How Probabilistic Methods for Data Fitting Deal with Interval Uncertainty: A More Realistic Analysis*

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Abstract

In our previous paper, we showed that a simplified probabilistic approach to interval uncertainty leads to the known notion of a united solution set. In this paper, we show that a more realistic probabilistic analysis of data fitting under interval uncertainty leads to another known notion – the notion of a tolerable solution set. Thus, the notion of a tolerance solution set also has a clear probabilistic interpretation. Good news is that, in contrast to the united solution set whose computation is, in general, NP-hard, the tolerable solution set can be computed by a feasible algorithm.

Keywords: Interval uncertainty, united solution set, tolerable solution set, probabilistic uncertainty

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1 General motivation

When processing data, most practitioners use probabilistic methods. It is therefore desirable to study how, for the case of interval uncertainty, these methods compare with interval techniques; see, e.g., [1, 5, 6, 7].

2 Data fitting problem

In many situations:

\begin{itemize}
  \item we know the general form $y = F(x, c)$ of the dependence of a quantity $y$ on quantities $x = (x_1, \ldots, x_n)$, but
  \item we do not know the exact values of the parameters $c = (c_1, \ldots, c_m)$.
\end{itemize}

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Let us have a few example.

- We may have a linear dependence
  \[ y = c_1 \cdot x_1 + \ldots + c_n \cdot x_n + c_{n+1}. \]
- We may have a general quadratic dependence.
- For a radioactive delay, we have a linear combination of exponentially decreasing terms
  \[ y = \sum_{i=1}^{p} c_{2i-1} \cdot \exp(-c_{2i} \cdot t), \]
  etc.

In all these cases, the values \( c_i \) must be determined from the measurement results.

For this purpose, several (\( K \)) times, we measure \( x_i \) and \( y \). Based on the measurement results \( \tilde{x}_k = (\tilde{x}_{k1}, \ldots, \tilde{x}_{kn}) \) and \( \tilde{y}_k \), we need to estimate the values of the parameters that fit the data. This problem is also called problem of parameter estimation.

### 3 Need to take measurement uncertainty into account

Measurements are never absolutely accurate. Because of this, we need to take into account that the measurement results \( \tilde{v} \) are, in general, different from the actual (unknown) values of the corresponding quantity \( v \), i.e., that there is a non-zero measurement error \( \Delta v := \tilde{v} - v \); see, e.g., [7].

It is important to take the corresponding measurement uncertainty into account when estimating the values of the parameters \( c_i \).

### 4 Situations when we know the probability distributions

In many cases, we know the probability distributions \( f_i(\Delta x_i) \) and \( f(\Delta y) \) of the measurement errors, and the measurement errors corresponding to different distributions are independent.

In this case, we can use the Maximum Likelihood (ML) approach; see, e.g., [9]. This means that we select the most probable values \( c \) (and \( x_{ki} \)), i.e., the values for which the corresponding probability – which is equal to the product

\[
\prod_{k=1}^{K} \left( f(\tilde{y}_k - F(x_k, c)) \cdot \prod_{i=1}^{n} f_i(\tilde{x}_{ki} - x_{ki}) \right),
\]

attains its largest possible value.

Usually, instead of maximizing the likelihood, we solve the equivalent problem of maximizing the logarithm of the likelihood – which is known as log-likelihood. This reduction often simplifies the computations – e.g., for the Gaussian distribution, logarithm is an easy-to-maximize quadratic function.
5 Interval uncertainty

In many practical situations, we do not know the probability distributions, all we know is that the measurement errors $\Delta v$ are located on the given interval $[-\Delta v, \Delta v]$; see, e.g., [1, 5, 6, 7].

In such situations, a usual probabilistic approach is to select, on this interval, the distribution with maximal entropy. This turns out to be the uniform distribution; see, e.g., [2].

6 Simplest case

The simplest – and rather frequent – case is when the values $x_i$ are measured very accurately. In this case, we can safely ignore the corresponding measurement errors and conclude that $\bar{x}_{ik} = x_{ik}$ for all $i$ and $k$. In this case, the ML approach selects the following set:

$$\text{The set of all possible values } c \text{ for which, for all } k, \text{ we have } F(x_k, c) \in [\bar{y}_k - \Delta y, \bar{y}_k + \Delta y].$$

Interestingly, in this case, the probabilistic approach leads to the same answer as the interval techniques – for which this set is called the united solution set.

7 General case

In general, we also know the values $x_{ki}$ with interval uncertainty. Then the ML approach selects the following set:

$$\text{The set of all the values } c \text{ for which } F(x_k, c) \in y_k = [\bar{y}_k - \Delta y, \bar{y}_k + \Delta y] \text{ for some values } x_{ki} \in x_{ki} = [\bar{x}_{ki} - \Delta x_{ki}, \bar{x}_{ki} + \Delta x_{ki}].$$

This is also exactly the united solution set to the interval equation system constructed from interval data. Thus, the united solution set has a natural probabilistic meaning; see, e.g., [4].

8 A more realistic description of the practical problem

Often, when we get a measurement result, this does not mean that there was only one measurement. It means that there were several different measurements leading to the same result – e.g., same intervals. Let us give a few examples.

- When a patient’s blood pressure is measured at the doctor’s office, usually, the device performs three measurements and – if they coincide – combines them into a single measurement result.
- This is also how super-precise atomic clocks work – each of them consists of several independent clocks, whose results are returned to the user if most of their readings coincide.
• This is how new values are measured—be it a more accurate value of the distance to the Moon or a new value of an element’s atomic weight. With a single measurement, the result is not fully reliable, so, to make it reliable, several measurements are performed and if they all coincide, the joint result is accepted.

9 How probabilistic techniques deal with this situation

For each \( k \), instead of a single combination \( x_k \), we have several \( x_{k\ell} \) for different \( \ell \). For each combination of values \( x_{k\ell i} \in x_{ki} \), we can form the log-likelihood

\[
\sum_{k=1}^K \sum_{\ell=1}^{n} \ln(f_i(y_k - F(x_{k\ell}, c))).
\] (1)

We do not know the actual values \( x_{k\ell i} \). Following the maximum entropy idea, we assume that they are uniformly distributed on the corresponding intervals \( x_{ki} \).

For a reasonably large number of constituent measurement \( \ell \), the sample average of any quantity—i.e., the arithmetic average over \( \ell \)—is very close to its expected value; see, e.g., [9]. Thus, the sum over \( \ell \) in the formula (1)—which is proportional to the sample average—is proportional to the expected value.

Multiplying the objective function by a proportionality constant does not change the location of its maxima. Thus, maximizing the original expression (1) for the likelihood (1) is equivalent to maximizing the expected value of the log-likelihood

\[
\sum_{k=1}^K \sum_{i=1}^{n} \ln(f_i(y_k - F(x_{k\ell}, c)))
\]

over these uniform distributions.

10 What is the resulting estimate

Result. Let us show that, as a result, we return the following set:

The set of all the values \( c \) for which \( f(x_k, c) \in y_k \) for all \( x_{ki} \in x_{ki} \).

Proof. Indeed, if the condition \( f(x_k, c) \in y_k \) is not satisfied for some \( x_{ki} \in x_{ki} \), then, for a continuous function \( f(x, c) \), there is a whole subrange of the interval \( x_{ki} \) on which this condition is not satisfied. On this subrange, the likelihood will be equal to 0. Thus, on this subrange, the log-likelihood is equal to \( \ln(0) = -\infty \); hence, the expected value of log-likelihood is equal to \( -\infty \) so it cannot be the largest. Thus, for all the tuples \( c \) selected by the Maximum Likelihood approach, we indeed have \( f(x_k, c) \in y_k \) for all \( x_{ki} \in x_{ki} \).

Since we consider uniform distributions, for each probability distribution, all non-zero values are the same. Thus, for all such tuples \( c \), we will have the exact same values of the expected log-likelihood. So, all such tuples \( c \) will be selected by the Maximum Likelihood approach.
This is exactly the tolerable solution set. The above formula is exactly the tolerable solution set to the interval equation system constructed from data; see, e.g., [8].

So, the tolerable solution set also makes sense in the probabilistic setting.

Unexpected consequence: a more realistic analysis makes the data fitting problem easier to solve. Good news is that:

- in contrast to the united solution set – whose computation is, in general, NP-hard even when the expression \( f(x, c) \) linearly depends on \( c \) (see, e.g., [3]),
- computation of the tolerable solution set can be, for the case when \( f(x, c) \) is linear in \( c \), reduced to linear programming and is, thus, feasible; see, e.g., [3, 8].

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