# Fuzzy Logic \& Data Processing 

Lecture notes for Modern Method of Data Processing (CCOD) in 2014

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## PART I

## Fuzzy Set Arithmetics

## 1 Fuzzy Set Theory

### 1.1 Fuzzy set vs. Crisp set

- Examples of crisp set
* $0<x<10$
$\star \mathrm{x}=12$
- Examples of fuzzy set
$\star\{x$ is much smaller than 10$\}$
$\star$ \{ x is close to 12$\}$
$\star$ Beer is either of \{very-cold, cold, not-so-cold, warm\}


### 1.1.1 Membership function

How $x$ is likely to be $A$ is expressed by a function called membership function. Usually it is described as $\mu_{A}(x)$.

For example, a possible membership function for a fuzzy expression $\{\mathrm{x}$ is close to 12$\}$ will be

$$
\begin{equation*}
\mu(x)=\frac{1}{1+(x-12)^{2}} \tag{1}
\end{equation*}
$$

See Figure 1.

### 1.1.2 AND and OR in Fuzzy Logic

In the logic of crisp set $A$ and $B$ and $A$ or $B$ are defined as in Figure 3.
In Fuzzy Logic, on the other hand, the membership function of $A$ and $B$ and $A$ or $B$ are specified in various way, but most popular ones are:

$$
\begin{equation*}
\mu_{A \cap B}(x)=\min \left\{\mu_{A}(x), \mu_{B}(x)\right\} \tag{2}
\end{equation*}
$$

and

$$
\begin{equation*}
\mu_{A \cup B}(x)=\max \left\{\mu_{A}(x), \mu_{B}(x)\right\} \tag{3}
\end{equation*}
$$

respectively.


Figure 1: Examples of membership function $\{x$ is much smaller than 10$\}$ (right) and $\{x$ is close to 12$\}$ (left).


Figure 2: AND and OR in crisp set.


Figure 3: AND and OR in fuzzy set.

To be more concrete the membership function of $x$ is closer to $4 A N D / O R x$ is closer to 5 is like a Figure 4.


Figure 4: Membership function of $x$ is closer to $4 O R x$ is closer to 5

- Very cold or pretty cold beer. $(\mu(x)$ is defined on temperature).

Assume we like very cold beer or pretty cold beer and now we have a beer the temperature of which is 3 degree. Then how is the beer likely to be our prefered one?


Note that this operation of $O R$ was possible because both of the two membership function is defined on the same domain temperature. Then what if two membership functions are defined on different domains, such as age and height?

## - Young and tall.

For example,
We cannot draw the membership function of young and tall on the 2-dimensional coordinate any more.
(1) 3 - D graphic $(\mathrm{z}=\mu$ is defined on $\mathrm{x}=$ age and $\mathrm{y}=$ height $)$
(2) Matrix representation koko





| height \age | 0 | 10 | 20 | 30 | 40 | 50 | 60 | 70 | 80 | 90 | 100 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 150 |  |  |  |  |  |  |  |  |  |  |  |
| 160 |  |  |  |  |  |  |  |  |  |  |  |
| 170 |  |  |  |  |  |  |  |  |  |  |  |
| 180 |  |  |  |  |  |  |  |  |  |  |  |
| 190 |  |  |  |  |  |  |  |  |  |  |  |

### 1.1.3 IF-Then rule in Fuzzy Logic

In Fuzzy Logic, the membership of IF A Then $B$ is specified also in many way. Here, let's take it as

* Mamdani's proposal

$$
\begin{equation*}
\mu_{A \rightarrow B}(x)=\min \left\{\mu_{A}(x), \mu_{B}(x)\right\} \tag{4}
\end{equation*}
$$

* Larsen's proposal

$$
\begin{equation*}
\mu_{A \rightarrow B}(x)=\mu_{A}(x) \times \mu_{B}(x) \tag{5}
\end{equation*}
$$

- If he is young then my love to him is strong.

- If he is young and tall then my love to him is very strong.


### 1.2 How to express multidimensional membershipfunction

## PART II Fuzzy Controller

## 2 Fuzzy Controller

Let's construct a virtual metro and control trains by fuzzy controller.

## A goal

We now assume $x$ is speed of my car, $y$ is distance to the car in front, and $z$ is how strongly we push brake-pedal. Then let's controll my car with a set of rules, like

- IF $x$ is high AND $y$ is short THEN $z$ should be strong
- IF $x$ is medium AND $y$ is long THEN $z$ should be medium
- IF $x$ is medium low or $x$ is medium AND $y$ is long THEN $z$ should be weak
- IF $x$ is low or $x$ is medium low AND $y$ is short or $y$ is medium hort THEN $z$ should be medium weak
- etc.

Then the results will be plotted like in the Figure below.


Figure 5: An example of the goal of Fuzzy controller

### 2.1 Virtual metro system with two trains in a loop line

We study Fuzzy Controllar via a simulation of virutal metro with one loop line on which two Train A and B run. To simplify we don't assume stations. That is, both trains always run. The speed of these trains are denoted as $x_{A}$ and $X_{B}$. The distance from train A to train B is denoted as $y_{A}$ and from train B to train A is $y_{B}$. Note that $x_{A}+y_{B}$ is constant (length of the loop line). Speed will be controlled by the distance to the train in front via its break. The shorter the distance, the storonger the break in order to avoid a collision.

## 3 Vertual metro

Let's create a virtual metro system with 2 cars on a loop line with 1000 pixels in which 4 stations 1, 2, 3 and 4 at pixel number $0,250,500$ and 750 , respectively.


Figure 6: To de-fuzzify strength of break

Exercise 1 Create your own simulation of metro with one loop on which two trains $A$ and $B$ run, using graphics. 6 parameters $x_{A}, x_{B}, y_{A}, y_{B}, z_{A}, z_{B}$, should also be desplayed on the screen. The simulation might be started with $x_{A}=x_{B}, y_{A}=y_{B}, z_{A}=z_{B}=0$.

### 3.1 Let's design a set of rules for driving a train

### 3.1.1 membership function

E.g., when we say "speed is 13 ," it is likely to be fast with $75 \%$ certain and medium with $25 \%$.

## speed



Figure 7: An example of 5 membership function for speed.
distance $y$


Figure 8: An example of 5 membership function for speed.

## brake



Figure 9: An example of 5 membership function for speed.

### 3.1.2 One point of break



Figure 10: An example of 5 membership function for speed.

### 3.1.3 One plaine of break



Figure 11: An example of 5 membership function for speed.

### 3.1.4 3-D control of break



Figure 12: An example of 5 membership function for speed.

### 3.1.5 To calculate one point of break value for fixed speed and distance under one rule

We now assume our rule is
IF speed is fast AND distance is short THEN break is strong
Then

| speed | $\mu$ | distance | $\mu$ | break | $\mu$ | total $\mu$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 13 | 0.75 | 125 | 0.25 | 0 | 0.00 | 0.00 |
| 13 | 0.75 | 125 | 0.25 | 1 | 0.00 | 0.00 |
| 13 | 0.75 | 125 | 0.25 | 2 | 0.00 | 0.00 |
| 13 | 0.75 | 125 | 0.25 | 3 | 0.00 | 0.00 |
| 13 | 0.75 | 125 | 0.25 | 4 | 0.00 | 0.00 |
| 13 | 0.75 | 125 | 0.25 | 5 | 0.33 | 0.08 |
| 13 | 0.75 | 125 | 0.25 | 6 | 1.00 | 0.25 |
| 13 | 0.75 | 125 | 0.25 | 7 | 0.33 | 0.08 |
| 13 | 0.75 | 125 | 0.25 | 8 | 0.00 | 0.00 |
| 13 | 0.75 | 125 | 0.25 | 9 | 0.00 | 0.00 |



Figure 13: An example of 5 membership function for speed.

We now know the center of gravity of break is at at 6 . So the point is $(13,125,6)$.


Figure 14: An example of 5 membership function for speed.

### 3.1.6 To calculate one point of break value for fixed speed and distance under two rules

| Rule 1 |  |  |  |  |  |  | Rule 2 |  |  |  |  |  | Total |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $x$ | $\mu$ | $y$ | $\mu$ | $z$ | $\mu$ | $\mu 1$ | $x$ | $\mu$ | $y$ | $\mu$ | $z$ | $\mu$ | $\mu 2$ | $\mu$-final |
| 15 | 0.25 | 80 | 0.25 | 0 | 0.25 | 0.25 | 15 | 0.25 | 80 | 0.25 | 0 | 0.25 | 0.25 | 0.25 |
| 15 | 0.25 | 80 | 0.25 | 1 | 0.25 | 0.25 | 15 | 0.25 | 80 | 0.25 | 1 | 0.25 | 0.25 | 0.25 |
| 15 | 0.25 | 80 | 0.25 | 2 | 0.25 | 0.25 | 15 | 0.25 | 80 | 0.25 | 2 | 0.25 | 0.25 | 0.25 |
| 15 | 0.25 | 80 | 0.25 | 3 | 0.25 | 0.25 | 15 | 0.25 | 80 | 0.25 | 3 | 0.25 | 0.25 | 0.25 |
| 15 | 0.25 | 80 | 0.25 | 4 | 0.25 | 0.25 | 15 | 0.25 | 80 | 0.25 | 4 | 0.25 | 0.25 | 0.25 |
| 15 | 0.25 | 80 | 0.25 | 5 | 0.25 | 0.25 | 15 | 0.25 | 80 | 0.25 | 5 | 0.25 | 0.25 | 0.25 |
| 15 | 0.25 | 80 | 0.25 | 6 | 0.25 | 0.25 | 15 | 0.25 | 80 | 0.25 | 6 | 0.25 | 0.25 | 0.25 |
| 15 | 0.25 | 80 | 0.25 | 7 | 0.25 | 0.25 | 15 | 0.25 | 80 | 0.25 | 7 | 0.25 | 0.25 | 0.25 |
| 15 | 0.25 | 80 | 0.25 | 8 | 0.25 | 0.25 | 15 | 0.25 | 80 | 0.25 | 8 | 0.25 | 0.25 | 0.25 |
| 15 | 0.25 | 80 | 0.25 | 9 | 0.25 | 0.25 | 15 | 0.25 | 80 | 0.25 | 9 | 0.25 | 0.25 | 0.25 |

3.1.7 To calculate one point of break value for fixed speed and distance under ten rules

| Rule 1 |  |  |  | Rule 2 |  |  |  | $\cdots$ | Rule 10 |  |  |  | Total |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $x$ | $y$ | $z$ | $\mu$ | $x$ | $y$ | $z$ | $\mu$ | $\cdots$ | $x$ | $y$ | $z$ | $\mu$ | $\mu$ |
| 15 | 250 | 0 | 0.84 | 15 | 250 | 0 | 0.52 | $\cdots$ | 15 | 250 | 0 | 0.7 | 0.7 |
| 15 | 250 | 1 | 0.84 | 15 | 250 | 1 | 0.52 | $\cdots$ | 15 | 250 | 1 | 0.7 | 0.7 |
| 15 | 250 | 2 | 0.84 | 15 | 250 | 2 | 0.52 | $\cdots$ | 15 | 250 | 2 | 0.7 | 0.7 |
| 15 | 250 | 3 | 0.84 | 15 | 250 | 3 | 0.52 | $\cdots$ | 15 | 250 | 3 | 0.7 | 0.7 |
| 15 | 250 | 4 | 0.84 | 15 | 250 | 4 | 0.52 | $\cdots$ | 15 | 250 | 4 | 0.7 | 0.7 |
| 15 | 250 | 5 | 0.84 | 15 | 250 | 5 | 0.52 | $\cdots$ | 15 | 250 | 5 | 0.7 | 0.7 |
| 15 | 250 | 6 | 0.84 | 15 | 250 | 6 | 0.52 | $\cdots$ | 15 | 250 | 6 | 0.7 | 0.7 |
| 15 | 250 | 7 | 0.84 | 15 | 250 | 7 | 0.52 | $\cdots$ | 15 | 250 | 7 | 0.7 | 0.7 |
| 15 | 250 | 8 | 0.84 | 15 | 250 | 8 | 0.52 | $\cdots$ | 15 | 250 | 8 | 0.7 | 0.7 |
| 15 | 250 | 9 | 0.84 | 15 | 250 | 9 | 0.52 | $\cdots$ | 15 | 250 | 9 | 0.7 | 0.7 |



Figure 15: An example of 5 membership function for speed.

## PART III

## Fuzzy Classification

## 4 Classify data by a rule set

Assume we classiy $M$ data to be classified by using $N$ features.

$$
x_{1}, x_{2}, x_{3}, \cdots, x_{N}
$$

A rule such as

$$
\text { If } x_{1}=A_{1} \text { and } x_{2}=A_{2}, \text { and } \cdots, \text { and } x_{N}=A_{N} \text { then class }=\omega_{p} .
$$

classifies the data to one class $\omega_{p}$.
$A_{i}$ is called attribute. For instance, (i) IF $x_{i}=30$, (ii) IF $15<x_{i}<20$, (iii) IF $x_{i}$ is Large, or (iv) IF $x_{i}$ is Female, etc. The first two are called crisp, second is fuzzy, and fourth is called categorical. Let's take an example.

IF $x_{1}=20 \mathrm{~g}$ AND $10 \mathrm{~cm}<x_{2}<20 \mathrm{~cm}$ AND $x_{3}=$ Green, AND $x_{4}=$ Fruits THEN this is apple.

## 5 A benchmark - Iris database

As an example target here, we classify Iris flowers. Iris flower dataset ${ }^{1}$ is made up of 150 samples consists of three species of iris flower, that is, setosa, versicolor and virginica. Each of these three families includes 50 samples. Each sample is a four-dimensional vector representing four attributes of the iris flower, that is, sepal-length, sepal-width, petal-length, and petal-width.


All data are given as crisp as below.


| $x_{1}$ | $x_{2}$ | $x_{3}$ | $x_{4}$ | class |
| :---: | :---: | :---: | :---: | :---: |
| 5.1 | 3.5 | 1.4 | 0.2 | 1 (Setosa) |
| 4.9 | 3.0 | 1.4 | 0.2 | 1 (Setosa) |
| 4.7 | 3.2 | 1.3 | 0.2 | 1 (Setosa) |
| $\ldots$ | $\ldots$ | $\ldots$ | $\ldots$ | $\ldots$ |
| 7.0 | 3.2 | 4.1 | 1.4 | 2 (Versicolor) |
| 6.4 | 3.2 | 4.5 | 1.5 | 2 (Versicolor) |
| 6.9 | 3.1 | 4.9 | 1.5 | 2 (Versicolor) |
| $\ldots$ | $\ldots$ | $\ldots$ | $\ldots$ | $\ldots$ |
| 5.8 | 2.7 | 5.1 | 1.9 | 3 (Virginica) |
| 7.1 | 3.0 | 5.9 | 2.1 | 3 (Virginica) |
| 6.3 | 2.9 | 5.6 | 1.8 | 3 (Virginica) |
| $\ldots$ | $\cdots$ | $\ldots$ | $\cdots$ | $\cdots$ |

[^0]
### 5.1 Let's visualize data

Each data is a point in 4 -dimensional space, i.e., $x_{1}, x_{2}, x_{3}$ and $x_{4}$.

### 5.1.1 distribution of each of 4 attributes

First, let's see how each $x_{i}(i=1,2,3,4)$ of these dataset distributed.

### 5.1.2 What if we had only two attributes?

### 5.1.3 Demension reduction from 4 to 2 by Samon mapping



Figure 16: Sammon mapping of iris data.

### 5.2 Non-fuzzy approach

If
$a_{1}^{1} \leq x_{1}<b_{1}^{1}$ and $a_{2}^{1} \leq x_{2}<b_{2}^{1}$ and $a_{3}^{1} \leq x_{3}<b_{3}^{1}$ and $a_{4}^{1} \leq x_{4}<b_{4}^{1}$ then class $=1$.
Else if
$a_{1}^{2} \leq x_{1}<b_{1}^{2}$ and $a_{2}^{2} \leq x_{2}<b_{2}^{2}$ and $a_{3}^{2} \leq x_{3}<b_{3}^{2}$ and $a_{4}^{2} \leq x_{4}<b_{4}^{2}$ then class $=2$.
Else
clase $=3$.

## 6 TS-Fuzzy Formula

### 6.1 Singleton Consequence

$$
R_{i} \text { : If } x_{1} \text { is } A_{1}^{i} \text { and } x_{2} \text { is } A_{2}^{i} \text { and } \cdots \text { and } x_{n} \text { is } A_{n}^{i} \text { then } y \text { is } g^{i} \text {. }
$$

### 6.2 Linear Regression Consequence

$R_{i}$ : If $x_{1}$ is $A_{1}^{i}$ and $x_{2}$ is $A_{2}^{i}$ and $\cdots$ and $x_{n}$ is $A_{n}^{i}$ then $y=a_{1}^{1} x_{1}+a_{2}^{1} x_{1}+\cdots+a_{n}^{i} x_{n}+b^{i}$.

### 6.3 Triangle vs. Gaussian membership function

$$
\mu(x)=\exp \left\{-\frac{(x-c)^{2}}{w^{2}}\right\}
$$

### 6.4 Example - Iris data classification

### 6.4.1 Singleton Consequence with triangle membership

Apply the TS-fuzzy formula above to the iris flawer database, assumming the folloing $p=3$ rules and membership functions ${ }^{2}$.
$R_{1}$ : IF $x_{1}$ is short AND $x_{2}$ is long AND $x_{3}$ is short AND $x_{4}$ is short THEN y $=1.00$.
$R_{2}$ : IF $x_{1}$ is medium AND $x_{2}$ is small AND $x_{3}$ is medium AND $x_{4}$ is medium THEN $\mathrm{y}=2.10$.
$R_{3}$ : IF $x_{1}$ is long AND $x_{2}$ is medium AND $x_{3}$ is long AND $x_{4}$ is long THEN $\mathrm{y}=2.95$.
where each of the membership functions are adjusted as Figure 1 below.
Apply TS-formula above and then estimated class is:

$$
y= \begin{cases}1 & \ldots \text { if } \hat{y}<1.5 \\ 2 & \ldots \\ \text { if } 1.5 \leq \hat{y}<3.0 \\ 3 & \ldots\end{cases}
$$

Exercise 2 How many y out of 150 data are collect?

[^1]
### 6.4.2 Lenear Regression Consequence with Gaussian membership

Apply the TS-fuzzy formula above to the iris flawer database, assumming the folloing $p=3$ rules and membership functions ${ }^{3}$.

$$
\left[\begin{array}{cccc}
a_{1}^{1} & a_{2}^{1} & a_{3}^{1} & a_{3}^{1} \\
a_{1}^{2} & a_{2}^{2} & a_{3}^{2} & a_{3}^{1} \\
a_{1}^{3} & a_{2}^{3} & a_{3}^{3} & a_{3}^{1}
\end{array}\right]=\left[\begin{array}{cccc}
-0.0000 & 0.0000 & -0.0001 & 0.0005 \\
-0.1121 & -0.2234 & 0.0029 & 0.0005 \\
-0.1020 & -0.0624 & 0.1276 & 0.0005
\end{array}\right]
$$

and

$$
\left[\begin{array}{l}
b^{1} \\
b^{2} \\
b^{3}
\end{array}\right]=\left[\begin{array}{l}
0.6667 \\
1.7547 \\
1.8412
\end{array}\right]
$$

Gaussian membership function is defiend here as:

$$
\mu(x)=\exp \left\{-\frac{(x-c)^{2}}{w^{2}}\right\}
$$

where $c$ and $w$ represent center and width of distribution, respectively.

### 6.5 Neuro Fuzzy approach

### 6.5.1 Fuzzy Neural Network Implementation.

The procedure described in the previous sub-subsection can be realized when we assume a neural network architecture such as depicted in Fig. 2. The 1st layer is made up of $n$ input neurons. The 2nd layer is made up of $H$ groups of a neuronal structure each contains $n$ neurons where the $i$-th neuron of the $k$-th group has a connection to the $i$-th neuron in the 1st layer with a synaptic connection which has a pair of weights ( $w_{i k}, \sigma_{i k}$ ). Then $k$-th group in the second layer calculates the value $\mu_{k}(\mathbf{x})$ from the values which are received from each of the $n$ neurons in the first layer. The 3rd layer is made up of $m$ neurons each of which collects the $H$ values from the output of the second layer, that is $j$-th neuron of the 3 rd layer receives the value from $k$-th output in the second layer with the synapse which has the weight $\nu_{k j}$

### 6.5.2 How it learns?

Castellano et al. [?] used (i) a competitive learning to determine how many rules are needed under initial weights created at random. Then, in order to optimize the initial random

[^2]weight configuration, they use (ii) a gradient method performing the steepest descent on a surface in the weight space employing the same training data, that is, supervised learning.

Here, on the other hand, we use a simple genetic algorithm, since our target space is specific enough to know the network structure in advance, i.e., only unique rule is necessary. Our concern, therefore, is just obtaining the solution of weight configuration of the network. That is to say, all we want to know is a set of parameters $w_{i k}, \sigma_{i k}$ and $\nu_{k j}(i=1, \cdots n),(k=1, \cdots H),(j=1, \cdots m)$ where $n$ is the dimension of data, $H$ is the number of rules, and $m$ is the number of outputs. Hence our chromosome has those $n \times H \times m$ genes. Starting with a population of chromosomes whose genes are randomly created, they evolve under simple truncate selection where higher fitness chromosome are chosen, with uniform crossover and occasional mutation by replacing some of a few genes with randomly created other parameters, expecting higher fitness chromosomes will be emerged. These settings are determined by trials and errors experimentally.

### 6.6 Multi input multi output

$$
R_{1} \text { : If } x_{1}=A_{1}^{1} \text { and } x_{2}=A_{2}^{1} \text { and } x_{3}=A_{3}^{1} \text { and } x_{4}=A_{4}^{1} \text { then } y=g^{1}
$$

$$
\mu_{A_{1}^{1}}\left(x_{1}\right) \overbrace{x_{1}}^{\mathbf{A}_{1}^{1}} \mu_{A_{2}^{1}}\left(x_{1}\right) \underbrace{\mathbf{A}_{2}^{1}}_{x_{2}} \mu_{A_{3}^{1}\left(x_{1}\right)}^{x_{x_{3}}} \underbrace{\mathbf{A}_{3}^{1}}_{x_{4}} \underbrace{\prod_{i=1}^{4}}_{A_{4}^{1}\left(x_{1}\right) / \bigwedge_{1}^{\mathbf{A}_{4}^{1}}} \mu_{A_{i}^{1}}\left(x_{i}\right)
$$

$R_{2}$ : If $x_{1}=A_{1}^{2}$ and $x_{2}=A_{2}^{2}$ and $x_{3}=A_{3}^{2}$ and $x_{4}=A_{4}^{2}$ then $y=g^{2}$

$R_{3}$ : If $x_{1}=A_{1}^{3}$ and $x_{2}=A_{2}^{3}$ and $x_{3}=A_{3}^{3}$ and $x_{4}=A_{4}^{3}$ then $y=g^{3}$




Figure 17: TS-model singleton conswquence. How to estimate class of a data.


Figure 18: Triangle membership functions representing small, medium and large for $x_{1}$ (up left), $x_{2}$ (Up right), $x_{3}$ (bottom left) and $x_{4}$ (bottom left).

Figure 19: Data for 12 triangle membership function above, indicating (start-peak-end) of each triangle for small, medium and large for each of $x_{1}, x_{2}, x_{3}$ and $x_{4}$.


Figure 20: Gaussian membership functions representing small, medium and large for $x_{1}$ (up left), $x_{2}$ (Up right), $x_{3}$ (bottom left) and $x_{4}$ (bottom left).


Figure 21: Architecture of the proposed fuzzy neural network which infers how an input $\mathbf{x}=\left(x_{1}, \cdots x_{n}\right)$ is likely to belong to the $j$-th class by generating outputs $y_{j}$ each of which reflect the degree of the likeliness. In this example, a 20 -dimension data input will be inferred to which of the 3 classes the input belongs by using 2 rules.

## PART IV

## Time series data forecasting with TS-Fuzzy formula

## 7 Two different formulae

### 7.1 Forcasting a value from its history

Assume $y(t)$ is a value of a variable $y$ at time $t$ such as maximum price of a stock during a day. Then T-S formula for singleton consequeance is as follows ${ }^{4}$.
$R_{i}$ : If $y(t-1)$ is $A_{1}^{i}$ and $y(t-2)$ is $A_{2}^{i}$ and $\cdots$ and $y(t-n+1)$ is $A_{n}^{i}$ then $y(t)$ is $g^{i}$.

### 7.2 Forcasting a value from its history

$R_{i}$ : If $x_{1}(t)$ is $A_{1}^{i}$ and $x_{2}(t)$ is $A_{2}^{i}$ and $\cdots$ and $x_{n}(t)$ is $A_{n}^{i}$ then $y(t)$ is $g^{i}$.

[^3]
## PART V

## Fuzzy Relation

## 8 Relation between two sets

In this section we study fuzzy expressions such as "at least middle-aged," brighter than average," more or less expensive" and "younger than about 20."
First, let's recall Cartesian product $X \times Y$ in which both $X$ and $Y$ is a set. Let me take an example. Assume now $X=\{1,2\}$ and $Y=\{a, b, c\}$ then $X \times Y=$ $\{(1, a),(1, b),(1, c),(2, a),(2, b),(2, c)\}$. Then relation is defiened over Cartesian product $X \times Y$, that is, a subset of $X \times Y$. In other words relation is a set of ordered pair in which order is important.

Generally it is defined over multipel set, like $X_{1} \times X_{2} \times \cdots \times X_{n}$, but here we think of only product of two set, and call it binary relation.

To visualize we can plot $\mu_{R}(X, Y) 3$-D Cartesian space.
$\star$ Example $1 \ldots X=\{1,2\}, Y=\{2,3,4\}, R: X<Y$
Let's think of it as a crisp logic, that is, the value is 1 (yes) or 0 (no). Then membership function of this relation will be:

| $X \backslash Y$ | 2 | 3 | 4 |
| :---: | :---: | :---: | :---: |
| 1 | 1 | 0 | 0 |
| 2 | 1 | 1 | 0 |
| 3 | 0 | 0 | 1 |

Then what about the relation $R: x \approx y$. Let's think of this example with fuzzy logic.
$\star$ Example $2 \ldots X=\{1,2\}, Y=\{2,3,4\}, R: X \approx Y$

| $X \backslash Y$ | 2 | 3 | 4 |
| :---: | :---: | :---: | :---: |
| 1 | $2 / 3$ | $1 / 3$ | 0 |
| 2 | 1 | $2 / 3$ | $1 / 3$ |
| 3 | $2 / 3$ | 1 | $2 / 3$ |

The values are just examples. Further more we think of $X$ and $Y$ as a continuous values instead of integer. Then membership function is a surface instead of just 9 points, over $X-Y$ coordinate.

We now proceed to examples where we use fuzzy linguistic expression instead of numbers.
First, these matrices are not necessarily rectangular. For example:
$\star$ Example $3 \ldots \mathrm{X}=\{$ Brest, London, BuenosAires $\} \mathrm{Y}=$ Tokyo, NewYork, Minsk, Johanesburg R: very far.

| $X \backslash Y$ | Tokio | New York | Minsk | Johanesburg |
| :---: | :---: | :---: | :---: | :---: |
| Brest |  |  |  |  |
| London |  |  |  |  |
| Buenos Aires |  |  |  |  |

Try to fill those blancs by yourself.
$\star$ Example $4 \ldots \mathrm{X}=\{$ green, yellow, red $\}, \mathrm{Y}=\{$ unripe, semiripe, ripe $\}$.
Imagine an apple. First, with a crisp logic. A red apple is usually ripe but a green apple is unripe. Thus:

| $X \backslash Y$ | unripe | semiripe | ripe |
| :---: | :---: | :---: | :---: |
| green | 1 | 0 | 0 |
| yellow | 0 | 1 | 0 |
| red | 0 | 0 | 1 |

Now, secondly, with a fuzzy logic. A red apple is provably ripe, but a green apple is most likely, and so on. Thus, for example:

| $X \backslash Y$ | unripe | semiripe | ripe |
| :---: | :---: | :---: | :---: |
| green | 1 | 0.5 | 0 |
| yellow | 0.3 | 1 | 0.4 |
| red | 0 | 0.2 | 1 |

### 8.1 Combine two fuzzy relations

We now return to the previous example of tomato.

| $X \backslash Y$ | unripe | semiripe | ripe |
| :---: | :---: | :---: | :---: |
| green | 1 | 0.5 | 0 |
| yellow | 0.3 | 1 | 0.4 |
| red | 0 | 0.2 | 1 |

This is the relation of two sets:

$$
X=\{\text { green }, \text { yellow, red }\}
$$

and

$$
Y=\{\text { unripe }, \text { semiripe, ripe }\}
$$

Let's call this relation $R_{1}$. Then we think a similar but new Relation.

$$
Y=\{\text { unripe }, \text { semiripe, ripe }\}
$$

and

$$
Z=\{\text { sour }, \text { sour }- \text { sweet }, \text { sweet }\}
$$

Let's call this relation $R_{2}$.

| $X \backslash Y$ | sour | sour-sweet | sweet |
| :---: | :---: | :---: | :---: |
| unripen | 0.8 | 0.5 | 0.1 |
| semiripe | 0.1 | 0.7 | 0.5 |
| ripe | 0.2 | 0.3 | 0.9 |

If we combine these two relations $R_{1}$ and $R_{2}$ by the formula

$$
\mu_{R}(x, z) \geq \max _{y \in X}\left\{\min \left\{\mu_{R}(x, y), \mu_{R}(y, z)\right\}\right\},
$$

the result is:
This relation could be expressed by our daily language like
"If tomato is red then it's most likely sweet, possibly sour-sweet, and unlikely sour."
(Contemporary Method of Data Processing)

| $X \backslash Y$ | sour | sour-sweet | sweet |
| :---: | :---: | :---: | :---: |
| red | 0.8 | 0.5 | 0.5 |
| yellow | 0.3 | 0.7 | 0.5 |
| green | 0.2 | 0.3 | 0.9 |

"If tomato is yellow then probably it's sour-sweet, possibly sour, maybe sweet."
"If tomato is green then almost always sour, less likely sour-sweet, unlikely sweet."

Or, we could say:
"Now tomato is more or less red, then what is taste like?"

## 9 Clustering by fuzzy relation

In the previous section, we studied Fuzzy relation between two sets $X$ and $Y R(X, Y$. Here, in this section, we extended it to fuzzy relation between $X$ and $X$, in which our goal is to cluster the elements of $X$ into $n$ clusters such that

$$
X=\bigcup_{i=1}^{n} C_{i}
$$

We start with an intuitive proximity relation which should follow only two condition
(i) Reflectivity

$$
\mu_{R}(x, x)=1 \ldots \forall x \in X
$$

and (ii) Simmetry

$$
\mu_{R}(x, y)=\mu_{R}(y, x) \ldots \forall x, y \in X
$$

Then we use an algorithm ${ }^{5}$ to obtain similarity relation, which also follows (iii) Transivity

$$
\mu_{R}(x, y) \geq \max _{z \in X}\left\{\min \left\{\mu_{R}(x, z), \mu_{R}(z, y)\right\}\right\} \ldots \forall x, y \in X
$$

The

[^4]Algorithm 1 1. Calculate a max-min similarity-relation $R=\left[a_{i j}\right]$
2. Set $a_{i j}=0$ for all $a_{i j}<\alpha$ and $i=j$
3. Select $s$ and $t$ so that $a_{i j}=\max \left\{a_{i j} \mid i<j a n d i, j \in I\right\}$. When tie, select one of these pairs at random

WHILE $a_{s t} \neq 0$ DO put $s$ and $t$ into the same cluster $C=\{s, t\}$ ELSE [4.] ELSE all indices $\in I$ into separated clusters and STOP
4. Choose $u \in I \backslash C$ so that

$$
\sum_{i \in C} a_{i u}=\max _{j \in I \backslash C}\left\{\sum_{i \in C} a_{i j} \mid a_{i j} \neq 0\right\}
$$

When a tie, select one such $u$ at random.
WHILE such a u exists, put u into $C=\{s, t, u\}$ and REPEAT [4.]
5. Let $I=I \backslash C$ and GOTO [3.]

## Example

Exercise 3 Starting from the following $10 \times 10$ proximity-relation $R^{(0)}$, apply the algorithm above. Assume now $\alpha=0.55$.

$$
R^{(0)}=\left[\begin{array}{cccccccccc}
1 & .7 & .5 & .8 & .6 & .6 & .5 & .9 & .4 & .5 \\
.7 & 1 & .3 & .6 & .7 & .9 & .4 & .8 & .6 & .6 \\
.5 & .3 & 1 & .5 & .5 & .4 & .1 & .4 & .7 & .6 \\
.8 & .6 & .5 & 1 & .7 & .5 & .5 & .7 & .5 & .6 \\
.6 & .7 & .5 & .7 & 1 & .6 & .4 & .5 & .8 & .9 \\
.6 & .9 & .4 & .5 & .6 & 1 & .3 & .7 & .7 & .5 \\
.5 & .4 & .1 & .5 & .4 & .3 & 1 & .6 & .2 & .3 \\
.9 & .8 & .4 & .7 & .5 & .7 & .6 & 1 & .4 & .4 \\
.4 & .6 & .7 & .5 & .8 & .7 & .2 & .4 & 1 & .7 \\
.5 & .6 & .6 & .6 & .9 & .5 & .3 & .4 & .7 & 1
\end{array}\right]
$$

## An example solution

By repeating $R^{(n+1)}=R^{(n)} \circ R^{(n)}$ till $R^{(n)}=R^{(n+1)}$. In this way, similarity-relation $R^{(n)}$ will be calculated as:

$$
R^{(n)}=\left[\begin{array}{cccccccccc}
1 & .2 & .5 & .8 & .6 & .2 & .3 & .9 & .4 & .3 \\
.2 & 1 & .3 & .6 & .7 & .9 & .2 & .8 & .3 & .2 \\
.5 & .3 & 1 & .5 & .3 & .4 & .1 & .3 & .7 & .6 \\
.8 & .6 & .5 & 1 & .7 & .3 & .5 & .4 & .1 & .3 \\
.6 & .7 & .3 & .7 & 1 & .2 & .4 & .5 & .8 & .9 \\
.2 & .9 & .4 & .3 & .2 & .4 & .1 & .3 & .7 & .2 \\
.3 & .2 & .1 & .5 & .4 & .1 & 1 & .6 & .1 & .3 \\
.9 & .8 & .3 & .4 & .5 & .3 & .6 & 1 & 0 & .2 \\
.4 & .3 & .7 & .1 & .8 & .7 & .1 & 0 & 1 & .1 \\
.3 & .2 & .6 & .3 & .9 & .2 & .3 & .2 & .1 & 1
\end{array}\right]
$$

Now apply [1.] and [2.]

$$
\left[\begin{array}{cccccccccc}
0 & .7 & 0 & .8 & .6 & .6 & 0 & .9 & 0 & 0 \\
.7 & 0 & 0 & .6 & .7 & .9 & 0 & .8 & .6 & .6 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & .7 & .6 \\
.8 & .6 & 0 & 0 & .7 & 0 & 0 & .7 & 0 & .6 \\
.6 & .7 & 0 & .7 & 0 & .6 & 0 & 0 & .8 & .9 \\
.6 & .9 & 0 & 0 & .6 & 0 & 0 & .7 & .7 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & .6 & 0 & 0 \\
.9 & .8 & 0 & .7 & 0 & .7 & .6 & 0 & 0 & 0 \\
0 & .6 & .7 & 0 & .8 & .7 & 0 & 0 & 0 & .7 \\
0 & .6 & .6 & .6 & .9 & 0 & 0 & 0 & .7 & 0
\end{array}\right]
$$

First, set $I=\{1,2,3,4,5,6,7,8,9,10\}$ and $C=\{ \}$.
Then
3. Now $a_{18}=a_{26}=a_{510}=0.9$ are maximum and $a_{18}$ is randomly selected. Then $C=\{1,8\}$.
4. $a_{12}+a_{82}=a_{14}+a_{84}=1.5$ are maximum and $j=4$ is randomly selected. Then $C=\{1,8,4\}$.
4. $a_{12}+a_{42}+a_{82}=2.1$ is maximum, then $C=\{1,8,4,2\}$.
4. There are no $j$ such that $a_{1 j}+a_{2 j}+a_{4 j}+a_{8 j}$ is maximum. Then final $C=\{1,8,4,2\}$.
$\star a_{16}+a_{26}+a_{46}+a_{86}=0.6+0.9+0+0.7=2.2$ seems maximum but actually not because $a_{46}=0$

$$
\text { Note that } \sum_{i \in C} a_{i u}=\max _{j \in I \backslash C}\left\{\sum_{i \in C} a_{i j} \mid a_{i j} \neq 0\right\}
$$

5. Let $I=\{3,5,6,7,9,10\}$
6. $a_{510}=0.9$ is maximum. Then renew $C$ as $\{5,10\}$.
7. $a_{59}+a_{109}=1.5$ is maximum. Then $C=\{5,10,9\}$.
8. There are no $j$ in $\{3,6,9\}$ such that $a_{5 j}+a_{9 j}+a_{10 j}$ is maximum. Then final $C=\{5,10,9\}$.
9. Let $I=\{3,6,7\}$.
10. Now $a_{36}=a_{37}=a_{67}=0$. Then $\{3\},\{6\}$ and $\{7\}$ are three separated clusters. In fact,

$$
\left[\begin{array}{ccc}
a_{33} & a_{36} & a_{37} \\
a_{63} & a_{66} & a_{67} \\
a_{73} & a_{76} & a_{77}
\end{array}\right]=\left[\begin{array}{lll}
0 & 0 & 0 \\
0 & 0 & 0 \\
0 & 0 & 0
\end{array}\right]
$$

So $\sum_{i \in\{3,6,7\}} a_{i u}=\max _{j \in\{3,6,7\}}\left\{\sum_{i \in C} a_{i j} \mid a_{i j} \neq 0\right\}$ does not exit any more.
In this way, when $\alpha=0.55$, we have 5 clasters $\{1,8,4,2\},\{5,10,9\},\{3\},\{6\}$ and $\{7\}$ are obtained.

### 9.1 Other formula for combination

Other than (i) max-min formula

$$
\mu_{R}(x, y)=\max _{z \in X}\left\{\min \left\{\mu_{R}(x, z), \mu_{R}(z, y)\right\}\right\}
$$

we have a cuple of other formulae:
(ii) max-prod

$$
\left.\mu_{R}(x, y)=\max _{z \in X}\left\{\mu_{R}(x, z)_{R}(z, y)\right\}\right\}
$$

(iii) max-avg

$$
\mu_{R}(x, y)=\max _{z \in X}\left\{\left(\mu_{R}(x, z)+\mu_{R}(z, y)\right) / 2\right\}
$$

(iv) $\max -\Delta$

$$
\mu_{R}(x, y)=\max _{z \in X}\left\{\max \left\{0, \mu_{R}(x, z)+\mu_{R}(z, y)-1\right\}\right\}
$$


[^0]:    ${ }^{1}$ University of California Urvine Machine Learning Repository. ics.uci.edu: pub/machine-learning-databases.

[^1]:    ${ }^{2}$ Taken frome the draft of H. Roubos et al. (2001) IEEE Transactions on Fuzzy Systems, Vol. 9, No. 4, pp. 516-524.

[^2]:    ${ }^{3}$ Taken frome M.H. Kim et al. (2004) A novel appreoach to design of Takagi-Sugeno fuzzy classifier. Joint International Conference on Soft Computing and Intelligent Systems and International Symposium on Advanced Intelligent Systems.

[^3]:    ${ }^{4}$ Taken from Sheta, A. F. () Forecasting the Nile river flow using fuzzy logic model.

[^4]:    ${ }^{5}$ Firstly by Tamura, S. et al. (1971) "Pattern classification based on fuzzy relations." IEEE Transactions on Systems, Man, and Cybernetics, Vol.SMC-1, No. 1. and then extended by Yang, M-S. et al. (1999) "Cluster analusis based on fuzzy relations." Fuzz Sets and Systems, Elsevier, Vol. 120 pp.197212.

