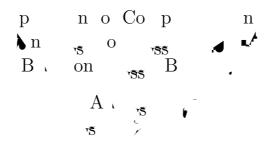
Averaging and Eliciting Expert Opinion*

Peter M. Williams



Abstract

The paper considers the problem of averaging expert opinion when opinions are expressed quantitatively by belief functions in the sense of Glenn Shafer. Practical experience shows that experts usually di er in their exact quantitative assessments and some method of averaging is necessary. A natural requirement of consistency demands that the operations of averaging and combination, in the sense of Dempster's rule, should commute. Experience also shows that symmetric belief functions are di cult to distinguish in practice. By forming a quotient of the monoid of belief functions modulo the ideal of symmetric belief functions, we are left with an Abelian group with a natural scalar multiplication making it a real vector space. The elements of this quotient space correspond to what we call "regular" belief functions. This solves the averaging problem with arbitrary weights. The existence of additive inverses for regular belief functions means that contrary evidence can be treated without assuming the existence of complements. Opinions expressed by conditional judgements can be incorporated by lifting suitable measures from a quotient space to a numerator. The appendix describes a computer program for implementing these ideas in practice.

^{*}Preparation of this paper was supported by SERC grant GR/E 05360. The ADRIAN project was sponsored by ICI Pharmaceuticals. Thanks are due to both organisations.

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1.3 Contrary Evidence

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2 PROBABILITY MEASURES ON INFLATTICES

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2.1 Distributive Lattices

A partially ordered s s s A n $a \le a$ $a \le a$ $a \le b$ n $b \le a$ p_{a} a b $a \le b$ n $b \le c$ p_{a} $a \le c$ o a = b n A A_{s} s S o p a = 0o s = a, b, c = a A A_{s} s S o p a = 0o s = a, b, c = a A A_{s} s S o p a = 0o s = a b = a

2.2 Probability Measures on Distributive Lattices

$\begin{array}{cccc} A & p & o & & & \\ \clubsuit & n & on & p & D \\ \end{array} \xrightarrow{rs} & n & & \\ & & & & & \\ & & & & & \\ & & & &$	🖌 D _{rs} n 📕 n	n 🦽
$ \begin{array}{ccc} {}_{\prec} {}_{\mathcal{Y}} & p_{\prec} a \lor \ensuremath{\flat} & \checkmark^{[} p_{\prec} a \land \ensuremath{\flat} & p_{\prec} \ensuremath{\flat} & p_{\prec} \ensuremath{\flat} & \checkmark^{[} p_{\prec} \ensuremath{\flat} \\ \end{array} $		
<u>,,</u> a≤b p, şp,ş ≤p,ş		
$\prec \boldsymbol{\gamma} \boldsymbol{p}_{\prec} \boldsymbol{\gamma} \qquad n \boldsymbol{p}_{\prec} \boldsymbol{\gamma}$		
n D , Boo, n, s' s on Boo, n, s'	rs rs nono o n n o	po pn.,

Proposition 1 Every probability measure on a distributive lattice D has a unique extension to a probability measure on the Boolean algebra freely generated by D.

2.3 Semilattices

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p _≺ a∨b∨ç	ſ			ſ	
p∼³ ∕r	bởở ∖[bởở – bởs	ı∧∳ – p∹a /	∕č – b∹p	o∨čì ∖ b∽s	a∧b∧ç.
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p ., \/ Ş	$-\sum_{R} -\gamma^{ R }$	₽∴∧Ŗ			
R _{'s} 's ⁿ ,∕	n o , rs n _{rs} n	n _s n R po po ,∢	n _{'S} O	on o (on o rs ^o	p _{rs} rso,⊿n _{rs}
r S	rs rss ⁿ 🖌 O		ຣ ⊤ຣ.◀	~	

2.3 Semilattices

2 PROBABILITY MEASURES ON INFLATTICES

ono n 0 0 ор." ⁿ ⊰γ n n po n 📣 0 Y **75** on n 0 n on $\mathbf{a} \leq \mathbf{b}$ $\mathbf{a} \lor \mathbf{b}$ b. А on_s ∧ p_e _s∨ n P,∎ ,s 75 ۳Ŝ 75 TS ٦S 0 0 n oppo_{re} n on , n , ۳S $\mathbf{a} \leq \mathbf{b}$ $\mathbf{a} \wedge \mathbf{b}$ a. rs^{no} pon o 0 n n 15 pon n o no ļon 🦡 🖌 0 n 0 ٦Ŝ , n on n n n , ор , n **▲** P**▲** n on on n oo, on o 0 n n o 0 15 15 o **complete** А เริเรี 18 15 ٦Ŝ ٦Ŝ ļon _{™s} n s o p rs o p, . rs įon **,** О so o pe lon n o pe 15 n _{''s} o no 🖌 n р n ۳S 15 $\mathbf{v} \circ \mathbf{v}_s \mathbf{o}$ suplattices \mathbf{n} inflattices g, ъърпр<u>и</u>о s oppo o soppo 15 Α rs p,◀ ∠op, lon, n **A** n Y 'SS S o n lon, 15 15 lono se on 🛃 ∧ S $\forall \{ \mathbf{a} \in \mathbf{A} | \mathbf{S} \subseteq \uparrow, \mathbf{a} \}.$ 🖌 n n ¦on_{,s}³ n_{,s} Α **~5** n 75 ٦Ŝ ,s p,∎ ¦on,₅ р 15 \mathbf{A}^{o} ↓ o n , s o **`A**⁰ oppo_s р rs 📣 ,s p,€ , о **А** rs n n oppo_{rs} o n n 0 Į $\mathbf{n} \in \mathbf{F} \to \mathbf{B}$ A n B ор " о ,s p,€ , s p, 15 ¦on,_s n **f** p n -S о р 0 ٦S τe ٦Ŝ 75 $\mathbf{A} \circ \qquad \mathbf{\tilde{f}} \mathbf{s} \mathbf{r}_{\mathbf{s}} \mathbf{f}_{\mathbf{s}} \mathbf{B} \rightarrow \mathbf{A} \mathbf{s} \mathbf{s} \mathbf{r}_{\mathbf{s}} \mathbf{n}$ on on р $f_a = b \quad a \leq f_b$ o $\mathbf{A} \mathbf{a} \in \mathbf{A}$ n $\mathbf{b} \in \mathbf{B}_{\mathbf{a}}$ $\mathbf{p}_{\mathbf{d}}$ $\mathbf{f}_{\mathbf{s}}$ n $\mathbf{f}_{\mathbf{a}}\mathbf{b} \quad \forall \{\mathbf{a} \in \mathbf{A} | \mathbf{f}_{\mathbf{a}}\mathbf{a} \leq \mathbf{b} \}.$ $\label{eq:formula} \begin{array}{cccc} & & & & & & \text{fon}_{\text{s}} n & \text{fp} \\ \textbf{f}_{\textbf{s}} \ \textbf{A} \rightarrow \textbf{B} & n & \textbf{g}_{\textbf{s}} \ \textbf{B} \rightarrow \textbf{A} & o & p & & n \end{array}$ **f** p 75 ۳Ŝ ٦Ŝ 75 n, n p_{rs} n р 0 rs rs n $f_a \ge b$ $a \le g_b$

³Thus, as an object, a complete semilattice or either sort is in fact a complete lattice. However, since a morphism of suplattices need not preserve meets, nor a morphism of 4848-1274252((()-0i)0.7425522637126371667)diffs,202283(2056]TJ 83(20131(,)-444.923(s)-3.0.26064(r)-0.649399(y)-396.625(j)-1.94207(o)-2.26269

o
$$\mathbf{A} \mathbf{a} \in \mathbf{A}$$
 n $\mathbf{b} \in \mathbf{B}$ of s left adjoint o \mathbf{g} n \mathbf{g} s s s of n $\mathbf{h} \mathbf{g}$ left adjoint o \mathbf{g} n \mathbf{g} s \mathbf{g} on \mathbf{g} n \mathbf{h} on \mathbf{h} s o on on \mathbf{f} , \mathbf{g} on \mathbf{g} n \mathbf{h} on \mathbf{h} s o on on \mathbf{f} , \mathbf{g} of \mathbf{g} of \mathbf{g} or \mathbf{g} n \mathbf{h} or \mathbf{g} or \mathbf{g} or \mathbf{g} or \mathbf{h} or

2.4 Probability Measures on Inflattices

Definition 1 A $\rm p~o$, on a finite inflattice A is a real unit-interval valued function p A \rightarrow , satisfying

a o A o ⊥a, DA

for all $a\in A.$ Moreover this function, called the $\ n_{,s}$ of p, is unique when it exists.

Proposition 6 If p and q are probability measures on the finite inflattices A and B respectively, then the function $p \times q$ defined for all $a \in A$ and $b \in B$ by

 $\neg \mathbf{p} \times \mathbf{\hat{q}} \neg \mathbf{a}, \mathbf{\hat{b}} = \mathbf{p} \neg \mathbf{\hat{q}} \mathbf{q} \neg \mathbf{\hat{b}}$

is a probability measure on $A \oplus B$.

Corollary 7 If p and q are probability measures on an inflattice A then the function $p \cdot q$ defined for all $a \in A$ by

~b.ð~ð b~ð d~ð

is also a probability measure on A.

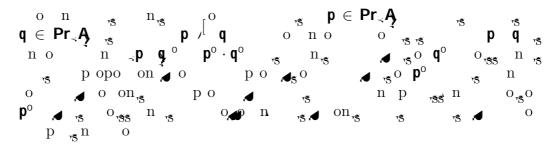
Proposition 8 $Pr_{a}A$ is a commutative monoid under .

2.4 Probability Measures on Inflattices

Proposition 9 Pr is a (covariant) functor from the category of finite inflattices to the category of commutative monoids.

3.1 Uniform Measures

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$_{rs}$ no	ро	n	rs 🛋 o n	n _s o	op o c	0	n , rs
, ,.	••						



Lemma 11 Let f be any real-valued function on a finite inflattice A with n / [ranks. Then there exists a proper probability measure p on A and a sequence of positive real number K_0, \ldots, K_n such that for each i \ldots, n

 $\mathbf{p}^{\mathsf{o}}_{\prec}$ ag K $_i$ p \mathbf{f}_{\prec} ag

whenever $n \triangleleft a$, i.

$$\begin{array}{ll} \mathbf{g}_{i \prec} \mathbf{\hat{g}} & \sum \{\mathbf{m}_{i-1 \prec} \mathbf{\hat{y}} \mid \mathbf{a} < \mathbf{b} \} \\ \mathbf{k}_{i} & n \; \frac{p \; \mathbf{f}_{\prec} \mathbf{\hat{g}}}{\mathbf{g}_{i \prec} \mathbf{\hat{g}}} \end{array}$$

3.1 Uniform Measures

Definition 3 If f is any real-valued function on a finite inflattice A we denote by \sqrt{f} f the proper probability measure defined by the above construction.

Proposition 12 $Pr_{a}A$ /Un_aA is an Abelian group.

Proposition 14

rs rs, opooop n oo n⁄ rs n on o rs ppors **f _n** so L∡Aj n

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3.2 Regular Measures

 $\textbf{Definition 4 Let} \not \mathrel{ \mathsf{Pr}}_{\prec} \textbf{A} \to \mathrel{ \mathsf{Pr}}_{\prec} \textbf{A} \text{ be defined by }$

We say that a proper measure p is a if and only if p p and we denote by Reg. A, the set of regular measures on a finite inflattice A.

⊬___

no
$$r_{s}$$
 on Pr_{A} / Un_{A} on $n_{r_{s}}$ on A on r_{s}

Lemma 15 is idempotent: \circ . Hence _p is regular for all p \in Pr_A .

Proof f p° n p_{\checkmark} o n p_{\checkmark}

Proposition 16 Each element of $Pr_{a}A$ /Un A contains one and only one regular measure.

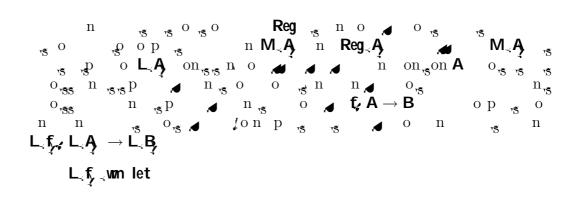
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3.4 Covariant Transformations

o
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 n n op on on $\mathbf{Blf}_{\mathbf{A}}$, s
s $\mathbf{A} = \mathbf{A}$ n n op on on $\mathbf{Blf}_{\mathbf{A}}$, s \mathbf{A}
 $\mathbf{p} / \mathbf{q} = \mathbf{p}$, \mathbf{q}
n $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Plf}_{\mathbf{A}}$, s op s o o ono s
o o o $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Reg}_{\mathbf{A}}$, n
 $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, \mathbf{P} , $\mathbf{Reg}_{\mathbf{A}}$, n
 $\mathbf{p} / [\mathbf{q} = \mathbf{p}]$, \mathbf{q}
n $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Reg}_{\mathbf{A}}$, $\mathbf{Reg}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Reg}_{\mathbf{A}}$, $\mathbf{Reg}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Reg}_{\mathbf{A}}$, $\mathbf{Reg}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Pr}_{\mathbf{A}}$, $\mathbf{Reg}_{\mathbf{A}}$,

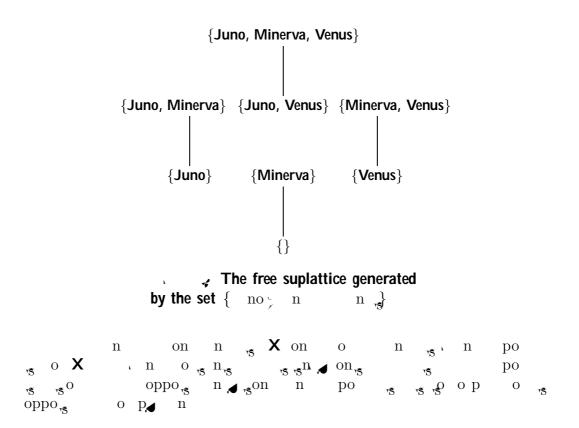
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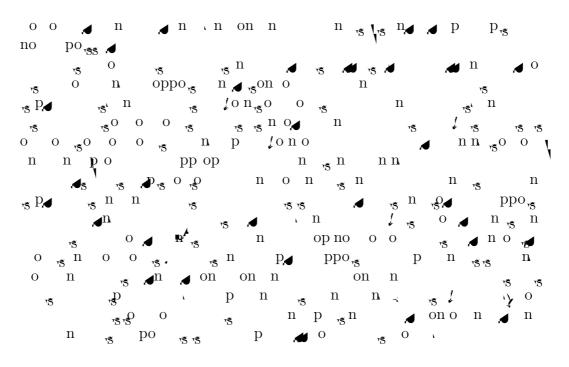
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3.5 Contravariant Transformations

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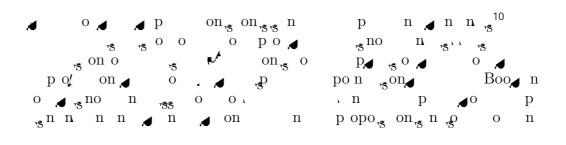
{subject drug} {something else}

\perp

A simple alternative.

n ⊿no on _{'s} n _{'s} o op n o o ⊿ n _{'s s} o _sno o no on o po n _rs Boo, n po_{rss} o o n o <u>s</u> rs 'SS n rs on n s necessary on on on su cient on on , 0 0 ' ' rS p, on, o n, n ozno o pn no n rs l ۱. n on o s pnoo_{rs} / ` _ n rs n. 'rs rs n_{r\$15} on on o rs^{no}rs o on, n_{₹155} on on ' ٦Ŝ n B n o no o pn sp s

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Proposition 21 Every probability measure on a finite suplattice A has a

n op on o_{rs} n _{rs} _{rs}

6.2 Covariant Transformations

Example 1 A n s P n N V PA \rightarrow A A s o n o s P n s n p o p s n rSLf s ' lon s o n s n p n Example 2 S n p o p h n o A n f A \rightarrow B SU{} non o S op n n o A n f A \rightarrow B n f a a \in S s o n p n rSLf s ' lon s n s on rs o n p n rSLf s ' lon s n s on n s o A n Y s o X B {S \subseteq X | Y \subseteq S} o A n o o p n s o n s o n s o n s o n s p o n s o n s o n s p o n s o n s o n s p o n s o n s o n s p o n s p o n s o n s o n s o n s o n s o n s o n s o n s o n s o n s o n s o n s o n s p o n s o n s o n s o n s o n s o n s p o n s o o n s o n s p o n s o o n s o n s p o n s o n s p o n s o o n s p o n s o o n s p o n s o o n s p o n s o o n s p o n s o n s p o n s o n s p o n s o n s o n s p o n s o n s p o n s o n s p o n s o n s p o n s o n

6.3 Contravariant Transformations

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- oon, on popola p
 - ono _{rs}po_{rs} ⊿ni.e. po ∮ so n _{rs rs}opp

- - p_{rs}n o _{rs}nno o_{rs} po_{rs} on n_{rs} p n B_{rs}n o
 - , M n rS rs ℓ rs p rss n s

8 Elicitation

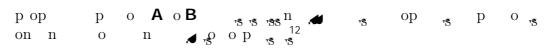
8 ELICITATION

rs. € n 0 0 n n**a**o, n, s p "n n 15 🛋 1 ٦Ŝ ۰⁵0 , оро , , **д** _{∹ъ}р n o pon n Y ٦Ŝ ٦Ŝ , n_{,s}ао _{,s} 0 ∎⁄ n ppo_{rs} n on_{rs} n / n -S p**⊿** ,_s 0 rs n n o "s n , n_s , oo, n n ۳Ŝ n n o o n _so n •**5** 0 0 n **75** 1 ('Juno or Minerva or Venus', 1) ('Juno or Minerva', 1) ('Juno or Venus', 1) ('Minerva or Venus', 1) ('Juno', 1) ('Minerva', 1) ('Venus', 0.6) (", 0) A - Evidence against n s./ n An popo_{rs} on n n n n rs rs rs' n n n ۳Ŝ ٦Ŝ ,spo ι μ n τ σ ('Juno or Minerva or Venus', 1) ('Juno or Minerva', 0.84) ('Juno or Venus', 1) ('Minerva or Venus', 1) ('Juno', 0.6) ('Minerva', 0.6) ('Venus', 1) (", 0)

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۳S	P,●	' \$	on	0	n	$\mathbf{p}_{\mathbf{r}}$	0 0		n	n V

9 FURTHER DEVELOPMENTS

('Diana or Juno or Minerva or Venus', 1) ('Diana or Juno or Minerva', 1) ('Diana or Juno or Venus', 0.8741) ('Diana or Minerva or Venus', 0.8741) ('Juno or Minerva or Venus', 0.8659) ('Diana or Juno', 0.7796) ('Diana or Minerva', 0.7796) ('Diana or Venus', 0.6537) ('Juno or Minerva', 0.8659) ('Juno or Venus', 0.6455) ('Minerva or Venus', 0.6455) ('Diana', 0.4647) ('Juno', 0.5510) ('Minerva', 0.5510) ('Venus', 0.3306) (", 0)



Hom_⊸A

Declarations

Apa n, on, s, s, s, o, no , on, n, n, n, no o val , s val x = ; n_s n x o no lo p₄ int n on lo n_s n o n n o o fun , n fun successor x = x + 1;n successor o n on o p₄ int -> int n n n fun mult(x, y) = x * y, int; n n on o p (int * int) -> int ¹⁴ n on sn n o sn fun add x y = x + y, int; n_{rs} n on o p_{rs} int -> (int -> int) n r_{rs} n on r_{rs} add n_{rs} r_{s} n_{rs} n_{r val successor = add 1; ,sn ⊿n o nn _{'s so} n on n on_{,s} ₽ n p n o val successor = fn x => x + 1; n so sonon, on n n val add = fn x => fn y => x + y, int;

The Language

Lists

o on i s op on [,,]= ;; [,] = ,, (,, []) = ,, (,, (,, nil))). pnnilopna, l n 🖌 's rs ▲ n o ▲rs n on rs on ▲rs rs n a no _s rs ⊿n on rs rs o ⊿rs o n · rs rs n rs ⊿ fun sum nil = 0| sum (a, 1) = a + sum 1; , n n on o p, int list -> int o , n , o o , s p no 🦽 on 🖈 n 🛛 n on iter n fun iter f u nil = u | iter f u (a, 1) = f a (iter f u 1); p₄nfaddnu 0 ₄ on val sum = iter add 0; n s s n on on n , dss n on iter o o n d foldr o reducey o, n $\mathbf{A}_{\mathbf{S}}$ n $\mathbf{A}_{\mathbf{N}}$ n on $\mathbf{s}_{\mathbf{S}}$ n $\mathbf{A}_{\mathbf{N}}$ n $\mathbf{n}_{\mathbf{S}}$ n $\mathbf{A}_{\mathbf{M}}$ map n filter o nonn l no $\mathbf{s}_{\mathbf{S}} \mathbf{A}_{\mathbf{S}} \mathbf{a}_{1}, \dots, \mathbf{a}_{n}$ o o $\mathbf{A}_{\mathbf{S}}$ op, 'anf, on o non**f**op, 'a-> 'b n \mathbf{A} o mapfl_s o pon \mathbf{A}_{s} $\mathbf{f}_{\mathbf{A}}\mathbf{a}_{\mathbf{y}}$,..., $\mathbf{f}_{\mathbf{A}}\mathbf{a}_{\mathbf{y}}$ o o \mathbf{f}_{s} o p, 'b, _{rs} o, s'an 'b, _{rs} rs p n on o p, ('a -> 'b) -> ('a list -> 'b list) A n p no s pop o o / s p, 'a n filter p / s s s o lo s n pop n s on n filter s n on o p, ('a -> bool) -> ('a list -> 'a list) o po, on g o f o o n on, s o o n on op o o , p, ('b -> 'c) * ('a -> 'b) -> 'a -> 'c n on $r_{s}^{n} \wedge r_{s}^{n} \wedge r_{s$

The Code

```
Title,
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                 Moebius
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 *
       LastEdit, 1 June 1
                                                    *
       Author
                 Peter M Williams
 *
                                                    *
                  University of Sussex
                                                    *
 datatype SENSE = Inf | Sup;
type LATTICE = bool list list list;
type DATUM =
    (bool list * (bool list list * bool list list)) * real;
exception hd;
fun hd nil = raise hd
 | hd (a_{1}, 1) = a;
fun cons a l = a_{i};
fun iter f u nil = u
 | iter f u (a, l) = f a (iter f u l);
fun append l m = iter cons m l;
val flat = iter append nil;
fun map f = iter (cons o f) nil;
fun filter p =
   iter (fn a => fn l => if p a then a, l else l) nil;
val sum'r = iter (fn x \Rightarrow fn y \Rightarrow x + y) 0.0;
val inf'r =
   iter (fn x => fn y => if x < y then x else y) (1.0/0.0);
```

The Code

1

infix C;

```
| mean l = sum'r l/length'r l;
fun center nil = nil
  | center l =
    let val m = mean(map (fn(a,x) \Rightarrow x) 1)
    in map (fn(a,x) \Rightarrow (a,x - m)) \ l \ end;
fun lookup (a bool list) nil = 0.0
  | lookup a ((b,x), 1) = if a = b then x else lookup a l;
fun combine f (a, l) (b, m) = f a b , combine f l m
  | combine f _ _ = nil;
val zero = (map o map) (fn a => (a,0.0));
val add =
    (combine o combine) (fn(a,x) \Rightarrow fn(_,y) \Rightarrow (a,x+y, real));
fun mult k = (map \ o \ map) \ (fn(a,x) \Rightarrow (a,k*x, real));
fun profile sense lattice =
let fun insert (datum as ((b,(pos,neg)),s)) =
    let val x = sgn(s) * (ln(1.0 - abs s))
        val w = if sense = Sup then x else x
        val (S,T) =
        if sense = Sup then (neg,pos) else (pos,neg)
        val unit = (hd o hd o rev) lattice
        val c = union unit S
        val l = map (filter (fn a => (c C a))) lattice
        val m =
        iter (fn t => map (filter (fn a => not(t C a)))) 1 T
        val n =
         (map \ o \ map)(fn \ a \Rightarrow if \ b \ C \ a \ then \ (a,w) \ else \ (a,0.0)) \ m
        val q = (flat o map center) n
        fun f(a) = let val ac = a U c in (a, lookup ac q) end
    in (map o map) f lattice end
in
iter (add o insert) (zero lattice)
end;
```

```
The Code
```

```
abstype MEASURE = Measure of SENSE *
     ((bool list * real) list list * (bool list * real) list)
with
local
fun construct sense (lattice, LATTICE) (data, DATUM list) =
let val profile = profile sense lattice data
   val measure = regularise sense profile
in Measure(sense,(profile,measure)) end
in
val infcon = construct Inf
val supcon = construct Sup
exception sense
infix ++
fun (Measure(s1,(q1,p1))) ++ (Measure(s ,(q ,p ))) =
if s1 <> s then raise sense else
let val s = s1
   val q = add q1 q
in Measure(s,(q, regularise s q)) end
infix **
fun (Measure(s,(q,p))) ** k =
let val kq = mult k q
in Measure(s,(kq, regularise s kq)) end
fun find(Measure(s,(q,p))) = p
end
end;
The exported functions have types,
```

REFERENCES

- A on so p o A Annals of Probability 7

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