

# The mathematical theory of evidence – A short introduction

Jürg Kohlas

*Institute of Informatics*

*University of Fribourg, CH 1700 Fribourg, Switzerland.*

*e-mail: Juerg.Kohlas@unifr.ch*

## Abstract

Evidence or Dempster-Shafer theory is used to model information which is both uncertain and imprecise. Such a piece of information can be captured by the mathematical model of a hint. It is shown how hints can be combined and used to judge hypotheses by degrees of support and plausibility. Applications of this theory to statistical inference, diagnostics and risk analysis, and to decision analysis are discussed. The practical implementation of Dempster-Shafer theory depends on appropriate computational architectures both for modeling and for the inference mechanisms. A fundamental scheme for local computation in hypertrees is presented.

## 1 ORIGINS

The term "Evidence Theory" was coined by Glenn Shafer in his book "A Mathematical Theory of Evidence", published by Princeton University Press in 1976. This work was initiated by a course on statistical inference taught by Arthur Dempster at Harvard University. Dempster developed there a theory of lower and upper probabilities in an attempt to reconcile Bayesian statistics with Fisher's fiducial argument (Dempster 1967, 1968). As Shafer states in the preface of his book "... It offers a reinterpretation of Dempster's work, a reinterpretation that identifies his "lower probabilities" as epistemic probabilities or degrees of belief, takes the rule for combining such degrees of belief as fundamental, and abandons the idea that they arise as lower bounds over classes of Bayesian probabilities." The rule mentioned in this statement became known as Dempster's rule.

"Evidence" is an appealing term and it is no surprise that the "Theory of Evidence" found much interest among knowledge engineers who have to model uncertain information. After a lot of ad hoc attempts to model uncertainty in expert systems, a serious theory seemed finally available to treat one of the basic problems of the field. However, as the theory is not really compatible with the simple paradigms of early rule based expert systems, misinterpretations and oversimplistic misuses of the theory caused much

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## **Table of Contents A Mathematical Theory Of Evidence**

1. Understanding the eBook A Mathematical Theory Of Evidence
  - The Rise of Digital Reading A Mathematical Theory Of Evidence
  - Advantages of eBooks Over Traditional Books
2. Identifying A Mathematical Theory Of Evidence
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an A Mathematical Theory Of Evidence
  - User-Friendly Interface
4. Exploring eBook Recommendations from A Mathematical Theory Of Evidence
  - Personalized Recommendations

- A Mathematical Theory Of Evidence User Reviews and Ratings
- A Mathematical Theory Of Evidence and Bestseller Lists
- 5. Accessing A Mathematical Theory Of Evidence Free and Paid eBooks
  - A Mathematical Theory Of Evidence Public Domain eBooks
  - A Mathematical Theory Of Evidence eBook Subscription Services
  - A Mathematical Theory Of Evidence Budget-Friendly Options
- 6. Navigating A Mathematical Theory Of Evidence eBook Formats
  - ePub, PDF, MOBI, and More
  - A Mathematical Theory Of Evidence Compatibility with Devices
  - A Mathematical Theory Of Evidence Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of A Mathematical Theory Of Evidence
  - Highlighting and Note-Taking A Mathematical Theory Of Evidence
  - Interactive Elements A Mathematical Theory Of Evidence
- 8. Staying Engaged with A Mathematical Theory Of Evidence
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers A Mathematical Theory Of Evidence
- 9. Balancing eBooks and Physical Books A Mathematical Theory Of Evidence
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection A Mathematical Theory Of Evidence
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine A Mathematical Theory Of Evidence
  - Setting Reading Goals A Mathematical Theory Of Evidence
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of A Mathematical Theory Of Evidence
  - Fact-Checking eBook Content of A Mathematical Theory Of Evidence

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
- 14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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