

# About the Choquet integral as an aggregator in the framework of MCDA with interacting criteria

Jean-Luc MARICHAL<sup>1</sup> and Marc ROUBENS<sup>2</sup>

<sup>1</sup> Faculty of Economy  
University of Liège, Sart Tilman - B31  
B-4000 Liège, BELGIUM

<sup>2</sup> Institute of Mathematics  
University of Liège, Sart Tilman - B37  
B-4000 Liège, BELGIUM

## Abstract

We present a model allowing to determine the weights related to interacting criteria. This is done on the basis of the knowledge of a partial ranking over a reference set of alternatives (prototypes), a partial ranking over the set of criteria, and a partial ranking over the set of interactions between pairs of criteria.

**Keywords:** multicriteria decision making, interacting criteria, Choquet integral.

## 1 Introduction

Let us consider a set of *alternatives*  $A = \{a, b, c, \dots\}$  and a set of *criteria*  $N = \{1, \dots, n\}$  in a multicriteria decision making problem. Each alternative  $a \in A$  is associated with a *profile*  $x(a) = (x_1(a), \dots, x_n(a)) \in \mathbb{R}^n$  where  $x_i(a)$  represents the utility of  $a$  related to the criterion  $i$ , with  $x_i \in X_i$ ,  $i = 1, \dots, n$ . We assume that all the utilities  $x_i(a)$  are defined according to a same interval scale.

Suppose that the preferences over  $A$  of the decision maker are known and expressed by a binary relation  $\succeq$ . In the classical multiattribute utility (MAUT) model [9], the problem consists in constructing a *utility function*  $U : \mathbb{R}^n \rightarrow \mathbb{R}$  representing the preference of the decision maker, that

is such that

$$a \succ b \Leftrightarrow U[x(a)] > U[x(b)], \quad \forall a, b \in A.$$

The binary relation  $\succeq$  on  $X = \prod_i X_i$  verifies the independence in coordinates (which is proven to be equivalent to the mutually preferentially independence) iff, for all  $i, x, y, z_i, t_i$ ,

$$(z_i x_{-i}) \succeq (z_i y_{-i}) \text{ implies } (t_i x_{-i}) \succeq (t_i y_{-i})$$

if  $(z_i x_{-i})$  represents the vector which has the same coordinates as  $x \in X$  except for the  $i$ -th coordinative which is  $z_i$ .

For some problems this principle might be violated as it can be seen in the following example

|       | criterion 1<br>(price) | criterion 2<br>(consumption) | criterion 3<br>(comfort) |
|-------|------------------------|------------------------------|--------------------------|
| car 1 | 10.000 Euro            | 10 ℓ / 100 km                | very good                |
| car 2 | 10.000 Euro            | 9 ℓ / 100 km                 | good                     |
| car 3 | 30.000 Euro            | 10 ℓ / 100 km                | very good                |
| car 4 | 30.000 Euro            | 9 ℓ / 100 km                 | good                     |

A decision maker might prefer car 2 to car 1 but also car 3 to car 4.

We know that independence in coordinates is a necessary condition for a utility function to be additive, i.e. it can be assumed that there exists a weight vector  $\omega = (\omega_1, \dots, \omega_n) \in [0, 1]^n$  fulfilling  $\sum_i \omega_i = 1$  such that

$$U[x(a)] = \sum_{i=1}^n \omega_i x_i(a), \quad \forall a \in A. \quad (1)$$

In case of interactive criteria, the weighted arithmetic mean (1) can be extended to a Choquet integral:

$$U[x(a)] = \sum_{i=1}^n x_{(i)}(a) [\mu(A_{(i)}) - \mu(A_{(i+1)})], \quad (2)$$

where  $(\cdot)$  indicates a permutation such that  $x_{(1)}(a) \leq \dots \leq x_{(n)}(a)$ . Also  $A_{(i)} = \{(i), \dots, (n)\}$ , and  $A_{(n+1)} = \emptyset$ . We thus observe that the weights  $\omega_i$  related to the criteria, which were supposed independent, have been substituted by the weights  $\mu(i_1, \dots, i_k)$  related of any coalition of interactive criteria.

In this paper, we propose a model allowing to identify the weights of interacting criteria from a partial preorder over a reference set of alternatives, a partial preorder over the set of values related to each criterion, a partial preorder over interactions between pairs of criteria, and the knowledge of the sign of some interactions between pairs of criteria. The weights can be obtained by solving a linear problem.

## 2 The Choquet integral as an aggregation operator

A *fuzzy measure* on the set  $N$  of criteria is a monotonic set function  $\mu : 2^N \rightarrow [0, 1]$  with  $\mu(\emptyset) = 0$  and  $\mu(N) = 1$ . Monotonicity means that  $\mu(S) \leq \mu(T)$  whenever  $S \subseteq T$ .

One thinks of  $\mu(S)$  as the weight of importance of the subset of criteria  $S$ . Thus, in addition to the usual weights on criteria taken separately, weights on any combination of criteria are also defined.

A fuzzy measure is said to be *additive* if  $\mu(S \cup T) = \mu(S) + \mu(T)$  whenever  $S \cap T = \emptyset$ . In this case, it suffices to define the  $n$  coefficients (weights)  $\mu(1), \dots, \mu(n)$  to define the measure entirely. In general, one needs to define the  $2^n$  coefficients corresponding to the  $2^n$  subsets of  $N$ .

In combinatorics,  $a$  viewed as a set function on  $N$  given by

$$a(S) = \sum_{T \subseteq S} (-1)^{s-t} \mu(T), \quad \forall S \subseteq N \quad (3)$$

is called the *Möbius transform* of  $v$  (see e.g. Rota [13])

Of course, any set of  $2^n$  coefficients  $\{a(T) \mid T \subseteq N\}$  could not be the Möbius representation of a fuzzy measure: the boundary and monotonicity conditions must be ensured. In terms of the Möbius representation, those conditions can be written as follows (see [2]):

$$\begin{cases} a(\emptyset) = 0, & \sum_{T \subseteq N} a(T) = 1, \\ \sum_{T: i \in T \subseteq S} a(T) \geq 0, & \forall S \subseteq N, \forall i \in S. \end{cases} \quad (4)$$

Let  $x = (x_1, \dots, x_n) \in \mathbb{R}^n$ , and  $\mu$  be a fuzzy measure on  $N$ . The (discrete) Choquet integral of  $(x_1, \dots, x_n)$  with respect to  $\mu$  is defined by

$$C_\mu(x_1, \dots, x_n) = \sum_{i=1}^n x_{(i)} [\mu(A_{(i)}) - \mu(A_{(i+1)})],$$

where  $(\cdot)$  indicates a permutation such that  $x_{(1)} \leq \dots \leq x_{(n)}$ . Moreover,  $A_{(i)} = \{(i), \dots, (n)\}$ , and  $A_{(n+1)} = \emptyset$ .

The Choquet integral has good properties for aggregation (see e.g. Grabisch [4]). For instance, it is continuous, non decreasing, comprised between *min* and *max*, stable under the same transformations of interval scales in the sense of the theory of measurement, and coincides with a weighted arithmetic mean when the fuzzy measure is additive.

In this paper, we substitute the Choquet integral to the weighted arithmetic mean whenever interactive criteria are considered.

In terms of the Möbius representation, the Choquet integral is written (see [2]):

$$C_\mu(x) = \sum_{T \subseteq N} a(T) \bigwedge_{i \in T} x_i, \quad x \in \mathbb{R}^n,$$

where  $\wedge$  stands for the minimum operation.

The Choquet integral has been characterized by many authors (Schmeidler [15], de Campos et al. [3], Grabisch et al. [6]). We present here another characterization due to Marichal [10].

Consider an aggregator  $M^{(n)}(x)$ , i.e. a function  $M : E^n \rightarrow \mathbb{R}$  where  $E$  denotes the definition set of values  $x_i, i \in N$ .

The aggregator  $M^{(n)}$  satisfies the axioms of

- *linearity* with respect to the fuzzy measure  $\mu$  (LM) iff there exists functions  $g_T : E^n \rightarrow \mathbb{R}$  ( $T \subset N$ ) such that

$$M^{(n)}(x) = \sum_{T \subset N} \mu(T) g_T(x).$$

- *monotonicity* (Mo) iff for all  $x, x' \in E^n$ , we have

$$x_i \leq x'_i, \forall i \in N \text{ implies } M^{(n)}(x) \leq M^{(n)}(x').$$

- *stability* for admissible positive linear transformations (SPL) iff for all  $x \in E^n$ , all  $r > 0$ ,  $s \in \mathbb{R}$  such that  $rx_i + s \in E$ , for all  $i \in N$

$$M^{(n)}(rx + s) = rM^{(n)}(x) + s.$$

- *extension* (Ex) iff

$$M^{(n)}(e(T)) = \mu(T)$$

if  $e(T)$  represents the characteristic vector of  $T$ , i.e. the vector of  $\{0, 1\}^n$  whose  $i$ -th component is 1 iff  $i \in T$ .

Assuming that  $E \supset [0, 1]$ , Marichal [10] has proved that : An aggregator  $M_\mu^{(n)}$  depending on a fuzzy measure  $\mu$  fulfills (LM, Mo, SPL, Ex) iff

$$M_\mu^{(n)}(x) = C_\mu^{(n)}(x).$$

### 3 The concept of interaction among criteria

The overall importance of a criterion  $i \in N$  is not solely determined by the value  $\mu(i)$ , but also by all  $\mu(S)$  such that  $i \in S$ . The *importance index* or *Shapley value* of criterion  $i$  with respect to  $\mu$  is defined by:

$$\phi_S(i) = \sum_{T \subseteq N \setminus i} \frac{(n-t-1)! t!}{n!} [\mu(T \cup i) - \mu(T)]. \quad (5)$$

The Shapley value is a fundamental concept in game theory [16] expressing a power index. There is in fact another common way of defining a power

index, due to Banzhaf [1]. The so-called Banzhaf value, defined as

$$\phi_B(i) = \frac{1}{2^{n-1}} \sum_{T \subseteq N \setminus i} [\mu(T \cup i) - \mu(T)], \quad (6)$$

can be viewed as an alternative to the Shapley value.

Now, consider a pair  $\{i, j\} \subseteq N$  of criteria. The difference  $a(i, j) = \mu(i, j) - \mu(i) - \mu(j)$  seems to reflect the degree of interaction between  $i$  and  $j$ . This difference is zero if  $i$  and  $j$  are independent criteria. It is positive if there is a synergy effect between  $i$  and  $j$  and negative if they are redundant. Here again, the interaction between  $i$  and  $j$  should depend on the coefficients  $\mu(S)$  such that  $i, j \in S$ . Murofushi and Soneda [11] proposed an interaction index among a pair of criteria, based on multiattribute utility theory. More generally, Grabisch [5] introduced an interaction index among a combination  $S$  of criteria: the *Shapley interaction index* related to  $\mu$ , defined by,  $\forall S \subseteq N$ ,

$$I_S(S) := \sum_{T \subseteq N \setminus S} \frac{(n-t-s)! t!}{(n-s+1)!} \sum_{L \subseteq S} (-1)^{s-l} \mu(L \cup T), \quad (7)$$

that is, in terms of the Möbius representation,

$$I_S(S) = \sum_{T \supseteq S} \frac{1}{t-s+1} a(T), \quad \forall S \subseteq N. \quad (8)$$

Viewed as a set function, the Shapley interaction index coincides on singletons with the Shapley value (5). Roubens [14] developed a parallel notion of interaction index, based on the Banzhaf value (6): the Banzhaf interaction index, defined by,  $\forall S \subseteq N$ ,

$$I_B(S) := \frac{1}{2^{n-s}} \sum_{T \subseteq N \setminus S} \sum_{L \subseteq S} (-1)^{s-l} v(L \cup T), \quad (9)$$

that is, in terms of the Möbius representation,

$$I_B(S) = \sum_{T \supseteq S} \left(\frac{1}{2}\right)^{t-s} a(T), \quad \forall S \subseteq N. \quad (10)$$

It should be noted that the interaction indices  $I_B$  and  $I_S$  have been axiomatically characterized by Grabisch and Roubens [7].

## 4 The 2-order model

We know that a problem involving  $n$  criteria requires  $2^n$  coefficients in  $[0, 1]$  in order to define the fuzzy measure  $\mu$  on every coalition. Of course, a decision maker is not able to give such an amount of information. Moreover, the meaning of the numbers  $\mu(S)$  and  $a(S)$  for  $|S| > 2$  is not so clear for the decision maker.

To overcome this problem, Grabisch [5] proposed to use the concept of *k-order fuzzy measure*. We may think of a fuzzy measure having a polynomial representation of degree 2, or 3, or any fixed integer  $k$ . Such a fuzzy measure is naturally called *k-order fuzzy measure* since it represents a *k-order approximation* of its polynomial expression.

We now confine to the 2-order case, which seems to be the most interesting in practical applications, since it permits to model interaction between criteria while remaining very simple. Indeed, only  $n + \binom{n}{2} = \frac{n(n+1)}{2}$  coefficients are required to define the fuzzy measure:

$$\mu(S) = \sum_{i \in S} a(i) + \sum_{\{i,j\} \subseteq S} a(i,j), \quad \forall S \subseteq N.$$

Note that the 2-order case is equivalent to suppose that the Shapley and Banzhaf interaction indices are zero for subsets of at least 3 elements. In this case, the Choquet integral becomes

$$C_\mu(x) = \sum_{i \in N} a(i) x_i + \sum_{\{i,j\} \subseteq N} a(i,j) (x_i \wedge x_j), \quad x \in \mathbb{R}^n. \quad (11)$$

Moreover, the interaction indices coincide ( $I_S = I_B = I$ ) and we have immediately:

$$I(i) = a(i) + \frac{1}{2} \sum_{j \in N \setminus i} a(i,j), \quad i \in N, \quad (12)$$

$$I(i,j) = a(i,j), \quad i,j \in N, \quad (13)$$

$$I(S) = 0, \quad \forall S \subseteq N, |S| > 2. \quad (14)$$

## 5 Identification of weights

We address now the problem of identification of weights of interacting criteria. More precisely, we

are interested in finding a 2-order fuzzy measure on the basis of a partial ranking over a set alternatives (prototypes).

In this section, we suppose that we have at our disposal an expert or decision maker who is able to tell the relative importance of criteria, and the kind of interaction between them, if any. Formally, the input data of the problem can be summarized as follows:

- The set  $A$  of alternatives and the set  $N$  of criteria,
- A table of scores (utilities)  $\{x_i(a) \mid i \in N, a \in A\}$ ,
- A partial preorder  $\succeq_A$  on  $A$  (ranking of alternatives),
- A partial preorder  $\succeq_N$  on  $N$  (ranking of criteria),
- A partial preorder  $\succeq_P$  on the set of pairs of criteria (ranking of interaction indices),
- The sign of some interactions  $a(i,j)$  : positive, nul, negative (translating synergy, independence or redundancy).

All these data can be formulated with the help of linear equalities or inequalities. Strict inequalities can be converted into vague inequalities by introducing a positive slack quantity.

The problem of finding a 2-order fuzzy measure can be formalized with the help of a linear program. It is obvious that the more the input information is poor, the more the solution set is big. Hence, it is desirable that the information is as complete as possible. However, if this information contains incoherences then the solution set could be empty.

Now, a model for identifying weights could be as follows:

$$\max z = \varepsilon$$

subject to

$$\left. \begin{array}{l} C(a) - C(b) \geq \delta + \varepsilon \quad \text{if } a \succ_A b \\ -\delta \leq C(a) - C(b) \leq \delta \quad \text{if } a \sim_A b \end{array} \right\} \begin{array}{l} \text{partial semiorder} \\ \text{with threshold } \delta \end{array}$$

$$\left. \begin{array}{l} I(i) - I(j) \geq \varepsilon \quad \text{if } i \succ_N j \\ I(i) = I(j) \quad \text{if } i \sim_N j \end{array} \right\} \begin{array}{l} \text{ranking of} \\ \text{criteria} \end{array}$$

$$\left. \begin{array}{l} a(i, j) - a(k, l) \geq \varepsilon \quad \text{if } \{i, j\} \succ_P \{k, l\} \\ a(i, j) = a(k, l) \quad \text{if } \{i, j\} \sim_P \{k, l\} \end{array} \right\} \begin{array}{l} \text{ranking of} \\ \text{pairs of} \\ \text{criteria} \end{array}$$

$$\left. \begin{array}{l} a(i, j) \geq \varepsilon \text{ (resp. } \leq -\varepsilon) \quad \text{if } a(i, j) > 0 \text{ (resp. } < 0) \\ a(i, j) = 0 \quad \text{if } a(i, j) = 0 \end{array} \right\} \begin{array}{l} \text{sign} \\ \text{of} \\ \text{inter-} \\ \text{actions} \end{array}$$

$$\left. \begin{array}{l} \sum_i I(i) = 1 \\ a(i) \geq 0 \quad \forall i \in N \\ a(i) + \sum_{j \in T} a(i, j) \geq 0 \quad \forall i \in N, \forall T \subseteq N \setminus i \end{array} \right\} \begin{array}{l} \text{boundary} \\ \text{and} \\ \text{mono-} \\ \text{tonicity} \\ \text{conditions} \end{array}$$

$$\left. \begin{array}{l} I(i) = a(i) + \frac{1}{2} \sum_{j \in N \setminus i} a(i, j) \quad \forall i \in N \\ C(a) = \sum_{i \in N} a(i) x_i(a) \\ \quad + \sum_{\{i, j\} \subseteq N} a(i, j) [x_i(a) \wedge x_j(a)] \quad \forall a \in A \end{array} \right\} \begin{array}{l} \text{defini-} \\ \text{tions} \end{array}$$

It seems natural to assume that the ranking over  $A$  is translated into a partial semiorder over the set of the global evaluations given by the Choquet integral. This partial semiorder has a fixed threshold  $\delta$ , which can be tuned as wished.

In order to illustrate the model, two small examples will be presented. They are constructed in such a way that no generalized weighted arithmetic mean can be used as utility function.

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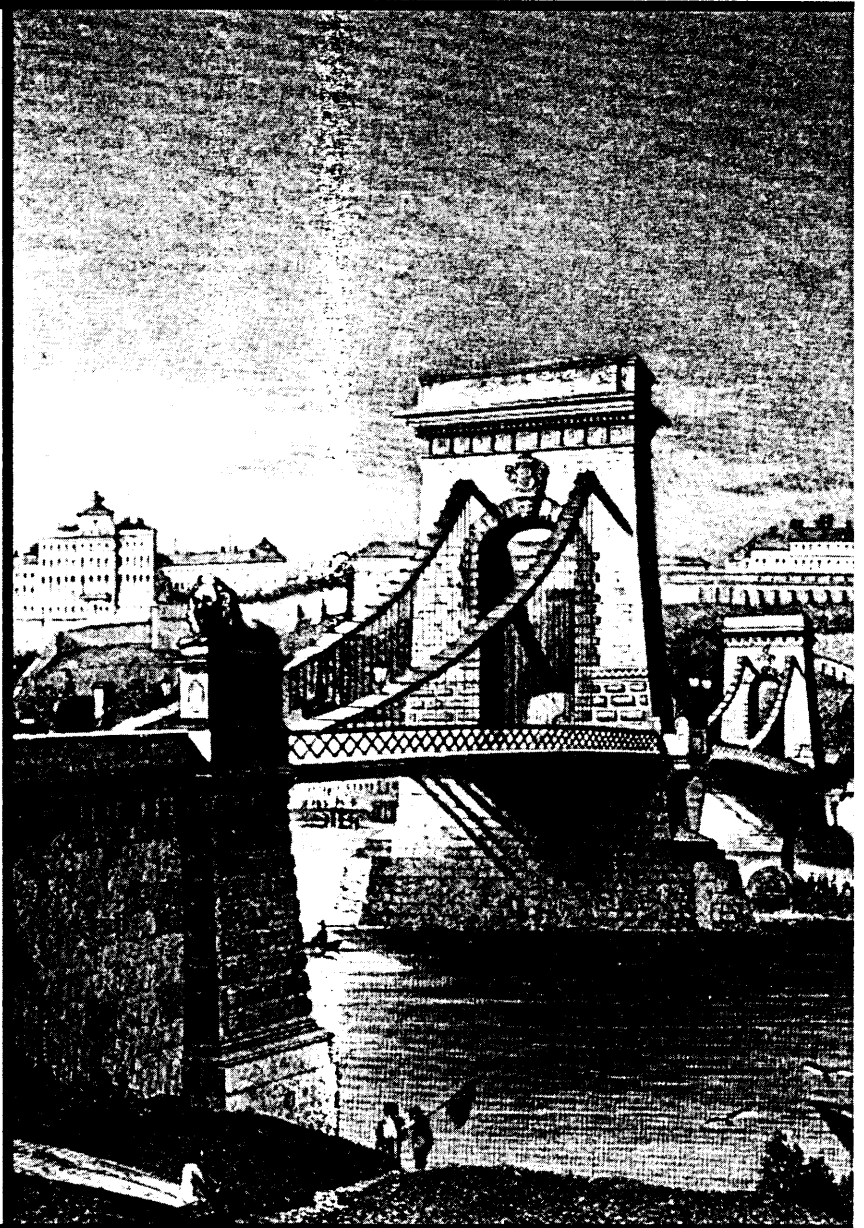


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|   |     |
|---|-----|
| <b>Observables, Measures and Atomic Dedekind T-Complete BCK-algebras</b><br><i>A. Dvurecenskij, F. Chovanec, E. Rybáriková</i>  | 89  |
| <b>Soft Computing in Intelligent Transport Systems (Survey)</b><br><i>L. Muresan, P. Baranyi, P. Várlaki, L.T. Kóczy</i>  | 95  |
| <b>Constructive and Destructive Approach to Neuro-Fuzzy Systems</b><br><i>D. Rutkowska, R. Nowicki</i>  | 100 |
| <b>Design of Fuzzy Controller for Robot Motion by Use of Genetic Algorithm and Local Fuzzy Modelling</b><br><i>O. V. Popovici, G. Vachkov, T. Fukuda</i>  | 106 |
| <b>About a General Model for the Aggregation of Preferences into an Ordinal Valued Relation</b><br><i>D. Bouyssou, M. Pirlot</i>  | 112 |
| <b>K-difference Majorities Characterized by Quasi-Arithmetic Means</b><br><i>J.-L. Garcia-Lapresta, B. Llamazares</i>   | 117 |
| <b>Axiomatic Characterization of Some Ordinal Choice Procedures</b><br><i>P. Fortemps, M. Pirlot</i>  | 122 |
| <b>About the Choquet Integral as an Aggregator in the Framework of MCDA with Interacting Criteria</b><br><i>J.-L. Marichal, M. Roubens</i>  | 126 |
| <b>Analogy and Fuzzy Interpolation in the Case of Sparse Rules</b><br><i>B. Bouchon-Meunier, J. Delechamp, C. Marsala, N. Mellouli, M. Rifqi, L. Zerrouki</i>   | 132 |
| <b>Similarity Logic and Similarity PROLOG</b><br><i>G. Gerla, M. I. Sessa</i>   | 137 |
| <b>A Fuzzy Rules, Neural Networks and Similarity-Based System for Approximate Reasoning</b><br><i>J.L. Castro, C.J. Mantas</i>  | 143 |
| <b>On Fuzzy Closure Operators in Approximate Reasoning</b><br><i>R.O. Rodríguez, F. Esteva, P. Garcia, L. Godo</i>  | 149 |
| <b>A Fuzzy Controller Identification using SVD Reduction from Input-Output Data in an AGV Steering System</b><br><i>C.-T. Yang, P. Baranyi, Y. Yam, Sz. Kovács</i>  | 155 |
| <b>Generalized Mamdani-Type Fuzzy Controllers</b><br><i>M. Takács, I.J. Rudas</i>   | 162 |
| <b>Operations Research vs. Soft Computing</b><br><i>H.-J. Zimmermann</i>  | 166 |
| <b>A Linguistic Information Process in a Distributed Intelligent Agent Model for Information Gathering on the Internet</b><br><i>M. Delgado, F. Herrera, E. Herrera-Viedma, M.J. Martin-Bautista, M.A. Vila</i> | 172 |
| <b>A Fuzzy Linguistic Representation Model Based on a Symbolic Translation</b><br><i>F. Herrera, L. Martínez</i>  | 178 |
| <b>Optimization under Fuzzy Linguistic Rule Constraints</b><br><i>C. Carlsson, R. Fullér, S. Giove</i>  | 184 |