

Dioids, Systems and Categories

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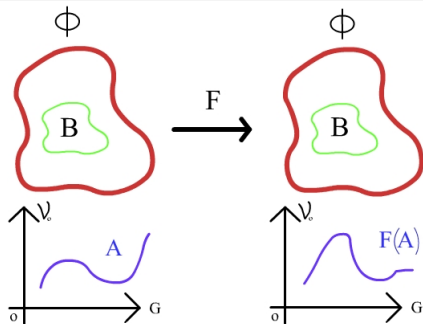
Outline

- 1 Introduction to I/O system theory

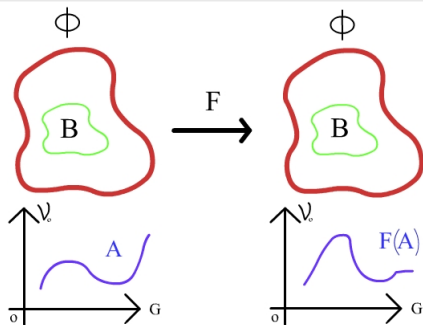
Outline

- 1 Introduction to I/O system theory
- 2 Fuzzy sets, dioids and dynamics

BASIC IDEA

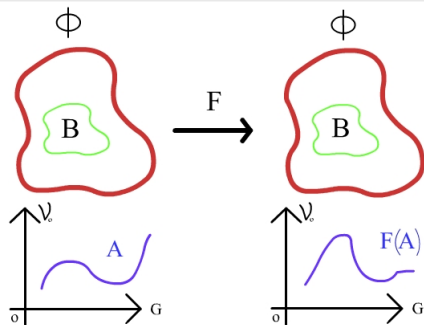


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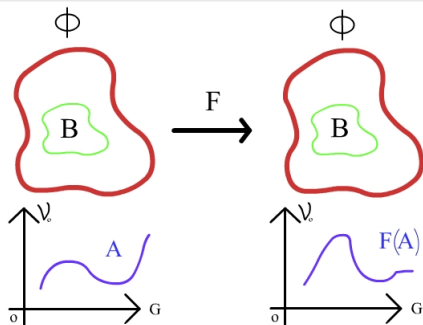
- ϕ is a **function space** with some nice algebraic and topologic properties (usually **completeness conditions**).

BASIC IDEA



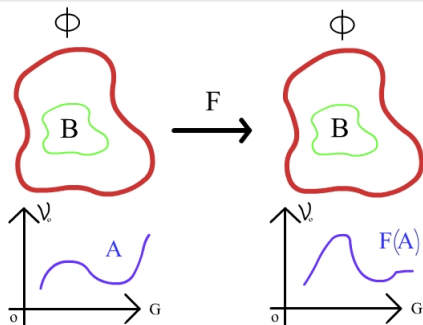
- Specially ϕ is **reconstructable**, i.e. can be reconstructed properly by a (relatively small) subspace B of its **generic** objects.

BASIC IDEA



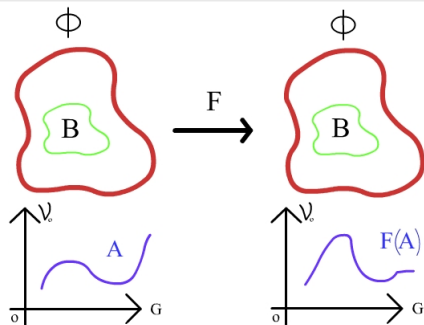
- Usually ϕ is chosen to be a product space $G \times \mathcal{V}_0$.
e.g. SPEECH: $G = R$ is the time and $\mathcal{V}_0 = R$ is the space of levels.
e.g. IMAGE: $G = Z^2$ is the two dimensional space $\mathcal{V}_0 = Z$ is the space of gray-scales.

BASIC IDEA



- F is a **natural map** (i.e compatible with the structure), with nice **representation** properties.

BASIC IDEA



- The whole **setup** should be in coherence with natural phenomena and be able to simulate **input-output** behaviour of such systems (this is called **I/O system theory**).

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$$F(T_g(A)) = T_g(F(A)),$$

where T_g is the translation-by- g operator, i.e.

$$T_g(A)(t) = A(t - g).$$

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where T_g is the **translation-by- g operator**, i.e.

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- We have the following **reconstruction**:

$$F(A)(t) = \text{Conv}(A, \delta_F) = \int_{-\infty}^{+\infty} \delta_F(\tau) A(t - \tau) d\tau.$$

LSI SYSTEMS (EXAMPLE)

Consider the discrete system

$$T(f)(n) \stackrel{\text{def}}{=} \frac{1}{3}(f(n) + f(n-1) + f(n-2))$$

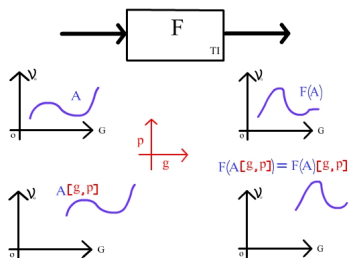
as a smoother (low-pass filter) on discrete signals $f : \mathbf{Z} \rightarrow \mathbf{R}$. The first important observation is that T is an LSI system and its impulse response h is the following:

$$h(n) \stackrel{\text{def}}{=} \begin{cases} \frac{1}{3} & n = 0, 1, 2 \\ 0 & n \neq 0, 1, 2. \end{cases}$$

Therefore, T can be expressed as the convolution

$$T(f)(n) = \sum_{m=0}^{\infty} f(n-m)h(m) = \frac{1}{3}(f(n) + f(n-1) + f(n-2)).$$

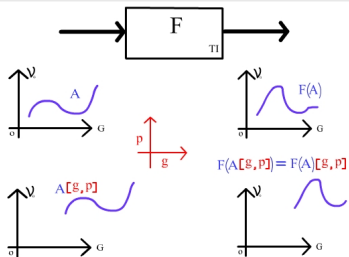
TRANSLATION INVARIANCE



- Consider

$$A = \{(t, A(t)) \mid t \in G\}.$$

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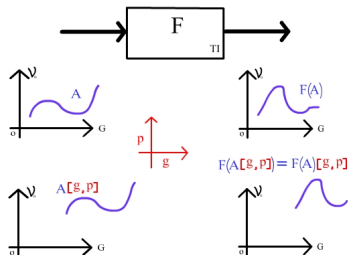
- Then we define the **translation operator** as follows,

$$A[g, p] = \{(t + g, A(t) * p) \mid t \in G\},$$

which means,

$$A[g, p](t) = A(t - g) * p.$$

TRANSLATION INVARIANCE



- An operator F is **translation invariant** if

$$F(A[g, p]) = F(A)[g, p].$$

Note: For an LSI operator, translation invariance on the range is equivalent to DC-gain 1.

OPERATORS V.S. COMPARISON

- The set $A = \{(t, A(t)) \mid t \in G\} \subseteq G \times \mathcal{V}_0$ can be considered as a **function** or a **fuzzy set**.

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- The set $A = \{(t, A(t)) \mid t \in G\} \subseteq G \times \mathcal{V}_0$ can be considered as a **function** or a **fuzzy set**.
- The **difference** between the two points of view is in the way we look at the **range** \mathcal{V}_0 .
- The **functional approach** is when we consider **algebraic properties** and the **fuzzy set approach** is when we consider the **comparative structure** (order structure) of \mathcal{V}_0 .
e.g. The neutral element for summation is 0, while the neutral element for the supremum is $-\infty$.

MINKOWSKI ADDITION AND SUBTRACTION

- Let $(G, +, -, 0)$ be a **group** and $\mathcal{V}_0 = (\Omega, \leq, *, \div, 0) \cup \{-\infty, +\infty\}$ be a **lattice ordered group** with the universal bounds $-\infty$ and $+\infty$ such that,

$$\div(-\infty) = +\infty, \quad \div(+\infty) = -\infty,$$

$$(-\infty) * (+\infty) = (+\infty) * (-\infty) = (+\infty) * (+\infty) = (+\infty)$$

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MINKOWSKI ADDITION AND SUBTRACTION

- Minkowski addition and subtraction for L-fuzzy sets are defined as follows

$$A \oplus B = \sup_g A[g, B(g)] \quad , \quad A \ominus B = \inf_g A[g, \div B(g)].$$

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- e.g. Let

$$G = \langle a \mid 3a = 0 \rangle,$$

$$A = \{(0, x_1), (a, x_2), (2a, x_3)\},$$

$$B_1 = \{(0, 0), (a, 0), (2a, -\infty)\}.$$

Then,

$$A \oplus B_1 = \{(0, \sup(x_1, x_3)), (a, \sup(x_2, x_1)), (2a, \sup(x_3, x_2))\}.$$

MINKOWSKI EROSION AS CONVOLUTION

- Minkowski erosion is defined as follows

$$Er(A, B) = A \ominus B^s.$$

where,

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- Minkowski erosion is **non-linear** and behaves as a convolution operator.

THE KERNEL

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- e.g. Let

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$$A = \{(0, x_1), (a, x_2), (2a, x_3)\},$$

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$$m = \text{Median}(x_1, x_2, x_3).$$

Then,

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THE RECONSTRUCTION THEOREM

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- **Strong Reconstruction Theorem** (D. 1995)

Let F be an **isotone TI operator**. Then

$$F(A) = \sup_{D \in K(F)} Er(A, D);$$

and if the base of F exists then

$$F(A) = \sup_{B \in B(F)} Er(A, B).$$

EXAMPLE 1: THE MEAN FILTER

Again consider the discrete system

$$T(f)(n) \stackrel{\text{def}}{=} \frac{1}{3}(f(n) + f(n-1) + f(n-2)).$$

One may note that T is an isotone TI system with the basis consisting of all maps $h_{r,s}$, ($r, s \in \mathbf{R}$) defined as follows:

$$h_{r,s}(n) \stackrel{\text{def}}{=} \begin{cases} -r - s & n = -2 \\ s & n = -1 \\ r & n = 0 \\ -\infty & \text{otherwise.} \end{cases}$$

Hence,

$$\begin{aligned} T(f)(n) &= \sup_{r,s \in \mathbf{R}} Er(f, h_{r,s})(n) \\ &= \sup_{r,s \in \mathbf{R}} \inf_{m \in \mathbf{Z}} (f(n+m) - h_{r,s}(m)) \end{aligned}$$

EXAMPLE 2: THE MEDIAN FILTER

- Let $G = \langle a \mid 3a = 0 \rangle$,
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- Strong reconstruction theorem implies that
 $\text{Median}(x_1, x_2, x_3) = F(A)(0)$
 $= \sup(\inf(x_1, x_2), \inf(x_2, x_3), \inf(x_3, x_1))$.

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 $= \sup(\inf(x_1, x_2), \inf(x_2, x_3), \inf(x_3, x_1))$.
- This is a **fuzzification** of the Boolean expression
 $x_1x_2 + x_2x_3 + x_3x_1$.

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SUM UP

- **Reconstructions** are usually as **limits of convolutions**.
- In what **follows** we show that
 - Such **limits** can be defined in a **variety** of ways.
 - **Convolutions** are essentially **generalized HOM-functors**.
 - **Our general setup** will cover both **fuzzy** and **functional** approach.

CATEGORICAL PREREQUISITES I

- Let $\mathcal{V} = (\mathcal{V}, \cdot, \div, l, a, l, r, c)$ be a **symmetric closed monoidal category** enriched over itself, with identity l , for which $V \cdot - \dashv - \div V$ for any $A \in V$ and the base category \mathcal{V}_0 is complete and cocomplete.

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- We also assume that $V = [l, -]_{\mathcal{V}_0} : \mathcal{V}_0 \longrightarrow \text{Set}$ is the **base functor** and we adapt the multiplicative notation in \mathcal{V} .
- On the other hand, let \mathcal{D} be a class of diagram-schemes and assume that $\mathcal{V}_f \subseteq \mathcal{V}_0$ is a **small full subcategory** such that \mathcal{V}_0 is a **free \mathcal{D} -cocompletion** of \mathcal{V}_f in the sense that,
 - The totality of all \mathcal{D} -colimits constitute a density presentation for the inclusion $i : \mathcal{V}_f \hookrightarrow \mathcal{V}_0$.
 - For any $A \in \mathcal{V}_f$, the hom-functor $[A, -]$ preserves all \mathcal{D} -colimits.

CATEGORICAL PREREQUISITES II

- we consider a (small) commutative group $(G, +, -)$, with identity 0 and we focus on the product space $\Phi = \mathcal{V}_0^G$ equipped with the pointwise categorical structure of \mathcal{V}_0 .

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- It is easy to see that, considering Φ as a category of functors between the discrete category G and \mathcal{V}_0 , Φ inherits the completeness properties of \mathcal{V}_0 and that it has a dense \mathcal{D} -presentable full subcategory Φ_f .

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- Hereafter, $\Delta_W \in \Phi$ is the constant functor with value W .

TWO FUNCTORS

- Consider the following maps for a fixed $D \in \Phi$,

$$T_D : \text{obj}(\Phi) \longrightarrow \text{obj}(\Phi),$$

$$T_D(A)_{(z)} = \prod_{|J| < \infty} \left(\bigoplus_{j \in J} W_j \right)^{[A_{(x)}, \bigoplus_j (\Delta W_j \cdot D_{(-x+z)})]_{\Phi}},$$

$$H_D : \text{obj}(\Phi) \longrightarrow \text{obj}(\Phi),$$

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- Theorem**(D.& Hashemi 2000)
Both T_D and H_D can be naturally extended to define **functors** on Φ for any $D \in \Phi$.

AN IMPORTANT SPECIAL CASE

- If \oplus is **preserved** by (\div) (resp. (\cdot)) then

$$T_D(A)_{(z)} = \prod_{x \in G} A_{(x)} \cdot D_{(-x+z)} \stackrel{\text{def}}{=} \dot{T}_D(A)_{(z)}$$

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- **Theorem**(D.& Hashemi 2000)

There exist natural isomorphisms $\tilde{a}, \tilde{l}, \tilde{r}$ and \tilde{c} such that for any $D \in \text{obj}(\Phi)$, $\dot{\Phi} = (\Phi, \dot{T}_D, \dot{H}_D, P^{0,l}, \tilde{a}, \tilde{l}, \tilde{r}, \tilde{c})$ is a **symmetric closed monoidal category**.

GENERAL RECONSTRUCTION THEOREM

- A point $P^{g,V} \in \Phi$ with value $V \in \text{obj}(\mathcal{V}_0)$ at coordinate $g \in G$ is defined (up to isomorphism) as

$$P^{g,V}(x) \stackrel{\text{def}}{=} \begin{cases} V & x = g \\ -\infty & x \neq g. \end{cases}$$

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- **Theorem**(D.& Hashemi 2000)
Let $F : \dot{\Phi} \rightarrow \dot{\Phi}$ be a $\dot{\Phi}$ -functor such that F **preserves** the internal Hom of $\dot{\Phi}$, \dot{H}_D , for any $D \in \dot{\Phi}$; and $\text{Ker}(F)$ is a **\mathcal{D} -type diagram-scheme**. Then F has a representation as a \mathcal{D} -colimit of representables as

$$F(A) \simeq \text{Colim}_{(D,d) \in \text{Ker}(F)} \dot{H}_D(A).$$

EXAMPLE I

- Consider $G = (\mathbf{R}, +)$ and $\mathcal{V} = (\mathbf{R}, +, \leq)$ with two universal bounds $+\infty$ and $-\infty$. Then \dot{T} is the **Minkowski addition** and \dot{H} is the **erosion operator**.

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- Also, it can be shown that in this case being a $\dot{\Phi}$ -**functor** is **equivalent** to the definition of a **translation invariant** operator, where we have

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- **Note** that in this case the general reconstruction theorem yields the classical reconstruction theorem for TI operators.

THE UNIFORM CASE

- Now consider the following maps for a fixed $D \in \Phi$,

$$\tilde{T}_D : \Phi \longrightarrow \mathcal{V},$$

$$\tilde{T}_D(A) = \prod_{|J| < \infty} \left(\bigoplus_{j \in J} W_j \right)^{[A_{(x)}, \bigoplus_j (\Delta W_j \cdot D_{(-x+z_j)})]_{\Phi}},$$

$$\tilde{H}_D : \Phi \longrightarrow \mathcal{V},$$

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where \bigoplus is a suitable associative bifunctor.

A SIMPLE CASE

- As a **simple** case we have,

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and

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$$\ddot{H}_D(B) = \prod_j V_j^{[\Delta V_j \cdot D(-z_j+x), B(x)]_\Phi} \quad V_j = \prod_z \dot{H}_D(A)_{(z)}.$$

- Theorem**(D.& Hashemi 2000)

If the tensor of \mathcal{V} is **preserved by coproducts**, then there exist a natural composition law and an identity map such that $[D, B] \stackrel{\text{def}}{=} \ddot{H}_D(B)$, as the internal Hom, turns Φ into a \mathcal{V} -category.

A SIMPLE CASE

- As a **simple** case we have,

$$\ddot{T}_D(A) = \prod_j W_j^{[A(x), \Delta W_j \div D(-x+z_j)]\Phi} = \prod_z \dot{T}_D(A)_{(z)},$$

and

$$\ddot{H}_D(B) = \prod_j V_j^{[\Delta V_j \cdot D(-z_j+x) \cdot B(x)]\Phi} \quad V_j = \prod_z \dot{H}_D(A)_{(z)}.$$

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- Can you prove a similar theorem for the general case?**

EXAMPLE II

- Let $G = (\mathbf{R}, +)$ and $\mathcal{V} = (\mathbf{R}^+, \cdot, \geq)$. Then

$$\ddot{H}_D(B) = \inf_z (\sup_x (B_{(x)} \div D_{(-z+x)}))$$

in the ordinary order of real numbers.

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- Let $\oplus = +$ be the ordinary addition of real numbers. Then,

$$\tilde{H}_D(B) = \inf_{c_j, z_j} \{ \sum_j c_j \mid \forall x \ B_{(x)} \leq \sum_j c_j D_{(-z_j+x)} \} = (B : D)$$

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- This is the **Haar fraction!**

SOME AFTER-THOUGHTS

- In the general setting a **closed monoidal category** with suitable **completeness** properties is a suitable model for the valuation space that generalizes **both** functional and fuzzy approaches.

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- In the general setting a **closed monoidal category** with suitable **completeness** properties is a suitable model for the valuation space that generalizes **both** functional and fuzzy approaches.
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SOME AFTER-THOUGHTS

- In the general setting a **closed monoidal category** with suitable **completeness** properties is a suitable model for the valuation space that generalizes **both** functional and fuzzy approaches.
- The **fuzzy set approach** introduces applications based on **Boolean functions** that give rise to **non-linear** operators.
- Can one define a **limit process** that simulates **integration** in the general setting?
- Can one develop **transformation techniques** that facilitate a design process based on some **wanted** behaviour of operators.
(This should be definitely related to some new understandings and dimensions in system design.)

A brief history of fuzzy sets

- J. Łukasiewicz (1920), Gödel (1932): Many-valued logic.
- M. Black (1937): Vagueness
- H. Weyl (1946): Calculus of vague predicates.
- H. Reichenbach (1949): Probability logic.
- L. A. Zadeh (1965-1978): Possibility theory.
- J. A. Goguen (1967): Extension to lattice-valued maps.

note

These contributions led to what is known as **fuzzy logic**, with vast applications in decision making, approximate reasoning, control theory, information processing,

Foundations of fuzzy set-logic theory

- D. Klaua (1965): A hierarchy of fuzzy sets.
- J. A. Goguen (1967): The category of L-fuzzy sets.
- D. S. Scott (1971): Continuous lattice theory.
- E. W. Chapin Jr. (1974): First axiomatization.
- J. Lake (1976): Fuzzy sets as multisets.
- M. Eytan (1981): A topos-logical point of view.
- U. Höhle, L. N. Stout: Foundation and Monoidal approach.
- O. Wyler (1991): Quasitopoi.

Fuzzy set theory and Mathematics of 21'st century

Question

Where does **fuzzy set theory** stand in **modern mathematics**?

Some motivations:

- A well-developed mathematical discipline **must have its own formalism** (**almost developed**).
- A well-developed mathematical discipline **must have its own main problems** (**is this developed enough?**).
- A well-developed mathematical discipline **must have its own connections to the other mathematical disciplines**.

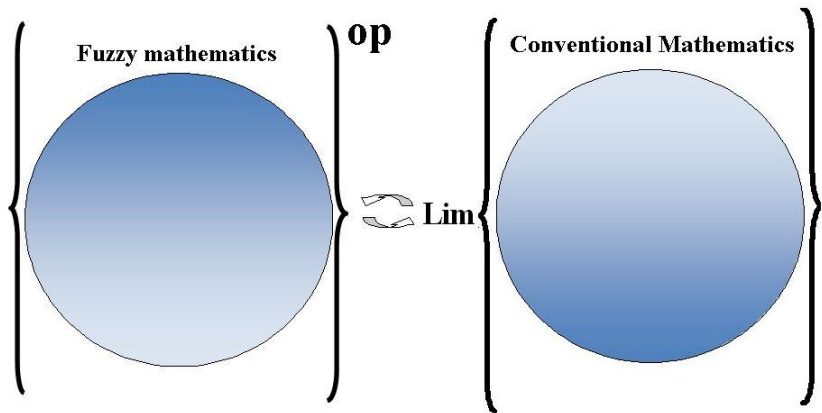
Fuzzy set theory and Mathematics of 21'st century

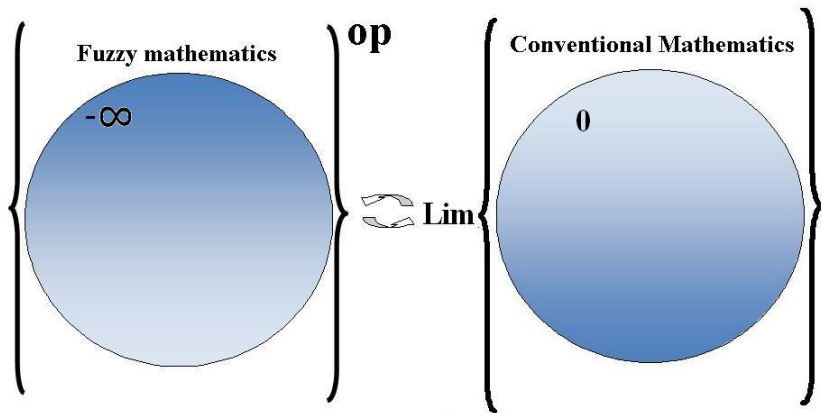
Personal opinion!

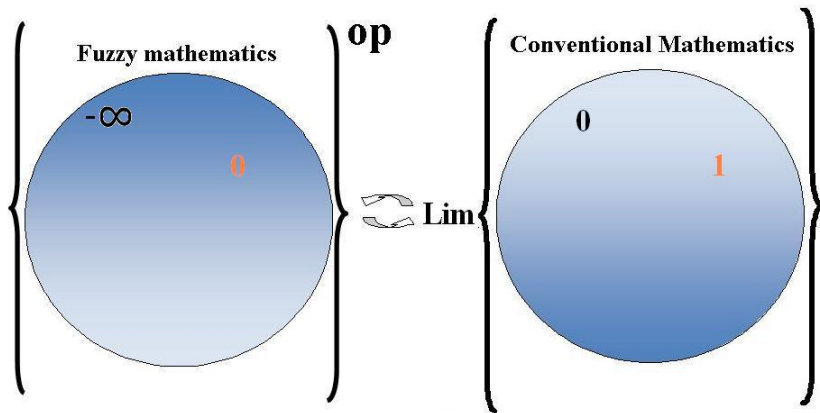
I believe that these connections are much **deeper** than what we usually present, and that **the position of fuzzy set theory is quite central in mathematics of 21'st century**.

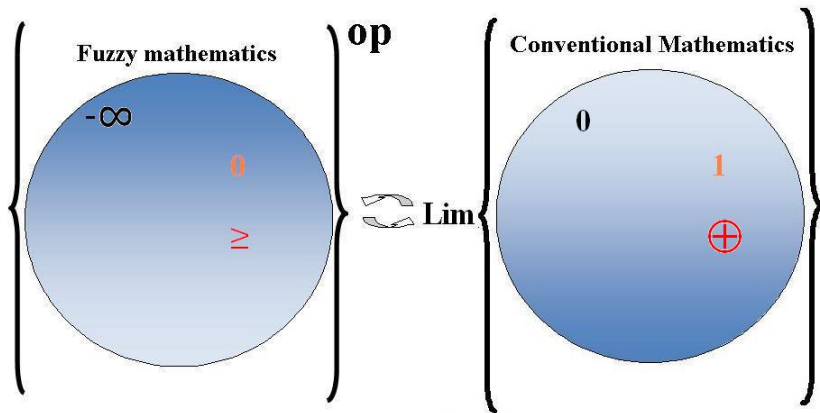
Some background and motivations are:

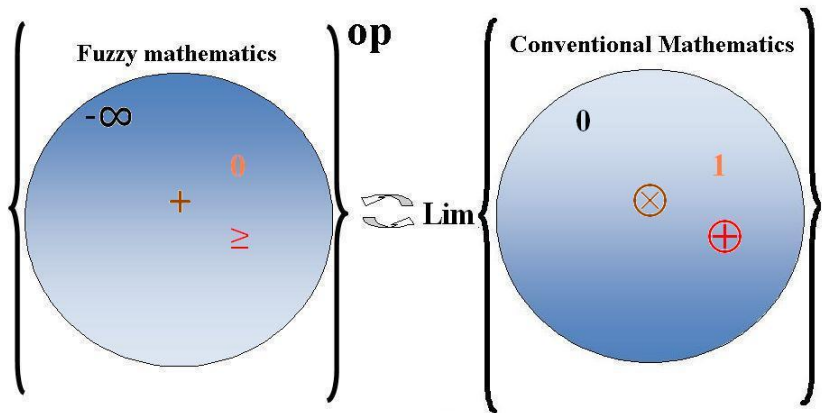
- **Theory of Dioids** (M. Akian, G. Cohen, S. Gaubert, M. Gondran, M. Minoux, J. P. Qyadrat, V. P. Maslov,)
- **Toll sets** (J. P. Aubin, O. Dordan, AD, ...).
- **Sheaf-theoretic approach** (U. Höhle, AD, ...)
- **Mathematical system theory** (L. A. Zade, AD, ...).

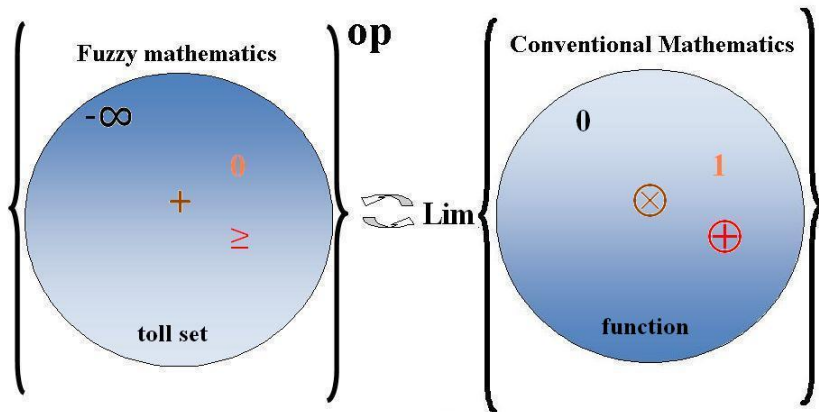


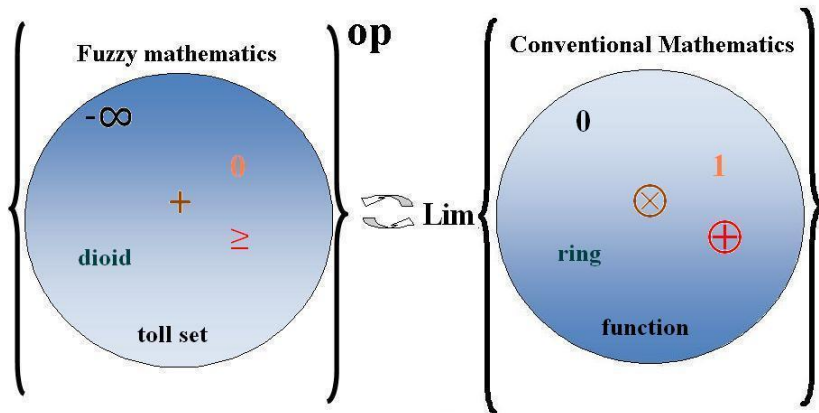












Definition of a semiring

- A **semiring** (D, \oplus, \otimes) is an algebraic structure which satisfies the following properties:
 - 1 \oplus and \otimes are associative binary operations on D ,
 - 2 \oplus is commutative and have an identity element ϵ ,
 - 3 \otimes have an identity element e . Moreover it is distributive with respect to \oplus
 - 4 for all $d \in D$ we have $d \otimes \epsilon = \epsilon \otimes d = \epsilon$.

Subclasses of semirings

The class of semirings can be naturally subdivided into two **disjoint** sub-classes depending on whether the operation \oplus satisfies one of the following two properties:

- 1 The operation \oplus endows the set D with a group structure;
- 2 The operation \oplus endows the set D with a canonically ordered monoid structure.

note

(1) and (2) cannot be satisfied simultaneously. In case (1), we are led to the well-known **Ring** structure, and in case (2) we are led to the **Dioid** structure.

Examples of dioids

- $(\mathbb{Z}, +, \times)$ is a ring but **not** a dioid.
- $(\mathbb{N}, +, \times)$ **is** a dioid which is **not** idempotent.
- (\mathbb{N}, lcm, gcd) **is** a doubly idempotent dioid.
- $\mathbb{R}_{max} \stackrel{\text{def}}{=} (\mathbb{R} \cup \{-\infty\}, max, +)$ **is** an idempotent dioid which is called the **max-plus algebra**.
- $(\mathbb{R} \cup \{-\infty\} \cup \{+\infty\}, max, min)$ **is** an idempotent dioid.
- $(2^{\mathbb{R}^2}, \cup, +)$ **is** a dioid, where for any $A, B \subseteq \mathbb{R}^2$

$$A + B \stackrel{\text{def}}{=} \{y + z \mid y \in A, \& z \in B\}.$$

- $(Reg(\Sigma), \cup, concat)$ **is** a dioid.

Definition of a dioid

- A **Dioid** is a triple (D, \vee, \otimes) that satisfies the following conditions:
 - 1 (D, \vee) is a commutative monoid with neutral element ϵ .
 - 2 (D, \otimes) is a monoid with neutral element e .
 - 3 for all $d \in D$ we have $d \otimes \epsilon = \epsilon \otimes d = \epsilon$.
 - 4 \otimes is (right and left) distributive with respect to \vee .
 - 5 \vee induces an order define as:
$$a \leq b \Leftrightarrow \exists c, b = a \vee c.$$

note

A **dioid** is a semiring (D, \vee, \otimes) in which the operation \vee induces a natural order structure.

Idempotent dioids

note

In general in a dioid (D, \vee, \otimes) the canonical order is **compatible** with the operations \vee and \otimes .

A dioid is **idempotent** iff $\forall a \in D, a \vee a = a$.

Note that this implies the following fact,

$$a \leq b \Leftrightarrow \exists c, b = a \vee c \Leftrightarrow a = a \vee b.$$

note

Sometimes this condition is added to the **definition of a dioid** as an axiom.

Matrix multiplication in \mathbb{R}_{max}

Example

For matrix $A = \begin{pmatrix} 3 & 7 \\ 2 & 4 \end{pmatrix}$ in $Mat_{n \times n}(\mathbb{R}_{max})$ we have

$$A^2 = \begin{pmatrix} \max(3+3, 7+2) & \max(3+7, 7+4) \\ \max(2+3, 4+2) & \max(2+7, 4+4) \end{pmatrix} = \begin{pmatrix} 9 & 11 \\ 6 & 9 \end{pmatrix}$$

in linear algebra we have

$$A^2 = \begin{pmatrix} +(3 \times 3, 7 \times 2) & +(3 \times 7, 7 \times 4) \\ +(2 \times 3, 4 \times 2) & +(2 \times 7, 4 \times 4) \end{pmatrix} = \begin{pmatrix} 23 & 49 \\ 14 & 30 \end{pmatrix}$$

Dioids appear in:

- **Algebra** (Ordered Monoids, Complete Closed Monoidal Categories, Lattice Theory)
- **Matrix Algebras** (Nonlinear Perron-Ferobenius Theory, Bideterminants, Generalized Cayley-Hamilton Theorems, semi-modules, Moduloids)
- **Algebraic Geometry** (Tropical Algebras)
- **Analysis, System Theory and Mathematical Physics** (HJB and Bürgers Equations, Generalized Integration, Nonlinear Systems, Min-Max Analysis)

Dioids appear in:

- **Combinatorics** (Graph Theory)
- **Probability** (Markov Chains, Markov Decision Processes, Generalized Capacities)
- **Optimization/OR** (Dynamic Programming, Shortest Path Problems)
- **Computer Science** (Network Problems, Fuzzy systems, Discrete Dynamics)

Dequantization of \mathbb{R}^+

Let $r \in \mathbb{R}^+$ be a positive number and consider the following transform for the positive (Planck) constant h :

$$\sim: \mathbb{R}^+ \rightarrow \mathbb{R}_h \quad r \mapsto \tilde{r} = h \ln r.$$

Now, define

$$r \vee s \stackrel{\text{def}}{=} h \ln(e^{\frac{r}{h}} + e^{\frac{s}{h}}) \quad \text{and} \quad r \otimes s \stackrel{\text{def}}{=} h \ln(e^{\frac{r}{h}} \times e^{\frac{s}{h}}) = r + s.$$

note

This transformation **preserves** the properties of the algebraic operations between \mathbb{R}^+ and its image $\mathbb{R}_h \stackrel{\text{def}}{=} \widetilde{\mathbb{R}^+}$.

Dequantization of \mathbb{R}^+

Consider \mathbb{R}_h and let h tends to **zero**. Then it is not hard to verify that **in the limit**, \mathbb{R}_{0+} is isomorphic to the **max-plus algebra**

$\mathbb{R}_{max} \stackrel{\text{def}}{=} (\mathbb{R} \cup \{-\infty\}, \max, +)$. Hence, the max-plus algebra \mathbb{R}_{max} can be thought as a **deformation** of \mathbb{R}^+ , and \mathbb{R}^+ can be thought of as a **quantized** version of \mathbb{R}_{max} . Note that in this setting,

$$\tilde{1} = 0 \quad \text{and} \quad \tilde{0} = -\infty.$$

note

This is an example of the **correspondence principle** borrowed from Quantum Mechanics.

Dequantization of the heat equation

Consider the heat equation and apply the transform

$$r \mapsto w = -h \ln u,$$

$$\frac{\partial u}{\partial t} = \frac{h}{2} \frac{\partial^2 u}{\partial x^2} \mapsto \frac{\partial w}{\partial t} + \frac{1}{2} \left(\frac{\partial w}{\partial x} \right)^2 - \frac{h}{2} \frac{\partial^2 w}{\partial x^2} = 0,$$

and pass to the limit $h \rightarrow 0$ to get,

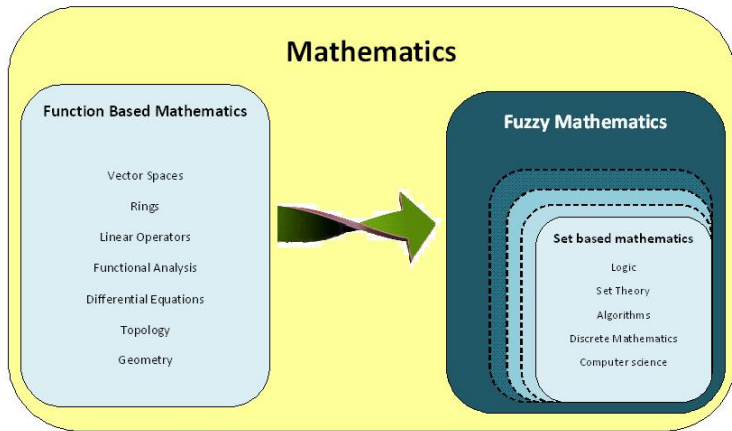
$$\mapsto \frac{\partial w}{\partial t} + \frac{1}{2} \left(\frac{\partial w}{\partial x} \right)^2 = 0,$$

which is (a special case) of the Hamilton-Jacobi-Bellman equation, with **linear properties for solutions in \mathbb{R}_{min}** .

Mysterious duality

Observe the **duality** between the universe of **functions** and the universe of **sets**!

- We work with **sets** and **functions** in **conventional mathematics**.



What is Fuzzy Mathematics?

Semirings and graphs

Let S be a **semiring** and $A \in \text{Mat}_{n \times n}(S)$ be a matrix with entries in S . Then one may naturally identify A with a **weighted directed graph** structure, on n vertices, where there is a directed edge from the vertex u to the vertex v of weight $\epsilon \neq a_{uv} \in S$ if and only if this value is the entry in the row u and the column v of the matrix A .

note

Standard notions as **paths, cycles and their weights** are defined naturally.

The shortest path problem

definition

For any matrix A in (D, \oplus, \otimes) we define A^* as follow

$$A^* \stackrel{\text{def}}{=} I \oplus A \oplus A^2 \oplus \dots \oplus A^k \oplus \dots$$

Questions

When does this limit A^* **exists**?

How can we **compute** it?

The shortest path problem

Let $S = \mathbb{R}_{\min} \stackrel{\text{def}}{=} (\mathbb{R} \cup \{+\infty\}, \wedge, +)$ and $A \in \text{Mat}_{n \times n}(S)$ be the adjacency matrix of the weighted directed graph G on the vertex set $\{v_1, v_2, \dots, v_n\}$. Then the **shortest path problem** is equal to find the matrix $D = [d_{ij}]$ such that d_{ij} is the minimum of the weights of all paths starting from v_i and ending at v_j . Note that in this setting we have,

$$D = A^* = I \wedge A \wedge A^2 \wedge \dots \wedge A^k \wedge \dots$$

Questions

When does this limit A^* **exists**?

How can we **compute** it?

A simple optimization problem

Let $S = \mathbb{R}_{\max} \stackrel{\text{def}}{=} (\mathbb{R} \cup \{-\infty\}, \vee, +)$ and $A \in \text{Mat}_{n \times n}(S)$ be the adjacency matrix of the weighted directed graph G on the vertex set $\{v_1, v_2, \dots, v_n\}$. Interpret a_{ij} as the **profit** of going from v_i to v_j and let $f_i \in \mathbb{R}$ be a **terminal prize** of ending at vertex v_i . Therefore, the solution of maximizing the income after k steps is equal to $D_k = A^k f$. Also, an overall maximizing solution is

$$D = A^* f.$$

Questions

When does this limit $A^* f$ **exists**?

How can we **compute** it?

Inf-convolution of quadratic forms

For any $m \in \mathbb{R}$ and $\sigma \in \mathbb{R}^+$ define

$$Q_{m,\sigma}(x) \stackrel{\text{def}}{=} \frac{1}{2} \left(\frac{x-m}{\sigma} \right)^2 \quad \text{for } \sigma \neq 0,$$

$$Q_{m,0}(x) \stackrel{\text{def}}{=} \delta_m(x) \stackrel{\text{def}}{=} \begin{cases} 0 & x = m \\ +\infty & \text{otherwise.} \end{cases}$$

Also, consider the inf-convolution $f \otimes g$ as

$f \otimes g(z) \mapsto \inf_{x+y=z} f(x) + g(y)$. Then,

$$(Q_{m_1,\sigma_1} \otimes Q_{m_2,\sigma_2})(x) = Q_{m_1+m_2,\sqrt{\sigma_1+\sigma_2}}(x).$$

Dynamic programming I

Consider a very simple discrete decision (**control**) process,

$$x(0) \text{ Given, } x(n+1) = x(n) - u(n),$$

along with the cost function

$$\text{Cost}(N) = \min_{u(0), u(1), \dots, u(N-1)} \left(\varphi(x(N)) + \sum_{i=0}^{N-1} c(u(i)) \right).$$

note

Functions c and φ satisfy typical conditions as being **convex**, **lower-semicontinuous**, and **zero at their minimum**, etc.

Dynamic programming II

Define

$$v(n, x) \stackrel{\text{def}}{=} \min_{u(n), u(1), \dots, u(N-1)} \left(\varphi(x(N)) + \sum_{i=n}^{N-1} c(u(i)) \mid x(n) = x \right),$$

and note that it satisfies the dynamic programming equation

$$v(n, x) = \min_u (c(u) + v(n+1, x-u)), \quad v(N, x) = \varphi(x).$$

This equation can be written as follows using inf-convolution \otimes ,

$$v(n, \cdot) = c \otimes v(n+1, \cdot), \quad v(N, \cdot) = \varphi.$$

note

Hence, the solution is $v(0, \cdot) = c^N \otimes \varphi$.

The Brownian decision process I

Again consider the discrete time decision (**control**) process,

$$x(0) \text{ Given, } x(t+h) = x(t) - u(t),$$

along with the cost function

$$\min_u \left(\Phi(x(T)) + \sum_{i=0}^{T/h-1} \frac{u(ih)^2}{2h} \right).$$

This can also be solved through the dynamic programming equation

$$v(t, x) = \min_u \left(\frac{u^2}{2h} + v(t+h, x-u) \right), \quad v(T, \cdot) = \Phi.$$

The Brownian decision process II

Use the change of control $u = hw$ in the dynamic programming equation and let $h \mapsto 0$ to get

$$\frac{\partial v}{\partial t} + \min_w \left(-w \frac{\partial v}{\partial x} + \frac{w^2}{2} \right) = 0, \quad v(T, \cdot) = \Phi.$$

i.e. equivalent to the Hamilton-Jacobi-Bellman equation,

$$\frac{\partial v}{\partial t} - \frac{1}{2} \left(\frac{\partial v}{\partial x} \right)^2 = 0, \quad v(T, \cdot) = \Phi.$$

note

In this sense the theory of **Brownian decision processes** can be thought as the **dequantization** of the theory of **heat equations**.

Simple equations in \mathbb{R}_{max}

Let $\mathbb{R}_{max} \stackrel{\text{def}}{=} (\mathbb{R} \cup \{-\infty\}, \vee, +)$ and $A \in \text{Mat}_{n \times n}(\mathbb{R}_{max})$ be the adjacency matrix of the weighted directed graph G . Then, If there are **only circuits of nonpositive weight** in G , there is a solution to $x = Ax \vee b$ which is given by $x = A^*b$. Moreover, if the **circuit weights are negative**, the solution is **unique**.

note

Hint: $A(A^*b) \vee b = (e \vee AA^*)b = A^*b$.

Simple discrete dynamics in \mathbb{R}_{max}

Let $A \in \text{Mat}_{n \times n}(\mathbb{R}_{max})$ and consider the dynamics

$$x(n+1) = Ax(n), \quad x(0) \text{ given,}$$

whose solution is $x(n) = A^n x(0)$. Naturally, part of the analysis depend on the existence of **eigenvalues and eigenfunctions** for A , i.e. the existence of λ and f such that $Af = \lambda f$.

Eigenvalues and eigenvectors in \mathbb{R}_{max}

If $A \in Mat_{n \times n}(\mathbb{R}_{max})$ is irreducible, or equivalently if the corresponding graph G is strongly connected, there exists one and only one eigenvalue (but possibly several eigenvectors). This eigenvalue is equal to the maximum cycle mean of the graph G , i.e.

$$\lambda = \max_c \frac{|c|_w}{|c|_1},$$

where c ranges over cycles of the graph G .

Eigenvalues and eigenvectors (examples)

Example

Eigenfunctions are not unique.

$$\begin{pmatrix} 1 & e \\ e & 1 \end{pmatrix} \begin{pmatrix} e \\ -1 \end{pmatrix} = \begin{pmatrix} 1 \\ e \end{pmatrix} = 1 \begin{pmatrix} e \\ -1 \end{pmatrix}$$

$$\begin{pmatrix} 1 & e \\ e & 1 \end{pmatrix} \begin{pmatrix} -1 \\ e \end{pmatrix} = \begin{pmatrix} e \\ 1 \end{pmatrix} = 1 \begin{pmatrix} -1 \\ e \end{pmatrix}$$

Eigenvalues and eigenvectors (examples)

Example

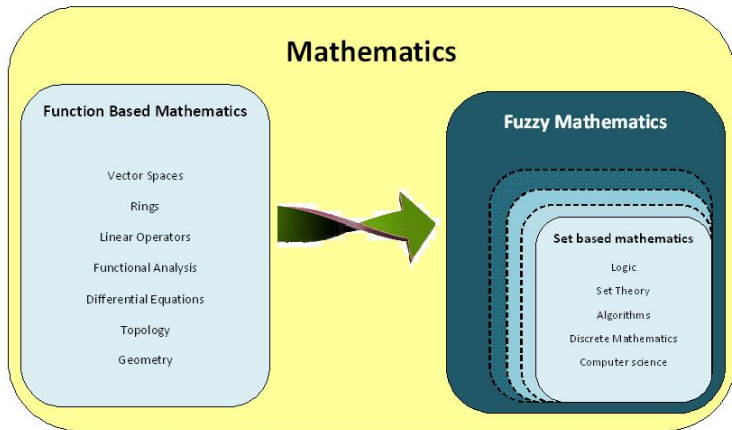
Eigenvalues are not unique.

$$\begin{pmatrix} 1 & \epsilon \\ \epsilon & 2 \end{pmatrix} \begin{pmatrix} e \\ \epsilon \end{pmatrix} = 1 \begin{pmatrix} e \\ \epsilon \end{pmatrix}$$
$$\begin{pmatrix} 1 & \epsilon \\ \epsilon & 2 \end{pmatrix} \begin{pmatrix} \epsilon \\ e \end{pmatrix} = 2 \begin{pmatrix} \epsilon \\ e \end{pmatrix}$$

Results of linear algebra in \mathbb{R}_{max}

A large number of results of conventional algebra can be extended to \mathbb{R}_{max} , and **even to matrices over an arbitrary semiring**, as

- The Cayley-Hamilton theorem.
- Determinants
- Polynomial functions
- Formal series



**What is Fuzzy Mathematics?
Can we call it a dioid-based mathematics?**

Epilogue: the mysterious and intriguing duality

- **Measure theory** stands **in between** of the two sides of mathematics we discussed.
- The **natural formalism** for this study is the **theory of enriched sheaves**.
- A **well-defined theory** for this **reveals the essence of the duality** we talked about.
- **This theory** is also **central to many other fundamental problems of modern mathematics**.
- **An introduction to this subject needs a new talk!**

Personal opinion!!

Lets think about a theory of enriched sheaves!!!!

Thank you for your attention.