

Computational Intelligence

Lecture 16: Fuzzy Systems as Nonlinear Mapping

Farzaneh Abdollahi

Department of Electrical Engineering

Amirkabir University of Technology

Fall 2011

Some Classes of Fuzzy Systems

Fuzzy Systems as Universal Approximators

Design of a Fuzzy Approximator

- ▶ Among 45 types of fuzzy systems obtained by combining different types of inference engines (5), fuzzifiers (3), and defuzzifiers (3) just some of them are useful.
- ▶ **Fuzzy Systems with Center Average Defuzzifier**
 - ▶ Suppose that the output fuzzy set B^l is normal with center \bar{y}^l . Then the fuzzy systems with
 - ▶ canonical fuzzy rule base,
 - ▶ product inference engine,
 - ▶ singleton fuzzifier,
 - ▶ center average defuzzifier

are of the following form:

$$f(x) = \frac{\sum_{l=1}^M \bar{y}^l (\prod_{i=1}^n \mu_{A_i^l}(x_i^*))}{\sum_{l=1}^M (\prod_{i=1}^n \mu_{A_i^l}(x_i^*))} \quad (1)$$

where $x \in U \subset R^n$ is input; $f(x) = y^* \in V \subset R$ is output

► Fuzzy Systems with Center Average Defuzzifier

- Suppose that the output fuzzy set B^l is normal with center \bar{y}^l . Then the fuzzy systems with
 - canonical fuzzy rule base,
 - product inference engine,
 - singleton fuzzifier,
 - center average defuzzifier

are of the following form:

$$f(x) = \frac{\sum_{l=1}^M \bar{y}^l (\prod_{i=1}^n \mu_{A_i^l}(x_i^*))}{\sum_{l=1}^M (\prod_{i=1}^n \mu_{A_i^l}(x_i^*))} \quad (1)$$

where $x \in U \subset R^n$ is input; $f(x) = y^* \in V \subset R$ is output

- Using singleton fuzzifier and product inf. eng.
 $\mu_{B^l}(y) = \max_{y \in V} [\prod_{i=1}^n \mu_{A_i^l}(x_i^*) \mu_{B^l}(y)]$
- Assume for l th rule, \bar{y}^l is the center, since B^l is normal, height of \bar{y}^l is $\prod_{i=1}^n \mu_{A_i^l}(x_i^*) \mu_{B^l}(\bar{y}^l) = \prod_{i=1}^n \mu_{A_i^l}(x_i^*)$
- Define $y^* = f(x)$ and using center of average defuzzifier yields (1)

- ▶ Using (1), one can provide a systematic procedure for transforming a set of linguistic rules into a nonlinear mapping.
- ▶ The most popular mem. fcn of $\mu_{A_i^l}, \mu_{B^l}$ is Gaussian:

$$\mu_{A_i^l}(x_i) = a_i^l \exp\left[-\left(\frac{x_i - \bar{x}_i^l}{\sigma_i^l}\right)^2\right]$$

$$\mu_{B^l}(y) = \exp\left[-(y - \bar{y}^l)^2\right]$$



$$\therefore f(x) = \frac{\sum_{l=1}^M \bar{y}^l \left(\prod_{i=1}^n a_i^l \exp\left[-\left(\frac{x_i - \bar{x}_i^l}{\sigma_i^l}\right)^2\right]\right)}{\sum_{l=1}^M \left(\prod_{i=1}^n a_i^l \exp\left[-\left(\frac{x_i - \bar{x}_i^l}{\sigma_i^l}\right)^2\right]\right)} \quad (2)$$

- ▶ Other choices could be triangular and trapezoid mem. fcn.

- ▶ Another class of commonly used fuzzy systems is obtained by replacing the product inference engine with the minimum inference engine.
- ▶ A Fuzzy system with canonical fuzzy rule base
 - ▶ minimum inference engine
 - ▶ singleton fuzzifier
 - ▶ center average defuzzifier

are of the following form:

$$f(x) = \frac{\sum_{l=1}^M \bar{y}^l (\min_{i=1}^n \mu_{A_i^l}(x_i^*))}{\sum_{l=1}^M (\min_{i=1}^n \mu_{A_i^l}(x_i^*))} \quad (3)$$

- ▶ Since $\text{Sup}_{y \in V}$ and min are not always interchangeable, obtaining closed-form formulas for fuzzy systems with maximum defuzzifier and Lukasiewicz, Zadeh, or Dienes-Rescher inference engines is difficult
- ▶ For such systems the output of the fuzzy system has to be computed in a step-by-step fashion:
 - ▶ computing the outputs of fuzzifier,
 - ▶ fuzzy inference engine,
 - ▶ and then defuzzifier

Fuzzy Systems as Universal Approximators

- ▶ We are interested to investigate the capability of fuzzy systems as a function approximator
- ▶ It is useful in controllers, decision makers, signal processors and etc.
- ▶ **Universal Approximation Theorem** Suppose that the input universe of discourse U is a compact set in R^n : Then, for any given real continuous function $g(x)$ on U and arbitrary $\epsilon > 0$, there exists a fuzzy system $f(x)$ in the form of (2) s.t. $\sup_{x \in U} |f(x) - g(x)| < \epsilon$
- ▶ **Proof:** is Obtained using Stone-Weierstrass Theorem,
- ▶ The fuzzy systems with product inference engine, singleton fuzzifier, center average defuzzifier, and Gaussian membership functions are universal approximators.

- ▶ The universal approximator theorem guarantees **only existence** a fuzzy system capable in approximating any function to arbitrary accuracy.
- ▶ For engineers just knowing the existence is not enough
- ▶ They should develop such fuzzy system!!

Nonlinear Approximator

- ▶ Depending upon the information provided, we may or may not find the optimal fuzzy system.
- ▶ Three situations can be considered:
 - 1.

Nonlinear Approximator

- ▶ Depending upon the information provided, we may or may not find the optimal fuzzy system.
- ▶ Three situations can be considered:
 1. The analytic formula of $g(x)$ is known.
 - ▶ If we know $g(x)$, we do not need to estimate it \rightsquigarrow we are not investigating this

Nonlinear Approximator

- ▶ Depending upon the information provided, we may or may not find the optimal fuzzy system.
- ▶ Three situations can be considered:
 1. The analytic formula of $g(x)$ is known.
 - ▶ If we know $g(x)$, we do not need to estimate it \rightsquigarrow we are not investigating this
 2. The analytic formula of $g(x)$ is unknown, but $\forall x \in U$ we can determine the corresponding $g(x)$;
 - ▶ $g(x)$ is a black box
 - ▶ Only I/O is known. not more details

Nonlinear Approximator

- ▶ Depending upon the information provided, we may or may not find the optimal fuzzy system.
- ▶ Three situations can be considered:
 1. The analytic formula of $g(x)$ is known.
 - ▶ If we know $g(x)$, we do not need to estimate it \rightsquigarrow we are not investigating this
 2. The analytic formula of $g(x)$ is unknown, but $\forall x \in U$ we can determine the corresponding $g(x)$;
 - ▶ $g(x)$ is a black box
 - ▶ Only I/O is known. not more details
 3. The analytic formula of $g(x)$ is unknown and we are provided only a limited number of I/O $(x_j, g(x_j))$, where $x_j \in U$ cannot be arbitrarily chosen.
 - ▶ especially true for fuzzy control when due to stability requirements arbitrary input values may not be possible

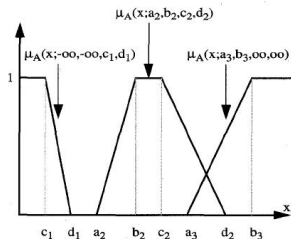
Preliminary Definitions

- ▶ **Pseudo-Trapezoid Membership Function** Let $[a, d] \subset R$. The pseudo-trapezoid membership function of fuzzy set A is a continuous function in R given by

$$\mu_A(x; a, b, c, d, H) = \begin{cases} I(x) & x \in [a, b) \\ H & x \in [b, c] \\ D(x) & x \in (c, d] \\ 0 & R - (a, b) \end{cases}$$

where

- ▶ $a \leq b \leq c \leq d$
- ▶ $0 < H \leq 1; H = 1$ if A is normal
- ▶ $0 \leq I(x) \leq 1$
- ▶ $0 \leq D(x) \leq 1$ a nondecreasing function in $[c, d)$
- ▶ **Example:** $a = d = \infty, b = c = \bar{x}$
 $I(x) = D(x) = \exp\left(-\left(\frac{x-\bar{x}}{\sigma}\right)^2\right)$
 - ▶ \therefore They become Gaussian membership functions



- **Completeness of Fuzzy Sets:** Fuzzy sets $A^1, A^2, \dots, A^N \in W \subset R$ are said to be complete on W if for any $x \in W$, there exists A_i s.t. $\mu_{A_i}(x) > 0$.

- ▶ **Completeness of Fuzzy Sets:** Fuzzy sets $A^1, A^2, \dots, A^N \in W \subset R$ are said to be complete on W if for any $x \in W$, there exists A_i s.t. $\mu_{A_i}(x) > 0$.
- ▶ **Consistency of Fuzzy Sets** Fuzzy sets are said to be consistent on W if $\mu_{A_j}(x) = 1$ for some $x \in W \Rightarrow \mu_{A_i}(x) = 0 \forall i \neq j$

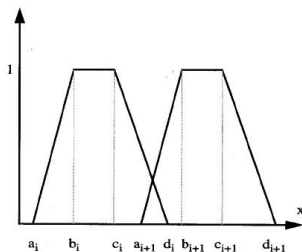
- ▶ **Completeness of Fuzzy Sets:** Fuzzy sets $A^1, A^2, \dots, A^N \in W \subset R$ are said to be complete on W if for any $x \in W$, there exists A_i s.t. $\mu_{A_i}(x) > 0$.
- ▶ **Consistency of Fuzzy Sets** Fuzzy sets are said to be consistent on W if $\mu_{A_j}(x) = 1$ for some $x \in W \Rightarrow \mu_{A_i}(x) = 0 \forall i \neq j$
- ▶ **High Set of Fuzzy Set.** The high set of a fuzzy set $A \in W \subset R$ is a subset in W : $hgh(A) = \{x \in W \mid \mu_A(x) = \sup_{x' \in W} \mu_A(x')\}$
 - ▶ If A is a normal fuzzy set with pseudo-trapezoid mem. fcn. $hgh(A) = [b, c]$.

- ▶ **Completeness of Fuzzy Sets:** Fuzzy sets $A^1, A^2, \dots, A^N \in W \subset R$ are said to be complete on W if for any $x \in W$, there exists A_i s.t. $\mu_{A_i}(x) > 0$.
- ▶ **Consistency of Fuzzy Sets** Fuzzy sets are said to be consistent on W if $\mu_{A_j}(x) = 1$ for some $x \in W \Rightarrow \mu_{A_i}(x) = 0 \forall i \neq j$
- ▶ **High Set of Fuzzy Set.** The high set of a fuzzy set $A \in W \subset R$ is a subset in W : $hgh(A) = \{x \in W \mid \mu_A(x) = \sup_{x' \in W} \mu_A(x')\}$
 - ▶ If A is a normal fuzzy set with pseudo-trapezoid mem. fcn. $hgh(A) = [b, c]$.
- ▶ **Order Between Fuzzy Sets** For two fuzzy sets A and $B \in W \subset R$, $A > B$ if $hgh(A) > hgh(B)$
 - ▶ i.e., $x \in hgh(A)$ and $x' \in hgh(B) \rightsquigarrow x > x'$

- **Lemma:** If A^1, A^2, \dots, A^N are consistent and normal fuzzy sets in $W \subset R$ with pseudo-trapezoid membership functions $\mu_{A^i}(x; a_i, b_i, c_i, d_i) (i = 1, 2, \dots, N)$, then there exists a rearrangement $\{i_1, i_2, \dots, i_N\}$ of $\{1, 2, \dots, N\}$ s.t.

$$A^{i_1} < A^{i_2} < \dots < A^{i_N}$$

- If $A^1 < A^2 < \dots < A^N$, then
 $c_i \leq a_{i+1} < d_i \leq b_{i+1}$ for $i = 1, 2, \dots, N - 1$.



Design of a Fuzzy Approximator

- ▶ Suppose $\forall x \in U$, $g(x)$ is available.
 - ▶ **Objective:** Approximate $g(x)$
 - ▶ The results can be extended for more than 2 inputs
- 1.

Design of a Fuzzy Approximator

- ▶ Suppose $\forall x \in U$, $g(x)$ is available.
 - ▶ **Objective:** Approximate $g(x)$
 - ▶ The results can be extended for more than 2 inputs
1. Define fuzzy sets $A_i^1, A_i^2, \dots, A_i^{N_i}$, $i = 1, 2$ in $[\alpha_i, \beta_i]$ which are normal, consistent, complete with pseudo-trapezoid membership functions
 - ▶ $\mu_{A_i^1}(x_i, a_i^1, b_i^1, c_i^1, d_i^1), \dots,$
 $\mu_{A_i^{N_i}}(x_i, a_i^{N_i}, b_i^{N_i}, c_i^{N_i}, d_i^{N_i})$
 - ▶ $A_i^1 < A_i^2 < \dots < A_i^{N_i}$
 - ▶ $a_i^1 = b_i^1 = \alpha_i$ and $c_i^{N_i} = d_i^{N_i} = \beta_i$
 - ▶ Define $e_1^1 = \alpha_1, e_1^{N_1} = \beta_1,$
 $e_1^j = \frac{1}{2}(b_1^j + c_1^j)$ for $j = 2, \dots, N_1 - 1$
 - ▶ $e_2^1 = \alpha_2, e_2^{N_2} = \beta_2, e_2^j = \frac{1}{2}(b_2^j + c_2^j)$ for
 $j = 2, \dots, N_2 - 1$

Design of a Fuzzy Approximator

- ▶ Suppose $\forall x \in U$, $g(x)$ is available.
- ▶ **Objective:** Approximate $g(x)$
 - ▶ The results can be extended for more than 2 inputs

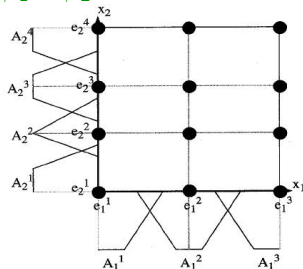
1. Define fuzzy sets $A_i^1, A_i^2, \dots, A_i^{N_i}$, $i = 1, 2$ in $[\alpha_i, \beta_i]$ which are normal, consistent, complete with pseudo-trapezoid membership functions

- ▶ $\mu_{A_i^1}(x_1, a_i^1, b_i^1, c_i^1, d_i^1), \dots,$
 $\mu_{A_i^{N_i}}(x_i, a_i^{N_i}, b_i^{N_i}, c_i^{N_i}, d_i^{N_i})$
- ▶ $A_i^1 < A_i^2 < \dots < A_i^{N_i}$
- ▶ $a_i^1 = b_i^1 = \alpha_i$ and $c_i^{N_i} = d_i^{N_i} = \beta_i$
- ▶ Define $e_1^1 = \alpha_1, e_1^{N_1} = \beta_1,$
 $e_1^j = \frac{1}{2}(b_1^j + c_1^j)$ for $j = 2, \dots, N_1 - 1$
- ▶ $e_2^1 = \alpha_2, e_2^{N_2} = \beta_2, e_2^j = \frac{1}{2}(b_2^j + c_2^j)$ for
 $j = 2, \dots, N_2 - 1$

E.g.: $N_1 = 3, N_2 = 4,$

$\alpha_1 = \alpha_2 = 0,$

$\beta_1 = \beta_2 = 1$



2. Construct $M = N_1 \times N_2$ fuzzy IF-THEN rules:

$Ru^{i_1 i_2}$: IF x_1 is $A_1^{i_1}$ and x_2 is $A_2^{i_2}$, THEN y is $B^{i_1 i_2}$

- ▶ $i_1 = 1, 2, \dots, N_1$, $i_2 = 1, \dots, N_2$
- ▶ The center of fuzzy set $B^{i_1 i_2}$ is $\bar{y}^{i_1 i_2} = g(e_1^{i_1}, e_2^{i_2})$
- ▶ In E.g., There are $3 \times 4 = 12$ rules; $\bar{y}^{i_1 i_2}$ are the 12 dark points

2. Construct $M = N_1 \times N_2$ fuzzy IF-THEN rules:

$R_{i_1 i_2}$: IF x_1 is $A_1^{i_1}$ and x_2 is $A_2^{i_2}$, THEN y is $B^{i_1 i_2}$

- ▶ $i_1 = 1, 2, \dots, N_1, i_2 = 1, \dots, N_2$
- ▶ The center of fuzzy set $B^{i_1 i_2}$ is $\bar{y}^{i_1 i_2} = g(e_1^{i_1}, e_2^{i_2})$
- ▶ In E.g., There are $3 \times 4 = 12$ rules; $\bar{y}^{i_1 i_2}$ are the 12 dark points

3. Construct the fuzzy system $f(x)$ from the $N_1 \times N_2$ rules, using product inference engine , singleton fuzzifier ; and center average defuzzifier

$$f(x) = \frac{\sum_{i_1=1}^{N_1} \sum_{i_2=1}^{N_2} \bar{y}^{i_1 i_2} (\mu_{A_1}^{i_1}(x_1) \mu_{A_2}^{i_2}(x_2))}{\sum_{i_1=1}^{N_1} \sum_{i_2=1}^{N_2} (\mu_{A_1}^{i_1}(x_1) \mu_{A_2}^{i_2}(x_2))}$$

- ▶ The fuzzy sets $A_1^1 \dots A_1^{N_1}$ are complete $\rightsquigarrow f(x)$ is well defined