A Confidence-Aware Interval-based Trust Model
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A B S T R A C T
It is a common and useful task in a web of trust to evaluate the trust value between two nodes using intermediate nodes. This is widely used when the source node has no experience of direct interaction with the target node or the direct trust is not reliable enough by itself. If trust is used to support decision-making, it is important to have not only an accurate estimate of trust, but also a measure of confidence in the intermediate nodes as well as the final estimated value of trust. The present paper thus aims to introduce a novel framework for integrated representation of trust and confidence using intervals which provides two operations of trust interval multiplication and summation. The former is used for computing propagated trust and confidence, whereas the latter provides a formula for aggregating different trust opinions. The properties of the two operations are investigated in details. This study also proposes a time-variant method that considers freshness, expertise level and two similarity measures in confidence estimation. The results indicate that this method is of more accuracy compared to the existing methods. In this regard, the results of experiments carried out on two well-known trust datasets are reported and analyzed, showing that the proposed method increases the accuracy of trust inference in comparison with the existing methods.

1 Introduction
Recently the concept of trust has been playing an increasingly important role in various fields of computing science including soft security, multi-agent systems, semantic web, computer networks, e-commerce, game theory, social networks, etc.

There exist a few definitions for trust in the literature, one of the most popular of which is the one proposed by Olmedilla et al. [3]: “Trust of a party A to a party B for a service X is the measurable belief of A in that B behaves dependably for a specified period within a specified context (in relation to service X).”

One may consider a web of trust in a society (of people or systems), i.e. a directed graph in which the vertexes denote the entities and the edge labels reflect the trust each entity maintains in every other entity.

If there is no link between a pair of entities in the web of trust, then no trust decision has yet been made. This is the case in which trust transitivity can be applied: if A trusts B and B trusts C, then A can trust C. This property is also known as trust propagation or indirect trust estimation. However there is an ongoing debate on how much transitivity to consider as valid and which formula or algorithm to use for evaluating propagated trust value in each field.
In this regard, multiple researchers are exploring ways to transfer trust within a web of trust. Examples of such efforts can be found in [4–6].

One of the major problems in indirect trust estimation based on the intermediate nodes is to ensure how reliable the result is when an intermediate node reports the value of trust it has in the target node. It is also difficult to determine how the level of confidence is to be applied in final trust estimation. Yet another relevant problem is to compute the resultant values of the trust in the target node, as reported independently by two or more intermediate nodes with known confidence levels, and also to estimate the confidence level of the results. In other words, the following problems are to be dealt with:

- Representation of confidence
- Evaluation of each appraiser’s confidence
- Confidence-aware trust propagation
- Confidence-aware trust aggregation

As an example, consider the web of trust in Figure 1 in which the source node, S, has two trust chains towards the destination (target) node, D. The label on the edge SA, for instance, shows that S’s trust in A is 0.7; however there is only a confidence of 0.5 in this trust estimation. The other edge labels in the graph can be interpreted in a similar way. Now, in order to estimate the trustworthiness level of D, it is important to know how S is to apply the confidence labels in trust propagation in each chain, and consequently, how it should consider the confidence values to compute the resultant of trust values obtained from the two chains, and finally, how confident S’s final judgment is.

Many of research studies, however, have not taken into account the role of confidence in trust management; and some of them including [7–9] have used the weighted-averaging method to consider the effect of the confidence in computing trust resultant. In this respect, the present paper aims to introduce a novel idea to use the concept of interval for integrated representation of trust and confidence. Based on this representation, we propose a method, called trust interval replication of operators on trust intervals. The properties of these operators are also investigated in this section. The proposed algorithm for inferring confidence-aware trust and the related formulas for confidence estimation are described in section Section 4. Section Section 5 deals with reporting and analysis of the results of the experiments carried out on two trust datasets using both the proposed algorithm and previous ones. Finally conclusions will be drawn in Section 6.

2 Related Work

Various research studies have been carried out in the area of trust transition and inferring.

Ding et al. in [10], for example, identified five types of trust, one of which, called STT, is used in the proposed algorithm. STT stands for Similar Trusting Trust and is an associative trust that evaluates the similarity of agent ai and agent aj’s referral trust to the other agents within domain d.

Elsewhere, Golbeck in [6] proposed the well-known TidalTrust trust inference algorithm which is intended to be used for inferring trust in networks with continuous rating system. REGRET [11] first introduced by Sabater, is a decentralized trust model that uses witness agent recommendations as well as direct experiences of the source in trust estimation. Yet another well-known trust model is Travos [12] that takes into consideration the dynamicity of the agent behavior.

Similarly, SUNNY [7] is a trust inference algorithm which uses a probabilistic sampling technique to es-
timate the confidence and computes the trust only based on information sources with high confidence estimates.

It is noteworthy that in some access control models, the propagated trust is evaluated using Iterative Multiplication Strategy, i.e. multiplying the labels of edges in the path from source to target in the web of trust [13, 14].

Yet there exist several studies dealing with confidence in trust management. Most of such projects, including [15–17], have considered the confidence as certainty which is described in [15] through the following example: Consider N white and black balls in a bin, knowing that at least m balls are white and n balls are black. Suppose p is the probability that a ball picked randomly from this bin, is white and c is the confidence in this probability. Since we have partial knowledge, we can estimate p=m/N with c=(m+n)/N.

Some researches in the field have focused their attention to the parameters of confidence. In this regard, FIRE [9] is one of the most important trust models in this area as it takes into account several parameters, e.g. reliability of source and recency and relevance of ratings. In fact, this model incorporates interaction trust, role-based trust, witness reputation, and certified reputation to provide trust metrics. SecuredTrust [18] uses almost the same factors for estimating the confidence. FCTrust [19] is a distributed trust model based on feedback credibility (FC) which considers transaction density factor and similarity of ratings as the main parameters of confidence and then uses this confidence as the weight of ratings in aggregated trust estimation. CRM [20] is a trust framework which applies a number of measurements to evaluate the confidence, e.g. credibility of the contributing agents, the number of interactions, and timely relevance. In [21] a multi-attribute reputation management (MARM) support tool is proposed to assist users in choosing sellers in auction sites. This model estimates the confidence by combining four featured factors, i.e. similarity of the commodity category, value of each trade, time decay, and credibility of the feedback. In [7, 8] also, the value of confidence is estimated using similarity measures.

Some other studies have focused on a representation of confidence and/or approaches to propagation and aggregation of confidence-aware trust. One of the first works in this area is the one conducted by Jøsang and Knapsdog [16]. They represent a trust opinion using a triple h, d, u in which h, d and u denote belief, disbelief and uncertainty respectively. They also introduce a subjective logic with operators for opinion propagation and aggregation as follows:

1) Let A and B be two agents so that $w^A_B = \{b^A_B, d^A_B, u^A_B\}$ is A’s opinion about trustworthiness of B, and $w^B_C = \{b^B_C, d^B_C, u^B_C\}$ is B’s opinion about trustworthiness of C reported to A. Then A’s opinion about trustworthiness of C based on the recommendation from B is defined by [16]:

$$u^{A\cdot B}_C = w^A_B \otimes w^B_C = \{b^{A\cdot B}_C, d^{A\cdot B}_C, u^{A\cdot B}_C\},$$

where

$$b^{A\cdot B}_C = b^A_B \otimes b^B_C, \quad d^{A\cdot B}_C = b^A_B \otimes d^B_C + d^A_B \otimes b^B_C, \quad u^{A\cdot B}_C = b^A_B \otimes u^B_C + d^A_B \otimes d^B_C + u^A_B \otimes u^B_C.$$  \tag{2}

2) Let $w^C_A = \{b^C_A, d^C_A, u^C_A\}$ and $w^C_B = \{b^C_B, d^C_B, u^C_B\}$ be opinions about trustworthiness of the same entity C, held by agents A and B, respectively. Then the aggregated opinion is expressed by [16]:

$$w^{A\cdot B}_C = w^C_A \oplus w^C_B = \{b^{A\cdot B}_C, d^{A\cdot B}_C, u^{A\cdot B}_C\},$$

where

$$b^{A\cdot B}_C = \frac{b^A_C b^B_C + b^A_B b^B_C}{u^A_C + u^B_C - u^A_C u^B_C}, \quad d^{A\cdot B}_C = \frac{d^A_C u^B_C + d^A_B u^B_C}{u^A_C + u^B_C - u^A_C u^B_C}, \quad u^{A\cdot B}_C = \frac{u^A_C u^B_C}{u^A_C + u^B_C - u^A_C u^B_C}.$$  \tag{4}

In their later works, Jossang et al. extended and improved their opinion model and subjective logic. One of the problems addressed in these studies is that subjective logic requires trust graphs to be expressed in a canonical form with no dependent paths. In the same vein, they proposed an approach to achieve independent trust edges based on edge splitting in [17].

Similarly, some researchers use Dempster-Shafer theory to deal with the issue of confidence in trust computing. For example in [22], trust opinions are represented as mass assignments in DST and then combined using Dempster’s rule of combination to obtain the aggregated opinion.

Elsewhere in [23], four strategies for trust propagation and aggregation have been evaluated to maximize confidence in trust estimate. The strategies include weighted mean aggregation among shortest paths, min-max aggregation among shortest paths, weighted mean aggregation among all paths, and min-max aggregation among all paths.

In [24], a model is proposed for aggregation of trust evidences which computes confidence scores taking into account the dynamic properties of trust.

To address the issue of unfair testimonies, a credibility model has been introduced in [25] which helps the trustees evaluate the confidence of the witnesses.
who provide testimonies on the trustees and guides the trusters how to filter and aggregate testimonies based on the evaluation of confidence.

In [26] the authors maintain that a single trust value cannot depict the real trust level very well under certain circumstances. They therefore suggest a trust vector which consists of three values: final trust level, service trust trend, and service performance consistency level. In fact, the two latter values represent some kind of confidence. The present paper also introduces an aggregation method in which each rating with a clear distance to the average of ratings is taken as marginal. Marginal ratings are then discarded in aggregation as they are not confident.

Most of the other studies in this regard, including [7–9], make use of the well-known weighted-averaging method to compute the resultant of trust opinions. In this method, when the source entity receives reports from two or more appraisers on the target entity’s trustworthiness level, it considers its own confidence in each appraiser as the weight of that appraiser and then calculates the weighted average of all received values.

3 The Proposed Framework

In the field of trust management, confidence is considered as a metric that represents the accuracy of the trust values [27]. In fact, it denotes the capacity in which an entity is assured about its own or another entity’s assessment on a target entity’s trustworthiness level. In other words, the confidence that n has in n₀ is n’s belief on the correctness of information provided by n₀ [7].

As an example, suppose that entity S asks entity A about D’s trustworthiness level and A replies with 0.7. In this opinion, however, S’s (or A’s itself) confidence may be 0.8.

Therefore, there appears to exist a need to a suitable way of representing the concept of confidence along with trust. It is also important to have methods for propagating and aggregating confidence-aware trust opinions.

In this section, using intervals, we first introduce a novel idea of representing trust and confidence, both together. Then the two operations, multiplication and summation are defined on these intervals, which may be used for propagation and aggregation purposes.

3.1 Representation of Trust and Confidence using Interval Notation

When trust and confidence are denoted with two distinct numbers, simultaneous calculation of the two will be difficult. To bridge this gap, these two values are proposed to be integrated in a new representation using intervals, as shown in (5) below.

$$TI = [C \cdot T, C \cdot T + 1 - C]$$

Where $TI$ is Trust Interval, and $C$ and $T$ are confidence and trust values respectively.

We now explain how the lower and upper bounds of the trust interval in (5) are obtained: in order to determine the lower bound of the trust interval, we should consider the case when base rate is $a = 0$. Base rate determines how uncertainty is to contribute to the opinion’s probability expectation value [17]. $C$ is the level of confidence and thus $1 - C$ is the value of uncertainty. Since trust is reported as $T$, the minimum value of the confident trust is $C \cdot T$. Consequently, the lower bound of the trust interval is achieved as shown by (6).

$$L = C \cdot T + (1 - C) \cdot a = C \cdot T + (1 - C) \cdot 0 = C \cdot T.$$  

To determine the upper bound of the trust interval, on the other hand, we should consider the case when $a = 1$, finally arriving at [7] as for the upper bound.

$$U = C \cdot T + (1 - C) \cdot a$$

$$= C \cdot T + (1 - C) \cdot 1$$

$$= C \cdot T + 1 - C.$$  

As an example, assume $T = 0.7$. With some different values of $C$, the trust intervals will be as follows:

$$C = 0 \rightarrow TI = [0, 1]$$

$$C = 0.5 \rightarrow TI = [0.35, 0.85]$$

$$C = 0.8 \rightarrow TI = [0.56, 0.76]$$

$$C = 1 \rightarrow TI = [0.7, 0.7]$$

In fact, in the case of $C = 0$, there is no confidence in the opinion of the appraiser at all. This means that no valuable knowledge is obtained about the trustworthiness level of the target. Therefore, the trust interval is $[0, 1]$. Note that in the case of $C = 0$, the trust interval is independent of the value of $T$ and is always $[0, 1]$. As $C$ is increased, the trust interval becomes narrower and the lower and upper bounds approach to $T$. Finally in the case of $C = 1$, there is an absolute confidence in the appraiser’s opinion. Hence, the trust estimation is quite accurate and the lower and upper bounds of the trust interval are the same and equal to $T$, i.e. $[0.7, 0.7]$, in our example.
It is believed that using an integrated interval for representing both trust and confidence is clearer and more intuitive in comparison to using two distinct variables for them. However, the values of trust and confidence can be again extracted from the trust interval anytime needed, especially for evaluation purposes where different methods are to be compared. To this end, one may consider (6) and (7) as a system of two equations and solve the system for T and C. Thus, trust and confidence will be obtained as in (8) and (9).

\[ T = \frac{L}{1 + L - U} = \frac{L}{1 - W} \]  
(8)

\[ C = 1 - W \]  
(9)

where W is the width of the trust interval, defined as

\[ W = U - L \]  
(10)

The idea of using interval concept for representing trust and confidence proposed here is conceptually similar to the one introduced by Jøsang in [16]. As mentioned earlier in Section 2, Jøsang’s model uses a triple to represent belief, disbelief, and uncertainty. However, it is believed that, due to using the well-known concept of interval, the proposed notation is more intuitive compared with the one put forth by Jøsang. It has to be noticed yet, that these two notations are convertible to each other. For instance, using (11) and (12), we can easily convert Jøsang’s notation to our proposed model.

\[ L = B \]  
(11)

\[ U = 1 - d \]  
(12)

Note that in Jøsang’s notation, u is not an independent variable and may be obtained having b and d as \( u = 1 - (b + d) \). The value of u is equivalent to the width of the trust interval in our representation. For example, the triple 0.5,0.3,0.2 in Jøsang’s model is represented as the interval [0.5,0.7] in the new notation.

The center of a trust interval may be considered as the probability expectation value of trust, when \( a = 0.5 \). It should not be mistaken for the value of T that is obtained from (8). Consider the trust interval [0.6,0.8] for example. The center of the interval is 0.7 meaning that, supposing \( a = 0.5 \), the expectation value of trust is 0.7. The value of 0.75, on the other hand, is obtained for T from (8), with a value of 0.8 for C obtained from (9). From the probability point of view, we may arrive at the conclusion that “with the probability of 0.8, the trust value is 0.75, while with the probability of 0.2 the trust value is unknown”. As another example, consider the trust interval [0.4,1]. The center of this interval is also 0.7. Therefore, once again the expectation value of trust, for \( a = 0.5 \), is 0.7. However, the values of 1 and 0.4 are obtained from (8) and (9) for T and C, respectively. In fact, though the expectation values of trust in the two intervals are the same, the first interval reflects a higher level of confidence.

3.2 Trust Interval Multiplication

Suppose that the entity S (source) has some trust in the intermediate entity X represented by \([LSX,USX]\). S asks X to report its opinion about the trustworthiness level of the entity D (destination or target). X replies in the form of trust interval \([LXD,UXD]\) (In practice S may first receive from X the values of trust and confidence as distinct variables. In such a case it should calculate the trust interval using (5), replacing T in (5) with X’s reported trust in D, and C with X’s confidence in its own opinion). To determine the final assessment of S on D’s trustworthiness as the value of propagated trust, and the capacity in which this estimation is confident, a special kind of multiplication operator is being defined for trust intervals, as represented in (13)-(15). Note that this does not refer to the classic interval multiplication operator, but rather a novel operator which reflects trust and confidence propagation.

\[ [LSX,USX] \odot [LXD,UXD] = [LSD,USD] \]  
(13)

such that

\[ LSD = LSXLXD \]  
(14)

\[ USD = 1 - LSX(1 - UXD) \]  
(15)

Where \([LSD,USD]\) denotes the final propagated trust interval.

Equations (14) and (15) are obtained from transferring (2) into interval space.

In order to illustrate the concept and applications of interval notation as well as the multiplication operator defined in (14) and (15), the product of some different pairs of intervals have been computed, the results of which are reported in Table 1. As expressed by (13), in interval multiplication, the upper bound of first interval is of no role. That is why it is denoted by x in the table.

Using (13)-(15) and the results summarized in Table 1, we now investigate some of the trust interval multiplication properties as described below:

1) If \([LSX,USX] = [1,1]\), then the product is equal to \([LXD,LXD]\). In other words, [1,1] is the left identity element for trust interval multiplication operator. This is justifiable because S has absolute confident trust in X and thus accepts its recommendations exactly.
Theorem 1. Let’s represent the values of trust related to the trust intervals $[L_{XD}, U_{XD}]$ and $[L_{SD}, U_{SD}]$ in (13) with $[T_{XD}]$ and $[T_{SD}]$, respectively. Then we will have $[T_{SD} = T_{XD}]$.

Proof. Using (8), (14) and (15), we may write:

$$T_{SD} = \frac{L_{SD}}{1 + L_{SD} - U_{SD}} = \frac{L_{SD}}{L_{SD} - U_{SD}}$$

whereas

$$[0, 0.33] \otimes [0.33, 0.66] = [0, 1],$$

whereas

$$[0.33, 0.66] \otimes [0, 0.33] = [0, 0.78].$$

3) The product is independent of $U_{SX}$. In other words, in trust interval multiplication, only the lower bound of the left operand is important. This is not a surprising fact because in computing both the upper and lower bounds of the result interval, we should apply only the minimum of confident trust to the trust intervals. Therefore, the trust value of the result is equal to the trust interval of the right operand. It should also be noted that the trust interval $[0,1]$ reflects zero confidence.

4) If $L_{SX} = 0$, then the product of two intervals will always be $[0,1]$. In fact, in such a case the source(S) has no confident trust in the intermediate node(X) at all; hence, X’s recommendations do not provide any confident information to S. As mentioned before in this section, this case is represented by the trust interval $[0,1]$.

5) If $[L_{XD}, U_{XD}] = [0, 1]$, then the product of trust intervals will also be $[0,1]$. This is true because in such a case, X has no confidence in its own assessment about D at all, and it is obvious that the propagated trust interval will be absolutely unconfident as well. It has to be noted again that the trust interval $[0,1]$ reflects zero confidence.

6) Theorem 1 states that, in trust interval multiplication, the trust value of the result is equal to the trust value of the right operand.

3.3 Trust Interval Summation

Suppose that the entity S (source) asks two intermediate entities A and B to report their opinions about the trustworthiness level of the entity D (destination or target). A and B send their replies in the form of trust intervals $[L_A, U_A]$ and $[L_B, U_B]$, respectively. As mentioned above, it is possible for S to first receive the values of trust and confidence from A and B as distinct variables. In such a case, it should calculate the trust interval using (5). For example, for calculating $[L_A, U_A]$, C in (5) should be replaced with S’s confidence in A’s opinion and T with A’s reported trust in D. To determine what the final assessment of S is on D’s trustworthiness as the resultant of A’s and B’s opinions, and in what capacity this estimation is confident, a special kind of summation operator for trust intervals is proposed, as illustrated in (16)-(17). Note again that this is not the classic interval summation operator, but a novel operator that determines the resultant of two opinions on the trustworthiness of a target entity.

$$[L_A, U_A] \oplus [L_B, U_B] = [L_C, U_C]$$

$$L_C = \frac{L_A U_B + L_B U_A - 2L_A L_B}{W_A + W_B - W_A W_B},$$

$$U_C = \frac{U_A U_B - L_A L_B}{W_A + W_B - W_A W_B}.$$
different pairs of trust intervals. Table 2 below summarizes the results in this regard.

Having (16)-(18) and the results in Table 2 at hand, we investigate some of the trust interval summation properties and explain in the following section how it gives the resultant of two or more opinions in different cases:

1) Sum of two similar or equal trust intervals reflects the confidence increment as the opinions confirm each other. For example sum of the two equal trust intervals [0.25, 0.5] and [0.25, 0.5] is [0.29, 0.43]. As mentioned earlier, a reduction in the interval width indicates the increment of confidence.

2) If we add two or more different (and possibly contradictory) opinions, again the result interval will be narrower than both operand intervals. However, the result is a trust interval that reflects the resultant. Therefore, sum of the two intervals of [0.1] and [0.75, 1], for instance, would be [0.6, 0.8].

As another example, suppose that we are to determine the sum (resultant) of four people’s opinions given in the form of trust intervals as follows:

\[
P_1 = [0.6, 0.8] \\
P_2 = [0.6, 0.8] \\
P_3 = [0.5, 0.75] \\
P_4 = [0.1, 0.3] \\
\]

The step-by-step calculation displays how the resultant is obtained for the first three opinions confirming each other and the fourth opinion contradicting them:

\[
P_1 \oplus P_2 = [0.67, 0.78] \\
(P_1 \oplus P_2) \oplus P_3 = [0.67, 0.75] \\
((P_1 \oplus P_2) \oplus P_3) \oplus P_4 = [0.53, 0.59] \\
\]

The resultant achieved in this way is different from the usual weighted average described in Section 2. In fact, this method for calculating the resultant is more accurate than the weighted average. Later in Section 5, we report the results of experiments confirming this idea.

3) The sum of any trust interval \(X\) and the interval [0.1] is \(X\) itself. In other words, [0.1] is the additive identity of the trust intervals. This property is explained here: as was discussed before, the trust interval [0.1] provides no valuable knowledge about the trustworthiness level of the target. Therefore, adding it to any other trust interval \(X\) has no affect and the sum will be \(X\) itself.

4) Theorem 2 states that in trust interval summation, the width of the result is always less than, or equal to, the width of each summed interval.

**Theorem 2.** Let \(R\) be the resultant (sum) of two trust intervals \(A\) and \(B\) according to (16)-(18) and widths of the three intervals equal to \(W_R, W_A,\) and \(W_B\) respectively. Then we always have

\[
(a) \quad W_R \leq W_A, \\
(b) \quad W_R \leq W_B, \\
\]

with equality possible only in the case where an arbitrary interval is summed to the interval [0.1].

**Proof.** (a) is proved below. The same procedure can be followed for (b) as well.

\[
W_R = U_R - L_R = \frac{U_A U_B + L_A L_B - L_A U_B - L_B U_A}{W_A + W_B - W_A W_B} \\
W_A = \frac{(U_A - L_A)(U_B - L_B)}{W_A W_B} \\
W_B = \frac{W_A + W_B - W_A W_B}{W_A W_B} \\
\]

Table 2. Sum (resultant) of some trust interval pairs.

<table>
<thead>
<tr>
<th>Intervals</th>
<th>[0.0, 0.25]</th>
<th>[0.0, 0.5]</th>
<th>[0.0, 0.75]</th>
<th>[0.1]</th>
<th>[0.25, 0.05]</th>
<th>[0.25, 0.75]</th>
<th>[0.25, 1]</th>
<th>[0.5, 0.75]</th>
<th>[0.5, 1]</th>
<th>[0.75, 1]</th>
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<tr>
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<td>[0.0, 0.14]</td>
<td>[0.0, 0.2]</td>
<td>[0.0, 0.23]</td>
<td>[0.0, 0.25]</td>
<td>[0.14, 0.29]</td>
<td>[0.1, 0.3]</td>
<td>[0.08, 0.31]</td>
<td>[0.29, 0.43]</td>
<td>[0.25, 0.4]</td>
<td>[0.43, 0.57]</td>
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<td>[0.0, 0.43]</td>
<td>[0.0, 0.5]</td>
<td>[0.2, 0.4]</td>
<td>[0.17, 0.5]</td>
<td>[0.14, 0.57]</td>
<td>[0.4, 0.6]</td>
<td>[0.0, 0.6]</td>
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<td>[0.2, 0.8]</td>
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<td>[0.1]</td>
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<td>[0.5, 1]</td>
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<td>[0.1, 0.3]</td>
<td>[0.17, 0.5]</td>
<td>[0.21, 0.64]</td>
<td>[0.25, 0.75]</td>
<td>[0.3, 0.5]</td>
<td>[0.33, 0.67]</td>
<td>[0.36, 0.79]</td>
<td>[0.4, 0.7]</td>
<td>[0.5, 0.8]</td>
<td>[0.7, 0.9]</td>
</tr>
<tr>
<td>[0.25, 1]</td>
<td>[0.08, 0.31]</td>
<td>[0.14, 0.57]</td>
<td>[0.2, 0.8]</td>
<td>[0.25, 1]</td>
<td>[0.3, 0.54]</td>
<td>[0.36, 0.79]</td>
<td>[0.4, 1]</td>
<td>[0.54, 0.77]</td>
<td>[0.57, 1]</td>
<td>[0.77, 1]</td>
</tr>
<tr>
<td>[0.5, 0.75]</td>
<td>[0.29, 0.43]</td>
<td>[0.4, 0.6]</td>
<td>[0.46, 0.69]</td>
<td>[0.5, 0.75]</td>
<td>[0.43, 0.57]</td>
<td>[0.5, 0.7]</td>
<td>[0.54, 0.77]</td>
<td>[0.57, 0.71]</td>
<td>[0.6, 0.8]</td>
<td>[0.71, 0.86]</td>
</tr>
<tr>
<td>[0.5, 1]</td>
<td>[0.2, 0.4]</td>
<td>[0.33, 0.67]</td>
<td>[0.43, 0.86]</td>
<td>[0.5, 1]</td>
<td>[0.4, 0.6]</td>
<td>[0.5, 0.83]</td>
<td>[0.57, 1]</td>
<td>[0.6, 0.8]</td>
<td>[0.67, 1]</td>
<td>[0.8, 1]</td>
</tr>
<tr>
<td>[0.75, 1]</td>
<td>[0.43, 0.57]</td>
<td>[0.6, 0.8]</td>
<td>[0.69, 0.92]</td>
<td>[0.75, 1]</td>
<td>[0.57, 0.71]</td>
<td>[0.7, 0.9]</td>
<td>[0.77, 1]</td>
<td>[0.71, 0.86]</td>
<td>[0.8, 1]</td>
<td>[0.86, 1]</td>
</tr>
</tbody>
</table>
Theorem 3. Let R be the resultant (sum) of two trust intervals A and B that are based on the same value of trust, i.e. $T_A = T_B = T$, or equivalently

$$L_A \frac{1}{1 - W_A} = L_B \frac{1}{1 - W_B} = T$$  (23)

then we will have

$$T_R = T$$  (24)

Proof. From (8), we have

$$T_R = \frac{L_R}{1 - W_R}$$  (25)

On the other hand, we may rewrite the formula for LR based on (17) as follows:

$$L_R = \frac{L_A U_B + L_B U_A - 2 L_A L_B}{W_A + W_B - W_A W_B}$$

$$= \frac{L_A (U_B - L_B) + L_B (U_A - L_A)}{W_A + W_B - W_A W_B}$$

$$= \frac{L_A W_B + L_B W_A}{W_A + W_B - W_A W_B}$$  (26)

Replacing the values of $L_R$ from (26) and $W_R$ from (21) in (25), we obtain

$$T_R = \frac{L_A W_B + L_B W_A}{W_A + W_B - 2 W_A W_B}$$

$$= \frac{L_A (1 - W_B) + W_B (1 - W_A)}{(1 - W_A) (W_B + W_A \frac{1 - W_B}{1 - W_A})}$$  (27)

From (23), we conclude

$$\frac{1 - W_B}{1 - W_A} = \frac{L_B}{L_A}$$  (28)

Merging (27) and (28), we arrive at

$$T_R = \frac{L_A (W_B + W_A \frac{L_B}{L_A})}{(1 - W_A) (W_B + W_A \frac{L_B}{L_A})} = \frac{L_A}{1 - W_A} = T$$  (29)

5) Theorem 3 states that if two trust intervals with equal values of trust ($T$) are added, the trust value itself does not change.

6) The proposed operation of trust interval summation is commutative. This property is obvious from (16)-(18). This property may also be observed in Table 2, which is symmetric with respect to the main diagonal.

7) The operator is associative as well. The proof for associativity, on the other hand, is simple, but too long to be included here. It can be illustrated using an example:

$$([0.2, 0.6] \oplus [0.35, 0.5]) \oplus [0.25, 0.8] = [0.35, 0.47] \oplus [0.25, 0.8] = [0.37, 0.48]$$

8) The commutativity and associativity properties imply that changing the order of the received opinions and summation process does not change the final result. One may argue that this is not true when people are to decide based on two or more recommendations. For example, one might not come up with the same conclusion if s/he receives a confirming opinion about something first and a disconfirming one later compared to when he receives the same two opinions in the reverse order. This can be accounted for by the subjectivity in human decision making. However, objective methods are to be employed in trust management as they will be executed by machines, even if the raw opinions are provided by people.

3.4 Scalar by Interval Multiplication

The width of the result interval comes even narrower, if more than two equal opinions are added. According to theorems 2 and 3, more equal opinions added together, yield more confidence in the resultant, without changing the trust. The sum of multiple equal
opinions may be regarded as a kind of scalar by trust interval multiplication. Based on this, the results of multiplication of numbers 1 through 4 and also 100 by the trust interval \([0.25,0.5]\) are presented in Table 3. It is to be noted again that this is not the classic scalar by interval multiplication, but a novel multiplication operator which describes the resultant of some equal opinions. The formal definition of this operator is as follows:

**Definition 1.** Let \(n\) be a natural number, i.e. \(n \in N_0\), and \([L,U]\) be a trust interval. Then the scalar multiplication of \(n\) by \([L,U]\) is defined as:

\[
 n \ast [L,U] = [L^{(n)},U^{(n)}] = \begin{cases} [0,1] & n = 0 \\ [L,U] \oplus ((n-1) \ast [L,U]), & \text{otherwise} \end{cases}
\]

**Theorem 4.** Let \([L^{(n)},U^{(n)}]\) be the result of \(n \ast [L,U], n \in N_0\), where the width of \([L,U]\) is \(W\). Then we have

\[
 L^{(n)} = \frac{nL}{n - (n-1)W} \\
 U^{(n)} = \frac{U + (n-1)L}{n - (n-1)W}
\] (30) (31)

**Proof.** Theorem can be proved using mathematical induction on \(n\). However, the proof is, though rather simple, too long to be included here. \(\square\)

**Theorem 5.** Let \(T\) be the trust value on which the trust interval \([L,U]\) is constructed. Then

\[
 \lim_{n \to \infty} [L^{(n)},U^{(n)}] = [T,T]
\] (32)

**Proof.** According to (30), we have

\[
 \lim_{n \to \infty} L^{(n)} = \lim_{n \to \infty} \frac{nL}{n - (n-1)W} = \lim_{n \to \infty} \frac{nL}{n \left(1 - \frac{n-1}{n} W\right)}
\] (33)

And we know

\[
 \lim_{n \to \infty} \frac{n-1}{n} = 1,
\] (34) thus we will arrive at

\[
 \lim_{n \to \infty} L^{(n)} = \lim_{n \to \infty} \frac{nL}{n \left(1 - \frac{n-1}{n} W\right)} = \frac{L}{1-W} = T. \quad (35)
\]

Similarly, from (31), we conclude

\[
 \lim_{n \to \infty} U^{(n)} = \lim_{n \to \infty} \frac{U + (n-1)L}{n \left(1 - \frac{n-1}{n} W\right)} = \frac{L}{1-W} = T \quad (36)
\]

We also know that

\[
 \lim_{n \to \infty} \frac{U}{n} = 0 \quad (37)
\]

Considering (34) and (37), we obtain from (36),

\[
 \lim_{n \to \infty} U^{(n)} = \frac{L}{1-W} = T \quad (38)
\]

Now, the last column of Table 3 can be interpreted based on Theorem 5. \(\square\)

### 3.5 Trust Intervals as an Algebraic System

Consider the set of all intervals in the range of 0 through 1, with distinct lower and upper bounds:

\[
 A = [a,b] | a, b \in [0,1], a \neq b \quad (39)
\]

The set \(A\) with our summation operator defined in (16)-(18) may be considered as an algebraic structure. This structure has two properties: associativity and identity element, which are investigated earlier in this section. Thus \(A\) be considered as a **monoid**.

However, \(A\) is not a group, as it does not satisfy the invertibility property. To satisfy this property, for any interval, we would have \([a,b] \oplus [a',b']\) such that

\[
 [a,b] \oplus [a',b'] = [0,1] \quad (40)
\]

Nevertheless, this is impossible if the width of the interval \([a,b]\) is less than 1, since, according to Theorem 2, the width of the result is always less than the width of each summed interval in such cases.

### 4 Trust Inference Algorithm Based on the Proposed Framework

A trust inference problem is a triple \((TN,n_0,n_\infty)\) where \(TN\) is the trust network or web of trust. It is, as described in section 1, a directed labeled graph in which the vertexes denote entities and the label of an edge \(e_{ij}\) signifies the value of direct trust the entity \(I\) has in the entity \(j\). \(n_0\) and \(n_\infty\) are the source and the target nodes in \(TN\), respectively. A solution to a trust inference problem is a trust value from the interval \([0,1]\) that describes the amount of trust the source has...
in the target. If there is no solution, then the amount of trust of the source in the target remains unknown [8].

If the source node has some experience of interacting with the target, it can usually evaluate the target’s trustworthiness level directly and the result of this evaluation is reflected in the trust network using a direct edge (arc) from source to target. In such a case, the solution to the trust inference problem is often simply the label of that edge. However, the difficulty of trust inference problem arises when the source node has no experience of prior interaction with the target node. For such a case, it is necessary to find ways of estimating the trust value indirectly based on the recommendations from intermediate nodes and other ways.

In this section, first the algorithm for calculating the inferred trust is being proposed. Since the confidence used in this algorithm is estimated based on a novel multi-measure approach, a description of this approach will also be provided.

4.1 Trust Estimation Algorithm
As was also discussed before, trust interval multiplication and summation operators refer to computing propagated and aggregated confidence-aware trust, respectively. Therefore, the two operators can be combined in order to estimate the trust from a source to a target in the web of trust. For example, to estimate the trust from node S to node D in the web of trust in Figure 1, we can compute

\[ T_{ISD} = T_{ISA} \otimes T_{IAB} \otimes T_{IBD} \otimes T_{ISC} \otimes T_{ICD}. \]

Having this in mind, the algorithm proposed here to find the solution to trust inference problem can be represented as in Algorithm 1.

To estimate the value of trust from the source node \( (s_0) \) to the target node \( (s_n) \), one should find all paths (trust chains) from source to target. In the same vein, in order to solve the problem of dependent paths, first the approach based on edge splitting is used as suggested in [17]. The function CanonicalTrustNetwork performs this task and returns the canonical trust network, CTN. As explained in [17], optimal splitting leads to removing the least certain paths from trust network.

Then we should determine the propagated trust through each path \( (T_{Ipath}) \), and finally compute the resultant of the values obtained from different paths as inferred trust \( (T_{I_{inf}}) \). In each path, the multiplication operator stated in (13)-(15) is utilized for trust propagation. \( T_{Ipath} \) is initialized with \([1,1]\) i.e. the left identity element of multiplication operator. Then the propagated trust interval \( (T_{I_{path}}) \) is multiplied by trust interval of each edge in the path \( (T_{I_{ij}}) \).

```
Algorithm 1 Trust inference

Input:
- Trust Network (TN),
- source node \( (s_0) \),
- target node \( (n__) \)

Output:
- Inferred trust which describes the amount of trust that the source has in the target \( (T_{I_{inf}}) \)

1: CTN = CanonicalTrustNetwork(TN, n_0, n__)
2: \( T_{I_{inf}} = [0,1] \)
3: for all paths \( p \) in CTN do
4: \( T_{I_{path}} = [1,1] \)
5: for all edges \( n_i n_j \) in the path \( p \) do
6: \( T_{I_{path}} = T_{I_{path}} \otimes T_{I_{ij}} \) using (12) - (14)
7: \( T_{I_{inf}} = T_{I_{inf}} \oplus T_{I_{path}} \) using (15) - (17)
8: end for
9: end for
10: return \( T_{I_{inf}} \)
```

To compute the final trust, \( T_{I_{inf}} \), as the resultant of the trust intervals obtained from different paths, the summation operator described in (16)-(18) is used.

The identity element of this operation is \([0,1]\). Accordingly, the \( T_{I_{inf}} \) is initialized with \([0,1]\).

4.2 Confidence Estimation Approach
The value of confidence used in the algorithm may be achieved directly. However, in many cases the trust network contains only the values of trust. In such cases, the values of confidence should be estimated in some way indirectly. Several studies including [7, 8, 19] use similarity measures as an estimation of the confidence the source has in an appraiser (intermediate) node. In fact, the degree of similarity between the opinions of the source and an appraiser in the cases where opinions of both are available, is considered as a measure of the confidence of the source node in the appraiser’s recommendations.

Our approach to estimating the confidence, on the other hand, uses four measures:

1. **Expertise Confidence** (ExpC): based on the expertise level of the appraiser,
2. **Source Confidence** (SrcC): based on the level of similarity between the appraiser’s and the source’s opinions about other nodes,
3. **Society Confidence** (SocC): based on the level of similarity between the appraiser’s and the average of the society’s opinions about the destination node,
4. **Freshness Confidence** (FrcC): based on the time passed from the moment the opinion was offered.

For a node \( i \), ExpC can be calculated using (41).
Accordingly, the approach described in Section 4.2 was used for confidence estimation.

To evaluate the accuracy of the proposed solution, we used these datasets for evaluating their algorithms, confidence and, to the best of our knowledge, there is as well.

Similarly SocCi. may be estimated using (43) below:

$$\text{SocCi} = \left(1 - \frac{1}{p + 1}\right) \frac{\sum_{j=1}^{m} |T_{i,\text{dest}} - T_{j,\text{dest}}|}{p}$$  \hspace{1cm} (43)

where $T_{i,\text{dest}}$ and $T_{j,\text{dest}}$ are trust ratings for destination node, according to nodes $i$ and $j$, respectively, and $p$ is the number of nodes that have rated the destination node.

Finally, (44) is suggested for estimating FrsCi.

$$\text{FrsCi} = (1 - \lambda)^{\Delta t}$$  \hspace{1cm} (44)

where $\Delta t$ is the time passed since the appraiser $i$ has given its opinion, and $0 \leq \lambda < 1$ is the freshness (recency) impact factor.

Now, these four types of confidence are combined to obtain the overall confidence:

$$C_i = \text{FrsCi} \left(\frac{n \cdot \text{ExpCi} + m \cdot \text{SrcCi} + p \cdot \text{SocCi}}{n + m + p}\right)$$  \hspace{1cm} (45)

5 Experiments and Results

To evaluate the accuracy of the proposed method, the leave-one-out technique, which is a common validation method in trust research works, was employed. In this method, since any pairs of nodes, say $v_i$ and $v_j$, which direct trust of $v_i$ in $v_j$ is available, we also calculate the indirect (estimated) value of trust from $v_i$ to $v_j$, using each algorithm and consider the correlation and mean of absolute error (MAE) for both the direct and indirect trust as measures of the algorithm accuracy.

Thus, all of the pairs $(i, j)$ in the trust network, between which the value of direct trust was available, were found. In each case, we calculated the estimated value of trust from $n_i$ to $n_j$ in the form of a trust interval using the proposed algorithm. In order to draw comparisons between the results and the ones obtained by the other methods, we then extracted the explicit value of trust from trust interval using (8). On the other hand, we calculated the estimated trust of each node $n_i$ in node $n_j$ using TidalTrust [6], SUNNY [7], and FIRE [9] methods independently. As mentioned earlier, TidalTrust is a well-known trust inference algorithm, and SUNNY and FIRE are among the most important trust models addressing the concept of confidence.

5.1 Experiments on Advogato

The dataset of Advogato is a text file including about 71000 lines of data, containing information on trust among about 14000 programmers. Each programmer has stated the value of his/her trust in another programmer in the terms of one of the words Apprentice, Journeyer, or Master. Mapping these words into the numbers in the range $[0,1]$ is left to the user. We tried different mappings as follows: the values 0, 0.1, 0.2, and 0.3 were considered for Apprentice, 0.4, 0.5, and 0.6 for Journeyer, and 0.7, 0.8, 0.9, and 1 for Master, resulting in totally $4 \times 3 \times 4 = 48$ different mappings. The first of these mappings, for instance, is represented by 0, 0.4, 0.7).

Having tested the four algorithms with each mapping, it was found that,

1. The proposed algorithm provides lower MAE and higher correlation values comparing to the other algorithms for all mappings.
2. The mappings with which each algorithm works best (in terms of minimizing the MAE) are either <0.2, 0.5, 0.8> or <0.2, 0.5, 0.9>. Hence, the results of the comparison will be reported based on these two mappings.

It should be noted that since the data in Advogato do not include the time point when the rating is created, we ignored FreshnessConfidence(FrsC) mea-
sure in confidence estimation in the experiments on Advogato. To this end, we may let $\lambda = 0$ (or equivalently $\Delta t = 0$) in (44) obtaining $FrsC_i = 1$ for every opinion. In fact, we temporarily reduce the confidence estimation approach to a static one where only the other measures - rather than time - play a role.

We ran our method together with the other above-mentioned algorithms on the dataset and computed the MAE and correlation comparing to real (direct) trust values, each time. The results are summarized in Table 4.

As can be observed in Table 4, the mean value of absolute error in our method is remarkably less than the values in TidalTrust, FIRE, and SUNNY using each of the two mappings. On the other hand, the correlation among indirect and direct trust values has been increased when compared to the other algorithms.

### Table 4. Comparison of the proposed method with other algorithms using Advogato dataset.

<table>
<thead>
<tr>
<th>Mapping</th>
<th>MAE correlation</th>
<th>Mapping</th>
<th>MAE correlation</th>
</tr>
</thead>
<tbody>
<tr>
<td>$&lt;0.2,0.5,0.8&gt;$</td>
<td></td>
<td>$&lt;0.2,0.5,0.9&gt;$</td>
<td></td>
</tr>
<tr>
<td>TidalTrust</td>
<td>0.052 0.86</td>
<td>TidalTrust</td>
<td>0.059 0.82</td>
</tr>
<tr>
<td>FIRE</td>
<td>0.070 0.81</td>
<td>FIRE</td>
<td>0.067 0.82</td>
</tr>
<tr>
<td>SUNNY</td>
<td>0.046 0.88</td>
<td>SUNNY</td>
<td>0.053 0.84</td>
</tr>
<tr>
<td>Proposed Method</td>
<td>0.037 0.92</td>
<td>Proposed Method</td>
<td>0.041 0.90</td>
</tr>
</tbody>
</table>

For comparison purposes, the results of a different approach are represented in Table 5. Here, the results of trust estimation have been converted back to the three-level categorical space and the rate at which each algorithm estimated the correct/incorrect categories have been also computed. Different types of incorrect estimates are shown in separate rows in the table, where A, J, and M stand for Apprentice, Journeyer, and Master, respectively. The row $A \rightarrow J$, for instance, indicates the rate of cases where the real trust category is Apprentice, but the algorithm estimates it as Journeyer, incorrectly. The other rows can be interpreted in a similar way.

As can be viewed from Table 5, the rate of correct estimates by the proposed method is higher comparing to the other algorithms. Besides, the rate of wrong estimates by this method is less than the other algorithms, almost for all different types of incorrectness.

Therefore, it can be concluded that this new method outperforms the other algorithms using all the 48 possible mappings. However it may not be the case if an unreasonable mapping, e.g. $<0, 0.9, 1>$, is used.

### Table 5. Rates of correct and different types of incorrect estimates on Advogato using different algorithms.

<table>
<thead>
<tr>
<th>Mapping</th>
<th>MAE correlation</th>
<th>Mapping</th>
<th>MAE correlation</th>
</tr>
</thead>
<tbody>
<tr>
<td>$&lt;0.2,0.5,0.8&gt;$</td>
<td></td>
<td>$&lt;0.2,0.5,0.9&gt;$</td>
<td></td>
</tr>
<tr>
<td>Correct</td>
<td>0.931 0.918</td>
<td>Correct</td>
<td>0.912 0.912</td>
</tr>
<tr>
<td>$A \rightarrow J$</td>
<td>0.014 0.017</td>
<td>$A \rightarrow J$</td>
<td>0.020 0.018</td>
</tr>
<tr>
<td>$A \rightarrow M$</td>
<td>0.004 0.005</td>
<td>$A \rightarrow M$</td>
<td>0.007 0.003</td>
</tr>
<tr>
<td>$J \rightarrow A$</td>
<td>0.013 0.013</td>
<td>$J \rightarrow A$</td>
<td>0.017 0.014</td>
</tr>
<tr>
<td>$J \rightarrow M$</td>
<td>0.013 0.019</td>
<td>$J \rightarrow M$</td>
<td>0.017 0.016</td>
</tr>
<tr>
<td>$M \rightarrow A$</td>
<td>0.007 0.006</td>
<td>$M \rightarrow A$</td>
<td>0.011 0.012</td>
</tr>
<tr>
<td>$M \rightarrow J$</td>
<td>0.018 0.022</td>
<td>$M \rightarrow J$</td>
<td>0.025 0.025</td>
</tr>
</tbody>
</table>

#### 5.2 Experiments on Epinions

The dataset of Epinions consists of 49,288 users and 487,183 trust statements. Each trust statement contains the IDs of truster and trustee, the value of trust, and the time point when the rating is created. The last field is important for us and one of our major reasons to choose this dataset, as our approach to confidence estimation requires the time parameter, and to the best of our knowledge, other well-known trust datasets do not include the time field for each trust statement.

Therefore, different values for the freshness impact factor ($\lambda$) were tried and it was found that the optimum value for this parameter is $\lambda = 0.004$. However, the optimal value for $\lambda$ depends in general on sev-
eral factors including the context of trust, the society, and the unit of time. However as will be shown, our solution outperforms the other methods, even if we consider $\lambda = 0$, i.e. absolutely ignoring the impact of time.

Similar to the experiments on Advogato, we calculated the estimated trust of each node $n_i$ in node $n_j$, using TidalTrust, SUNNY, and FIRE algorithms independently.

Once again, we computed the mean of absolute error (MAE) and correlation coefficient among each method’s results and direct trust values. The results are illustrated in Table 6.

As Table 6 shows, the mean of absolute error in our method with $\lambda = 0$, is 0.046 which is less than the values in TidalTrust, FIRE, and SUNNY. In addition, it is observable form the table that the correlation among indirect and direct trust values has been increased to 0.86. This implies that our method provides more accuracy even if we just consider the three other measures we explained in Section 4.2 rather than time, in confidence estimation.

The last row of the table signifies that when we consider the optimal value we have found for $\lambda$, that is 0.004 as mentioned before, the accuracy of our method is even higher. In this case, MAE is reduced to 0.042, and the correlation is increased to 0.90.

Table 6. Comparison of the proposed method with other algorithms using Epinions dataset.

<table>
<thead>
<tr>
<th></th>
<th>MAE</th>
<th>Correlation</th>
</tr>
</thead>
<tbody>
<tr>
<td>TidalTrust</td>
<td>0.060</td>
<td>0.81</td>
</tr>
<tr>
<td>FIRE</td>
<td>0.074</td>
<td>0.79</td>
</tr>
<tr>
<td>SUNNY</td>
<td>0.048</td>
<td>0.82</td>
</tr>
<tr>
<td>Proposed Method</td>
<td>0.046</td>
<td>0.86</td>
</tr>
<tr>
<td>with $\lambda = 0$</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Proposed Method</td>
<td>0.042</td>
<td>0.90</td>
</tr>
<tr>
<td>with $\lambda = 0.004$</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

6 Conclusion and Future Work

In the present paper, first a framework was introduced for integrated representation of trust and confidence using intervals, as well as operations on trust intervals. In this regard, some properties of the proposed operations were analyzed and proved. In addition, an approach to confidence estimation was aslo proposed considering four measures, which was shown to improve the accuracy of confidence-aware trust computation.

The notation and operations proposed here, not only represent the trust along with confidence in a more intuitive way, but also provide a good approach to combine opinions confirming or contradicting one another.

However, the effect of other measures in confidence estimation such as appraiser’s distance from the source and conflicts among opinions are intended to be investigated in future. It may cause the trust interval system to include summation and/or multiplication reverse for trust intervals and therefore, convert the system into a more advanced algebraic system. other future studies will include investigation of the applications of intervals in analyzing the sources of uncertainty in trust management, eliminating subjectivity from trust assessment, and clustering nodes of the web of trust.

References


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