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# **Mod/Sim Technology Exchange**

## **Sandia National Laboratories**

### **Session 2, October 11, 2007**

**Uncertainty Analysis Tools  
for Risk of Terrorist Acts**

**John Darby**



## What Led to Tool?

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- **Need to Model Risk for Terrorist Acts to Rank Order Scenarios**
  - **Large Uncertainty**
    - **Significant Epistemic (State of Knowledge) Uncertainty**
    - **Many Variables are Linguistic, Not Numeric**
      - **Adversary Level of Technical Training**
      - **Religious Significance of Targets**



## What Problem is Tool Solving?

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- Rank Order Terrorist Scenarios by Risk
  - Linguistic Variables → Fuzzy Sets, Approximate Reasoning
  - Epistemic Uncertainty → Belief/Plausibility Measure of Uncertainty
  - Rank Order Risk → Complementary Cumulative Belief/Plausibility Function



## Tools

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- **LinguisticBelief**
  - **Custom Java Application**
  - **Linguistic Reasoning Model**
    - **Variables segregated into purely Linguistic Fuzzy Sets**
    - **Variables combined using Approximate Reasoning**
  - **Uncertainty measure: Belief/Plausibility**
    - **Superset of Probability to capture Epistemic uncertainty**
    - **Reduces to Probability for Specific Evidence**



## Tools

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- **PoolEvidence**
  - **Custom Java Application**
  - **Pool Evidence from many Experts into Overall Evidence**
    - **Variables with purely Linguistic Fuzzy Sets**
    - **Evidence from Different Experts**



## Application to Terrorist Risk

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- Tools are Not Restricted to Evaluating Risk of Terrorist Acts
  - General Approximate Reasoning Model Framework
- Tools have Been Applied to Evaluating Risk of Terrorist Acts



# Summary of Techniques and Tools

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## Acknowledgments

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- **Approximate Reasoning based on Logic Evolved Decision Techniques developed at LANL**
- **Assistance with Mathematics from Jon Helton, Arizona State/SNL**
- **Belief/Plausibility for Fuzzy Sets for Numeric Variables: Ron Yager paper**
- **Adversary Defender Model Concepts**
  - Peter Merkle, SNL
  - Brian Bush, LANL
- **Graphical Ranking Technique**
  - John Cummings, SNL



## References

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- “Evaluation of Risk from Acts of Terrorism: The Adversary/Defender Model using Belief and Fuzzy Sets”, **SAND2006-5777**, September, 2006
- “Evaluation of Risk for Acts of Terrorism using Belief and Fuzzy Sets”, Journal of Nuclear Materials Management, Winter, 2007, Volume XXXV, Number 2
- “LinguisticBelief: A Java Application for Linguistic Evaluation using Belief, Fuzzy Sets, and Approximate Reasoning”, **SAND2007-1299**, March, 2007
- “Linguistic Evaluation of Terrorist Scenarios: Example Application”, **SAND2007-1301**, March, 2007



# Attributes of Framework

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- **Adversary / Defender Viewpoints**
  - Threat: Adversary Viewpoint
  - Vulnerability and Consequence: Defender Viewpoint
- **Linguistic Evaluation with**
  - Fuzzy Sets (words)
  - Not all variables are numeric
    - Combine Variables with Approximate Reasoning
- **Capture and Propagate Uncertainty**
  - Belief/Plausibility for epistemic uncertainty
- **Clear Summary of Results for Decision Making**
  - Simple but capture uncertainty
- **Axiomatically Based**
  - Use established mathematics
- **Implemented in Java Software**



# Types of Uncertainty

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- Ambiguity
  - Uncertainty as to what will occur in the future
    - Dow Jones Industrial Average Close on Dec. 31, 2007
      - Will be one value
      - Ambiguity as to what that value will be
- Vagueness
  - Uncertainty as how to categorize a known outcome
    - Dow Jones close is 13,876 on Dec. 31, 2007
      - Is this “High” ?
      - What do you mean by “High”?
  - Vagueness can be expressed Linguistically (Words)



# Ambiguity: Aleatory and Epistemic

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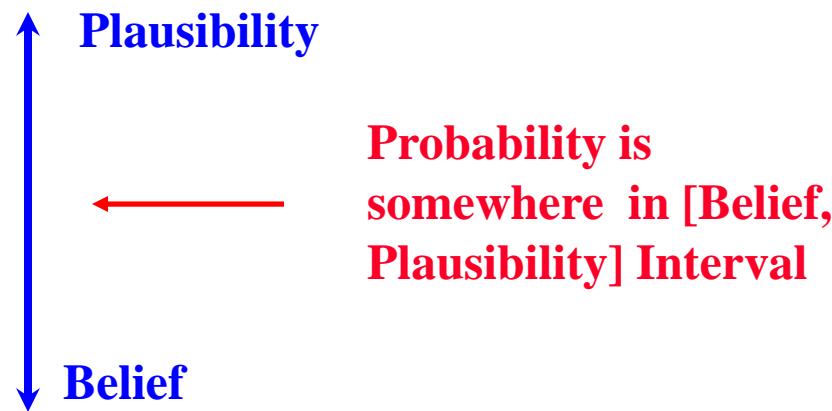
- For a Fair Coin
  - Uncertainty is **Aleatory** (random)
  - Probability Heads is  $\frac{1}{2}$
  - Probability Tails is  $\frac{1}{2}$
- But if we cannot toss coin, we do not know coin is fair, we do not even know if coin has Heads and Tails
  - May not be Fair Coin (may be Weighted for Tails)
  - May be Two-Headed or Two-Tailed Coin
  - **Epistemic** (state of knowledge) uncertainty
  - Insufficient information to assign Probability to Heads and Tails
  - For Total Ignorance
    - Belief/Plausibility for Heads is 0/1
    - Belief/Plausibility for Tails is 0/1
- With more information (actually tossing the coin) we can reduce **Epistemic Uncertainty**
  - If at least one Heads and one Tails occur in a series of tosses, we know coin has Heads and Tails
  - Many tosses needed to assess if coin is fair
- For Fair Coin we cannot reduce aleatory uncertainty



# Belief and Plausibility

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- Belief / Plausibility form a Lower / Upper Bound for Probability
- Belief is what probability will be
- Plausibility is what probability could be

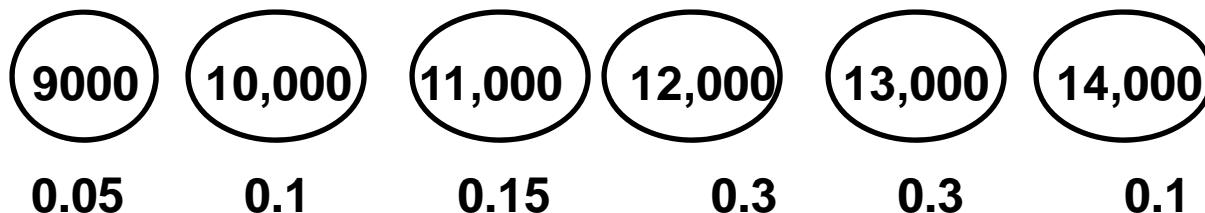


- Similar to a Confidence Interval for a Parameter of a probability distribution; a confidence measure that parameter is in interval, but exactly where in interval is not known
- Belief/Plausibility both reduce to Probability if Evidence is Specific

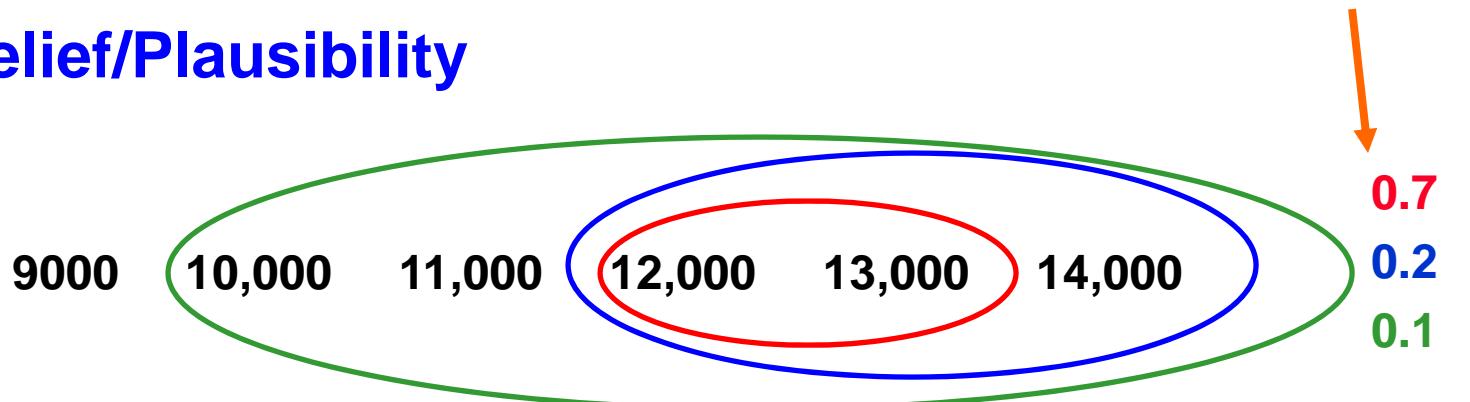


## Example of Evidence: Predict Stock Market Close Dec. 31, 2007

- **Probability**



- **Belief/Plausibility**





## Why is this useful?

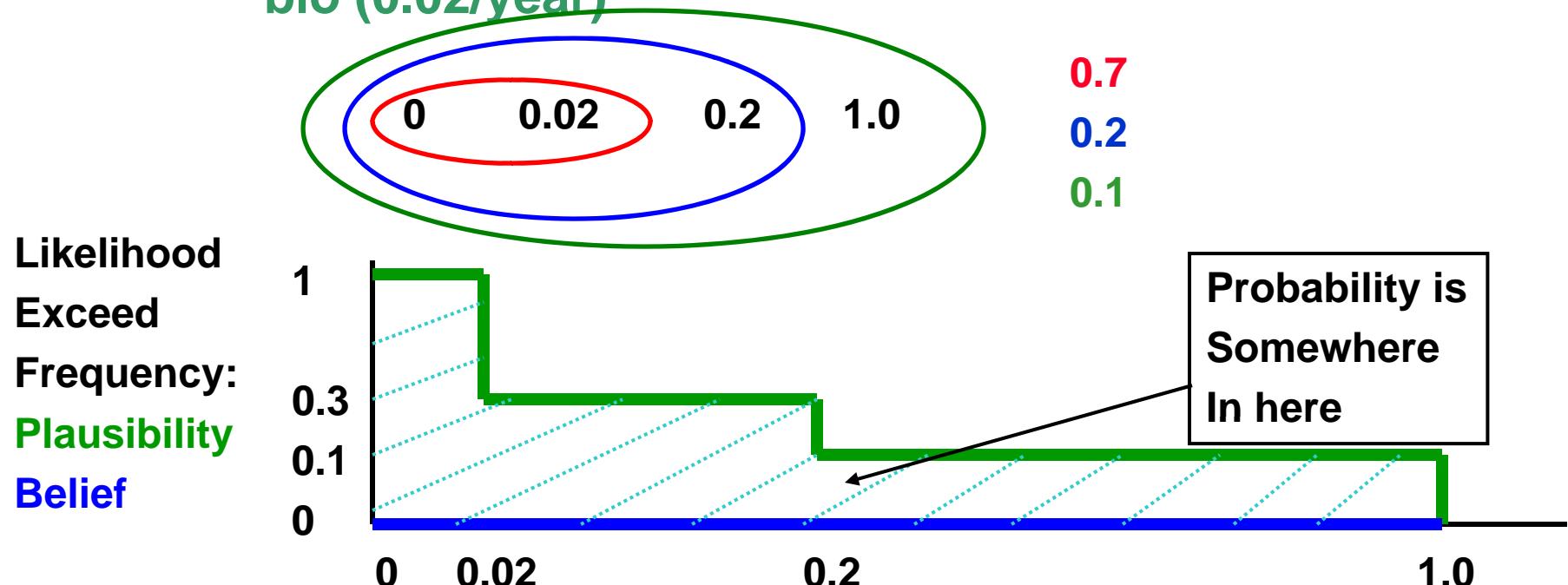
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- **What is Likelihood of Bio-Terror attack against a Major US City?**
  - Frequency of Attack (per year) somewhere in [0, 1]
  - Point Estimate? **Useless**, too much uncertainty
  - **Probability Distribution?**
    - Must assign probability to each value in [0, 1]
      - Probability for 0 attacks per year is high
      - Probability assigned to 0 affects probabilities for all other values as **must sum to 1.0**
        - Is  $P(0) = 0.01, 0.001, 0.00001, \dots$ ? **Don't Know**



## Why is this useful?

- Evidence is about 1 major Attack every 5 years (0.2/year)
  - Assume Expert Opinion is: 10% Chance Attack is bio (0.02/year)



Automated in  
*BeliefConvolution Java code*

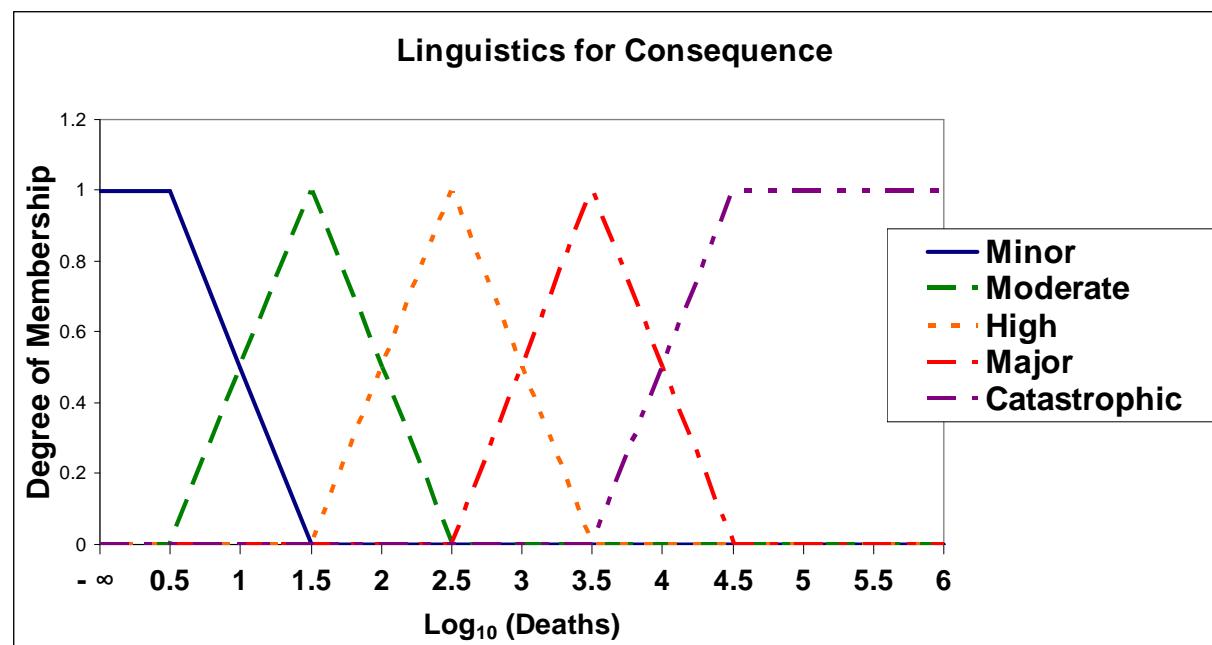
Frequency (per year)

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# Vagueness Fuzzy Sets for Numeric Variable

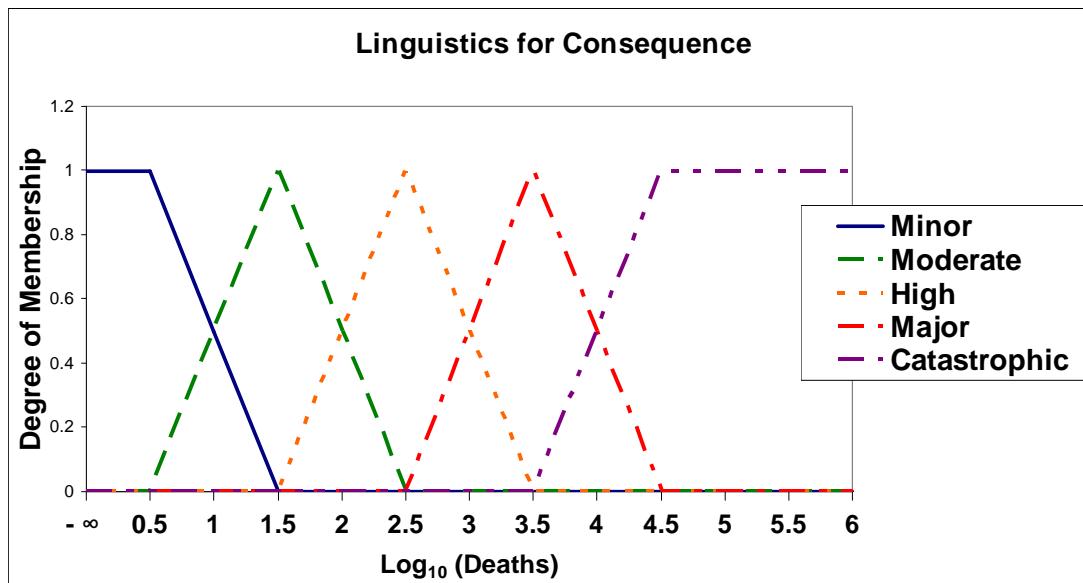
- Represent Variable with **Sets** to **reason at Fidelity Desired**.  
Above 30,000 deaths is “Catastrophic”.
- Use **Fuzzy Sets to Avoid Sharp Distinction**. “Major” Deaths is Between *About* 1000 and *About* 10,000. 999 and 1001 deaths are each part “High” and part “Major”.



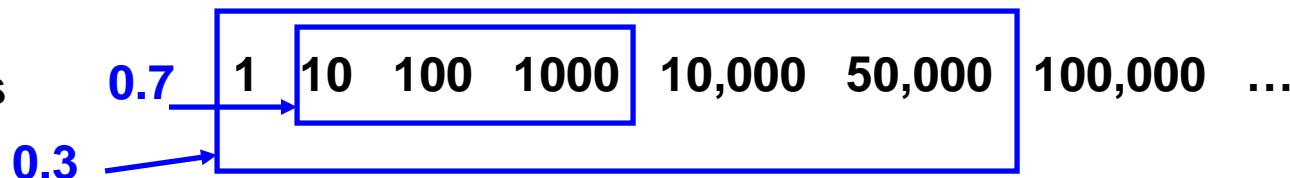


# Uncertainty for Fuzzy Sets: Numeric Variable

## Fuzzy Sets for Deaths



## Evidence For Deaths



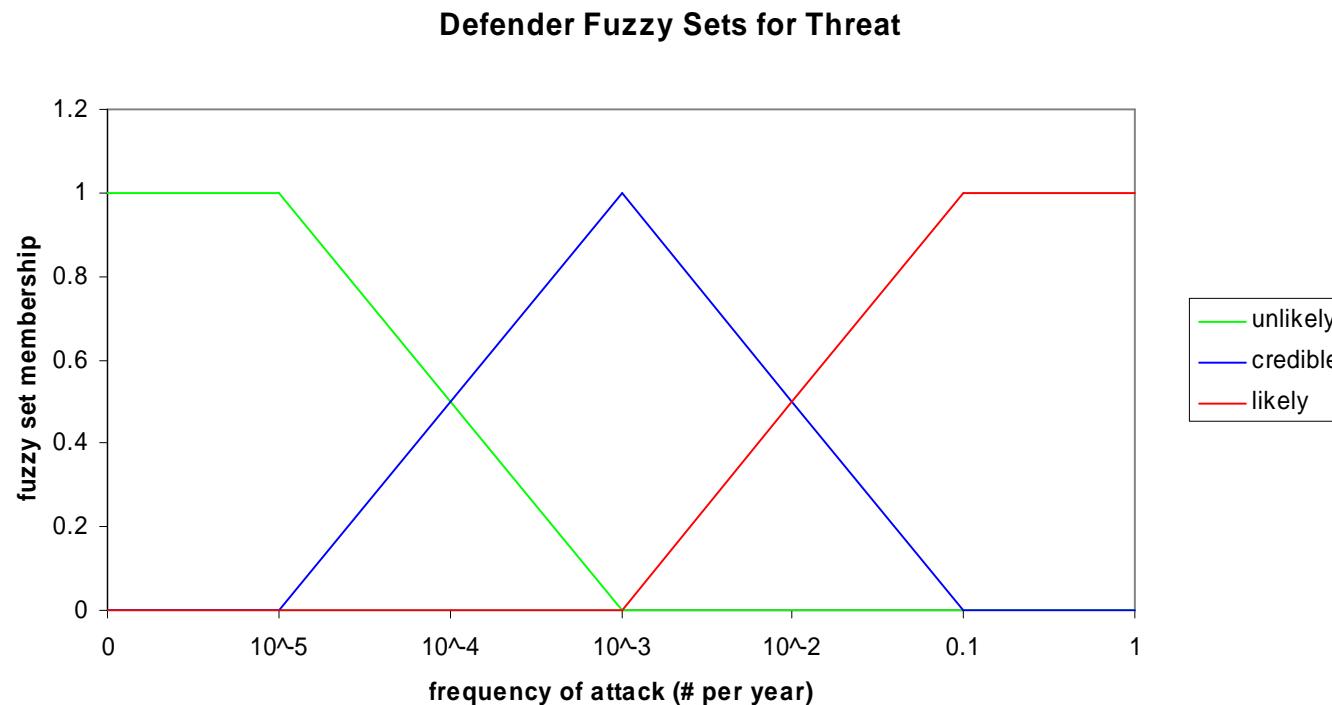
## Uncertainty Distribution

for Deaths:	Minor	Moderate	High	Major	Catastrophic
Belief / Plausibility	0 / 0.65	0 / 1	0 / 1	0 / 0.65	0 / 0.3



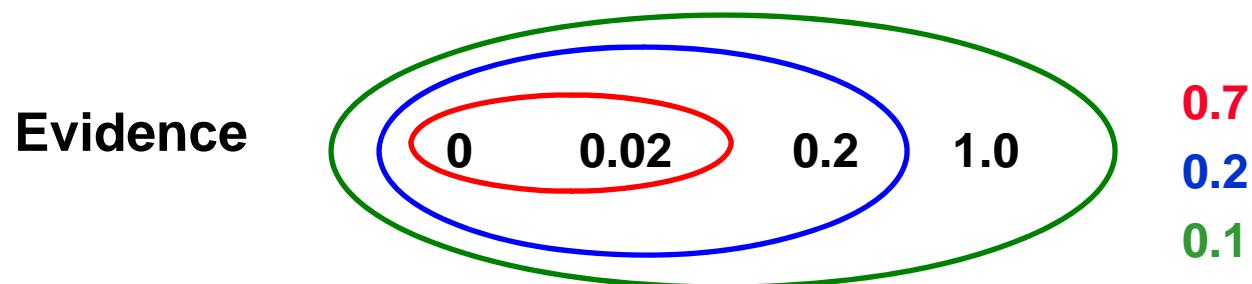
# Why is this Important?

- What is Likelihood of Bio-Terror attack against a Major US City?
  - Evidence is about 1 major Attack every 5 years (0.2/year)
    - Assume Expert Opinion is: 10% Chance Attack is bio (0.02/year)
- Assume Following Fuzzy Sets for Evaluating Frequency of Attack

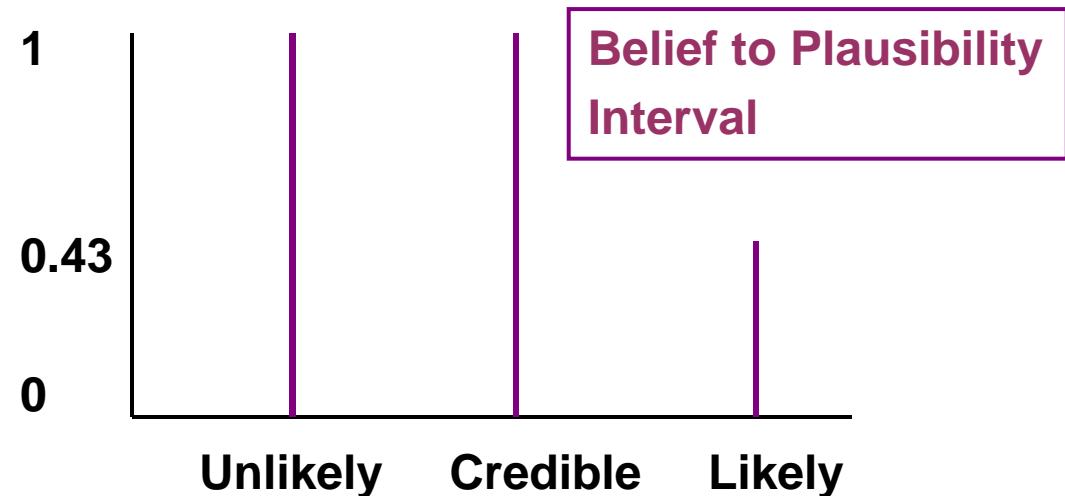




## Why is this Important?



Likelihood  
For Frequency



*(Calculated with BeliefConvolution  
code using Yager Method)*

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# Fuzzy Sets for Non-Numeric Variable

Adversary Level of Technical Training:

High School

Bachelors

Advanced

Do NOT Force Numeric Measure: Requires Arbitrary Scale

Adversary Level of Technical Training:

High School = 1?

Bachelors = 2?

Advanced = 3?

Adversary Level of Technical Training:

High School = 10?

Bachelors = 100?

Advanced = 1000?

Use Approximate Reasoning:

Mathematics for combining words

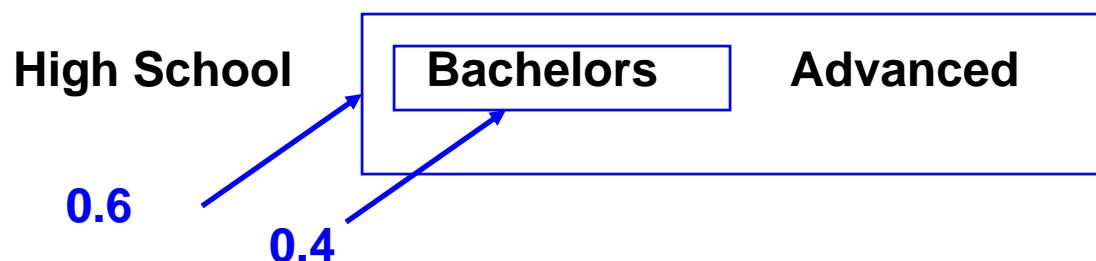


# Uncertainty for Fuzzy Sets: Non-Numeric Variable

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- **Fuzzy Sets for Adversary Level of Technical Training**
  - High School      **Bachelors**      Advanced

- **Evidence**



- **Uncertainty Distribution: Belief / Plausibility**

High School	Bachelors	Advanced
0 / 0	0.4 / 1	0 / 0.6



# Approximate Reasoning

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- **Mathematics for Combining Words**
- **If we use Words instead of numbers we need a way of combining the Words for Different Variables**
- **Implemented as A Rule Base for Combining Fuzzy Sets from Different Variables**



# Approximate Reasoning

Approximate Reasoning is a Rule Base for Combining Fuzzy Sets

Rules for selected RuleLinguistic X

Rules for RuleLinguistic: expected consequence		
Fuzzy Set for Input Linguistic: consequence	Fuzzy Set for Input Linguistic: probabilityOfSuccess	Output Fuzzy Set for Rule (blank if rule not set)
small	low	No
small	medium	No
small	high	No
medium	low	No
medium	medium	No
medium	high	Maybe
large	low	No
large	medium	Maybe
large	high	Yes

Specify Output Fuzzy Set for Selected Rule No ▼

Accept Rules as Shown Cancel



## Approach

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- **Evaluate Risk of Scenarios for Specific Adversary Groups**
  - Risk a function of: Threat, Vulnerability, Consequence
    - Risk = Threat x Vulnerability x Consequence, or
    - Risk = Likelihood that (Threat x Vulnerability) Exceeds Consequence
  - Different Adversary Groups have Different Resources and Different Goals



# Approach

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- Scenario is: Target, Adversary Resources, Attack Plan, and Consequence for a Specific Adversary Group
  - Resources consist of
    - Attributes (Numbers, Equipment, Weapons, Technical Expertise, etc.)
    - Information (Insider, Reconnaissance, etc.)
  - Scenario is Defined to the Level Needed for Evaluation
    - A scenario for Pantex
    - A scenario against any of 1000 similar targets
- Rank Order Scenarios by Risk
  - No attempt to mathematically combine “all” scenarios
    - Infinite number of scenarios



## Adversary / Defender

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- Each has Different Knowledge and Goals
- Adversary
  - IS the Threat
    - No uncertainty in Scenarios
  - Has More Uncertainty than Defender for Vulnerability and Consequence
  - Some Desired Consequences Different from Defender
    - Deaths (of concern to defender)
    - Religious significance (of little concern to defender)
- Defender
  - Large Epistemic Uncertainty for Threat Scenarios
  - Less Uncertainty than Adversary for Vulnerability and for Consequence of concern to defender



## Risk for a Scenario

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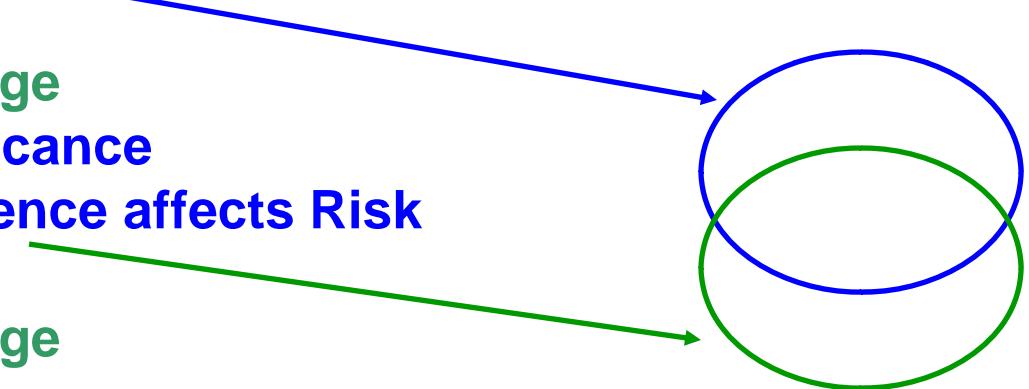
- Risk a function of
  - Threat = Likelihood of Adversary Attack
    - Estimated by Defender “thinking like the adversary”
      - Adversary Estimate of Expected Consequence
      - Many Different Consequences for Adversary
  - Vulnerability = Likelihood of Adversary Success
    - Estimated by the Defender given the Attack is Attempted
  - Consequence
    - Estimated by the Defender given the Attack is Successful
    - Many Different Consequences for Defender



# Adversary and Defender Consequence

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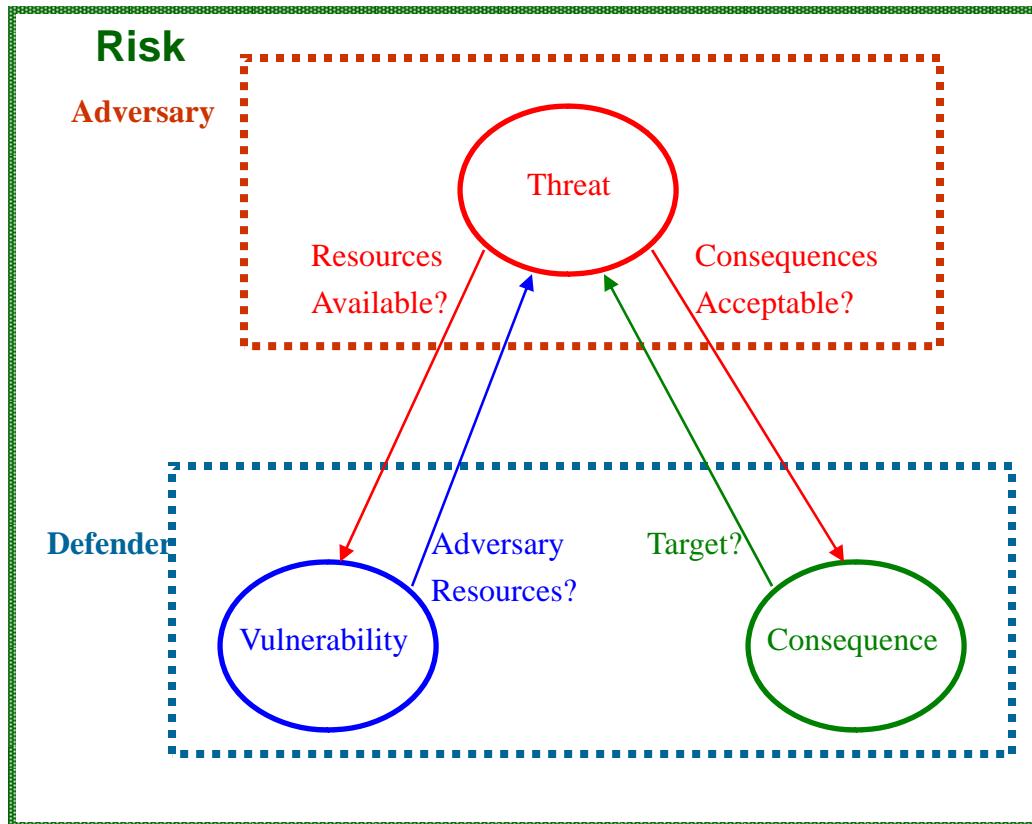
- Not necessarily the same
- Adversary Consequence affects Threat
  - Deaths
  - Economic Damage
  - Religious Significance
- Defender Consequence affects Risk
  - Deaths
  - Economic Damage
  - Regional Effects





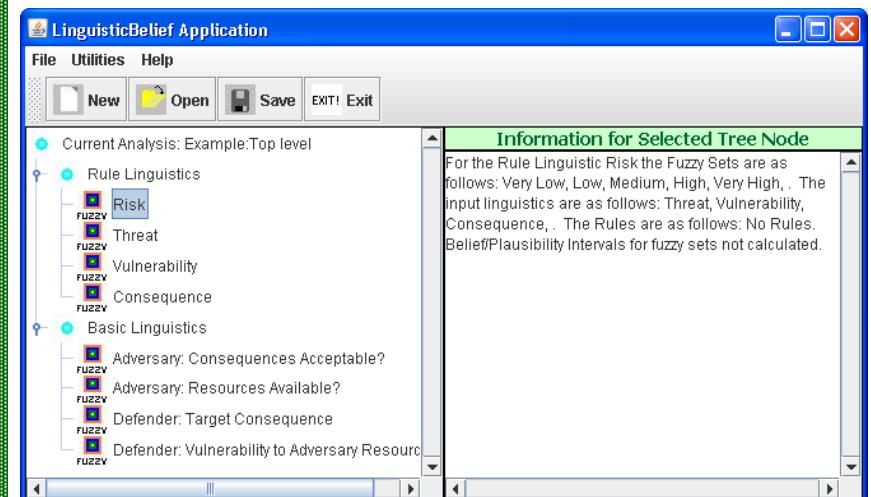
# Adversary/Defender Model

## The Concept: Adversary Defender Interaction Model



## The Software: LinguisticBelief Linguistic Reasoning with Uncertainty

- Fuzzy Sets
- Approximate Reasoning
- Belief/Plausibility

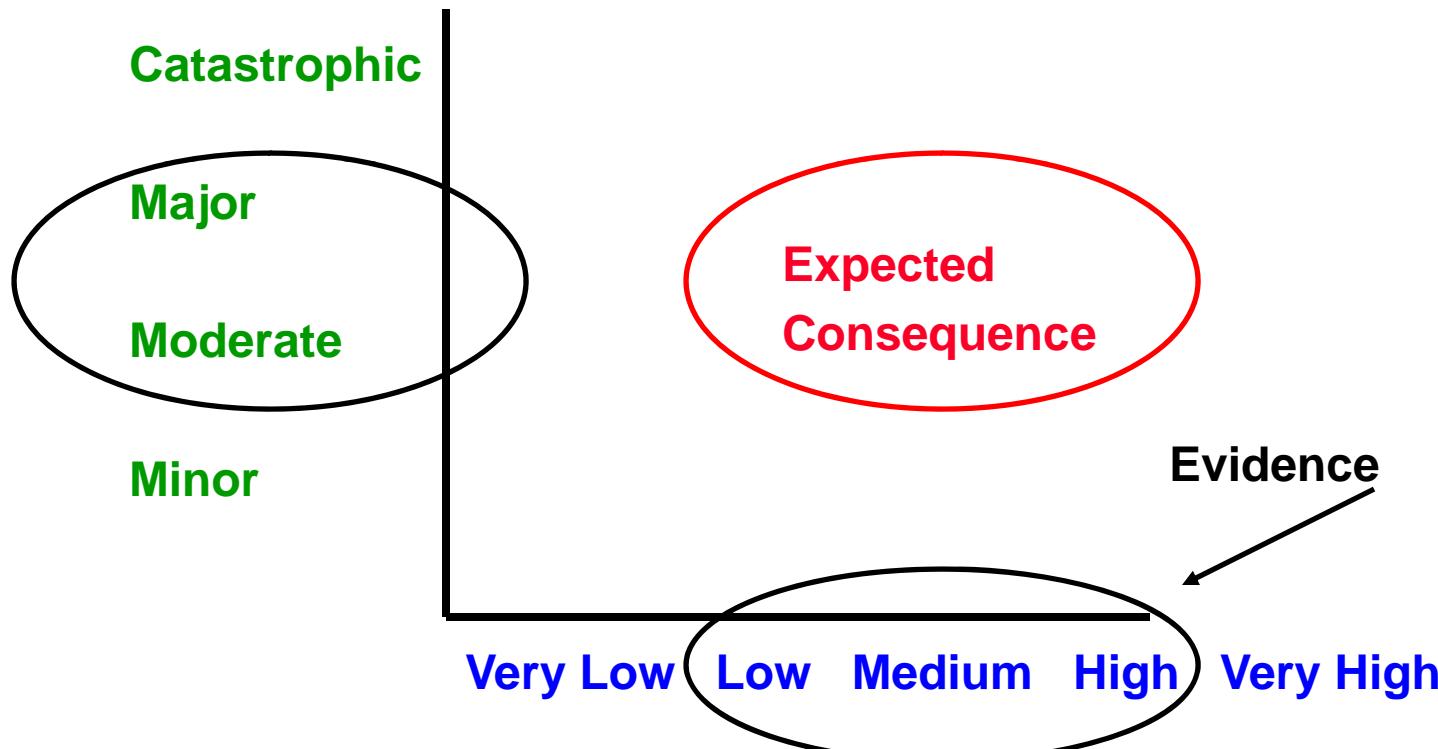




# Adversary Model

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## Consequence Given Adversary Success<sub>Adversary</sub>



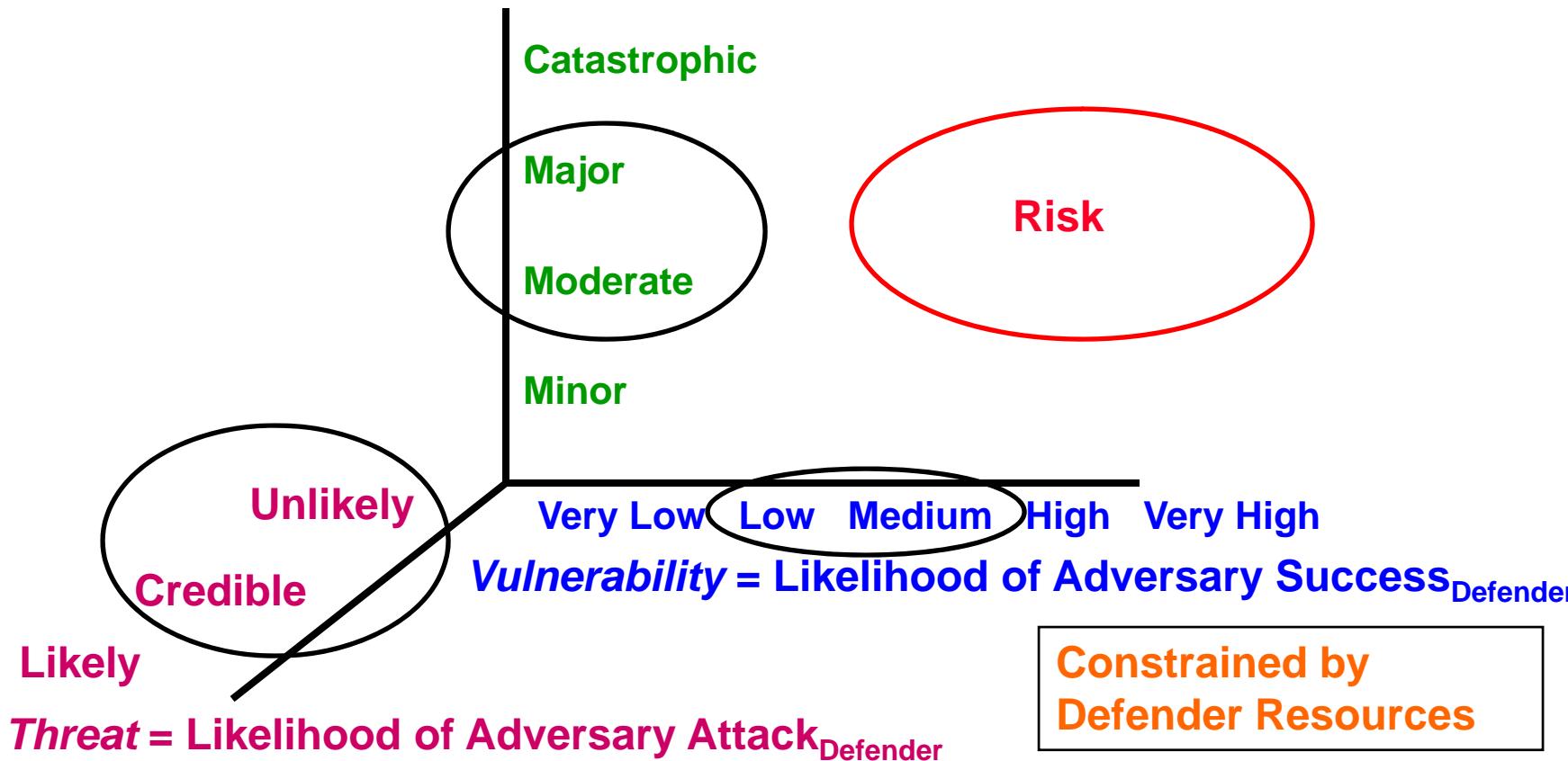
## Likelihood of Adversary Success<sub>Adversary</sub>

Constrained by  
Adversary Resources



# Defender Model

**Consequence** = Consequence given Adversary Success<sub>Defender</sub>



## **Threat = Likelihood of Adversary Attack<sub>Defender</sub>**

32

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## From the Adversary Model





## Evaluation

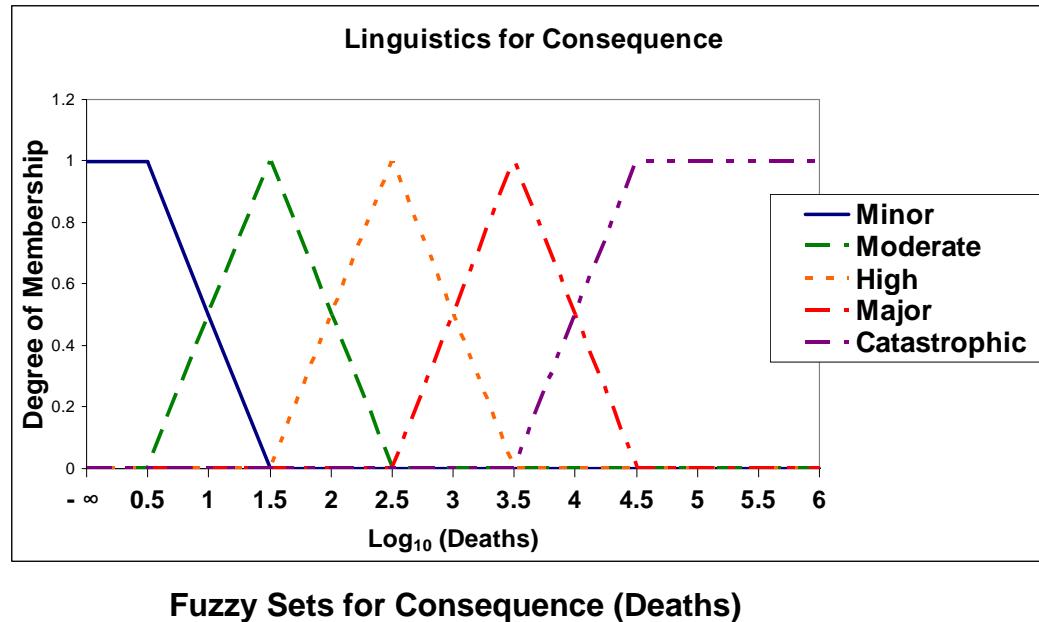
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- **Top Level Variables are Combination of Lower Level Variables using approximate reasoning (x is convolution per rule base, not multiplication)**
  - **Consequence<sub>Adversary</sub> = Deaths x Economic Damage x Religious Significance**
  - **Consequence<sub>Defender</sub> = Deaths x Economic Damage x Regional Effects**
  - **Likelihood of Success<sub>Adversary</sub> = Ability to Gather Information x Availability of Technical Expertise x Likelihood not Detected gathering Attributes x Likelihood Defeat Security System**



# Each Variable Segregated Into Fuzzy Sets

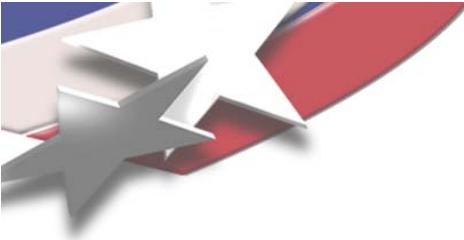
**Some Variables are  
Numeric:  
“Deaths”**



**Some Variables are  
Not Numeric:  
“Technical Expertise”**

**Adversary Level of Technical  
Training:**

- High School**
- Bachelors**
- Advanced**



# Variables Combined with Approximate Reasoning

Rules for selected RuleLinguistic

### Rules for RuleLinguistic: Risk

Fuzzy Set for Input Linguistic: Threat	Fuzzy Set for Input Linguistic: Vulnerability	Fuzzy Set for Input Linguistic: Consequence	Output Fuzzy Set for Rule (blank if rule not set)
unlikely	Very Low	very low	Negligible
unlikely	Very Low	low	Negligible
unlikely	Very Low	medium	Negligible
unlikely	Very Low	high	Negligible
unlikely	Very Low	very high	Negligible
unlikely	Low	very low	Negligible
unlikely	Low	low	Negligible
unlikely	Low	medium	Negligible
unlikely	Low	high	Negligible
unlikely	Low	very high	Negligible
unlikely	Medium	very low	Negligible
unlikely	Medium	low	Negligible
unlikely	Medium	medium	Negligible
unlikely	Medium	high	Negligible
unlikely	Medium	very high	Negligible
unlikely	High	very low	Negligible
unlikely	High	low	Negligible
unlikely	High	medium	Negligible
unlikely	High	high	Low
unlikely	High	very high	Medium
credible	Very Low	very low	Negligible
credible	Very Low	low	Negligible
credible	Very Low	medium	Negligible
credible	Very Low	high	Negligible
credible	Very Low	very high	Low
credible	Low	very low	Low
credible	Low	low	Low

Specify Output Fuzzy Set for Selected Rule Choices Are: ▾

Accept Rules as Shown Cancel

# Example Model in LinguisticBelief Code

LinguisticBelief Application

File Utilities Help

New Open Save EXIT! Exit

Current Analysis: National Planning Scenario

- Rule Linguistics
  - Long Term Consequence
    - Casualties (Equivalent Dead)
    - Adversary Estimate Consequence
    - Adversary Estimate Information Required
    - Detect Adversary Gathering Information
    - Adversary Estimate Scientific/Engineering Attributes Required
    - Detect Adversary Gathering Scientific/Engineering Attributes
    - Adversary Estimate Attributes Required
    - Adversary Estimate Resources Required
    - Detect Adversary Gathering Attributes
    - Immediate Consequence
    - Detect Adversary Gathering Resources
    - Vulnerability
    - Consequence
    - Adversary Estimate Vulnerability
    - Threat
    - Risk
  - Basic Linguistics
    - Dead
    - Injured/III
    - Infrastructure Damage
    - Evacuation
    - Contamination
    - National Economic Impact

Information for Selected Tree Node

fuzzy sets: credible, Very Low, medium, -- Rule output fuzzy set: Negligible\*, \* Rule input fuzzy sets: credible, Very Low, high, -- Rule output fuzzy set: Negligible\*, \* Rule input fuzzy sets: credible, Very Low, very high, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: credible, Low, very low, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: credible, Low, low, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: credible, Low, medium, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: credible, Low, high, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: credible, Low, very high, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: credible, Medium, very low, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: credible, Medium, low, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: credible, Medium, medium, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: credible, Medium, high, -- Rule output fuzzy set: Medium\*, \* Rule input fuzzy sets: credible, Medium, very high, -- Rule output fuzzy set: High\*, \* Rule input fuzzy sets: credible, High, very low, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: credible, High, medium, -- Rule output fuzzy set: Medium\*, \* Rule input fuzzy sets: credible, High, high, -- Rule output fuzzy set: High\*, \* Rule input fuzzy sets: credible, High, very high, -- Rule output fuzzy set: Extreme\*, \* Rule input fuzzy sets: likely, Very Low, very low, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, Very Low, low, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, Very Low, medium, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, Very Low, high, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, Very Low, very high, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, Low, very low, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, Low, low, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, Low, medium, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, Low, high, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, Low, very high, -- Rule output fuzzy set: Medium\*, \* Rule input fuzzy sets: likely, Medium, very low, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, Medium, low, -- Rule output fuzzy set: Medium\*, \* Rule input fuzzy sets: likely, Medium, medium, -- Rule output fuzzy set: Medium\*, \* Rule input fuzzy sets: likely, Medium, high, -- Rule output fuzzy set: High\*, \* Rule input fuzzy sets: likely, Medium, very high, -- Rule output fuzzy set: High\*, \* Rule input fuzzy sets: likely, Medium, very high, -- Rule output fuzzy set: Low\*, \* Rule input fuzzy sets: likely, High, low, -- Rule output fuzzy set: Medium\*, \* Rule input fuzzy sets: likely, High, medium, -- Rule output fuzzy set: High\*, \* Rule input fuzzy sets: likely, High, high, -- Rule output fuzzy set: Extreme\*, \* Rule input fuzzy sets: likely, High, very high, -- Rule output fuzzy set: Extreme\*. [Belief, Plausibility] Intervals for fuzzy sets are as follows : Fuzzy Set: Negligible [0.000, 0.384], Fuzzy Set: Low [0.000, 0.349], Fuzzy Set: Medium [0.155, 1.000], Fuzzy Set: High [0.000, 0.720], Fuzzy Set: Extreme [0.000, 0.000].



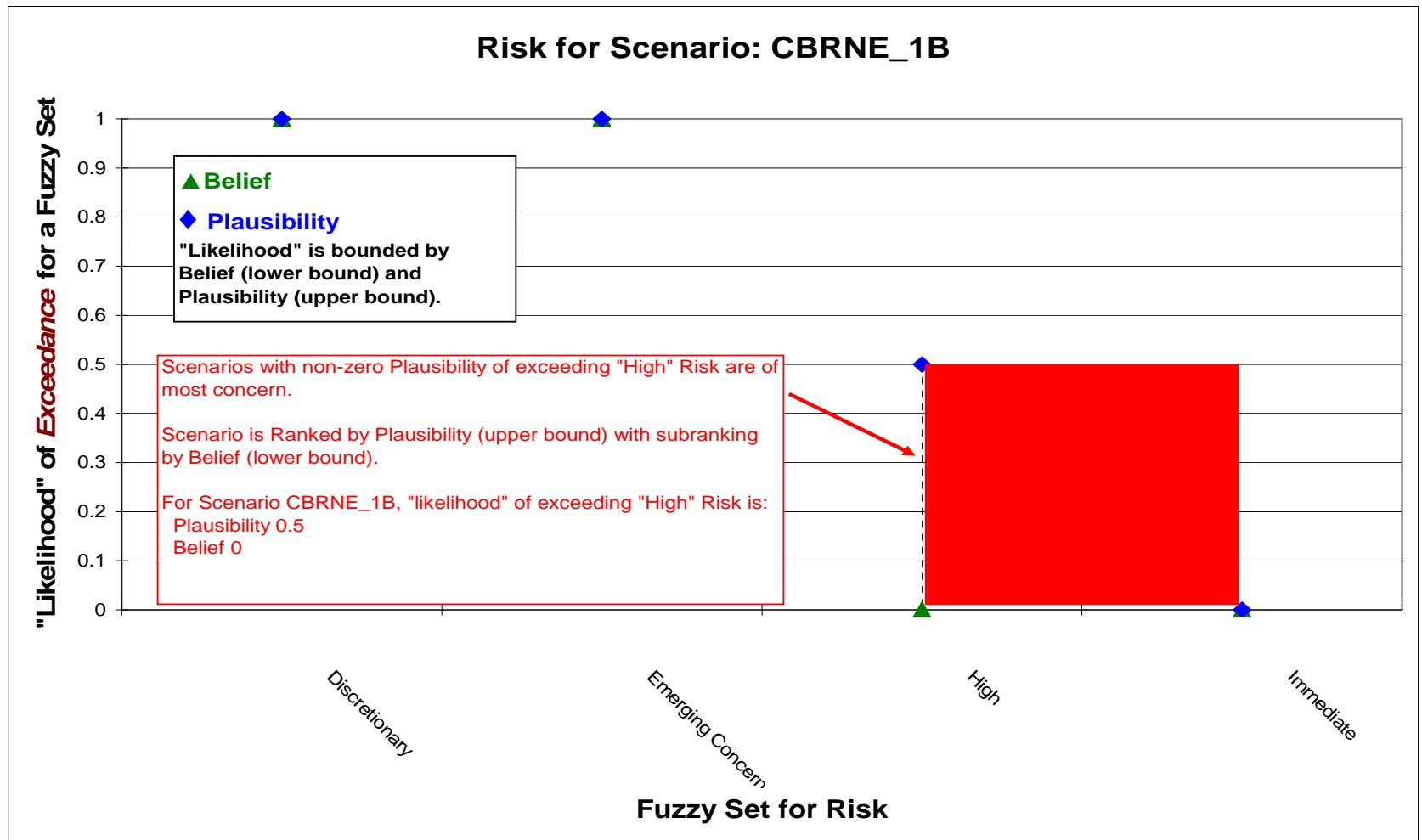
## Rank Order Scenarios by Risk

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- **Rank a scenario by the Highest Non-Zero Plausibility of Exceeding the “Worst” Fuzzy Set**
  - For Scenarios with Equal Plausibility, Subrank by Highest Belief
    - Extension of “Probability of Exceedance” approach
      - Uses Fuzzy Sets instead of Numbers
      - Uses Belief/Plausibility Interval instead of Probability
    - Can be “Color Coded”
      - Shown for 3 of 5 scenarios in Following from SAND2007-1301

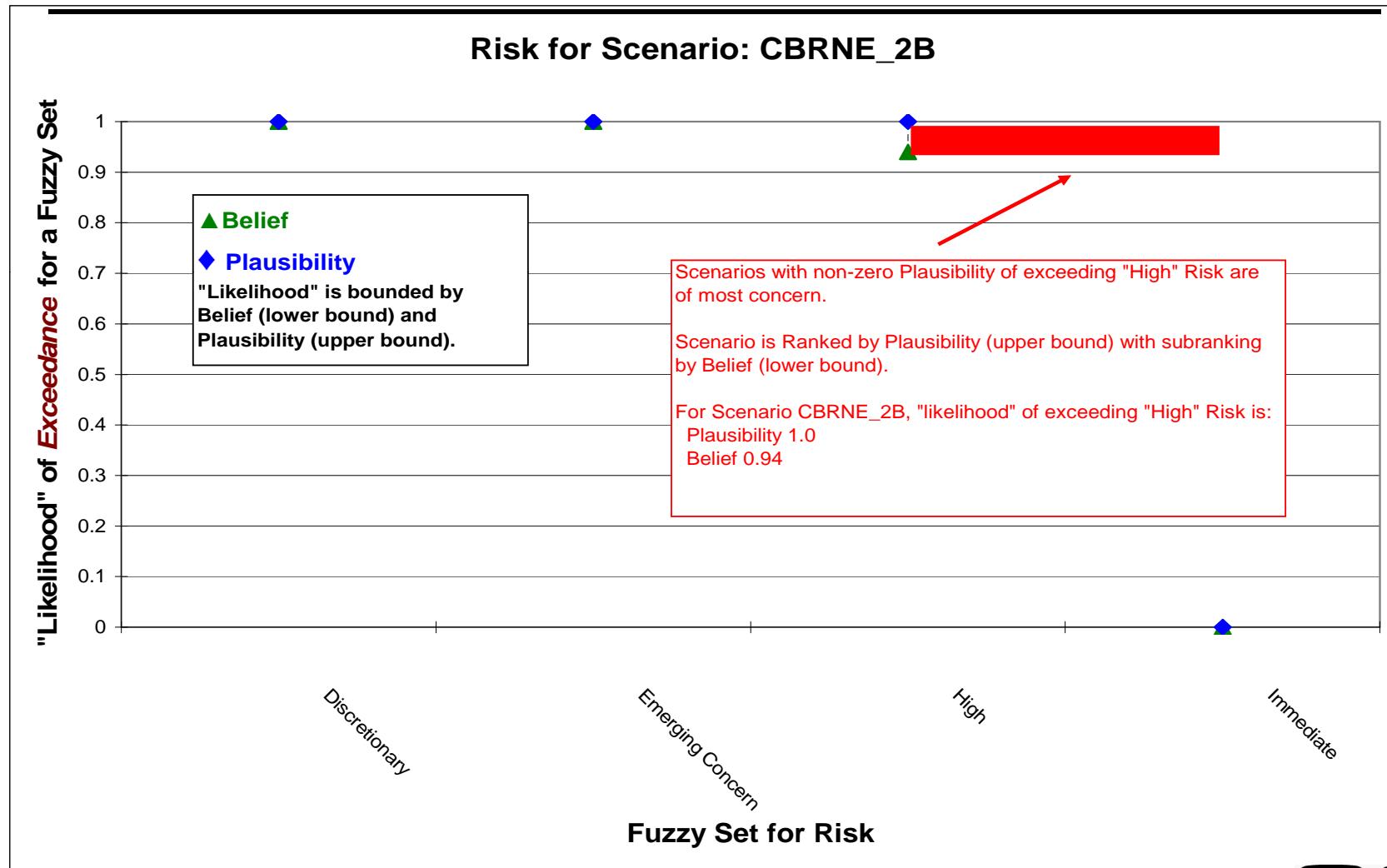


# Rank Order Results



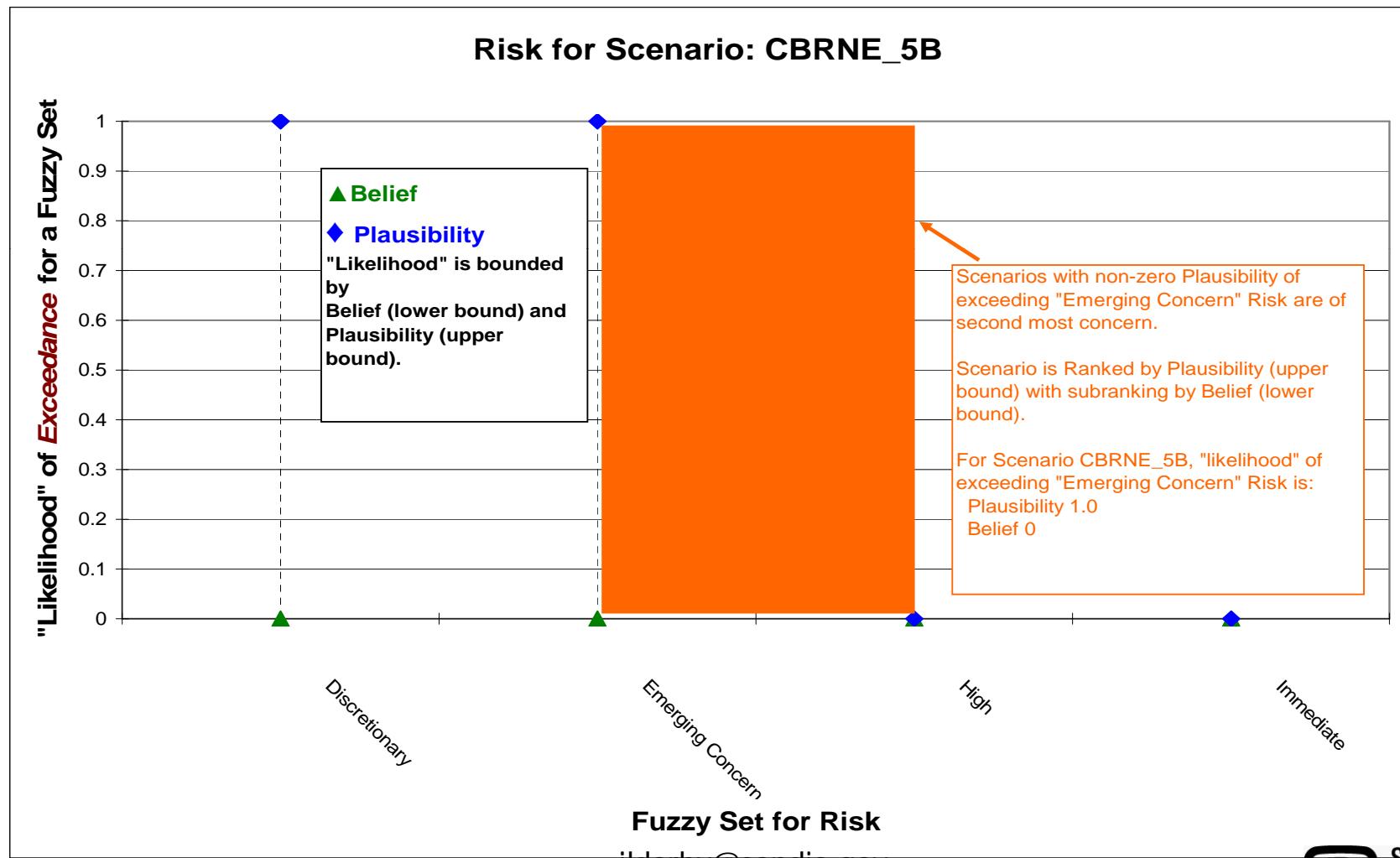


# Rank Order Results





# Rank Order Results





# Results of Ranking of All Five Scenarios

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## RANKING FOR SCENARIOS CBRNE\_1B through CBRNE\_5B

For ***Exceeding*** Fuzzy Set “**High**” the Scenarios rank ordered (decreasing) are:

CBRNE\_2B has plausibility of exceedance of 1.0 and belief of exceedance of 0.94  
CBRNE\_3B has plausibility of exceedance of 1.0 and belief of exceedance of 0.77  
CBRNE\_4B has plausibility of exceedance of 1.0 and belief of exceedance of 0.64  
CBRNE\_1B has plausibility of exceedance of 0.5 and belief of exceedance of 0.0

For ***Exceeding*** Fuzzy Set “**Emerging Concern**” the Scenarios rank ordered (decreasing) (not already ranked for a worse fuzzy set) are:

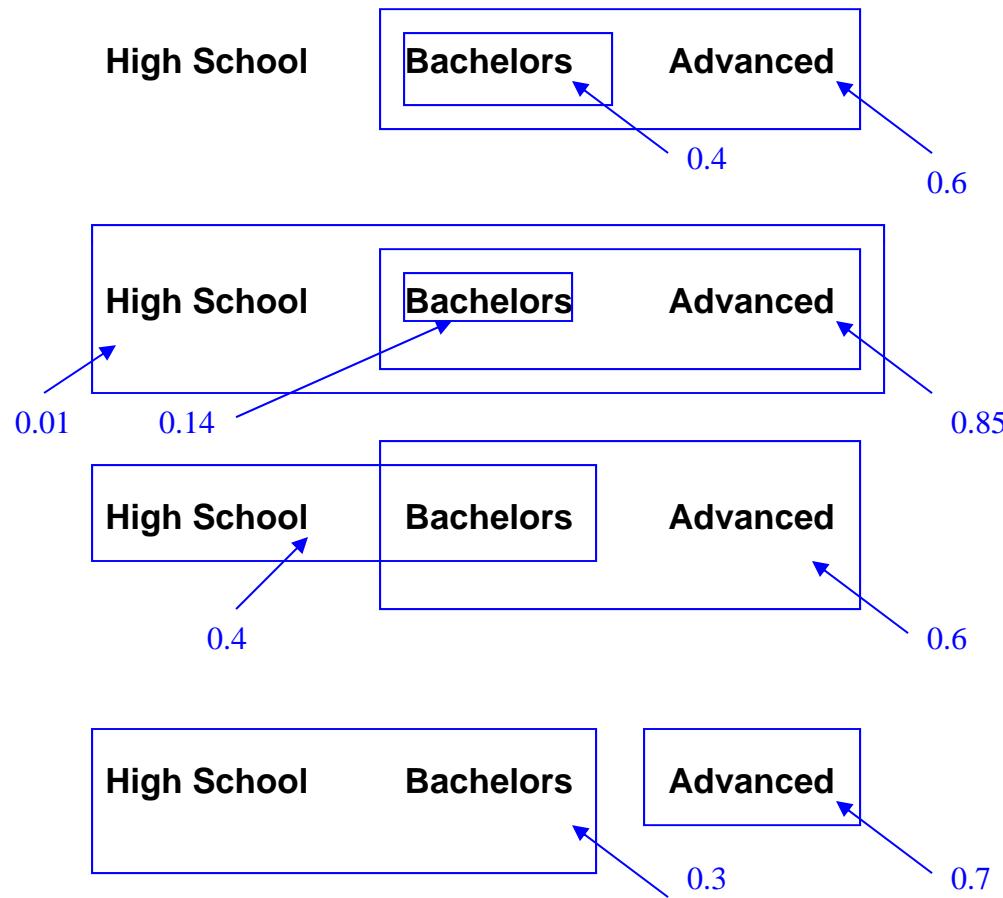
CBRNE\_5B has plausibility of exceedance of 1.0 and belief of exceedance of 0.0



# Pooling Evidence

## Four Experts Assign Evidence to Adversary Level of Technical Training

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# PoolEvidence Tool

Pooled Evidence Application

File Help

New Open Save Exit

Variables for Analysis

Current Analysis

Fuzzy Sets for Selected Variable

Variables for Current Analysis: Example

- Adversary Estimate of Detection while gathering Resources
- Adversary Estimate of Attributes Required for Attack
- Adversary Estimate of Scientific/Engineering Expertise Required
- Adversary Estimate of Scientific/Engineering Equipment Required
- Adversary Estimate of Scientific/Engineering Information Required
- Adversary Estimate of Information Required for Attack
- Adversary Estimate of Casualties
- Adversary Estimate of Economic Damage
- Adversary Estimate of Damage to National Morale
- Defeat Attack
- Detect Adversaries Gathering Attributes for Attack
- Detect Adversary Gathering Scientific/Engineering Expertise
- Detect Adversary Gathering Scientific/Engineering Equipment
- Detect Adversary Gathering Scientific/Engineering Information
- Detect Adversary Gathering Information for Attack
- Contamination
- National Economic Impact
- Recovery Time
- Infrastructure Damage
- Evacuation
- Dead
- Injured/ill

Fuzzy Sets for Variable: Adversary Estimate of Scientific/Engineering Expertise Required

- low level
- BS level
- advanced

Experts for Selected Variable

Show Pooled Focal Elements for Selected Variable

Focal Elements for Selected Expert

Experts for Variable: Adversary Estimate of Scientific/Engineering Expertise Required

- Expert 1
- Expert 2
- Expert 3
- Expert 4

Focal Elements for Expert: Expert 4

- low level, BS level, with Evidence: 3.00000e-01
- advanced, with Evidence: 7.00000e-01

Close



# Pooled Evidence

 Pooled Focal Elements for Selected Variable X

**Pooled Focal Elements for Variable: Adversary Estimate of Scientific/Engineering Expertise Required**

POOLED FOCAL ELEMENTS FOR ALL EXPERTS

BS level, with Evidence: 1.35000e-01  
BS level, advanced, with Evidence: 5.12500e-01  
low level, BS level, advanced, with Evidence: 2.50000e-03  
low level, BS level, with Evidence: 1.75000e-01  
advanced, with Evidence: 1.75000e-01

FOCAL ELEMENTS FOR EACH EXPERT

Expert 1  
BS level, with Evidence: 4.00000e-01  
BS level, advanced, with Evidence: 6.00000e-01

Expert 2  
low level, BS level, advanced, with Evidence: 1.00000e-02  
BS level, with Evidence: 1.40000e-01  
BS level, advanced, with Evidence: 8.50000e-01

Expert 3  
low level, BS level, with Evidence: 4.00000e-01  
BS level, advanced, with Evidence: 6.00000e-01

Expert 4  
low level, BS level, with Evidence: 3.00000e-01  
advanced, with Evidence: 7.00000e-01

Close



## Current Status/Capabilities

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- **Operational**
  - Maturity Level V



## Vision

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- Future Capabilities
  - Integrate LinguisticBelief and PoolEvidence into One Package
  - Port to Server as Java Server Page for Use on Web



# Customers

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- Applications to Date
  - DOE Nuclear Materials Site
  - International Terrorist Risk Model
  - DHS Planning Scenarios
- Future Applications
  - DOE Quantitative Uncertainty for Radiological Dispersal
  - Not a Terrorist Risk Problem



## Funding History

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- **FY 06**
  - **\$50K Support for DOE Evaluation of Security at Nuclear Materials Site**
- **FY 07**
  - **\$95K LDRD**
- **FY 08**
  - **\$105K for Quantitative Evaluation of Radiological Dispersal**