A methodology for building fuzzy rules from data

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Abstract

Extraction of rules for classification and decision tasks from databases is an issue of growing importance as automated processes based on data are being required in these fields. Interpretability of rules is improved by defining classes for independent variables. Moreover, though more complex, a more realistic and flexible framework is attained when fuzzy classes are considered. In this paper, an inductive approach is taken in order to develop a general methodology for building fuzzy rules from databases. Three types of rules are built in order to be able of dealing with both categorical and numerical data.

Keywords: Rules induction, Fuzzy classification, Data Mining, Decision Support Systems

1 Introduction

Fuzzy rules and algorithms are widely used in several real-life applications of computational intelligence, as targeted e-commerce marketing and advertising [9], natural disaster and emergency management (see for instance [3] and [6]) or control [4]. In many of these applications, decision and classification rules are obtained by means of experts and the subsequent knowledge engineering.

Nevertheless, in many cases, the necessary information to build these rules is contained in databases rather than in experts' heads. Moreover, as the underlying realities of these applications are evolving, it is also necessary to undergo a continuous learning process in order to adapt to these changing situations. Last but not least, in many fields this learning process is needed to be automated.

For all these reasons, procedures are needed to extract and build a set of fuzzy rules from raw data contained in databases. In this paper, we propose a general methodology to do so, based upon an inductive approach in which rules are conceived as successively experienced relations among variables.

This paper is organized as follows: first, we describe the model of knowledge representation, which takes a database as input and produces, by means of a set of classes (crisp or fuzzy), a matrix representing the data in a categorical way. Next, we describe how to build up three types of inference and classification rules, using that matrix along with the raw data as inputs. Finally, some remarks and conclusions are exposed with relation to certain characteristics of the exposed methodology and its applicability.
2 Knowledge representation

In order to build up rules from data and carry out a useful inference process, it is necessary to previously define the general framework and mathematical models that are used to represent the information and knowledge we are going to work with. In other words, a mathematical model of knowledge representation is needed to give the data an appropriate shape or structure, in agreement with those required for the input of the rules building process.

Basic raw data is intended to be a database, which could be viewed as a real-valued matrix \( D = (d_{ki})_{m \times n} \), having \( m \) instances and \( n \) variables \( X_1, \ldots, X_n \).

The range of each variable \( X_i \) is then partitioned into a set of \( c_i \) classes \( A_{i1}, \ldots, A_{ic_i} \), which can be fuzzy or crisp. In this paper, these classes are intended to be linearly ordered, i.e., \( A_{ij} < A_{i'j'} \) iff \( j < j' \), but a different structure could be given as explained in [5].

We will use capital letters to denote the values of variables in the database, this is, \( X_{ki} = d_{ki} \) for \( k = 1, \ldots, m \) and \( i = 1, \ldots, n \). Lower case letters will denote values of categories, i.e., \( x_{i,j}^k = \mu_{A_{ij}}(X_{ki}) \) for \( j_i = 1, \ldots, c_i \) and \( \mu_{A_{ij}} \) being the membership function of the class \( A_{ij} \). In the crisp case, it is supposed that the value of \( X_{ki} \) lies in exactly one class \( j' \), i.e., \( \mu_{A_{ij'}}(X_{ki}) = 1 \) and \( \mu_{A_{ij}}(X_{ki}) = 0 \) if \( j \neq j' \). In the fuzzy case, \( \mu_{A_{ij}}(X_{ki}) \in [0,1] \) and the classes not necessarily form a fuzzy partition in the sense of Ruspini [7], i.e., \( \sum_{j=1}^{c_i} \mu_{A_{ij}}(X_{ki}) \) need not to sum exactly 1 (see [1]). In fact, missing values of any variable are modelized assigning the value 0 to every class.

In this way, first level of knowledge representation is constituted by a matrix

\[
H = \left[ h_{ij} \right]_{m \times l}, \quad l = \sum_{i=1}^{m} c_i \text{ being the total number of categories or classes and such that } h_{ij} = x_{i,j}^k = \mu_{A_{ij}}(X_{ki}) = \mu_{A_{ij}}(d_{ki}), \text{ for all } k = 1, \ldots, m, \quad i = 1, \ldots, n, \quad j_i = 1, \ldots, c_i \text{ and } j = 1, \ldots, l.
\]

Reference to the \( i \)-th variable is removed in the \( h_{ij} \)'s as it is intended that categories are sorted by the variables to which they correspond.

3 Data-based rules building

Matrix \( H \) constitutes the first level of knowledge. However, in order to have some inference capability, a second level knowledge, or meta-knowledge, is needed. This second level knowledge, to which we will refer as rules, has to be extracted from the first one, and therefore this is the reason for we say that these rules are data-based.

Conceptually, the methodology for rule extraction described in this paper is based upon the idea that a rule is built up through the successive repetition and experience of similar situations. It is usually accepted that whenever a relation is experienced or successively repeated, its rule condition is strengthened.

The approach presented in this paper follows these ideas. Each instance of the database in which the same classes of different variables appear together is considered as a case for the existence of a relationship between these categories. In this sense, what is going to be measured and translated into the rules is the trend of some variables as other variables appear. Another methodology for building interpretable fuzzy rules from data is the one described in [2].

Rules need some variables to play the role of premises or independent variables, being the rest called consequences or dependent variables. Thus, from the set of \( n \) variables \( X_1, \ldots, X_n \), a subset of \( p \) premises variables is extracted, which left us with another subset of \( q = n - p \) consequence variables. Since in this approach the conclusion for each consequence variable is independent of the conclusion for the rest of them, for the sake of simplicity in the exposition we will suppose without loss of generality that \( q = 1 \), i.e., that there exist only one consequence or dependent variable. In the subsequent, this one will be denoted by \( Y \), being \( \{ X_1, \ldots, X_p \} \) the set of premises or independent variables.

In this paper, three types of rules and the algorithms to compute them are described.
Given the matrix $H$, a class $B_j$ of the dependent variable $Y$ and a combination $(j_1, \ldots, j_p)$ of classes of the $p$ premises variables, $j \in \{1, \ldots, d\}$ and $j_i \in \{1, \ldots, c_i\}$ for all $i = 1, \ldots, p$, we define the possibility in $H$ of the class $B_j$ when $A_{j_1} \land \ldots \land A_{j_p}$ is true as a weighted aggregation of its membership degrees through all the $m$ instances of the database, this is,

$$\pi_H(j \mid j_1, \ldots, j_p) = \frac{\sum_{k=1}^{m} T(x_{j_1}^k, \ldots, x_{j_p}^k) y_j^k}{\sum_{k=1}^{m} T(x_{j_1}^k, \ldots, x_{j_p}^k)},$$

where $y_j^k = \mu_{B_j}(Y^k)$ is the membership degree to its $j$-th class of the $k$-th instance of variable $Y$ and $T$ is the logical operator (usually a t-norm) that models the conjunction “and”.

**Proposition 1**. If variable $Y$ does not have missing values and the classes $B_j$, $j = 1, \ldots, d$, form a Ruspini partition, then the possibilities of the $d$ classes of $Y$ given any combination of premises $(j_1, \ldots, j_p)$ sum up to one.

**Proof**: 

$$\sum_{j=1}^{d} \pi_H(j \mid j_1, \ldots, j_p) = \frac{\sum_{k=1}^{m} T(x_{j_1}^k, \ldots, x_{j_p}^k) \sum_{j=1}^{d} y_j^k}{\sum_{k=1}^{m} T(x_{j_1}^k, \ldots, x_{j_p}^k)} = \frac{\sum_{k=1}^{m} T(x_{j_1}^k, \ldots, x_{j_p}^k)}{\sum_{k=1}^{m} T(x_{j_1}^k, \ldots, x_{j_p}^k)} = 1.$$

Thus, if a variable $Y$ has missing values and its classes form a Ruspini partition, last proposition is saying that possibilities of $Y$ sum less than one. In this way, we can define the ignorance associated with variable $Y$ given a combination of premises $(j_1, \ldots, j_p)$ as one minus the sum of its possibilities for that combination of premises, i.e.,

$$I_y(j_1, \ldots, j_p) = 1 - \sum_{j=1}^{d} \pi_H(j \mid j_1, \ldots, j_p).$$

As explained in [5], ignorance $I$ is a necessary class that should be added to the current ones in
order to better modelize the underlying learning process.

Case 2 $B = \bar{y}$. Calculation of dependent variable mean $\bar{y}$.

Given $H$ and a combination $\{j_1, \ldots, j_p\}$ of classes of the $p$ premises variables, 
$j_i \in \{1, \ldots, c_i\}$ for all $i = 1, \ldots, p$, the fuzzy mean of a crisp variable $Y$ when $A_{j_1} \land \ldots \land A_{j_p}$ is true could be easily defined as

$$\bar{y}_H(j_1, \ldots, j_p) = \frac{\sum_{k=1}^{m} W^k(j_1, \ldots, j_p) T(x_{1,h}^k, \ldots, x_{p,h}^k) Y^k}{\sum_{k=1}^{m} W^k(j_1, \ldots, j_p) T(x_{1,h}^k, \ldots, x_{p,h}^k)}.$$ 

However, as variable $Y$ could have not only missing values but also outliers lying in classes with low possibility, it seemed more realistic to us to define this mean as

$$\bar{y}_H(j_1, \ldots, j_p) = \frac{\sum_{k=1}^{m} W^k(j_1, \ldots, j_p) T(x_{1,h}^k, \ldots, x_{p,h}^k) Y^k}{\sum_{k=1}^{m} W^k(j_1, \ldots, j_p) T(x_{1,h}^k, \ldots, x_{p,h}^k)}.$$

where the weights are defined as $W^k(j_1, \ldots, j_p) = \sum_{j=1}^d \pi^k(j_1, \ldots, j_p)$. This way, missing values of $Y$ do not affect the computation. Moreover, if outliers of $Y$ lie in classes with low possibility or possibility equal to 0, their values will not affect so much the resulting mean. Anyway, this mean $\bar{y}_H(j_1, \ldots, j_p)$ is biased towards the classes $B_j$ with higher possibility $\pi_H(j_1, \ldots, j_p)$, which is a realistic assumption in our opinion.

Case 3 $B = [b_1, b_2]$. Calculation of fuzzy order statistics.

Given $H$ and a combination $\{j_1, \ldots, j_p\}$ of classes of the $p$ premises variables, 
$j_i \in \{1, \ldots, c_i\}$ for all $i = 1, \ldots, p$, if the classes of premises variables are fuzzy it is not obvious how to calculate the percentile $\alpha \in \{1, \ldots, 99\}$ of the values of a crisp variable $Y$ for which $A_{j_1} \land \ldots \land A_{j_p}$ is true. For each instance of $Y_k$ in $H$, the truth value of the conjunction $A_{j_1} \land \ldots \land A_{j_p}$ could take a different value $T(x_{1,h}^k, \ldots, x_{p,h}^k)$, so we can not simply take as the $\alpha$-percentile the value of $Y$ below which $\alpha$ percent of the observations for which $A_{j_1} \land \ldots \land A_{j_p}$ is true may be found. However, it seems natural to generalize this idea to the fuzzy case by defining the $\alpha$-percentile as the value of $Y$ below which we can find the $\alpha$ percent of the total amount of membership

$$w(j_1, \ldots, j_p) = \sum_{k=1}^{m} T(x_{1,h}^k, \ldots, x_{p,h}^k)$$

to the conjunction class $A_{j_1} \land \ldots \land A_{j_p}$. The algorithm used to find this value is the following:

1. Sort $H$ by the values of $Y$, removing the instances for which the value of $Y$ is missing.
2. Define $k_i(j_1, \ldots, j_p) = \min\left\{k/100 \cdot \sum_{\alpha=1}^{\infty} w(j_1, \ldots, j_p) : \alpha \in \{1, \ldots, 99\} \right\}$.
3. Define the $\alpha$-percentile as $PC_\alpha(j_1, \ldots, j_p) = Y_{k_i(j_1, \ldots, j_p)}$.

Thus, in order to build the interval that constitutes the conclusion of the rules of this third group, two values $a_1, a_2 \in \{1, \ldots, 99\}$, $a_1 < a_2$ have to be chosen, leading to the interval $[PC_{a_1}(j_1, \ldots, j_p), PC_{a_2}(j_1, \ldots, j_p)]$.

These three groups of rules are then stored as vectors or multi-dimensional matrices, which constitute a second level of knowledge representation.

4 Conclusion

For each combination $(j_1, \ldots, j_p)$ of the premises variables, the importance or influence over a rule $R(j_1, \ldots, j_p)$ of a given instance $k$ in the dataset is directly proportional to $T(x_{1,h}^k, \ldots, x_{p,h}^k)$. This is obvious for the two first types of rules described above. For the third ones, note that an instance with $T(x_{1,h}^k, \ldots, x_{p,h}^k) = 0$ have no influence over the $\alpha$-percentile computation. On the other hand, if $T(x_{1,h}^k, \ldots, x_{p,h}^k)$ is close to 1 then removing the instance $k$ could have a quite important effect
over the percentile, especially when the values of \( T(x_{j_1}^k, \ldots, x_{j_p}^k), k \neq k', \) are small.

Therefore, these rules measure the behaviour of a dependent variable for each combination \((j_1, \ldots, j_p)\) of the premises, giving more importance or weight to those instances in the dataset for which the values \( X_{j_1}, \ldots, X_p \) of premises lie inside the conjunction class \( A_{j_1} \land \ldots \land A_{j_p} \). That behaviour is then measured by averaging membership degrees of the dependent classes (case 1), numerical values of the variables (case 2) or by order statistics (case 3). It has to be pointed that no one of these operations measure or give importance to the prevalence of any specific combination of premises classes, i.e., conjunction classes with higher frequency does not produce stronger rules, although logically they lead to more stable and sound ones.

Another important remark concerns the number of rules to create. Many times, we have a previously defined set of rules to which give attention, as it is the case when analysis and considerations previously carried out by experts make possible knowing those premises which allows to give the best prediction over the decision variables. In these cases, the methodology exposed in this paper can be seen as a mechanism to compute the conclusions \( B \) of that set of rules from data containing the appropriate information.

On the other hand, when confronted with the problem of building rules from data it is of course possible that the set of rules to create is not previously defined. This is the same to say that we are not given the set of combinations of independent variables and/or classes of these variables that have to be used as premises of the rules. Furthermore, every possible combination of classes could occur in the practice and constitute in fact an important premise for explaining the data. For this reason, we give here algorithms to build every possible rule, this is, a rule for each possible combination of classes of the premises variables. In fact, creating all possible rules could be a successful strategy for some practical developments (see for example [6]) in which the number of premises \( p \) is relatively small.

If \( p \) is large, making use of statistical methods as clustering or principal components should be taken into account in order to devise a suitable set of rules or for dimensionality reduction purposes. Future research will concerns these and others issues related with rules building and continuous learning processes. Introduction of a bipolar approach [8] to allow detection of contradictory information will be explored. A more advanced prototype of the decision support system [6] is also being developed making use of the exposed methodology.

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