ON A TYPE OF FUZZY ENTROPY

BELOSLAV RIEČAN

ABSTRACT. The notion of the Kolmogorov-Sinaj entropy of a dynamical system (X, \mathcal{S}, P, T) is based on measurable set partitions $\mathcal{A} = \{A_1, \ldots, A_n\}$ and their entropy $H(\mathcal{A}) = -\sum P(A_i) \log P(A_i)$. The notion was extended by many authors using partitions of unity, i.e., such collections (f_1, \ldots, f_n) of non-negative measurable functions that $\sum_{i=1}^n f_i = 1_{\Omega}$. In this contribution we extend this approach considering such collections (f_1, \ldots, f_n) of non-negative measurable functions that $\sum_{i=1}^n f_i^k = 1_{\Omega}$.

1. ASSUMPTIONS

There is given a dynamical system (X, \mathcal{S}, P, T) , where (X, \mathcal{S}, P) is a probability space and $T: X \to X$ is a measure preserving transformation (i.e., $A \in \mathcal{S}$ implies $T^{-1}(A) \in \mathcal{S}$ and $P(A) = P(T^{-1}(A))$). By \mathcal{F} we denote the family of all \mathcal{S} -measurable functions from X to < 0, 1 >. Consider k > 0. We define a mapping $m: \mathcal{F} \to < 0, 1 >$ by the formula $m(f) = \int_X f^k dP$.

By a Yager partition (in the paper) we mean a finite collection f_1, \ldots, f_n of functions from \mathcal{F} such that

$$\sum_{i=1}^n f_i^k = 1_X.$$

Denote by \mathcal{P} the family of all Yager partitions. If $\mathcal{A}, \mathcal{B} \in \mathcal{P}$, $\mathcal{A} = (f_1, \ldots, f_n)$, $\mathcal{B} = (g_1, \ldots, g_m)$, then we define

$$\mathcal{A} \vee \mathcal{B} = \{f_i \cdot g_j; i = 1, \ldots, n, j = 1, \ldots m\}.$$

Since

$$\sum_{i=1}^{n} \sum_{j=1}^{m} (f_i \cdot g_j)^k = \left(\sum_{i=1}^{n} f_i^k\right) \left(\sum_{j=1}^{m} g_j^k\right) = 1_X,$$

 $\mathcal{A} \vee \mathcal{B}$ is a Yager partition again. If $\mathcal{A} = (f_1, ..., f_n)$ is a partition, then we define

$$U(\mathcal{A})=(f_1\circ T,...,f_n\circ T)$$

 $U(\mathcal{A})$ is a Yager partition, too. Finally we define $\varphi\colon <0,\infty)\to<0,\infty)$ by the prescription

$$\varphi(x) = \begin{cases} -x \log x, & \text{if } x > 0, \\ 0 & \text{if } x = 0, \end{cases}$$

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and for $A \in \mathcal{P}$ the entropy

$$H(A) = \sum_{i=1}^{n} \varphi(m(f_i)).$$

The term Yager partition is motivated by the Yager conorm S given by the formula $S(u,v) = min(u^k + v^k)^{1/k}, 1$). Of course, Yager type entropy can be understood as a special case of g-entropy (see e.g. [7], [11]), since $g(u) = u^k$ implies $g^{-1}(g(u) + g(v)) = (u^k + v^k)^{1/k}$ and $g^{-1}(g(u) \cdot g(v)) = u \cdot v$. Of course, for g-entropy no analogies of Theorems 2 - 5 have been proved yet.

The complete proofs of the results presented here have been realized in [10]. Of course, we omit here some technical details (including some notions), and therefore we expect the present text to be more suitable for applications.

2. General results

Theorem 1. Put $a_n = H\left(\bigvee_{i=0}^{n-1} U^i(\mathcal{A})\right)$. Then there exists $\lim_{n\to\infty} \frac{1}{n} a_n$.

Definition. For $A \in \mathcal{P}$ define

$$h(\mathcal{A}, U) = \lim_{n \to \infty} \frac{1}{n} H\left(\bigvee_{i=0}^{n-1} U^{i}(\mathcal{A})\right).$$

Theorem 2. If $A = (f_1, \ldots, f_p)$ and $B = (\chi_{B_1}, \ldots, \chi_{B_q})$ is such that $\sigma(\bigcup_{i=0}^{\infty} U^i(B)) = S$, then

$$h(\mathcal{A}, U) \leq h(\mathcal{B}, U) + \sum_{i=1}^{p} \int_{X} \varphi(f_{i}^{k}) dP.$$

As a consequence of Theorem 2 the Kolmogorov - Sinaj theorem can be obtained:

Corollary. If $\mathcal{A} = (\chi_{A_1}, ..., \chi_{A_p})$ and $\mathcal{B} = (\chi_{B_1}, ..., \chi_{B_q})$ is such that $\sigma(\bigcup_{i=0}^{\infty} U^i(\mathcal{B})) = \mathcal{S}$, then

$$h(\mathcal{A}, U) \leq h(\mathcal{B}, U).$$

3. HUDETZ CORRECTION

To obtain the Kolmogorov-Sinaj entropy one can define

$$h(T) = \sup\{h(A, U); A \in K\},\$$

where \mathcal{K} is the family of all partitions of the form $(\chi_{A_1}, \chi_{A_2}, \dots, \chi_{A_n})$. It could be possible to define analogously the (Yager) generalized entropy as the supremum $\sup\{h(\mathcal{A}, U); \mathcal{A} \text{ consists of elements of } Q\}$, where $Q \subset \mathcal{F}$. Of course, if Q contains all constant functions, then the supremum is ∞ . Therefore Hudetz suggested the following correction coefficient: for $\mathcal{A} = (f_1, \dots, f_q) \in \mathcal{P}$ put

$$\Phi(\mathcal{A}) = \sum_{i=1}^q \int_X \varphi(f_i^k) dP, \ H^b(\mathcal{A}) = H(\mathcal{A}) - \Phi(\mathcal{A}).$$

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Theorem 3. For any Yager partition $\mathcal{A} = (f_1, \ldots, f_q)$ there exists

$$\lim_{n\to\infty}\frac{1}{n}H^b\bigg(\bigvee_{i=0}^{n-1}U^i(\mathcal{A})\bigg)=h(\mathcal{A},U)-\sum_{j=1}^q\int_X\varphi(f_j^k)dP\,.$$

Definition. For any $A \in \mathcal{P}$ define

$$h^b(\mathcal{A}, U) = \lim_{n \to \infty} \frac{1}{n} H^b \left(\bigvee_{i=0}^{n-1} U^i(\mathcal{A}) \right).$$

Theorem 4. If $A = (\chi_{A_1}, \dots \chi_{A_q})$, then

$$h^b(\mathcal{A}, U) = h(\mathcal{A}, U)$$
.

Theorem 5. Let $\mathcal{B} = \{\chi_{B_1}, \dots, \chi_{B_q}\}$ be a generator, i.e., $\sigma\left(\bigcup_{i=1}^{\infty} U^i(\mathcal{B})\right) = \mathcal{S}$. Then for any $\mathcal{A} = (f_1, \dots, f_p) \in \mathcal{P}$

$$h^b(\mathcal{A}, U) \leq h^b(\mathcal{B}, U) = h(\mathcal{B}, U)$$
,

hence

$$\sup \{h^b(\mathcal{A}, U); \ \mathcal{A} \in \mathcal{P}\} = h^b(\mathcal{B}, U) = h(\mathcal{B}, U).$$

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