
- ► They are sorted, monotonically, in two categories G = "good" and B = "bad"

The assignment function is

▶ a "positive" Boolean function f

$$f(x) = \left\{ egin{array}{cc} 1 & ext{if } x \in \mathcal{G} \\ 0 & ext{if } x \in \mathcal{B} \end{array}
ight.$$

<ロ> <回> <回> <回> <回> <回> <回> <回> <回> <回> <

Sorting Boolean vectors in 2 categories

- Alternatives or objects are Boolean vectors $x = (x_1, \ldots, x_n)$
- ► They are sorted, monotonically, in two categories G = "good" and B = "bad"

The assignment function is

▶ a "positive" Boolean function f

$$f(x) = \left\{ egin{array}{cc} 1 & ext{if } x \in \mathcal{G} \ 0 & ext{if } x \in \mathcal{B} \end{array}
ight.$$

"positive" means "non-decreasing"

$$x \ge y \quad \Rightarrow \quad f(x) \ge f(y)$$

▲□▶ ▲□▶ ▲□▶ ▲□▶ ▲□ ● ●

Remark

x can be interpreted as a subset of the set of criteria {1,...,n}

Remark

- x can be interpreted as a subset of the set of criteria $\{1, \ldots, n\}$
- f(x) = 1 means that x is a sufficient (or winning) coalition (SC) of criteria

Threshold functions

Some assignment rules f can be represented by additive weights and a threshold

Threshold Boolean functions

$$egin{aligned} f(x) &= 1 & \Leftrightarrow & \sum_{i=1}^n w_i x_i \geq \lambda \ & \Leftrightarrow & \sum_{i \in \mathcal{A}} w_i \geq \lambda & ext{for } x = 1_\mathcal{A} \end{aligned}$$

► The true points of f (f = 1) can be separated from the false points (f = 0) by an affine function

Example 1

- ▶ *n* = 4
- Sufficient Coalitions = all subsets of cardinal at least 3

Example 1

- ▶ *n* = 4
- Sufficient Coalitions = all subsets of cardinal at least 3

◆□> <圖> < E> < E> E のQQ

5/14

•
$$w_i = 1/4$$
 $\lambda = 3/4$

Example 1

- ▶ *n* = 4
- Sufficient Coalitions = all subsets of cardinal at least 3

◆□ > ◆□ > ◆□ > ◆□ > ◆□ > ◆□ >

5/14

$$w_i = 1/4 \qquad \lambda = 3/4 x = (1110) \qquad \rightarrow \qquad \sum_{i=1}^4 = 3/4 \ge \lambda$$

Example 2

- ▶ *n* = 4
- ▶ Sufficient Coalitions = {13, 14, 23, 24}

Example 2

- ▶ *n* = 4
- Sufficient Coalitions = $\{13, 14, 23, 24\}$
- > This rule cannot be represented by weights and threshold

Example 2

- ▶ *n* = 4
- Sufficient Coalitions = $\{13, 14, 23, 24\}$
- This rule cannot be represented by weights and threshold

$$\begin{cases} w_{1} + w_{3} \geq \lambda \\ w_{1} + w_{4} \geq \lambda \\ w_{2} + w_{3} \geq \lambda \\ w_{2} + w_{4} \geq \lambda \\ w_{1} + w_{2} < \lambda \\ w_{3} + w_{4} < \lambda \end{cases}$$

★白▶ ★課▶ ★注▶ ★注▶ 一注

6/14

Example 2

- ▶ *n* = 4
- ▶ Sufficient Coalitions = {13, 14, 23, 24}
- This rule cannot be represented by weights and threshold

$$egin{array}{ccccc} & w_1+w_3 & \geq & \lambda \ & w_1+w_4 & \geq & \lambda \ & w_2+w_3 & \geq & \lambda \ & w_2+w_4 & \geq & \lambda \ & w_1+w_2 & < & \lambda \ & w_3+w_4 & < & \lambda \end{array}$$

▶ summing up the first four inequalities, we get that $\lambda \le 1/2 \sum_{i=1}^{4} w_i$;

Example 2

- ▶ *n* = 4
- ▶ Sufficient Coalitions = {13, 14, 23, 24}
- This rule cannot be represented by weights and threshold

$$egin{array}{ccccc} & w_1+w_3 & \geq & \lambda \ & w_1+w_4 & \geq & \lambda \ & w_2+w_3 & \geq & \lambda \ & w_2+w_4 & \geq & \lambda \ & w_1+w_2 & < & \lambda \ & w_3+w_4 & < & \lambda \end{array}$$

- ▶ summing up the first four inequalities, we get that $\lambda \le 1/2 \sum_{i=1}^{4} w_i$;
- ▶ summing up the last two yields $\lambda > 1/2 \sum_{i=1}^{4} w_i$.

k-additive positive Boolean functions

Result

For any positive Boolean function, its true points can be separated from its false points by means of a monotone (pseudo-)Boolean *multilinear polynomial* p of some degree k:

k-additive positive Boolean functions

Result

For any positive Boolean function, its true points can be separated from its false points by means of a monotone (pseudo-)Boolean *multilinear polynomial* p of some degree k:

$$p(x) = \sum_{A:|A| \le k} c(A) \prod_{i \in A} x_i$$

and

$$f(x) = 1 \quad \Leftrightarrow \quad p(x) \ge 0$$

<ロ> <回> <回> <回> <回> <回> <回> <回> <回> <回> <

k = 1: threshold functions

$$p(x) = c_0 + \sum_i c_i x_i \ge 0$$

k = 1: threshold functions

$$p(x) = c_0 + \sum_i c_i x_i \ge 0$$

iff

$$\sum_{i} c_{i} x_{i} \geq -c_{0} = \lambda$$

k = 2

$$p(x) = c_0 + \sum_i c_i x_i + \sum_{i \neq j} c_{ij} x_i x_j \ge 0$$

< □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □ > < □

$$k = 2$$

$$p(x) = c_0 + \sum_i c_i x_i + \sum_{i \neq j} c_{ij} x_i x_j \ge 0$$
iff
$$\sum_i c_i x_i + \sum_{i \neq j} c_{ij} x_i x_j \ge -c_0 = \lambda$$

<ロ> <冊> < ≧> < ≧> < ≧> ≥ のへへ 9/14 Example 2 : Sufficient Coalitions = $\{13, 14, 23, 24\}$

 ${\mathcal G}$ and ${\mathcal B}$ can be separated by a multilinear polynomial of degree 2

$$rac{}_{i} = 0.25$$

•
$$c_{12} = c_{34} = -0.1$$

$$\blacktriangleright$$
 $-c_0 = \lambda = 0.5$

Example 2 : Sufficient Coalitions = $\{13, 14, 23, 24\}$

 ${\mathcal G}$ and ${\mathcal B}$ can be separated by a multilinear polynomial of degree 2

- ▶ c_i = 0.25
- $c_{12} = c_{34} = -0.1$
- \blacktriangleright $-c_0 = \lambda = 0.5$
- ▶ p(1100) = 0.4 < 0.5

Example 2 : Sufficient Coalitions = $\{13, 14, 23, 24\}$

 ${\mathcal G}$ and ${\mathcal B}$ can be separated by a multilinear polynomial of degree 2

- ▶ c_i = 0.25
- $c_{12} = c_{34} = -0.1$
- $\blacktriangleright -c_0 = \lambda = 0.5$
- p(1100) = 0.4 < 0.5
- $p(1110) = 0.75 0.1 \ge 0.5$

Interpretation

There is a negative synergy between 1,2 and between 3,4

▲口 ▶ ▲圖 ▶ ▲ 臣 ▶ ▲ 臣 ▶ □ 臣 □ 約

10/14

•
$$c_i = 0.25$$

•
$$c_{13} = c_{14} = c_{23} = c_{24} = 0.1$$

• $-c_0 = \lambda = 0.6$

- ▶ c_i = 0.25
- $c_{13} = c_{14} = c_{23} = c_{24} = 0.1$
- $\blacktriangleright -c_0 = \lambda = 0.6$
- ▶ p(1100) = 0.5 < 0.6

•
$$c_i = 0.25$$

•
$$c_{13} = c_{14} = c_{23} = c_{24} = 0.1$$

 $\blacktriangleright -c_0 = \lambda = 0.6$

- ▶ p(1100) = 0.5 < 0.6
- $p(1010) = 0.5 + 0.1 \ge 0.6$

Interpretation

There are positive synergies between $\{1,3\};$ $\{1,4\};$ $\{2,3\}$ and between $\{2,4\}$

Conclusion

The positive or negative character of synergies does not seem to be intrinsic

•
$$c_i = 0.25$$

•
$$c_{13} = c_{14} = c_{23} = c_{24} = 0.1$$

 $\blacktriangleright -c_0 = \lambda = 0.6$

- ▶ p(1100) = 0.5 < 0.6
- $p(1010) = 0.5 + 0.1 \ge 0.6$

Interpretation

There are positive synergies between $\{1,3\};$ $\{1,4\};$ $\{2,3\}$ and between $\{2,4\}$

Conclusion

- The positive or negative character of synergies does not seem to be intrinsic
- ► For example 2, some non-null interaction is needed

•
$$c_i = 0.25$$

•
$$c_{13} = c_{14} = c_{23} = c_{24} = 0.1$$

 $\blacktriangleright -c_0 = \lambda = 0.6$

- ▶ p(1100) = 0.5 < 0.6
- $p(1010) = 0.5 + 0.1 \ge 0.6$

Interpretation

There are positive synergies between $\{1,3\};$ $\{1,4\};$ $\{2,3\}$ and between $\{2,4\}$

Conclusion

- The positive or negative character of synergies does not seem to be intrinsic
- ▶ For example 2, some non-null interaction is needed
- For example 1, the separating function can be linear $(k = 1)^{\frac{1}{2}}$

Enumerating and categorizing positive Boolean functions up to k = 6

n	\mathcal{C}_1		\mathcal{C}_2		\mathcal{C}_3		R(n)
0	2	(100.0 %)	0	(00.00 %)		(00.00 %)	2
1	3	(100.0 %)	0	(00.00 %)	0	(00.00 %)	3
2	5	(100.0 %)	0	(00.00 %)	0	(00.00 %)	5
3	10	(100.0 %)	0	(00.00 %)	0	(00.00 %)	10
4	27	(90.00 %)	3	(10.00 %)	0	(00.00 %)	30
5	119	(56.67 %)	91	(43.33 %)	0	(00.00 %)	210
6	1113	(06.81 %)	14902	(91.13 %)	338	(02.07 %)	16 353

Table: Number and proportion of inequivalent families of SCs that are representable by a 1-, 2- or 3-additive capacity

Comments

▶ Up to n = 3, all positive Boolean functions are threshold function (k = 1)

Comments

▶ Up to n = 3, all positive Boolean functions are threshold function (k = 1)

• Up to n = 5, all positive Boolean functions are k = 2-additive

Comments

- ▶ Up to n = 3, all positive Boolean functions are threshold function (k = 1)
- Up to n = 5, all positive Boolean functions are k = 2-additive
- ► In other words, it can always be avoided to use 3-interactions up to n = 5

Families of Minimal Sufficient Coalitions

▶ {136, 234, 125, 456}



Families of Minimal Sufficient Coalitions

- ▶ {136, 234, 125, 456}
- ▶ {135, 256, 345, 36, 234, 456, 1245, 146, 123}

Families of Minimal Sufficient Coalitions

- ► {136, 234, 125, 456}
- ▶ {135, 256, 345, 36, 234, 456, 1245, 146, 123}

There are many others (338 inequivalent families requiring 3-interactions)

▲口 → ▲圖 → ▲ 臣 → ▲ 臣 → □ 臣 □

14/14

Families of Minimal Sufficient Coalitions

- ▶ {136, 234, 125, 456}
- ▶ {135, 256, 345, 36, 234, 456, 1245, 146, 123}

There are many others (338 inequivalent families requiring 3-interactions)

Reference : Enumerating and categorizing positive Boolean functions separable by a *k*-additive capacity. E. Ersek Uyanık, O.Sobrie, V. Mousseau, M. Pirlot, DAM9907 Discrete Applied Mathematics, to appear.