

**Approximations of the Lovász Extension
of Pseudo-Boolean Functions;**

Applications to Multicriteria Decision Making

by

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Approximations of pseudo-Boolean functions

Preliminary result (Hammer and Rudeanu, 1968)

Any pseudo-Boolean function $f : \{0, 1\}^n \rightarrow \mathbb{R}$ has a unique expression as a multilinear polynomial in n variables:

$$f(x) = \sum_{T \subseteq N} a_T \prod_{i \in T} x_i, \quad x \in \{0, 1\}^n,$$

where $N = \{1, \dots, n\}$ and $a_T \in \mathbb{R}$.

Definition

Let $f : \{0, 1\}^n \rightarrow \mathbb{R}$ and $k \in \{0, \dots, n\}$. The best k -th approximation of f is the multilinear polynomial $f^{(k)} : \{0, 1\}^n \rightarrow \mathbb{R}$ of degree $\leq k$ defined by

$$f^{(k)}(x) = \sum_{\substack{T \subseteq N \\ |T| \leq k}} a_T^{(k)} \prod_{i \in T} x_i$$

which minimizes

$$\sum_{x \in \{0, 1\}^n} [f(x) - f^{(k)}(x)]^2$$

among all multilinear polynomials of degree $\leq k$.

Let $S \subseteq N$. The S -derivative of f at $x \in \{0, 1\}^n$, denoted $\Delta_S f(x)$, is defined inductively as

$$\begin{aligned}\Delta_i f(x) &:= f(x \mid x_i = 1) - f(x \mid x_i = 0), \\ \Delta_{ij} f(x) &:= \Delta_i(\Delta_j f)(x) = \Delta_j(\Delta_i f)(x), \\ &\vdots \\ \Delta_S f(x) &:= \Delta_i(\Delta_{S \setminus i} f)(x)\end{aligned}$$

Theorem (Hammer and Holzman, 1992)

The best k -th approximation $f^{(k)}$ is given by the unique solution of the triangular linear system

$$\frac{1}{2^n} \sum_{x \in \{0,1\}^n} \Delta_S f^{(k)}(x) = \frac{1}{2^n} \sum_{x \in \{0,1\}^n} \Delta_S f(x), \quad \forall S \subseteq N, \quad |S| \leq k.$$

Theorem (Grabisch, Marichal, and Roubens, 1998)

The coefficients $a_S^{(k)}$ of the best k -th approximation $f^{(k)}$ are given from those of f by

$$a_S^{(k)} = a_S + (-1)^{k-|S|} \sum_{\substack{T \supseteq S \\ |T| > k}} \binom{|T \setminus S| - 1}{k - |S|} \frac{1}{2^{|T \setminus S|}} a_T, \quad S \subseteq N, \quad |S| \leq k.$$

Approximations of Lovász extensions

The Lovász extension (Lovász, 1983; Singer, 1985)

Let Π_n denote the family of all permutations π of N . The *Lovász extension* $\hat{f} : [0, 1]^n \rightarrow \mathbb{R}$ of any pseudo-Boolean function f is defined on each n -simplex

$$\mathcal{B}_\pi = \{x \in [0, 1]^n \mid x_{\pi(1)} \leq \cdots \leq x_{\pi(n)}\}, \quad \pi \in \Pi_n,$$

as the unique affine function which interpolates f at the $n + 1$ vertices of \mathcal{B}_π :

$$\hat{f}(x) = \sum_{T \subseteq N} a_T \bigwedge_{i \in T} x_i, \quad x \in [0, 1]^n.$$

Definition

Let \hat{f} be the Lovász extension of a pseudo-Boolean function f , and let $k \in \{0, \dots, n\}$. The best k -th approximation of \hat{f} is the min-polynomial $\hat{f}^{(k)} : [0, 1]^n \rightarrow \mathbb{R}$ of degree $\leq k$ defined by

$$\hat{f}^{(k)}(x) = \sum_{\substack{T \subseteq N \\ |T| \leq k}} a_T^{(k)} \bigwedge_{i \in T} x_i$$

which minimizes

$$\int_{[0,1]^n} [\hat{f}(x) - \hat{f}^{(k)}(x)]^2 dx$$

among all min-polynomials of degree $\leq k$.

We write $\hat{f}^{(k)} = A^{(k)}(\hat{f})$.

We set

$$V^{(n)} := \left\{ \hat{f} \mid \hat{f}(x) = \sum_{T \subseteq N} a_T \bigwedge_{i \in T} x_i, \quad a_T \in \mathbb{R} \right\}$$

$V^{(n)}$ is a vector space isomorphic to \mathbb{R}^{2^n} :

$$\hat{f} \longleftrightarrow (a_T)_{T \subseteq N}$$

In particular,

$$\dim(V^{(n)}) = 2^n$$

In $V^{(n)}$, we define

- a scalar product: $\langle \hat{f}_1, \hat{f}_2 \rangle := \int_{[0,1]^n} \hat{f}_1(x) \hat{f}_2(x) dx$
- a norm: $\|\hat{f}\| := \langle \hat{f}, \hat{f} \rangle^{1/2}$
- a distance: $d(\hat{f}_1, \hat{f}_2) := \|\hat{f}_1 - \hat{f}_2\|$ in $V^{(n)}$

For any $k \in \{0, \dots, n\}$, we set

$$V^{(k)} := \left\{ \hat{f}^{(k)} \mid \hat{f}^{(k)}(x) = \sum_{\substack{T \subseteq N \\ |T| \leq k}} a_T^{(k)} \bigwedge_{i \in T} x_i, \quad a_T^{(k)} \in \mathbb{R} \right\}$$

(vector subspace in $V^{(n)}$)

A basis for $V^{(k)}$ is given by

$$B^{(k)} = \left\{ \bigwedge_{j \in S} x_j \mid S \subseteq N, |S| \leq k \right\}$$

In particular,

$$\dim(V^{(k)}) = \sum_{s=0}^k \binom{n}{s}$$

The best k -th approximation $\hat{f}^{(k)} = A^{(k)}(\hat{f})$ is given by

$$\begin{aligned} & \text{minimize: } \|\hat{f} - \hat{f}^{(k)}\| \\ & \text{subject to: } \hat{f}^{(k)} \in V^{(k)} \end{aligned}$$

(orthogonal projection of \hat{f} onto $V^{(k)}$)

\Updownarrow

$$\int_{[0,1]^n} [\hat{f}(x) - \hat{f}^{(k)}(x)] \bigwedge_{j \in S} x_j dx = 0, \quad \forall S \subseteq N, |S| \leq k$$

\Updownarrow

$$\begin{aligned} \sum_{T \subseteq N} a_T \int_{[0,1]^n} \bigwedge_{i \in T} x_i \bigwedge_{j \in S} x_j dx &= \sum_{\substack{T \subseteq N \\ |T| \leq k}} a_T^{(k)} \int_{[0,1]^n} \bigwedge_{i \in T} x_i \bigwedge_{j \in S} x_j dx \\ &\forall S \subseteq N, |S| \leq k \end{aligned}$$

$$\text{with } \int_{[0,1]^n} \bigwedge_{i \in T} x_i \bigwedge_{j \in S} x_j dx = \frac{|T| + |S| + 2}{(|T \cup S| + 2)(|T| + 1)(|S| + 1)}$$

Theorem

The coefficients $a_S^{(k)}$ of $A^{(k)}(\hat{f})$ are given from those of \hat{f} by

$$a_S^{(k)} = a_S + (-1)^{k-|S|} \sum_{\substack{T \supseteq S \\ |T| > k}} \frac{\binom{k+|S|+1}{|S|} \binom{|T \setminus S|-1}{k-|S|}}{\binom{|T|+k+1}{k+1}} a_T, \quad S \subseteq N, |S| \leq k.$$

For $k = 1$ we obtain:

$$\begin{aligned} a_{\emptyset}^{(1)} &= \sum_{T \subseteq N} \frac{-2(|T| - 1)}{(|T| + 1)(|T| + 2)} a_T \\ a_i^{(1)} &= \sum_{T \ni i} \frac{6}{(|T| + 1)(|T| + 2)} a_T, \quad i \in N \end{aligned}$$

Approximations having two fixed values

We set

$$V^{(k,0,1)} := \left\{ \hat{f}^{(k,0,1)} \mid \hat{f}^{(k,0,1)} \in V^{(k)}, \hat{f}^{(k,0,1)}(\mathbf{0}) = 0, \hat{f}^{(k,0,1)}(\mathbf{1}) = 1 \right\}$$

where $\mathbf{0} = (0, \dots, 0)$ and $\mathbf{1} = (1, \dots, 1)$.

Any element in $V^{(k,0,1)}$ is of the form

$$\hat{f}^{(k,0,1)}(x) = \sum_{\substack{T \subseteq N \\ |T| \leq k}} a_T^{(k,0,1)} \bigwedge_{i \in T} x_i$$

with

$$\begin{cases} a_{\emptyset}^{(k,0,1)} = 0 \\ \sum_{\substack{T \subseteq N \\ |T| \leq k}} a_T^{(k,0,1)} = 1 \end{cases}$$

For a fixed $j \in N$, these functions can also be written as

$$\hat{f}^{(k,0,1)}(x) = x_j + \sum_{\substack{T \subseteq N, T \neq j \\ 1 \leq |T| \leq k}} a_T^{(k,0,1)} \left(\bigwedge_{i \in T} x_i - x_j \right)$$

$V^{(k,0,1)}$ is an affine subspace in $V^{(k)}$. A basis for $V^{(k,0,1)}$ is given by

$$B_j^{(k,0,1)} = \left\{ \bigwedge_{i \in S} x_i - x_j \mid S \subseteq N, S \neq \{j\}, 1 \leq |S| \leq k \right\}$$

for one $j \in N$. In particular

$$\dim(V^{(k,0,1)}) = \dim(V^{(k)}) - 2.$$

Problem

Given $\hat{f} \in V^{(n)}$, we search for the solution $\hat{f}^{(k,0,1)} = A^{(k,0,1)}(\hat{f})$ of

$$\begin{aligned} & \text{minimize: } \|\hat{f} - \hat{f}^{(k,0,1)}\| \\ & \text{subject to: } \hat{f}^{(k,0,1)} \in V^{(k,0,1)} \end{aligned}$$

(orthogonal projection of \hat{f} onto $V^{(k,0,1)}$)

Since $V^{(k,0,1)} \subset V^{(k)}$, we have $A^{(k,0,1)}(\hat{f}) = A^{(k,0,1)}(A^{(k)}(\hat{f}))$ and the problem becomes

$$\begin{aligned} & \text{minimize: } \|A^{(k)}(\hat{f}) - \hat{f}^{(k,0,1)}\| \\ & \text{subject to: } \hat{f}^{(k,0,1)} \in V^{(k,0,1)} \end{aligned}$$

(orthogonal projection of $A^{(k)}(\hat{f})$ onto $V^{(k,0,1)}$)

\Downarrow

$$\begin{aligned} & \int_{[0,1]^n} [(A^{(k)}\hat{f})(x) - \hat{f}^{(k,0,1)}(x)] \left(\bigwedge_{i \in S} x_i - x_j \right) dx = 0 \\ & \forall S \subseteq N, S \neq \{j\}, 1 \leq |S| \leq k \end{aligned}$$

For $k = 1$ we obtain:

$$\begin{aligned} a_{\emptyset}^{(1,0,1)} &= 0 \\ a_i^{(1,0,1)} &= a_i^{(1)} + \frac{1}{n} \left(1 - \sum_{j \in N} a_j^{(1)} \right), \quad i \in N \end{aligned}$$

Increasing approximations having two fixed values

We set

$$V^{[k,0,1]} := \left\{ \hat{f}^{[k,0,1]} \mid \hat{f}^{[k,0,1]} \in V^{(k,0,1)}, \hat{f}^{[k,0,1]} \text{ is increasing} \right\}$$

Any element in $V^{[k,0,1]}$ is of the form

$$\hat{f}^{[k,0,1]}(x) = \sum_{\substack{T \subseteq N \\ |T| \leq k}} a_T^{[k,0,1]} \bigwedge_{i \in T} x_i$$

with

$$\begin{cases} a_{\emptyset}^{[k,0,1]} = 0 \\ \sum_{\substack{T \subseteq N \\ |T| \leq k}} a_T^{[k,0,1]} = 1 \\ \sum_{\substack{T: i \in T \subseteq S \\ |T| \leq k}} a_T^{[k,0,1]} \geq 0, \quad S \subseteq N, i \in S. \end{cases}$$

$V^{[k,0,1]}$ is a non-empty closed convex polyhedron in $V^{(k,0,1)}$.

Problem

Given $\hat{f} \in V^{(n)}$, we search for the solution $\hat{f}^{[k,0,1]} = A^{[k,0,1]}(\hat{f})$ of

$$\begin{aligned} & \text{minimize: } \|\hat{f} - \hat{f}^{[k,0,1]}\| \\ & \text{subject to: } \hat{f}^{[k,0,1]} \in V^{[k,0,1]} \end{aligned}$$

(projection of \hat{f} onto the polyhedron $V^{[k,0,1]}$)

Since $V^{[k,0,1]} \subset V^{(k,0,1)}$, we can replace \hat{f} by $A^{(k,0,1)}(\hat{f})$.

Case of $k = 1$: the closest weighted arithmetic mean to a Lovász extension

Problem

Find the solution $(a_1^{[1,0,1]}, \dots, a_n^{[1,0,1]}) \in \mathbb{R}^n$ of:

$$\text{minimize: } \int_{[0,1]^n} \left[\sum_{i=1}^n a_i^{(1,0,1)} x_i - \sum_{i=1}^n a_i^{[1,0,1]} x_i \right]^2 dx$$

subject to:

$$\begin{cases} \sum_{i=1}^n a_i^{[1,0,1]} = 1 \\ a_i^{[1,0,1]} \geq 0, \quad i \in N. \end{cases}$$

Recall that

$$\begin{aligned} V^{(1,0,1)} &= \left\{ \sum_{i=1}^n \omega_i x_i \mid \sum_{i=1}^n \omega_i = 1, \omega_i \in \mathbb{R} \right\} \\ V^{[1,0,1]} &= \left\{ \sum_{i=1}^n \omega_i x_i \mid \sum_{i=1}^n \omega_i = 1, \omega_i \geq 0 \right\} \end{aligned}$$

$V^{(1,0,1)}$ is the affine hull of x_1, \dots, x_n

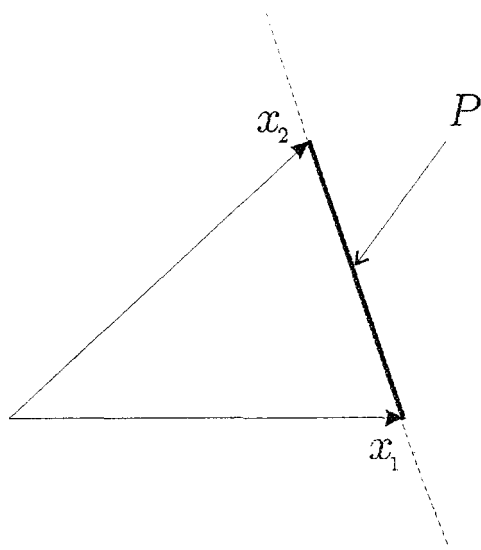
$V^{[1,0,1]}$ is the convex hull of x_1, \dots, x_n

$$\dim(V^{(1,0,1)}) = \dim(V^{[1,0,1]}) = n - 1$$

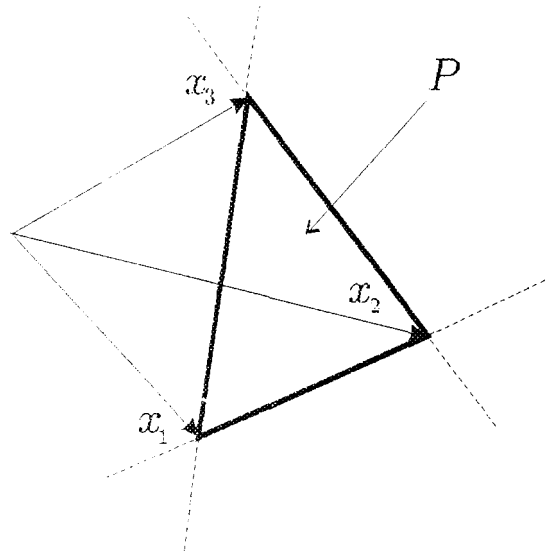
$$\|x_i - x_j\| = \frac{1}{\sqrt{6}}, \quad \forall i, j \in N, i \neq j$$

↓

$P := V^{[1,0,1]}$ is a regular simplex in $V^{(1,0,1)}$



$n = 2$



$n = 3$

Assume $\hat{g} := A^{(1,0,1)}(\hat{f}) \in V^{(1,0,1)} \setminus P$.

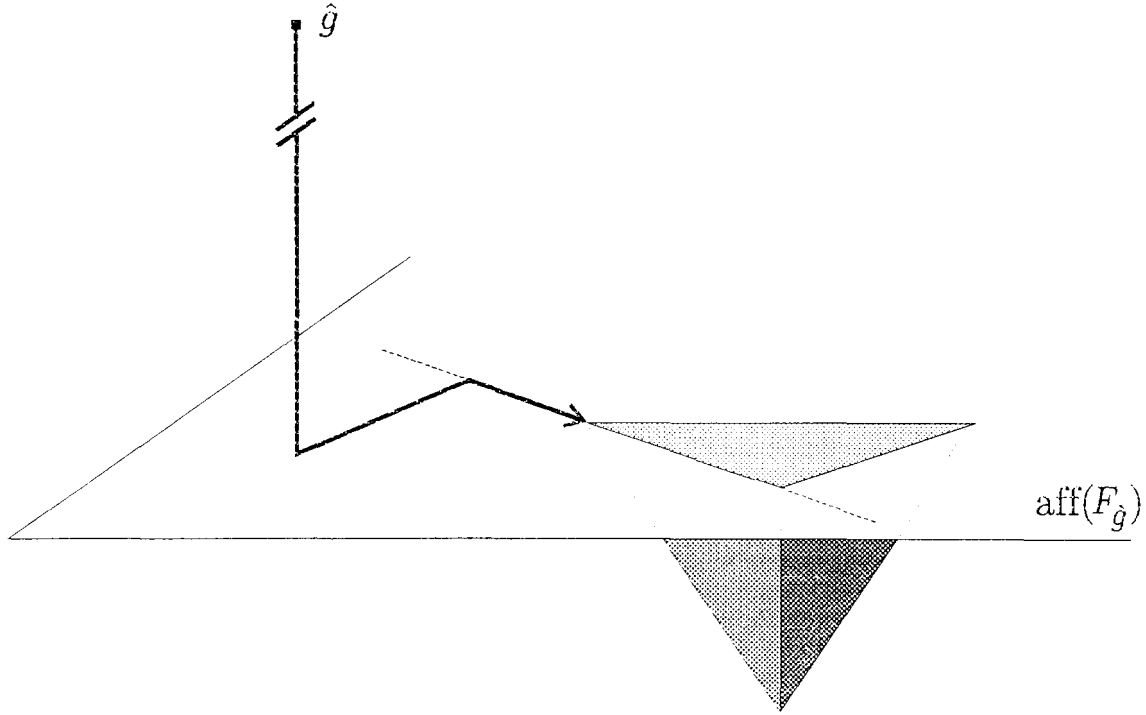
Then $A^{[1,0,1]}(\hat{f})$ can be obtained by projecting \hat{g} onto P .

There exists a facet $F_{\hat{g}}$ of P such that the affine hull $\text{aff}(F_{\hat{g}})$ of its vertices contains \hat{g} or separates \hat{g} from P .

Theorem

Let $\hat{g} \in V^{(1,0,1)} \setminus P$. Then the projection of \hat{g} onto P is in $F_{\hat{g}}$.

The projection of \hat{g} onto P can be obtained by first projecting \hat{g} onto $\text{aff}(F_{\hat{g}})$ and then projecting, if necessary, the obtained projection onto $F_{\hat{g}}$.



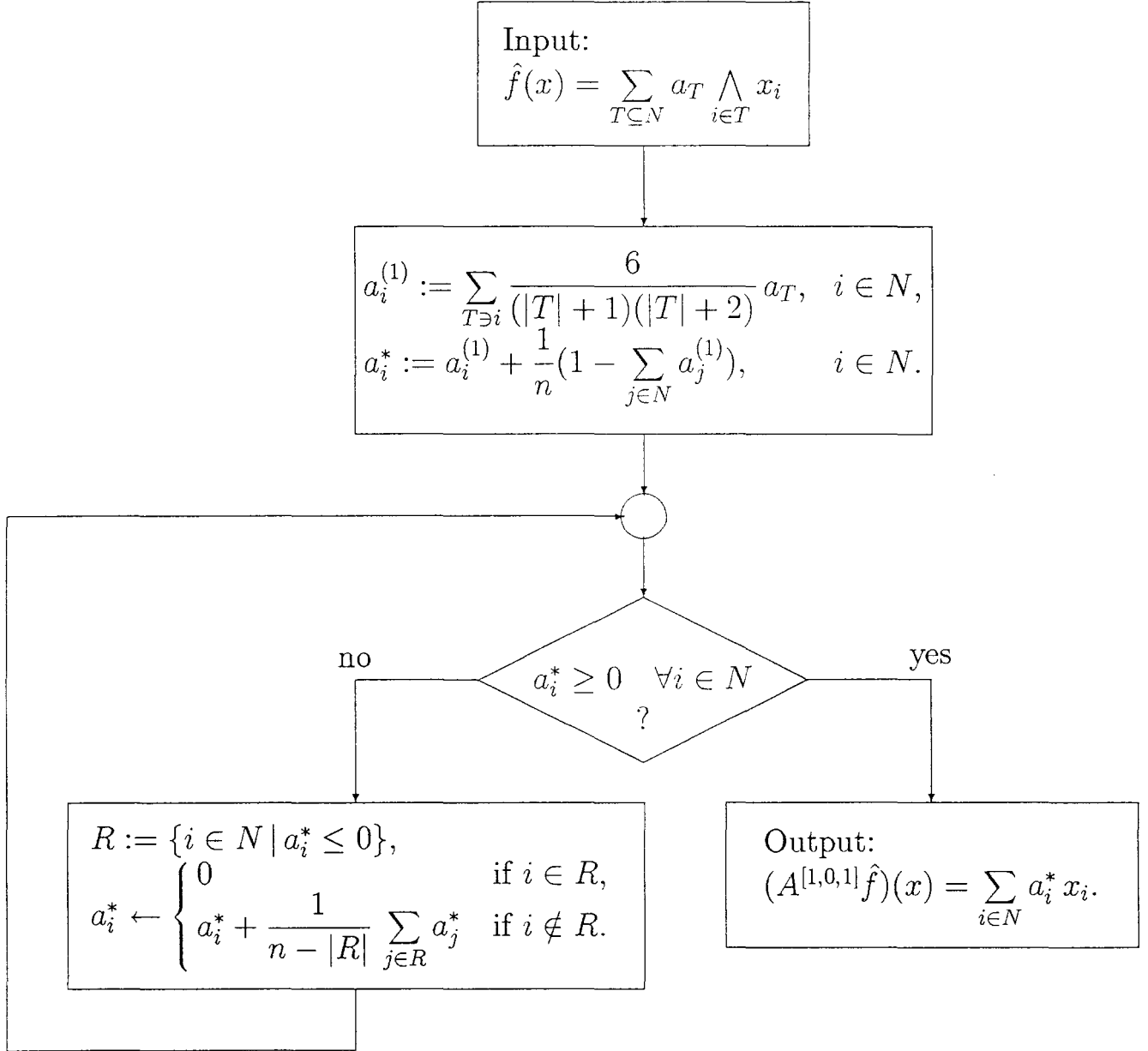
If more than one affine hull contain \hat{g} or separate it from P then the projection onto P is clearly in the intersection of the corresponding facets.

Prestep. $P := V^{[1,0,1]}$, $\hat{g} := A^{(1,0,1)}(\hat{f})$.

Step 1. $F_{\hat{g}}^{\cap} :=$ intersection of all the facets of P whose affine hull contains \hat{g} or separates it from P .

Step 2. $\hat{h} :=$ projection of \hat{g} onto $\text{aff}(F_{\hat{g}}^{\cap})$.

Step 3. If $\hat{h} \in F_{\hat{g}}^{\cap}$ then \hat{h} is the projection of $A^{(1,0,1)}(\hat{f})$ onto P , \longrightarrow stop, else $P \leftarrow F_{\hat{g}}^{\cap}$, $\hat{g} \leftarrow \hat{h}$, return to Step 1.



Example:

Let $\hat{f} : [0, 1]^4 \rightarrow \mathbb{R}$ be given by

$$\begin{aligned}\hat{f}(x) &= \frac{3}{10} [x_1 + x_2 + x_3 + (x_1 \wedge x_2) + (x_1 \wedge x_3) + (x_2 \wedge x_3)] \\ &\quad - \frac{21}{25} (x_1 \wedge x_2 \wedge x_3) + \frac{1}{25} (x_1 \wedge x_2 \wedge x_3 \wedge x_4).\end{aligned}$$

The best linear approximation is given by

$$(A^{(1)}\hat{f})(x) = \frac{1}{100} + \frac{89}{250} (x_1 + x_2 + x_3) + \frac{1}{125} x_4$$

and the best min-quadratic approximation by

$$\begin{aligned}(A^{(2)}\hat{f})(x) &= -\frac{27}{700} + \frac{803}{1750} (x_1 + x_2 + x_3) - \frac{8}{875} x_4 \\ &\quad - \frac{19}{175} [(x_1 \wedge x_2) + (x_1 \wedge x_3) + (x_2 \wedge x_3)] \\ &\quad + \frac{2}{175} [(x_1 \wedge x_4) + (x_2 \wedge x_4) + (x_3 \wedge x_4)].\end{aligned}$$

We also have

$$(A^{(1,0,1)}\hat{f})(x) = \frac{337}{1000} (x_1 + x_2 + x_3) - \frac{11}{1000} x_4$$

$$\begin{aligned}(A^{(2,0,1)}\hat{f})(x) &= \frac{29419}{67000} (x_1 + x_2 + x_3) - \frac{1937}{67000} x_4 \\ &\quad - \frac{181}{1675} [(x_1 \wedge x_2) + (x_1 \wedge x_3) + (x_2 \wedge x_3)] \\ &\quad + \frac{4}{335} [(x_1 \wedge x_4) + (x_2 \wedge x_4) + (x_3 \wedge x_4)].\end{aligned}$$

and

$$(A^{[1,0,1]}\hat{f})(x) = \frac{1}{3} (x_1 + x_2 + x_3).$$

Applications to Multicriteria Decision Making

Example (Grabisch, 1995)

3 students: a, b, c

3 criteria: mathematics (M), physics (P), and literature (L)

Aggregation operator: weighted arithmetic mean

Weights: 3, 3, 2.

student	M	P	L	global evaluation
<i>a</i>	18	16	10	15.25
<i>b</i>	10	12	18	12.75
<i>c</i>	14	15	15	14.62

No weight vector $(\omega_M, \omega_P, \omega_L)$ satisfying $\omega_M = \omega_P > \omega_L$ is able to favor student c :

$$c \succ a \iff \omega_L > \omega_M$$

We substitute a non-additive measure to the weight vector (additive measure)

Definition (Choquet, 1953)

A Choquet capacity on N is a set function $\mu : 2^N \rightarrow [0, 1]$ satisfying

- i)* $\mu_\emptyset = 0, \mu_N = 1$
- ii)* $S \subseteq T \Rightarrow \mu_S \leq \mu_T$

For example, we can define

$$\begin{array}{llll} \mu_{\emptyset} = 0 & \mu_{\text{M}} = 0.45 & \mu_{\text{MP}} = 0.50 & \mu_{\text{MPL}} = 1 \\ & \mu_{\text{P}} = 0.45 & \mu_{\text{ML}} = 0.90 & \\ & \mu_{\text{L}} = 0.30 & \mu_{\text{PL}} = 0.90 & \end{array}$$

Any real valued set function can be assimilated unambiguously with a pseudo-Boolean function. Particularly, to any Choquet capacity μ corresponds a unique increasing pseudo-Boolean function $f : \{0, 1\}^n \rightarrow \mathbb{R}$ such that $f(\mathbf{0}) = 0$ and $f(\mathbf{1}) = 1$:

$$\mu \longleftrightarrow f_{\mu}(x) = \sum_{T \subseteq N} a_T \prod_{i \in T} x_i$$

with

$$a_S = \sum_{T \subseteq S} (-1)^{|S \setminus T|} \mu_T, \quad S \subseteq N.$$

$$\begin{array}{llll} a_{\emptyset} = 0 & a_{\text{M}} = 0.45 & a_{\text{MP}} = -0.40 & a_{\text{MPL}} = -0.10 \\ & a_{\text{P}} = 0.45 & a_{\text{ML}} = 0.15 & \\ & a_{\text{L}} = 0.30 & a_{\text{PL}} = 0.15 & \end{array}$$

Definition (Choquet, 1953)

Let μ be a Choquet capacity on N . The (discrete) Choquet integral of a function $x : N \rightarrow [0, 1]$ w.r.t. μ is defined by

$$\mathcal{C}_{\mu}(x) := \sum_{i=1}^n x_{(i)} [\mu_{\{(i), \dots, (n)\}} - \mu_{\{(i+1), \dots, (n)\}}],$$

with the convention that $x_{(1)} \leq \dots \leq x_{(n)}$.

We also have

$$\mathcal{C}_{\mu}(x) = \hat{f}_{\mu}(x) = \sum_{T \subseteq N} a_T \bigwedge_{i \in T} x_i$$

Theorem

Let $M_\mu : [0, 1]^n \rightarrow \mathbb{R}$ be an aggregation operator depending on a Choquet capacity μ on N . Then M_μ is

- *linear w.r.t. the Choquet capacity :*
there exist functions $g_T(x) : [0, 1]^n \rightarrow \mathbb{R}$, $T \subseteq N$, such that

$$M_\mu(x) = \sum_{T \subseteq N} a_T g_T(x), \quad \forall \mu.$$

- *increasing in each variable*
- *stable for the positive linear transformations*

$$M_\mu(r x_1 + s, \dots, r x_n + s) = r M_\mu(x_1, \dots, x_n) + s$$

for all $x \in [0, 1]^n$ and all $r > 0, s \in \mathbb{R}$.

- *an extension of μ :*

$$M_\mu(e_T) = \mu_T, \quad T \subseteq N.$$

if and only if $M_\mu = \mathcal{C}_\mu$.

Back to the example :

student	M	P	L	WAM _{ω}	\mathcal{C}_μ
<i>a</i>	18	16	10	15.25	13.90
<i>b</i>	10	12	18	12.75	13.60
<i>c</i>	14	15	15	14.62	14.60

$$\mathcal{C}_\mu : c \succ a \succ b$$

Linear approximation :

$$A^{[1,0,1]}(\mathcal{C}_\mu) = 0.29 x_M + 0.29 x_P + 0.42 x_L$$

Proposition

When $n \leq 3$, the weights of the linear approximation identify with the Shapley value :

$$a_i^{[1,0,1]} = \phi_\mu(i) = \sum_{T \ni i} \frac{1}{|T|} a_T, \quad i \in N.$$

However, for

$$\begin{aligned} \hat{f}(x) = & \frac{3}{10} [x_1 + x_2 + x_3 + (x_1 \wedge x_2) + (x_1 \wedge x_3) + (x_2 \wedge x_3)] \\ & - \frac{21}{25} (x_1 \wedge x_2 \wedge x_3) + \frac{1}{25} (x_1 \wedge x_2 \wedge x_3 \wedge x_4), \end{aligned}$$

we have

$$\begin{aligned} a_1^{[1,0,1]} = a_2^{[1,0,1]} = a_3^{[1,0,1]} &= \frac{1}{3} \text{ and } a_4^{[1,0,1]} = 0 \\ \phi(1) = \phi(2) = \phi(3) &= \frac{33}{100} \text{ and } \phi(4) = \frac{1}{100} \end{aligned}$$

Min-quadratic approximation :

$$\begin{aligned} A^{[2,0,1]}(\mathcal{C}_\mu) = & 0.47 x_M + 0.47 x_P + 0.31 x_L \\ & - 0.45 (x_M \wedge x_P) + 0.10 [(x_M \wedge x_L) + (x_P \wedge x_L)] \end{aligned}$$

student	M	P	L	WAM _{ω}	\mathcal{C}_μ	$A^{[2,0,1]}(\mathcal{C}_\mu)$
<i>a</i>	18	16	10	15.25	13.90	13.83
<i>b</i>	10	12	18	12.75	13.60	13.67
<i>c</i>	14	15	15	14.62	14.60	14.88