

λ Credibility

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Abstract

This paper extends credibility measure in uncertainty theory to lambda credibility. Lambda credibility measure is a convex combination of possibility measure and necessity measure. We investigate differences between credibility measure and lambda credibility measure. Finally, we introduce lambda credibility expectation for a triangular fuzzy variable to have an insight on the differences between credibility and lambda credibility.

Keywords: uncertain theory, credibility measure, possibility measure, necessity measure, fuzzy variable, expectation operator

1 Introduction

Fuzzy set was first introduced by Zadeh [16] in 1965. This notion has been very useful in human decision making under uncertainty. We can see lots of papers which use this fuzzy set theory in K.Iwamura and B.Liu [1] [2], B.Liu and K.Iwamura [9] [10] [11], X.Ji and K.Iwamura [4], X.Gao and K.Iwamura [5], G.Wang and K.Iwamura [14], M.Wen and K.Iwamura [15] and others. We also have some books on fuzzy decision making under fuzzy environments such as D.Dubois and H.Prade [17], H-J.Zimmermann [18], M.Sakawa [20], J.Kacprzyk [19], B.Liu and A.O.Esogbue [8].

Recently B.Liu has founded a frequentist fuzzy theory with huge amount of applications in fuzzy mathematical programming. We see it in books such as B.Liu [3] [7] [6]. In his book [6] published in 2004, B.Liu [6] has succeeded in establishing an axiomatic foundation for uncertainty theory, where they have created a notion of credibility measure, which is a mean of possibility measure and necessity measure.

In this paper, we further define λ credibility measure which is a convex combination of possibility measure and necessity measure. Then we investigate differences between credibility measure and λ credibility measure. We will see that credibility measure is much better than λ credibility measure because the former can deal with many applications in mathematical programming in fuzzy environments. Yet, our λ credibility is also a special fuzzy measure in T.Murofushi and M.Sugeno [21]. Hence there could

come out some useful application of λ -credibility measure based on either Sugeno integral [13] or Choquet integral in the future, which is left unanswered in this paper.

The rest of the paper is organized as follows. The next section provides a brief review on the results of possibility, necessity and credibility. Section 3 presents the definition of λ -credibility and investigate its characteristics to recognize the importance of credibility measure. In section 4, we introduce λ -credibility expectation for a triangular fuzzy variable (a, b, c) to see that its formula differs depending on cases $0 \leq a < b < c$, $a < 0 \leq b < c$, $a < b < 0 \leq c$, while they all reduces to the same expression $(a + 2b + c)/4$ if we set $\lambda = 1/2$. Finally in Section 5, we give a final conclusion on λ credibility.

2 Possibility, Necessity and Credibility

We start with the axiomatic definition of possibility given by B. Liu [6] in 2004. Let Θ be an arbitrary nonempty set, and let $\mathcal{P}(\Theta)$ be the power set of Θ .

The four axioms are listed as follows:

Axiom 1. $\text{Pos}\{\Theta\} = 1$.

Axiom 2. $\text{Pos}\{\emptyset\} = 0$.

Axiom 3. $\text{Pos}\{\cup_i A_i\} = \sup_i \text{Pos}\{A_i\}$ for any collection $\{A_i\}$ in $\mathcal{P}(\Theta)$.

Axiom 4. Let Θ_i be nonempty sets on which $\text{Pos}_i\{\cdot\}$ satisfy the first three axioms, $i = 1, 2, \dots, n$, respectively, and $\Theta = \Theta_1 \times \Theta_2 \times \dots \times \Theta_n$. Then

$$\text{Pos}\{A\} = \sup_{(\theta_1, \theta_2, \dots, \theta_n) \in A} \text{Pos}_1\{\theta_1\} \wedge \text{Pos}_2\{\theta_2\} \wedge \dots \wedge \text{Pos}_n\{\theta_n\} \quad (1)$$

for each $A \in \mathcal{P}(\Theta)$. In that case we write $\text{Pos} = \text{Pos}_1 \wedge \text{Pos}_2 \wedge \dots \wedge \text{Pos}_n$.

We call Pos a possibility measure if it satisfies the first three axioms. We call the triplet $(\Theta, \mathcal{P}(\Theta), \text{Pos})$ a possibility space.

Note 2.1 : We have Θ_1, Pos_1 and Θ_2, Pos_2 which satisfy the first three axioms and $\Theta = \Theta_1 \times \Theta_2$, $\text{Pos} = \text{Pos}_1 \wedge \text{Pos}_2$ which satisfy the four axioms.

Theorem 2.1 (B. Liu, 2004). Let $(\Theta, \mathcal{P}(\Theta), \text{Pos})$ be a possibility space. Then we have

- (a) 0-1 boundedness: $0 \leq \text{Pos}\{A\} \leq 1$ for any $A \in \mathcal{P}(\Theta)$;
- (b) monotonicity: $\text{Pos}\{A\} \leq \text{Pos}\{B\}$ whenever $A \subset B$;
- (c) subadditivity: $\text{Pos}\{A \cup B\} \leq \text{Pos}\{A\} + \text{Pos}\{B\}$ for any $A, B \in \mathcal{P}(\Theta)$.
- (d) $\text{Pos}\{A \cup B\} = \max(\text{Pos}\{A\}, \text{Pos}\{B\})$ for any $A, B \in \mathcal{P}(\Theta)$.

Note 2.2 : We see that

$$\text{Pos}\{A \cup B\} = \max(\text{Pos}\{A\}, \text{Pos}\{B\}) \quad (2)$$

naturally brings subadditivity in Theorem 2.1(c).

Theorem 2.2 (B. Liu, 2004). Let $(\Theta_i, \mathcal{P}(\Theta_i), \text{Pos}_i), i = 1, 2, \dots, n$ be possibility spaces, $\Theta = \Theta_1 \times \Theta_2 \times \dots \times \Theta_n$ and $\text{Pos} = \text{Pos}_1 \wedge \text{Pos}_2 \wedge \dots \wedge \text{Pos}_n$. Then $(\Theta, \mathcal{P}(\Theta), \text{Pos})$ is a possibility space, which is called *n-fold product possibility space* of $(\Theta_i, \mathcal{P}(\Theta_i), \text{Pos}_i)$ ($i = 1, 2, \dots, n$).

Theorem 2.3 (B. Liu, 2004). Let $(\Theta_i, \mathcal{P}(\Theta_i), \text{Pos}_i), i = 1, 2, \dots$ be possibility spaces. If $\Theta = \Theta_1 \times \Theta_2 \times \dots$ and $\text{Pos} = \text{Pos}_1 \wedge \text{Pos}_2 \wedge \dots$, then the set function Pos is a possibility measure on $\mathcal{P}(\Theta)$, and $(\Theta, \mathcal{P}(\Theta), \text{Pos})$ is a possibility space, which is called *infinite product possibility space* of $(\Theta_i, \mathcal{P}(\Theta_i), \text{Pos}_i)$ ($i = 1, 2, \dots$).

Let $(\Theta, \mathcal{P}(\Theta), \text{Pos})$ be a possibility space, and A a set in $\mathcal{P}(\Theta)$. Then the necessity measure of A is defined by

$$\text{Nec}\{A\} = 1 - \text{Pos}\{A^c\}. \quad (3)$$

We have

Theorem 2.4 (B. Liu, 2004). Let $(\Theta, \mathcal{P}(\Theta), \text{Pos})$ be a possibility space. Then we have

- (a) $\text{Nec}\{\Theta\} = 1, \text{Nec}\{\emptyset\} = 0$;
- (b) *0-1 boundedness*: $0 \leq \text{Nec}\{A\} \leq 1$ for any $A \in \mathcal{P}(\Theta)$;
- (c) *monotonicity*: $\text{Nec}\{A\} \leq \text{Nec}\{B\}$ whenever $A \subset B$;
- (d) $\text{Nec}\{A\} + \text{Pos}\{A^c\} = 1$ for any $A \in \mathcal{P}(\Theta)$;
- (e) $\text{Nec}\{A \cap B\} = \min(\text{Nec}\{A\}, \text{Nec}\{B\})$ for any $A, B \in \mathcal{P}(\Theta)$;
- (f) $\text{Nec}\{A\} = 0$ whenever $\text{Pos}\{A\} < 1$;

For a possibility space $(\Theta, \mathcal{P}(\Theta), \text{Pos})$ and A a set in $\mathcal{P}(\Theta)$, B. Liu and Y-K. Liu [12] [6] have introduced the credibility measure of A by

$$\text{Cr}\{A\} = \frac{1}{2} (\text{Pos}\{A\} + \text{Nec}\{A\}). \quad (4)$$

We easily have

Theorem 2.5 (B. Liu, 2004).

$$\text{Pos}\{A\} \geq \text{Cr}\{A\} \geq \text{Nec}\{A\} \quad (5)$$

for any $A \in \mathcal{P}(\Theta)$ of a possibility space $(\Theta, \mathcal{P}(\Theta), \text{Pos})$.

Theorem 2.6 (B. Liu, 2004). Let $(\Theta, \mathcal{P}(\Theta), \text{Pos})$ be a possibility space. Then we have

- (a) $\text{Cr}\{\Theta\} = 1, \text{Cr}\{\emptyset\} = 0$;
- (b) *0-1 boundedness*: $0 \leq \text{Cr}\{A\} \leq 1$ for any $A \in \mathcal{P}(\Theta)$;
- (c) *monotonicity*: $\text{Cr}\{A\} \leq \text{Cr}\{B\}$ whenever $A \subset B$;
- (d) *self duality*: $\text{Cr}\{A\} + \text{Cr}\{A^c\} = 1$ for any $A \in \mathcal{P}(\Theta)$;
- (e) *subadditivity*: $\text{Cr}\{A \cup B\} \leq \text{Cr}\{A\} + \text{Cr}\{B\}$ for any $A, B \in \mathcal{P}(\Theta)$.

We further have

Theorem 2.7 *Let $(\Theta, \mathcal{P}(\Theta), \text{Pos})$ be a possibility space. Let $\text{Cr}\{\cdot\}$ be the credibility measure on $\mathcal{P}(\Theta)$. Then*

- (a) $\text{Pos}\{A\} < 1$ implies $\text{Cr}\{A\} = \frac{1}{2}\text{Pos}\{A\}$;
- (b) $\text{Cr}\{A\} \geq \frac{1}{2}$ implies $\text{Pos}\{A\} = 1$.

A fuzzy variable is defined as a function from Θ of a possibility space $(\Theta, \mathcal{P}(\Theta), \text{Pos})$ to the set of reals. Let ξ be a fuzzy variable defined on the possibility space $(\Theta, \mathcal{P}(\Theta), \text{Pos})$. Then the set

$$\xi_\alpha = \{\xi(\theta) \mid \theta \in \Theta, \text{Pos}\{\theta\} \geq \alpha\}$$

is called the α -level set of ξ . The set

$$\Theta^+ = \{\theta \in \Theta \mid \text{Pos}\{\theta\} > 0\}$$

is called the kernel of the possibility space and the set

$$\{\xi(\theta) \mid \theta \in \Theta, \text{Pos}\{\theta\} > 0\} = \{\xi(\theta) \mid \theta \in \Theta^+\}$$

is called the support of ξ .

Let ξ be a fuzzy variable defined on the possibility space $(\Theta, \mathcal{P}(\Theta), \text{Pos})$. Then its membership function is derived through the possibility measure Pos by

$$\mu(x) = \text{Pos}\{\theta \in \Theta \mid \xi(\theta) = x\}, \quad x \in \mathbb{R}. \quad (6)$$

Theorem 2.8 (B. Liu, 2004). *Let $\mu : \mathbb{R} \rightarrow [0, 1]$ be a function with $\sup \mu(x) = 1$. Then there is a fuzzy variable whose membership function is μ .*

3 λ Credibility

Let $\text{Pos}\{\cdot\}$ and $\text{Nec}\{\cdot\}$ be a possibility measure and the necessity measure on $\mathcal{P}(\Theta)$. Let λ be a real number between 0 and 1, i.e., $\lambda \in [0, 1]$. Define a set function $\lambda\text{Cr}\{\cdot\}$ on $\mathcal{P}(\Theta)$ by

$$\lambda\text{Cr}\{A\} = \lambda\text{Pos}\{A\} + (1 - \lambda)\text{Nec}\{A\}. \quad (7)$$

For $\lambda = 1$, we have $\lambda\text{Cr}\{A\} = \text{Pos}\{A\}$ and for $\lambda = 0$, we have $\lambda\text{Cr}\{A\} = \text{Nec}\{A\}$ and we see that $0.5\text{Cr}\{A\} = \text{Cr}\{A\}$, for any $A \in \mathcal{P}(\Theta)$. $\lambda\text{Cr}\{\cdot\}$ is not $\text{Cr}\{\cdot\}$ multiplied by λ !

We easily have

Theorem 3.1 *Let λ be a real number such that $0 \leq \lambda \leq 1$. Then*

- (a) $\lambda\text{Cr}\{\Theta\} = 1, \lambda\text{Cr}\{\emptyset\} = 0$;
- (b) $\text{Nec}\{A\} \leq \lambda\text{Cr}\{A\} \leq \text{Pos}\{A\}$ for any $A \in \mathcal{P}(\Theta)$ and so 0-1 boundedness holds for $\lambda\text{Cr}\{\cdot\}$;

- (c) *monotonicity*: $\lambda\text{Cr}\{A\} \leq \lambda\text{Cr}\{B\}$ whenever $A \subset B$;
 (d) $2 \geq \lambda\text{Cr}\{A\} + \lambda\text{Cr}\{A^c\} \geq 1$ whenever $\lambda \geq \frac{1}{2}$
 while $0 \leq \lambda\text{Cr}\{A\} + \lambda\text{Cr}\{A^c\} \leq 1$ whenever $\lambda \leq \frac{1}{2}$ for any $A \in \mathcal{P}(\Theta)$;
 (e) *restricted subadditivity*: $\lambda\text{Cr}\{A \cup B\} \leq \lambda\text{Cr}\{A\} + \lambda\text{Cr}\{B\}$ for any $A, B \in \mathcal{P}(\Theta)$ provided that $\lambda \geq \frac{1}{2}$.

Corollary 3.1 Let λ be such that $0 < \lambda < 1$. Then we get

- (a) $\lambda\text{Cr}\{A\} = 1$ if and only if $\text{Pos}\{A\} = \text{Nec}\{A\} = 1$,
 (b) $\lambda\text{Cr}\{A\} = 0$ if and only if $\text{Pos}\{A\} = \text{Nec}\{A\} = 0$.

Theorem 3.2 Let $0 \leq \lambda \leq 1$. Suppose that there exists a set $A \in \mathcal{P}(\Theta)$ such that $\text{Pos}\{A\} > \text{Nec}\{A\}$ with $\lambda\text{Cr}\{A\} + \lambda\text{Cr}\{A^c\} = 1$. Then we get $\lambda = \frac{1}{2}$.

Corollary 3.2 Suppose that there exist s, t with $0 \leq s < t \leq 1$ such that for any $\lambda \in [s, t]$, any $A \in \mathcal{P}(\Theta)$, $\lambda\text{Cr}\{A\} + \lambda\text{Cr}\{A^c\} = 1$. Then we have $\text{Pos}\{A\} = \text{Nec}\{A\}$ for any $A \in \mathcal{P}(\Theta)$.

Example 3.1. Let $\Theta = \{\theta_1, \theta_2\}$ with $\text{Pos}\{\theta_1\} = 1.0, \text{Pos}\{\theta_2\} = 0.8$. Then $\text{Nec}\{\theta_1\} = 1 - \text{Pos}\{\theta_2\} = 0.2, \text{Nec}\{\theta_2\} = 1 - 1 = 0$. $\lambda\text{Cr}\{\Theta\} = 1, \lambda\text{Cr}\{\emptyset\} = 0, \lambda\text{Cr}\{\theta_1\} = 0.8\lambda + 0.2, \lambda\text{Cr}\{\theta_2\} = 0.8\lambda, \lambda\text{Cr}\{\theta_1\} + \lambda\text{Cr}\{\theta_2\} = 1.6\lambda + 0.2$ for $0 \leq \lambda \leq 1$. Therefore

$$\lambda\text{Cr}\{\theta_1\} + \lambda\text{Cr}\{\theta_2\} = 1 \quad \text{if and only if} \quad \lambda = \frac{1}{2}. \quad (8)$$

For $\lambda = 0.4, \lambda\text{Cr}\{\theta_1\} + \lambda\text{Cr}\{\theta_2\} = 0.84 < 1$.

And for $\lambda = 0.6, \lambda\text{Cr}\{\theta_1\} + \lambda\text{Cr}\{\theta_2\} = 1.16 > 1$.

So, $\lambda\text{Cr}\{\cdot\}$ is not self dual for any $\lambda, 0 < \lambda < 1$ with $\lambda \neq \frac{1}{2}$.

Example 3.2. Let ξ be a triangular fuzzy variable with its membership function

$$\mu(x) = \begin{cases} x, & \text{if } 0 \leq x \leq 1 \\ -x + 2, & \text{if } 1 < x < 2 \\ 0, & \text{otherwise.} \end{cases}$$

Then we get

$$\text{Pos}\{\xi \leq x\} = \begin{cases} 0, & \text{if } x \leq 0 \\ x, & \text{if } 0 < x \leq 1 \\ 1, & \text{if } x > 1. \end{cases}$$

and

$$\text{Pos}\{\xi > x\} = \begin{cases} 1, & \text{if } x \leq 1 \\ -x + 2, & \text{if } 1 < x \leq 2 \\ 0, & \text{if } x > 2. \end{cases}$$

For $0 < x < 1, \text{Pos}\{\xi \leq x\} + \text{Pos}\{\xi > x\} = x + 1 > 1$. Therefore, we get $\lambda = \frac{1}{2}$ provided that $\lambda\text{Cr}\{\cdot\}$ is self dual. This fact suggests the importance of $0.5\text{Cr}\{\cdot\}$, i.e., credibility measure. Furthermore, we have

Theorem 3.3 Let ξ be a triangular fuzzy variable with its membership function

$$\mu(x) = \begin{cases} \frac{x-a}{b-a}, & \text{if } a \leq x \leq b \\ \frac{x-c}{b-c}, & \text{if } b < x \leq c \\ 0, & \text{otherwise} \end{cases}$$

where $a \leq b \leq c$. Suppose that $\text{Pos}\{\xi \leq x\} + \text{Pos}\{\xi > x\} = 1$ holds for any real number x , i.e., $\lambda\text{Cr}\{\cdot\}$ is self dual for fuzzy events $\{\xi \leq x\}$. Then we have $a = b = c$.

Example 3.3: Let ξ be a fuzzy variable with its membership function $\mu(x) = \delta_a(x)$, where

$$\delta_a(x) = \begin{cases} 1, & x = a \\ 0, & x \neq a. \end{cases}$$

We call δ_a a Dirac measure. Then we get

$$\text{Pos}\{\xi \leq x\} = \begin{cases} 0, & x < a \\ 1, & x \geq a \end{cases} \quad \text{and} \quad \text{Pos}\{\xi > x\} = \begin{cases} 1, & x < a \\ 0, & x \geq a. \end{cases}$$

Hence we get $\text{Pos}\{\xi \leq x\} + \text{Pos}\{\xi > x\} = 1$ for any number x . Therefore $\lambda\text{Cr}\{\xi \leq x\} + \lambda\text{Cr}\{\xi > x\} = 1$ for any number x . $\lambda\text{Cr}\{\cdot\}$ is self dual for fuzzy events $\{\xi \leq x\}$, where x is a real number.

4 λ -Credibility Expectation

Let ξ be a triangular fuzzy variable (a, b, c) with its membership function $\mu(x)$ as follows;

$$\mu(x) = \begin{cases} \frac{x-a}{b-a}, & \text{if } a \leq x \leq b \\ \frac{x-c}{b-c}, & \text{if } b < x \leq c \\ 0, & \text{otherwise.} \end{cases}$$

Then we get

$$\lambda\text{Cr}\{\xi \leq x\} = \begin{cases} 1, & \text{if } x \leq a \\ \frac{b-\lambda a}{b-a} - \frac{1-\lambda}{b-a}x, & \text{if } a < x \leq b \\ -\frac{\lambda c}{b-c} + \frac{\lambda}{b-c}x, & \text{if } b < x \leq c \\ 0, & \text{if } c < x. \end{cases}$$

Define λ -credibility expectation $\lambda\text{Cr}\{\cdot\}$ of ξ by

$$E_{\lambda\text{Cr}}[\xi] = \int_0^{+\infty} \lambda\text{Cr}\{\xi \geq x\}dx - \int_{-\infty}^0 \lambda\text{Cr}\{\xi \leq x\}dx,$$

where integrals are defined through Lebesgue integral, i.e., well defined in case either of the two takes finite value.

Then we see the followings,

in case $0 \leq a < b < c$, we get

$$\begin{aligned}
 E_{\lambda Cr}[\xi] &= \int_0^{+\infty} \lambda Cr\{\xi \geq x\} dx \\
 &= \int_0^a 1 dx + \int_a^b \left\{ \frac{b-\lambda a}{b-a} - \frac{1-\lambda}{b-a} x \right\} dx \\
 &= \frac{b+a+(c-a)\lambda}{2},
 \end{aligned} \tag{9}$$

in case $a < b < 0 \leq c$, we get

$$E_{\lambda Cr}[\xi] = \left(\frac{-c^2}{2(b-c)} + \frac{a-b}{2} + \frac{b^2-2bc}{2(b-c)} \right) \lambda + \frac{b^2}{2(b-c)}. \tag{10}$$

If we set $\lambda = \frac{1}{2}$ in equation (9),(10) we get $E_{0.5Cr}[\xi] = \frac{a+2b+c}{4}$, which is identical to the credibility expectation for a triangular fuzzy variable ξ . This fact shows us the importance and adequateness of the credibility expectation operator. Finally let us see the case of $a=0, b=1, c=3$. In this case we get

$$E_{\lambda Cr}[\xi] = \frac{1}{2} + \frac{3}{2}\lambda,$$

which coincides with the credibility expectation of ξ , $E[\xi] = \frac{0+2 \cdot 1+3}{4} = \frac{5}{4}$, if we take $\lambda = \frac{1}{2}$.

We further see that $\frac{1}{2} \leq E_{\lambda Cr}[\xi] \leq 2$ and $\frac{1}{2}(\frac{1}{2}+2) = \frac{5}{4} = E[\xi]$, where $E_{Nec}[\xi] = \frac{1}{2}$ and $E_{Pos}[\xi] = 2$.

5 Conclusion

We have introduced λ credibility $\lambda Cr\{ \}$ on a possibility space $(\Theta, \mathcal{P}(\Theta), Pos)$ and have shown that $\lambda Cr\{ \}$ is 0-1 bounded, monotone for set inclusion, over self dual or under self dual according to $\lambda \geq \frac{1}{2}$ or $\lambda \leq \frac{1}{2}$ and that it satisfies restricted subadditivity. We further have shown that for a non-trivial possibility space, where there exists a set $A \in \mathcal{P}(\Theta)$ such that $Pos\{A\} > Nec\{A\}$, self duality of $\lambda Cr\{ \}$ naturally leads to $\lambda = \frac{1}{2}$. We have given some examples for which self duality naturally holds when $\lambda = \frac{1}{2}$, or a triangular fuzzy variable ξ reduces to a Dirac measure if we demand $\lambda Cr\{ \}$ be self dual for fuzzy events $\{\xi \leq x\}$. Finally we have defined $\lambda Cr\{ \}$ expectation of a fuzzy variable ξ . For a triangular fuzzy variable (a, b, c) , the $\lambda Cr\{ \}$ expectation $E_{\lambda Cr}[\xi]$ has different formula in λ , dependent on $0 < a$ or $a < 0 < b$ or $a < b < 0 < c$. But if we let $\lambda = \frac{1}{2}$ then they all reduce to $(a+2b+c)/4$, the expectation of ξ in the

sense of B.Liu [6] in 2004. So, we believe that $0.5Cr\{ \} = Cr\{ \}$ is the most useful one among $\lambda Cr\{ \}$, $0 < \lambda < 1$.

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