

On Optimal Approximations for Rough Sets

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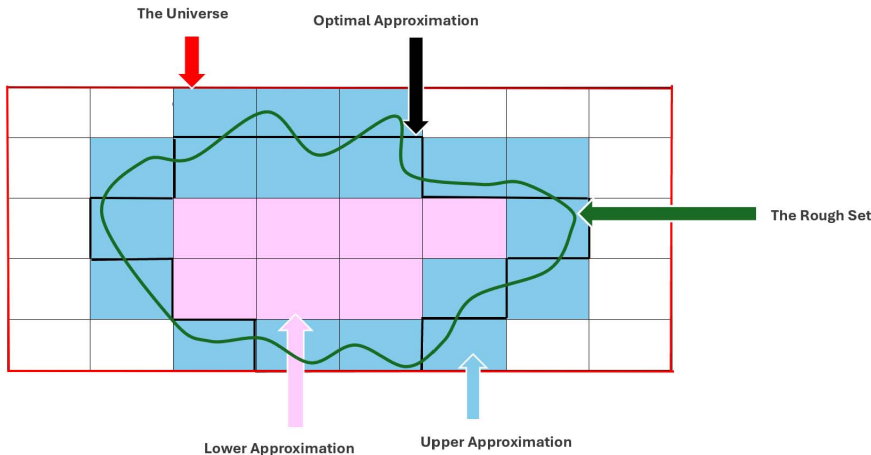
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Introduction and Motivation

- Classical Rough Sets consider only lower and upper approximations, however the concept of an approximation is not restricted only to lower and upper approximations.
- Consider the well known *linear least squares approximation* of points in the two dimensional plane (credited to C. F. Gauss, 1795). Here we know or assume that the points should be on a straight line and we are trying to find the line that fits the data best.
- However, this is not the case of an upper, or lower approximation in the sense of Rough Sets.
- The cases like the linear least squares approximation assume that there is a well defined concept of *similarity* (or *distance*) and some techniques for finding *maximal similarity* (*minimal distance*) between entities and their approximations.

- In 2013 and 2016 the concept of **optimal approximation** has been added to *standard Rough sets* and discussed in some detail.
- In 2017 the concept of **optimal approximation** was extended to the *Rough sets defined by coverings*.

Optimal Approximation - Intuition



- Optimal Approx = Lower Approx \cup some elements from (Upper Approx – Lower Approx)
- The problem is 'which ones?'

- The word ‘*optimal*’ suggests some numerical calculations and comparisons.
- We need some proper definition of *similarity measure (or index)* for sets, including some *axioms*.
- Any formal definition of similarity must involve the concept of *measure*, either abstract or specific.
- To tackle the problem that different similarity indexes may produce identical results we introduced the concept of *consistent similarities*.
- In some contexts, similarity can be seen as an inverse of *distance*.

- ‘Measure’ is a abstract generalization of such concepts as cardinality, length, area, volume, etc.
- Let U be a set, called *universe*, and let \mathbb{R} be the set of real numbers.
- A function $\mu : 2^U \rightarrow \mathbb{R}$ is a *finite measure* over 2^U if it satisfies:
 - 1 for all $X \subseteq U$, $0 \leq \mu(X) < \infty$,
 - 2 $\mu(\emptyset) = 0$,
 - 3 if $X_i \subseteq U$ for $i = 1, \dots, \infty$ and $X_i \cap X_j = \emptyset$ if $i \neq j$, then

$$\mu\left(\bigcup_{i=1}^{\infty} X_i\right) = \sum_{i=1}^{\infty} \mu(X_i).$$

- A measure μ is *null set free* if $\mu(X) = 0 \iff X = \emptyset$.
- One of the most popular measures for finite sets is *cardinality*, i.e. $\mu(X) = |X|$.

- Let X be a set, and let \mathbb{R} be the set of real numbers.
- A function $dist : X \rightarrow \mathbb{R}$ is a *distance* if and only if
 - 1 $dist(A, B) \geq 0$,
 - 2 $dist(A, B) = 0 \iff A = B$,
 - 3 $dist(A, B) = dist(B, A)$,
 - 4 $dist(A, C) \leq dist(A, B) + dist(B, C)$, i.e. *triangle inequality*.for all $A, B, C \in X$.

Similarity Axioms

- As opposed to the orthogonal concept of a *distance*, the concept of *similarity* does not have standard indisputable axiomatization.
- Depending on the area of application, some desirable properties may vary, sometimes substantially.
- In our approach we assume that the *similarity* is any (total) function $sim : 2^U \times 2^U \rightarrow [0, 1]$ satisfying the following five axioms:

S1 (Maximum) : $sim(A, B) = 1 \iff A = B,$

S2 (Symmetry) : $sim(A, B) = sim(B, A),$

S3 (Minimum) : $sim(A, B) = 0 \iff A \cap B = \emptyset,$

S4 (Inclusion) : if $a \in B \setminus A$ then $sim(A, B) < sim(A \cup \{a\}, B),$

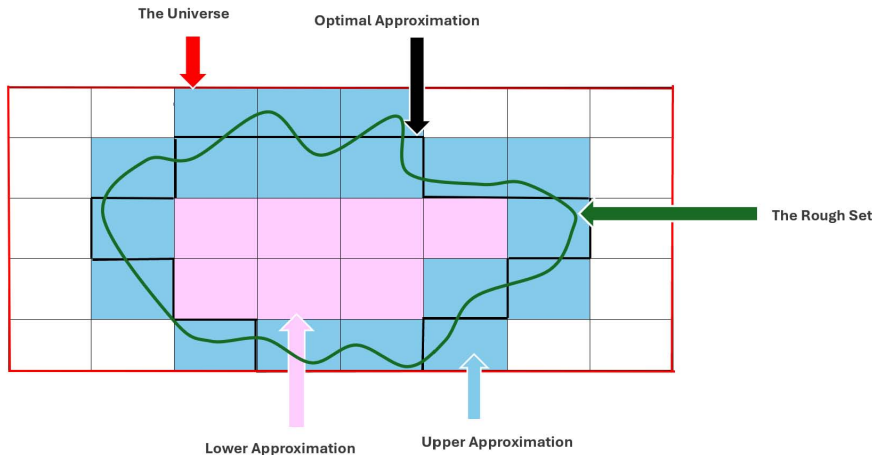
S5 (Exclusion) : if $a \notin A \cup B$ and $A \cap B \neq \emptyset$ then
 $sim(A, B) > sim(A \cup \{a\}, B)$

S5' (Weak Exclusion) : if $a \notin A \cup B$ then $sim(A, B) \geq sim(A \cup \{a\}, B)$

- A similarity sim is *metrical* if the function $dist(A, B) = 1 - sim(A, B)$ is a proper *distance*.

Classical Rough Sets

- U is a finite and non-empty *universe* of elements, $E \subseteq U \times U$ be an *equivalence relation*.
- The pair $AS = (U, E)$ is called **(Pawlak) approximation space**.
- Let U/E denote the set of all equivalence classes of E . Note that U/E is also a *partition* of U .
- The elements of $ESets = U/E$ are called *elementary sets*.
- A set $A \subseteq U$ is *definable* if it is a union of some equivalence classes of the equivalence relation E . Let $DSets$ denote the family of all definable sets.
- **Lower Approximation:** $\underline{A}(X) = \bigcup \{A \mid A \in ESets \wedge A \subseteq X\}$.
- **Upper Approximation:** $\overline{A}(X) = \bigcup \{A \mid A \in ESets \wedge A \cap X \neq \emptyset\}$.
- For every $A \in DSets$, the set $esets(A) = \{B \mid B \subseteq A \wedge B \in ESets\}$, is *its collection of elementary sets*.
- **Border:** $\mathfrak{B}(X) = \{B \mid B \in esets(\overline{A}(X)) \setminus esets(\underline{A}(X))\} \subseteq ESets$.
- **Border Sets:**
 $\mathbb{B}(X) = \{A \mid A \subseteq \overline{A}(X) \setminus \underline{A}(X) \wedge A \in DSets\} \subseteq DSets$.



- Border: All blue rectangles.
- Border Sets: Unions of blue rectangles.
- Optimal Approx = Lower Approx \cup some Border Set

Definition

For every set $X \subseteq U$, a definable set $O \in \text{DSets}$ is an optimal approximation of X (w.r.t. a given similarity measure sim) if and only if:

$$\text{sim}(X, O) = \max_{A \in \text{DSets}} (\text{sim}(X, A))$$

The set of all optimal approximations of X is denoted by $\text{Opt}_{\text{sim}}(X)$. \square

Proposition

For every set $X \subseteq U$, and every $O \in \text{Opt}_{\text{sim}}(X)$:

$$\underline{\mathbf{A}}(X) \subseteq O \subseteq \overline{\mathbf{A}}(X)$$

\square

Popular (Symmetric) Similarity Measures

- *Marczewski-Steinhaus index* (1958): $sim_{MS}(X, Y) = \frac{\mu(X \cap Y)}{\mu(X \cup Y)}$.
First proposed by Jaccard in 1901 with $\mu(X) = |X|$.
- *Dice-Sørensen index* (1945, 1957): $sim_{DS}(X, Y) = \frac{2\mu(X \cap Y)}{\mu(X) + \mu(Y)}$.
Initially proposed with $\mu(X) = |X|$.
- *Braun-Blanquet index* (1928) : $sim_{BB}(X, Y) = \frac{\mu(X \cap Y)}{\max(\mu(X), \mu(Y))}$.
Initially proposed with $\mu(X) = |X|$.
- *Symmetric Tversky index* (1977), it has a parameter α :
 $sim_T^\alpha(X, Y) = \frac{\mu(X \cap Y)}{\mu(X \cap Y) + \alpha\mu(X \setminus Y) + \alpha\mu(Y \setminus X)}$.
Initially proposed with $\mu(X) = |X|$.
Note that for $\alpha = 1$, $sim_T^\alpha(X, Y) = sim_{MS}(X, Y)$
while for $\alpha = 0.5$, $sim_T^\alpha(X, Y) = sim_{DS}(X, Y)$.
- Only Marczewski-Steinhaus index is *metrical*!

Asymmetric Similarity Measures

- *Tversky index* (1977), it has a parameters α, β :

$$\text{sim}_T^{\alpha, \beta}(X, Y) = \frac{\mu(X \cap Y)}{\mu(X \cap Y) + \alpha\mu(X \setminus Y) + \beta\mu(Y \setminus X)}.$$

- Tversky index is an asymmetric by design similarity index on sets that compares a variant to a prototype.
- If we consider X to be the prototype and Y to be the variant, then α corresponds to the weight of the prototype and β corresponds to the weight of the variant. For the interpretation of X and Y as prototype and variant, α usually differs from β .
- However for the interpretations used in our approach, the case $\alpha \neq \beta$ is debatable, however it might be worth some consideration.

Consistent Similarity Measures

Definition

We say that two similarity indexes sim_1 and sim_2 satisfying axioms S1–S5 are consistent if for all sets $A, B, C \subseteq U$,

$$sim_1(A, B) < sim_1(A, C) \iff sim_2(A, B) < sim_2(A, C). \quad \square$$

Theorem

If sim_1 and sim_2 are consistent then for each $X \subseteq U$,

$$Opt_{sim_1}(X) = Opt_{sim_2}(X). \quad \square$$

Theorem

- 1 The following three similarity indexes are consistent:
Marczewski-Steinhaus, Symmetric Tversky, and Dice-Sørensen.
- 2 The Marczewski-Steinhaus index and Braun-Blanquet index are not consistent. □

Finding Optimal Approximations

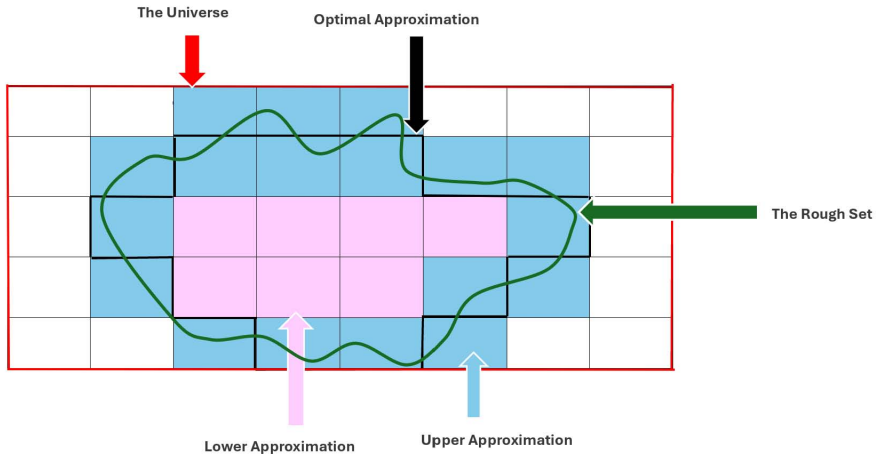
- Let sim be a given similarity measure.
- We know that some optimal approximation O does exist, and that $\underline{\mathbf{A}}(X) \subseteq O \subseteq \overline{\mathbf{A}}(X)$.
- We also know that any optimal approximation of X , is the union of the lower approximation of X and some element $A \in \mathbb{B}(X) \cup \{\emptyset\}$.

Definition

Let $X \subseteq U$, and $O \in \text{DSets}$. We say that O is an **intermediate approximation** of X , if

$$\underline{\mathbf{A}}(X) \subseteq O \subseteq \overline{\mathbf{A}}(X)$$

The set of all intermediate approximations of X will be denoted by $\mathbf{IA}(X)$. □



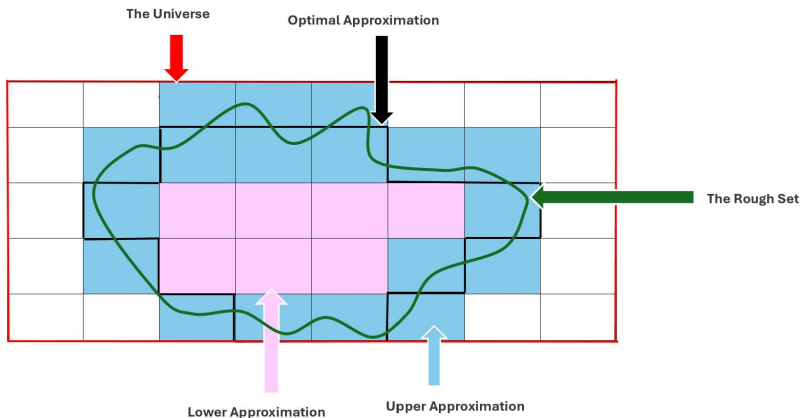
- An *intermediate approximation* is all 'pink rectangles' \cup any collection of 'blue rectangles'.

Definition (Ratio common/distinct)

For every $X, Y \subseteq U$, such that $X \setminus Y \neq \emptyset$, we define the index $\rho(X, Y)$, called the *ratio of common to distinct elements*, as follows

$$\rho(X, Y) = \frac{\mu(X \cap Y)}{\mu(X \setminus Y)}.$$

Note that $\rho(X, Y)$ is sound only if μ is finite and null-free. □



- Assume $\mu(X) = \text{area of } X$.
- $Y = \text{The Rough Set}$
- $X = \text{Blue rectangle pointed by green arrow: } \rho(X, Y) > 1$.
- $X = \text{Blue rectangle pointed by black arrow: } \rho(X, Y) > 1$.
- $X = \text{Blue rectangle pointed by blue arrow: } \rho(X, Y) < 1$.
- $X = \text{Blue rectangle pointed by red arrow: } \rho(X, Y) < 1$.

- Now, we assume that our similarity measure is
Marczewski-Steinhaus index $sim_{MS}(X, Y) = \frac{\mu(X \cap O)}{\mu(X \cup O)}$.
- It is fairly general, often used, has convincing intuition, and it is consistent with two other popular indexes.

Lemma

Let $X \subseteq U$, $O \in \mathbf{IA}(X)$, $A, B \in \mathbf{B}(X)$, $A \cap O = \emptyset$, and $B \subseteq O$. Then

- 1 $sim_{MS}(X, O \cup A) \geq sim_{MS}(X, O) \iff \rho(A, X) \geq sim_{MS}(X, O)$
- 2 $sim_{MS}(X, O \setminus B) \leq sim_{MS}(X, O) \iff \rho(B, X) \leq sim_{MS}(X, O) \quad \square$

- if $O \in \mathbf{Opt}(X)$, then $O = \underline{\mathbf{A}}(X) \cup B_1 \cup \dots \cup B_k$, for some k , where each $B_i \in \mathbf{B}(X)$, $i = 1, \dots, k$. The above lemma allows us to explicitly define these $B_i \in \mathbf{B}(X)$ components.

Lemma

Let $X \subseteq U$, $O \in \mathbf{IA}(X)$, $A, B \in \mathbf{B}(X)$, $A \cap O = \emptyset$, and $B \subseteq O$. Then

- 1 $\text{sim}_{MS}(X, O \cup A) \geq \text{sim}_{MS}(X, O) \iff \rho(A, X) \geq \text{sim}_{MS}(X, O)$
- 2 $\text{sim}_{MS}(X, O \setminus B) \leq \text{sim}_{MS}(X, O) \iff \rho(B, X) \leq \text{sim}_{MS}(X, O) \quad \square$

- We know from if $O \in \mathbf{Opt}(X)$, then $O = \underline{\mathbf{A}}(X) \cup B_1 \cup \dots \cup B_k$, for some k , where each $B_i \in \mathfrak{B}(X)$, $i = 1, \dots, k$.
- The above lemma allows us to explicitly define these $B_i \in \mathfrak{B}(X)$ components.

Theorem

For every $X \subseteq U$, the following two statements are equivalent:

- 1 $O \in \mathbf{Opt}(X)$
- 2 $O \in \mathbf{IA}(X) \wedge \left(\forall B \in \mathfrak{B}(X). B \subseteq O \iff \rho(B, X) = \frac{\mu(B \cap X)}{\mu(B \setminus X)} \geq \text{sim}_{MS}(X, O) \right). \quad \square$

Towards a Greedy Algorithm

- Assume that $r = |\mathfrak{B}(X)|$, $\mathfrak{B}(X) = \{B_1, \dots, B_r\}$ and also
$$i \leq j \iff \rho(B_i, X) \geq \rho(B_j, X).$$

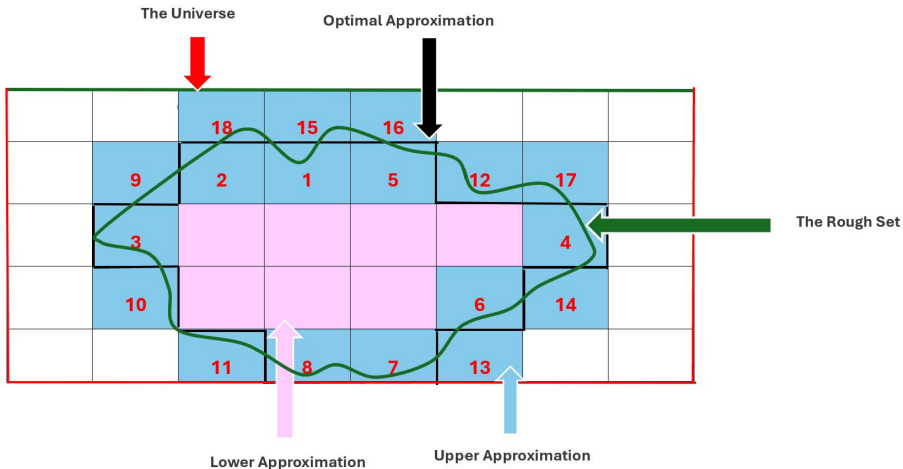
Definition

Let $O_0, O_1, \dots, O_r \in \mathbf{IA}(X)$ be the sequence of intermediate approximations of X defined for $i = 0, \dots, r-1$ as follows: $O_0 = \underline{\mathbf{A}}(X)$ and

$$O_{i+1} = \begin{cases} O_i \cup B_{i+1} & \text{if } \text{sim}_{MS}(X, O_i \cup B_{i+1}) \geq \text{sim}_{MS}(X, O_i) \\ O_i & \text{otherwise.} \end{cases}$$

Clearly $\underline{\mathbf{A}}(X) = O_0 \subseteq O_1 \subseteq \dots \subseteq O_r \subseteq \overline{\mathbf{A}}(X)$. □

- We claim that at least one of these O_i 's is an optimal approximation.



- Let X be our green rough set,
- $O_8 = \underline{A}(X) \cup B_1 \cup \dots \cup B_8$ is an optimal approximation, the only one in this case.

Theorem

For every $X \subseteq U$, we set $r = |\mathfrak{B}(X)|$, and we have

- 1 $\text{sim}_{MS}(X, O_{i+1}) \geq \text{sim}_{MS}(X, O_i)$, for $i = 0, \dots, r-1$.
- 2 If $\rho(B_1, X) \leq \text{sim}_{MS}(X, \underline{\mathbf{A}}(X))$ then $\underline{\mathbf{A}}(X) \in \mathbf{Opt}(X)$.
- 3 If $\rho(B_r, X) \geq \text{sim}_{MS}(X, \overline{\mathbf{A}}(X))$ then $\overline{\mathbf{A}}(X) \in \mathbf{Opt}(X)$.
- 4 If $\text{sim}_{MS}(X, O_p) \leq \rho(B_p, X)$ and $\text{sim}_{MS}(X, O_{p+1}) > \rho(B_{p+1}, X)$, then $O_p \in \mathbf{Opt}(X)$, for $p = 1, \dots, r-1$.
- 5 If $O_p \in \mathbf{Opt}(X)$, then $O_i = O_p$ for all $i = p+1, \dots, r$. In particular $O_r \in \mathbf{Opt}(X)$.
- 6 $O \in \mathbf{Opt}(X) \implies O \subseteq O_p$, where p is the smallest one from (5).

Algorithm (Finding the Greatest Optimal Approximation)

Let $X \subseteq U$.

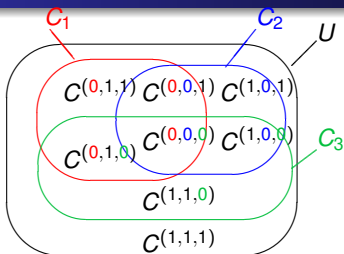
- 1 Construct $\underline{\mathbf{A}}(X)$, $\overline{\mathbf{A}}(X)$, and $\mathfrak{B}(X)$. Assume $r = |\mathfrak{B}(X)|$.
- 2 For each $B \in \mathfrak{B}(X)$, calculate $\rho(B, X) = \frac{\mu(B \cap X)}{\mu(B \setminus X)}$.
- 3 Order $\rho(B, X)$ in decreasing order and number the elements of $\mathfrak{B}(X)$ by this order, so $\mathfrak{B}(X) = \{B_1, \dots, B_r\}$ and $i \leq j \iff \rho(B_i, X) \geq \rho(B_j, X)$.
- 4 If $\rho(B_1, X) \leq \text{sim}_{MS}(X, \underline{\mathbf{A}}(X))$ then $O = \underline{\mathbf{A}}(X)$.
- 5 If $\rho(B_r, X) \geq \text{sim}_{MS}(X, \overline{\mathbf{A}}(X))$ then $O = \overline{\mathbf{A}}(X)$.
- 6 Calculate O_i from $i = 0$ until $\text{sim}_{MS}(X, O_{p+1}) > \rho(B_{p+1}, X)$, for $p = 0, \dots, r - 1$, and set $O = O_p$.

From the main theorem we have that O is the greatest optimal approximation, i.e. $O \in \mathbf{Opt}(X)$, and for all $O' \in \mathbf{Opt}(X)$, $O' \subseteq O$. We also know that $\text{sim}_{MS}(X, O') = \text{sim}_{MS}(X, O)$. □

- This *greedy* algorithm has a complexity of $C_1 + C_2 + O(r \log r)$, where C_1 is the complexity of constructing $\underline{\mathbf{A}}(X)$, $\overline{\mathbf{A}}(X)$, and $\mathfrak{B}(X)$; while C_2 is the complexity to assign $\mu(x)$ for each $x \in U$.
- We know that $C_1 = O(|U|^2)$, and clearly $C_2 = O(|U|)$.
- The most crucial line of the algorithm, line (6), runs in $O(r)$, but line (3) involves sorting which has complexity $O(r \log r)$. Since $r < |U|$, the total complexity is $O(|U|^2)$.
- The algorithm gives us the *greatest optimal approximation* O , however the whole set $\mathbf{Opt}(X)$ can easily be derived from O just by subtracting appropriate elements of $\mathfrak{B}(X)$.

- The algorithm can also be used for *any* similarity measure sim that is *consistent* with the Marczewski-Steinhaus index sim_{MS} .
- The algorithm is based on the two fundamental assumptions: the set $E\text{Sets}$ is a partition, and the similarity measure is sim_{MS} , so the ration ρ can be used to pick appropriate elements from the border \mathfrak{B} .
- If any of the is not satisfied, the algorithm cannot be used.
- So, what about Rough Sets induced by Coverings?
- It turns out our approach can also be applied to some Rough Sets induced by Coverings.
- The idea is to replace coverings by appropriate equivalent partitions.

Components



- All eight components for a given set U and subsets $\mathbb{C} = \{C_1, C_2, C_3\}$.
- In general: $\mathbb{C} = \{C_i \mid i = 1 \dots n\}$ and $C^{(i_1, \dots, i_n)} = C_1^{i_1} \cap \dots \cap C_n^{i_n}$, where $i_k = 0, 1$, and $C_i^0 = C_i$, $C_i^1 = U \setminus C_i$ for $k = 1, 2, \dots, n$.
- Let: $\text{comp}(\mathbb{C}) = \{C^{(i_1, \dots, i_n)} \mid i_k = 1, 2, k = 1, 2, \dots, n, C^{(i_1, \dots, i_n)} \neq \emptyset\}$.
- $\text{cov}(\mathbb{C}) = \mathbb{C} \cup \{U \setminus \bigcup_{i=1}^n C_i\}$ is a **covering** of U .
- We might assume $U = \bigcup_{i=1}^n C_i$, if convenient.
- $\text{comp}(\mathbb{C})$ is **partition**.
- We can derive $\text{comp}(\mathbb{C})$ from $\text{cov}(\mathbb{C})$ and vice versa, so we may consider them as **equivalent**.

- Let U be a set and let \mathbb{C} be a nonempty family of nonempty subsets of U .
- A non-empty set $X \subseteq U$ is *definable by \mathbb{C}* if it can be constructed from the elements of \mathbb{C} by means of set operations \cup , \cap and \setminus .
- The family of all sets *definable by \mathbb{C}* will be denoted by *definable(\mathbb{C})*.
- \mathbb{C} *does not have to be a covering*.

Theorem

Let U be a set and \mathbb{C} a family of nonempty subsets of U .

- 1 $U = \bigcup_{C^{(\alpha)} \in \text{comp}(\mathbb{C})} C^{(\alpha)}$.
- 2 For all $C^{(\alpha)}, C^{(\beta)} \in \text{comp}(\mathbb{C})$, we have $C^{(\alpha)} \cap C^{(\beta)} = \emptyset \iff \alpha \neq \beta$.
- 3 Every set $X \in \text{definable}(\mathbb{C})$ is a union of some components of \mathbb{C} , i.e. $X \in \text{definable}(\mathbb{C}) \iff \exists C^{(\alpha_1)}, \dots, C^{(\alpha_k)} \in \text{comp}(\mathbb{C}).$
 $X = C^{(\alpha_1)} \cup \dots \cup C^{(\alpha_k)}.$



Rough Sets Defined By Coverings

- There are several, similar but not identical models.
- U is a finite and non-empty universe of elements, and \mathbb{C} is its *covering*.
- The pair $AS = (U, \mathbb{C})$ is an *covering approximation space*.
- For every $x \in U$, the set $N(x) = \bigcap \{C \in \mathbb{C} \mid x \in C\}$ is called the *neighborhood* of an element $x \in U$.
- *Elementary sets*: $E\text{Sets} = \{N(x) \mid x \in U\}$.
- *Definable sets*: $D\text{Sets}$, are set unions of elementary sets.
- *Lower approximations* are defined differently, for example:
 - (a) $\underline{A}_a(X) = \bigcup \{C \in \mathbb{C} \mid C \subseteq X\}$.
 - (b) $\underline{A}_b(X) = \{x \mid N(x) \subseteq X\}$.
- *Upper approximations* are defined differently, for example:
 - (a) $\mathbf{A}^+(X)\overline{\mathbf{A}}_a(X) = \underline{A}_a(X) \cup \bigcup \{N(x) \mid x \in X \setminus \underline{A}_a(X)\}$.
 - (b) $\overline{\mathbf{A}}_b(X) = \{x \mid N(x) \cap X \neq \emptyset\}$.
- *Optimal approximation* of X , w.r.t similarity measure:

$$sim(X, O) = \max_{A \in D\text{Sets}} (sim(X, A)).$$

An efficient algorithm from classical rough sets does not work.

When Partitions Are Derived From Coverings

- U is a finite and non-empty universe of elements, and \mathbb{C} is its *covering*.
- The pair $AS = (U, \mathbb{C})$ is an *covering approximation space*.
- $\text{comp}(\mathbb{C})$ is the set of all **components** of \mathbb{C} .
- *Elementary sets*: $E\text{Sets} = \mathbb{C}$.
- *Definable sets*: $D\text{Sets} = \text{definable}(\mathbb{C})$, i.e. all sets that can be derived from \mathbb{C} by applying operations \cup , \cap and \setminus .

- *Lower approximation of X* :

$$\underline{A}^{\mathbb{C}}(X) = \bigcup \{C^{(\alpha)} \mid C^{(\alpha)} \in \text{comp}(\mathbb{C}) \wedge C^{(\alpha)} \subseteq X\}.$$

- *Upper approximation of X* :

$$\overline{A}^{\mathbb{C}}(X) = \bigcup \{C^{(\alpha)} \mid C^{(\alpha)} \in \text{comp}(\mathbb{C}) \wedge C^{(\alpha)} \cap X \neq \emptyset\}.$$

- *Optimal approximation of X , w.r.t similarity measure*:

$$\text{sim}(X, \mathcal{O}) = \max_{A \in D\text{Sets}} (\text{sim}(X, A)).$$

An efficient algorithm from classical rough sets DOES work.

- $\underline{A}^{\mathbb{C}}(X)$, $\overline{A}^{\mathbb{C}}(X)$ are **never less tight** than appropriate approximations derived directly from coverings.

- One intriguing problem, still open, is the relationship between the measure μ and the equivalence relation E .
- The relation E represents the knowledge of an approximation space (U, E) and defines the set DSets.
- Our definition of optimal approximation indicates that an optimal approximation is a function of both the measure μ and the equivalence relation E , but how μ and E relate is an open problem.

THANK YOU

QUESTIONS?