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# Fuzzy histograms and density estimation

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The *probability density function* is a fundamental concept in statistics. Specifying the density function  $f$  of a random variable  $X$  on  $\Omega$  gives a natural description of the distribution of  $X$  on the universe  $\Omega$ . When it cannot be specified, an estimate of this density may be performed by using a sample of  $n$  observations independent and identically distributed  $(X_1, \dots, X_n)$  of  $X$ .

Histogram is the oldest and most widely used density estimator for presentation and exploration of observed univariate data. The construction of a histogram consists in partitioning a given reference interval  $\Omega$  into  $p$  bins  $A_k$  and in counting the number  $Acc_k$  of observations belonging to each cell  $A_k$ . If all the  $A_k$  have the same width  $h$ , the histogram is said to be uniform or regular. Let  $\mathbb{1}_{A_k}$  be the characteristic function of  $A_k$ , we have

$$Acc_k = \sum_{i=1}^n \mathbb{1}_{A_k}(X_i). \quad (1)$$

By hypothesizing the density of the data observed in each cell to be uniform, an estimate  $\hat{f}_{hist}(x)$  of the underlying probability density function  $f(x)$  at any point  $x$  of  $A_k$  can be computed by:

$$\hat{f}_{hist}(x) = \frac{Acc_k}{nh}. \quad (2)$$

The popularity of the histogram technique is not only due to its simplicity (no particular skills are needed to manipulate this tool) but also to the fact that the piece of information provided by a histogram is more than a rough representation of the density underlying the data. In fact, a histogram displays the number of data (or observations) of a finite data set that belong to a given class i.e. in complete agreement with the concept summarized by the label associated with each bin of the partition thanks to the quantity  $Acc_k$ .

However, the histogram density estimator has some weaknesses. The approximation given by expression (2) is a discontinuous function. The choice of both reference interval and number of cells (i.e. bin width) have quite an effect

on the estimated density. The apriorism needed to set those values makes it a tool whose robustness and reliability are too low to be used for statistical estimation.

In the last five years, it has been suggested by some authors that replacing the binary partition by a fuzzy partition will reduce the effect of arbitrariness of partitioning. This solution has been studied as a practical tool for Chi-squared tests [Run04], estimation of conditional probabilities in a learning context [VDB01], or estimation of percentiles [SCA00] and modes [SC02]. Fuzzy partitioning has received considerable attention in the literature especially in the field of control and decision theory. Recently, some authors have proposed to explore the universal approximation properties of fuzzy systems to solve system of equations [Per06, Per04, Wan98, HKAS03, Lee02].

In a first part, we will formally present the fuzzy partition as proposed in [Per06]. In section 2, a histogram based upon this previous notion will be defined, that will be called a fuzzy histogram. In a last section, some estimators of probability density functions will be shown, before concluding.

## 1 Fuzzy partitions

### 1.1 Preliminary

In histogram technique, the accumulation process (see expression (1)) is linked to the ability to decide whether the element  $x$  belongs to a subset  $A_k$  of  $\Omega$ , the universe, or not. This decision is tantamount to the question whether it is true that  $x \in A_k$  or not (this is a binary question). However, in many practical cases, this question cannot be precisely answered : there exists a vagueness in the "frontiers" of  $A_k$ . A reasonable solution consists in using a scale whose elements would express various *degrees of truth* of  $x \in A_k$ , and  $A_k$  becomes a fuzzy subset of  $\Omega$ . Let  $L$  be this scale of truth values. We usually put  $L = [0, 1]$ .

### 1.2 Strong Uniform Fuzzy Partition of the Universe

Here we will take an interval  $\Omega = [a, b]$  (real) as the universe. Then,

**Definition 1.** *Let  $m_1 < m_2 < \dots < m_p$  be  $p$  fixed nodes of the universe, such that  $m_1 = a$  and  $m_p = b$ , and  $p \geq 3$ . We say that the set of the  $p$  fuzzy subsets  $A_1, A_2, \dots, A_p$ , identified with their membership functions  $\mu_{A_1}(x), \mu_{A_2}(x), \dots, \mu_{A_p}(x)$  defined on the universe, form a strong uniform fuzzy partition of the universe, if they fulfil the following conditions :*

*for  $k = 1, \dots, p$*

1.  $\mu_{A_k}(m_k) = 1$  ( $m_k$  belongs to what is called the core of  $A_k$ ),
2. if  $x \notin [m_{k-1}, m_{k+1}]$ ,  $\mu_{A_k}(x) = 0$  (because of the notation we should add :  $m_0 = m_1 = a$  and  $m_p = m_{p+1} = b$ ),

3.  $\mu_{A_k}(x)$  is continuous,
4.  $\mu_{A_k}(x)$  monotonically increases on  $[m_{k-1}, m_k]$  and  $\mu_{A_k}(x)$  monotonically decreases on  $[m_k, m_{k+1}]$ ,
5.  $\forall x \in \Omega, \exists k$ , such that  $\mu_{A_k}(x) > 0$  (every element of the universe is treated in this partition).
6. for all  $x \in \Omega, \sum_{k=1}^p \mu_{A_k}(x) = 1$
7. for  $k \neq p, h_k = m_{k+1} - m_k = h = \text{constant}$ , so,  $m_k = a + (k-1)h$ ,
8. for  $k \neq 1$  and  $k \neq p, \forall x \in [0, h] \mu_{A_k}(m_k - x) = \mu_{A_k}(m_k + x)$  ( $\mu_{A_k}$  is symmetric around  $m_k$ ),
9. for  $k \neq 1$  and  $k \neq p, \forall x \in [m_k, m_{k+1}], \mu_{A_k}(x) = \mu_{A_{k-1}}(x-h)$  and  $\mu_{A_{k+1}}(x) = \mu_{A_k}(x-h)$  (all the  $\mu_{A_k}$ , for  $k = 2, \dots, p-1$  have the same shape, with a translation of  $h$ . And as for  $\mu_{A_1}$  and  $\mu_{A_p}$ , they have the same shape, but truncated, with supports twice smaller than the other ones).

Condition 6 is known as the strength condition, which ensures a *normal weight* of 1, to each element  $x$  of the universe in a strong fuzzy partition. In the same way, conditions 7, 8 and 9 are the conditions for the uniformity of a fuzzy partition.

**Proposition 1.** Let  $(A_k)_{k=1, \dots, p}$  be a strong uniform fuzzy partition of the universe, then

$\exists K_A : [-1, 1] \rightarrow [0, 1]$  pair, such that,  $\mu_{A_k}(x) = K_A(\frac{x-m_k}{h}) \mathbb{1}_{[m_{k-1}, m_{k+1}]}$  and  $\int K_A(u)du = 1$ .

*Proof.* We can take  $K_A(u) = \mu_{A_k}(hu + m_k), \forall k$ . The support of  $K_A$  comes from the ones of the  $\mu_{A_k}$ , and the parity is deduced from a translation of the symmetry of the  $\mu_{A_k}$ . And, to end this proof,  $\int_{-1}^1 K_A(u)du = \int_{-1}^1 \mu_{A_k}(hu + m_k)du = \int_{m_{k-1}}^{m_{k+1}} \frac{1}{h} \mu_{A_k}(x)dx = 1$ .

**Table 1.** Strong uniform fuzzy partition examples

	Crisp	Triangular	Cosine
$\mu_{A_1}(x) =$	$\mathbb{1}_{[m_1, m_1 + \frac{h}{2}]}(x)$	$\frac{(m_2-x)}{h} \mathbb{1}_{[m_1, m_2]}(x)$	$\frac{1}{2}(\cos(\frac{\pi(x-m_1)}{h}) + 1) \mathbb{1}_{[m_1, m_2]}(x)$
$\mu_{A_k}(x) =$	$\mathbb{1}_{[m_k - \frac{h}{2}, m_k + \frac{h}{2}]}(x)$	$\frac{(x-m_{k-1})}{h} \mathbb{1}_{[m_{k-1}, m_k]}(x) + \frac{(m_{k+1}-x)}{h} \mathbb{1}_{[m_k, m_{k+1}]}(x)$	$\frac{1}{2}(\cos(\frac{\pi(x-m_k)}{h}) + 1) \mathbb{1}_{[m_{k-1}, m_{k+1}]}(x)$
$\mu_{A_p}(x) =$	$\mathbb{1}_{[m_p - \frac{h}{2}, m_p]}(x)$	$\frac{(x-m_{p-1})}{h} \mathbb{1}_{[m_{p-1}, m_p]}(x)$	$\frac{1}{2}(\cos(\frac{\pi(x-m_p)}{h}) + 1) \mathbb{1}_{[m_{p-1}, m_p]}$
$K_A(x) =$	$\mathbb{1}_{[-\frac{1}{2}, \frac{1}{2}]}(x)$	$(1 -  x ) \mathbb{1}_{[-1, 1]}(x)$	$0.5(\cos(\pi x) + 1) \mathbb{1}_{[-1, 1]}(x)$

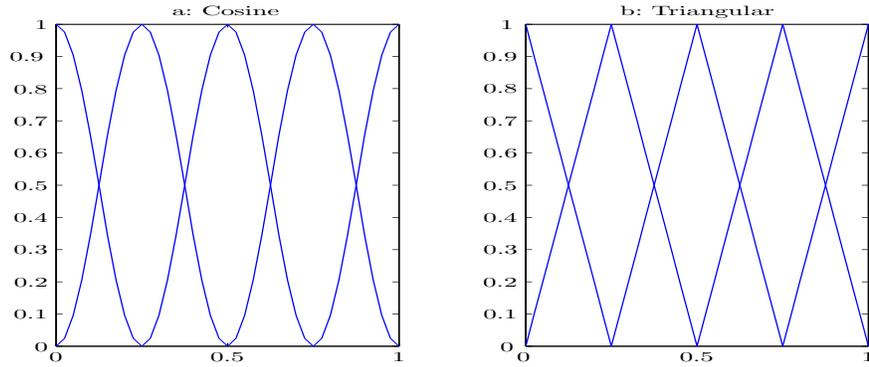


Fig. 1. Fuzzy partitions with  $\Omega = [0, 1]$  and  $p = 5$

## 2 A fuzzy-partition based histogram

The accumulated value  $Acc_k$  is the key feature of the histogram technique. It is the number of observations in complete agreement with the label represented by the restriction of the real line to the interval (or bin)  $A_k$ . Due to the important arbitrariness of the partition, the histogram technique is known as being very sensitive to the choice of both reference interval and number of cells (or bin width). As mentioned before, the effect of this arbitrariness can be reduced by replacing the crisp partition by a fuzzy partition of the real line.

Let  $(A_k)_{k=1,\dots,p}$  be a strong uniform fuzzy partition of  $\Omega$ , the natural extension of the expression (1) induces a distributed vote. The value of the accumulator  $Acc_k$  associated to the fuzzy subset  $A_k$  is given by:

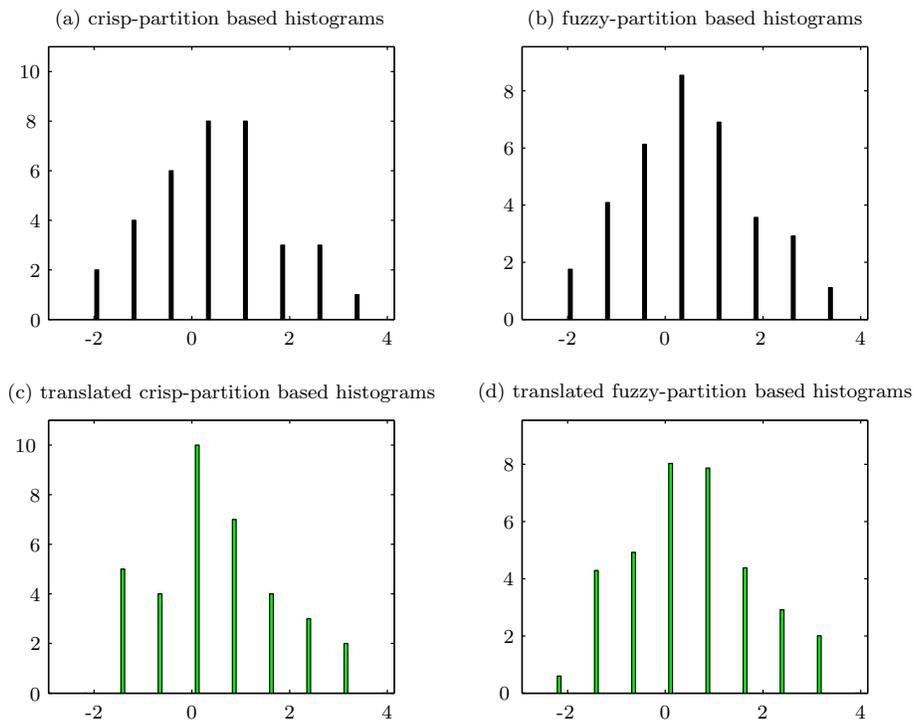
$$Acc_k = \sum_{i=1}^n \mu_{A_k}(X_i). \quad (3)$$

Then, those accumulators still represent a "real" (generally not an integer) number of observations in accordance with the label represented by the fuzzy subset  $A_k$ . Moreover, the *strength* (Condition 6 of Definition 1) of the fuzzy partition  $(A_k)_{k=1,\dots,p}$  implies that the sum of the  $Acc_k$  equals to  $n$ ,<sup>1</sup> the number of observations. Note that the classical crisp-partition based histogram is a particular case of the fuzzy-partition based histogram, when  $(A_k)_{k=1,\dots,p}$  is the crisp partition.

We propose to illustrate the softening property of the fuzzy histogram over the crisp histogram. Figure 2.(a) displays a crisp histogram of 35 observations drawn from a Gaussian process with mean  $\mu = 0.3$  and variance  $\sigma^2 = 1$ . Figure 2.(b) displays a fuzzy triangular partition based histogram of the same

<sup>1</sup> indeed,  $\sum_{k=1}^p Acc_k = \sum_{k=1}^p \sum_{i=1}^n \mu_{A_k}(X_i) = \sum_{i=1}^n \sum_{k=1}^p \mu_{A_k}(X_i) \sum_{i=1}^n 1 = n$

observations with the same reference interval position. We have translated both crisp and fuzzy partitions by an amount of 30% of the bin width. As it can be seen on Figure 2.(c), this translation has quite an effect on the crisp-partition based histogram, while the fuzzy-partition based histogram plotted on Figure 2.(d) still has the same general shape. The number of observations is too small, regarding the number of fuzzy subsets ( $p = 8$ ) of the partition, to ensure that the convergence conditions are fulfilled (see theorem 1).



**Fig. 2.** Effect of the translation on a crisp ((a) and (b)) and a fuzzy ((c) and (d)) histogram

### 3 Fuzzy histogram density estimators

Expression (2) can be used for both crisp and fuzzy histograms to estimate the density underlying a set of observations. However, since  $A_k$  is a fuzzy subset, this expression no longer holds for any  $x \in A_k$ , but normalized accumulators  $\frac{Acc_k}{nh}$  now have *degrees of truth* inherited from the fuzzy nature of  $A_k$  (see the preliminary of the section 1). The value  $\frac{Acc_k}{nh}$  is then more *true* at  $m_k$  than at any other point of  $\Omega$ . Our proposal is to assign this value  $\frac{Acc_k}{nh}$  to the

estimated density at each node  $m_k$  of the partition. Therefore, the estimated density can be obtained, at any point  $x \neq m_k$ , by interpolation.

In this paper, we propose to use, once again, the concept of strong uniform fuzzy partition of  $p$  fuzzy subsets to provide an interpolation of those  $p$  points.

**Proposition 2.** *An interpolant of a fuzzy histogram (of the points  $(m_k, \frac{Acc_k}{nh})$ ) is given by*

$$\hat{f}_{FH}(x) = \frac{1}{nh} \sum_{k=1}^p Acc_k K_B\left(\frac{x - m_k}{h}\right) \quad (4)$$

where  $K_B$  is defined as in proposition 1 for the strong uniform fuzzy partition  $(B_k)_{k=1, \dots, p}$ .

*Proof.* Conditions 1 and 6 of the definition 1 imply that  $\mu_{B_k}(m_l) = \delta_{kl}$  for  $k, l \in \{1, \dots, p\}$ , where  $\delta_{kl}$  is the Kronecker symbol, and,  $K_B\left(\frac{m_l - m_k}{h}\right) = \mu_{B_k}(m_l)$ . Then,  $\hat{f}_{FH}(m_l) = \frac{Acc_l}{nh}$ , for all  $l \in \{1, \dots, p\}$ , which means that  $\hat{f}_{FH}$  goes through the  $p$  points  $(m_k, \frac{Acc_k}{nh})$ .

Therefore, this interpolant (which is a density estimator) has the continuity properties of the membership functions of the fuzzy partition  $(B_k)_{k=1, \dots, p}$ , except at the nodes  $m_k$ , where the smoothness is not guaranteed. We can now add a convergence property of the estimators given by expression (4). So, let the error between the underlying density  $f(x)$  and the estimate  $\hat{f}_{FH}(x)$  be measured by the mean squared error :  $MSE(x) \triangleq E_f[\hat{f}_{FH}(x) - f(x)]^2$ . We have proved Theorem 1 in a paper to be published [LS], which is in some sense, the technical part of this paper. This proof is inspired from the demonstrations of the consistency theorems of the kernel density estimator, that are in [Tsy04].

**Theorem 1.** *Let us suppose*

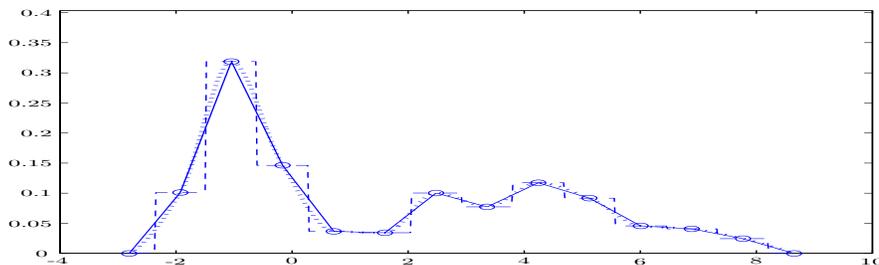
1.  $f : \Omega \rightarrow [0, 1]$  is a density function such that  $f$  is bounded ( $\forall x \in \Omega, f(x) \leq f_{max} < +\infty$ ) and  $f'$ , its derivative, is bounded ( $\forall x \in \Omega, |f'(x)| \leq f'_{max} < +\infty$ ),
2.  $K_A$ , as defined in proposition 1, verifies  $\int_{-1}^1 K_A^2(u) du < +\infty$ .

Then, for all  $x \in \Omega$ ,

$$h \rightarrow 0 \text{ and } nh \rightarrow +\infty \Rightarrow MSE(x) \rightarrow 0 \quad (5)$$

This theorem gives a mathematical evidence that the fuzzy histogram is a proper representation of the distribution of data, because a simple interpolation of a normalized histogram converges (in MSE) to the underlying density. It converges under classical conditions, which are, the reduction of the support of the membership functions, or the growth of the number of fuzzy subsets of the partition ( $h \rightarrow 0$  or  $p \rightarrow +\infty$ ), and the growth of the mean number of data in each accumulator ( $nh \rightarrow +\infty$ ).

However, the use of the membership functions of a fuzzy partition as interpolation functions is not compulsory. Thus, well-known interpolation functions could be used, e.g. the polynomial interpolation (with the Lagrange or the Newton form), or the spline interpolation, which improves the smoothness management at the nodes.



**Fig. 3.** Density estimation by interpolation

Figure 3 shows four estimations of a bimodal gaussian distribution with parameters  $(m_1 = 4, \sigma_1^2 = 4)$  and  $(m_2 = -1, \sigma_2^2 = \frac{1}{4})$ , based upon a fuzzy triangular histogram. The circles are the interpolation points  $(m_k, \frac{Acc_k}{nh})$ . The dashed line is the crisp interpolation (see expression (2)). The solid line is the estimator obtained by fuzzy triangular interpolation (see expression (4)). The dotted line is a spline interpolation of the points  $(m_k, \frac{Acc_k}{nh})$ .

The estimations are obtained with  $n = 100$  observations and  $p = 14$  fuzzy subsets of the partition, which means that we are no longer in convergence conditions. Table 2 gives the empirical  $L_1$  errors of interpolation, i.e.  $\int_{\Omega} |\hat{f}_{FH}(x) - f(x)| dx$ , obtained by repeating the experiment 100 times. This error is noted  $m_{Error} \pm 3 * \sigma_{Error}$ , where  $m_{Error}$  is the mean of the  $L_1$  error over the 100 experiments and  $\sigma_{Error}$  its standard deviation.

Note that, whatever the interpolation scheme, compared to crisp histogram density estimators, the fuzzy histogram density estimators seem to be more stable (which can be measured by means of the standard deviation) and closer (in  $L_1$  distance) to the underlying density (in that particular case).

**Table 2.**  $L_1$  errors of interpolation

	crisp accumulators	fuzzy accumulators
crisp interpolation	$0.028307 \pm 0.014664$	$0.024957 \pm 0.01166$
triangular interpolation	$0.021579 \pm 0.014963$	$0.020807 \pm 0.013539$
cosine interpolation	$0.022524 \pm 0.014832$	$0.021103 \pm 0.01327$
spline interpolation	$0.021813 \pm 0.01577$	$0.020226 \pm 0.0139$
Lagrange interpolation	$3.7349 \pm 7.893$	$2.2537 \pm 4.3761$

Another important remark, deduced from Table 2, is that the fuzzy interpolants appear to be a good choice, because their error magnitudes are equivalent to those of the spline interpolant, which is known as being an optimal tool.

## 4 Conclusion

In this paper, we have presented density estimators based upon a fuzzy histogram. This latter being nothing else but a generalization of the popular crisp histogram, when replacing the crisp partition by a fuzzy partition. Those proposed density estimators consist in interpolations of the nodes' values of the density obtained in the usual way :  $\frac{Acc_k}{nh}$ .

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