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: unceratain 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 frequentionist 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 $0 \le a < b < c$, $a < 0 \le b < c$, $a < b < 0 \le c$, 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. $Pos{\Theta} = 1$.

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

Axiom 3. $Pos\{\cup_i A_i\} = \sup_i Pos\{A_i\}$ 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

$$\operatorname{Pos}\{A\} =$$

$$\sup_{\substack{(\theta_1, \theta_2, \cdots, \theta_n) \in A}} \operatorname{Pos}_1\{\theta_1\} \wedge \operatorname{Pos}_2\{\theta_2\} \wedge \cdots \wedge \operatorname{Pos}_n\{\theta_n\}$$
(1)

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

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 $\Theta = \Theta_1 \times \Theta_2$, $Pos = Pos_1 \wedge Pos_2$ 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: $0 \leq Pos\{A\} \leq 1$ for any $A \in \mathcal{P}(\Theta)$;
- (b) monotonicity: $Pos{A} \leq Pos{B}$ whenever $A \subset B$;

(c) subadditivity: $Pos\{A \cup B\} \leq Pos\{A\} + Pos\{B\}$ for any $A, B \in \mathcal{P}(\Theta)$.

(d) $\operatorname{Pos}\{A \cup B\} = \max(\operatorname{Pos}\{A\}, \operatorname{Pos}\{B\})$ for any $A, B \in \mathcal{P}(\Theta)$.

Note 2.2 : We see that

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

naturally brings subadditivity in Theorem 2.1(c).

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

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

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

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

We have

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

(a) Nec{ Θ } = 1, Nec{ \emptyset } = 0;

(b) 0-1 boundedness: $0 \leq \operatorname{Nec}\{A\} \leq 1$ for any $A \in \mathcal{P}(\Theta)$;

(c) monotonicity: Nec{A} \leq Nec{B} whenever $A \subset B$;

(d) Nec{A} + Pos{A^c} = 1 for any $A \in \mathcal{P}(\Theta)$;

- (e) Nec{ $A \cap B$ } = min(Nec{A}, Nec{B}) for any $A, B \in \mathcal{P}(\Theta)$;
- (f) Nec{A} = 0 whenever $Pos{A} < 1$;

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

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

We easily have

Theorem 2.5 (B. Liu, 2004).

$$\operatorname{Pos}\{A\} \ge \operatorname{Cr}\{A\} \ge \operatorname{Nec}\{A\} \tag{5}$$

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

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

- (a) $\operatorname{Cr}\{\Theta\} = 1$, $\operatorname{Cr}\{\emptyset\} = 0$;
- (b) 0-1 boundedness: $0 \leq Cr\{A\} \leq 1$ for any $A \in \mathcal{P}(\Theta)$;

(c) monotonicity: $Cr\{A\} \leq Cr\{B\}$ whenever $A \subset B$;

(d) self duality: $Cr{A} + Cr{A^c} = 1$ for any $A \in \mathcal{P}(\Theta)$;

(e) subadditivity: $\operatorname{Cr}\{A \cup B\} \leq \operatorname{Cr}\{A\} + \operatorname{Cr}\{B\}$ for any $A, B \in \mathcal{P}(\Theta)$.

We further have

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

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

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

$$\xi_{lpha} = ig\{ \xi(heta) \mid heta \in \Theta, \operatorname{Pos} \{ heta\} \geq lpha ig\}$$

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

$$\Theta^+ = \{\theta \in \Theta | \operatorname{Pos}\{\theta\} > 0\}$$

is called the kernel of the possibility space and the set

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

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

$$\mu(x) = \operatorname{Pos}\{\theta \in \Theta \mid \xi(\theta) = x\}, \quad x \in \Re.$$
(6)

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

3 λ Credibility

Let Pos{ } and Nec{ } 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 $\lambda \operatorname{Cr}\{$ } on $\mathcal{P}(\Theta)$ by

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

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

We easily have

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

(a)
$$\lambda \operatorname{Cr}\{\Theta\} = 1, \lambda \operatorname{Cr}\{\emptyset\} = 0;$$

(b) $\operatorname{Nec}\{A\} < \lambda \operatorname{Cr}\{A\} < \operatorname{Pos}\{A\}$ for any $A \in \mathcal{P}(\Theta)$ and so 0-1 boundedness holds for $\lambda \operatorname{Cr}\{\};$

. . .

(c) monotonicity: $\lambda \operatorname{Cr}\{A\} \leq \lambda \operatorname{Cr}\{B\}$ whenever $A \subset B$;

(d) $2 \ge \lambda \operatorname{Cr}\{A\} + \lambda \operatorname{Cr}\{A^c\} \ge 1$ whenever $\lambda \ge \frac{1}{2}$

while $0 \leq \lambda \operatorname{Cr}\{A\} + \lambda \operatorname{Cr}\{A^c\} \leq 1$ whenever $\lambda \leq \frac{1}{2}$ for any $A \in \mathcal{P}(\Theta)$;

(e) restricted subadditivity: $\lambda \operatorname{Cr}\{A \cup B\} \leq \lambda \operatorname{Cr}\{A\} + \lambda \operatorname{Cr}\{B\}$ 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) $\lambda Cr\{A\} = 1$ if and only if $Pos\{A\} = Nec\{A\} = 1$,

(b) $\lambda \operatorname{Cr}\{A\} = 0$ if and only if $\operatorname{Pos}\{A\} = \operatorname{Nec}\{A\} = 0$.

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

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

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

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

For $\lambda = 0.4$, $\lambda \operatorname{Cr}\{\theta_1\} + \lambda \operatorname{Cr}\{\theta_2\} = 0.84 < 1$. And for $\lambda = 0.6$, $\lambda \operatorname{Cr}\{\theta_1\} + \lambda \operatorname{Cr}\{\theta_2\} = 1.16 > 1$.

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

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

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

Then we get

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

and

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

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

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

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

where $a \leq b \leq c$. Suppose that $Pos\{\xi \leq x\} + Pos\{\xi > x\} = 1$ holds for any real number x, i.e., $\lambda Cr\{ \}$ 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 $\operatorname{Pos}\{\xi \le x\} = \begin{cases} 0, & x < a \\ 1, & x \ge a \\ \end{array} \text{ and } \operatorname{Pos}\{\xi > x\} = \begin{cases} 1, & x < a \\ 0, & x \ge a. \\ \end{cases}$

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

λ -Credibility Expectation 4

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

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

Then we get

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

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

$$\mathbf{E}_{\lambda \mathbf{Cr}}[\xi] = \int_0^{+\infty} \lambda \mathbf{Cr}\{\xi \ge x\} \mathrm{dx} - \int_{-\infty}^0 \lambda \mathbf{Cr}\{\xi \le x\} \mathrm{dx},$$

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 $0 \le a < b < c$, we get

$$E_{\lambda Cr}[\xi] = \int_{0}^{+\infty} \lambda Cr\{\xi \ge x\} dx$$

$$= \int_{0}^{a} 1 dx + \int_{a}^{b} \{\frac{b - \lambda a}{b - a} - \frac{1 - \lambda}{b - a}x\} dx$$

$$= \frac{b + a + (c - a)\lambda}{2},$$
(9)

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

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

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

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 $E_{Poe}[\xi] = 2$.

5 Conclusion

We have introduced λ credibility $\lambda \operatorname{Cr}\{ \}$ on a possibility space $(\Theta, \mathcal{P}(\Theta), \operatorname{Pos})$ and have shown that $\lambda \operatorname{Cr}\{ \}$ 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 $\operatorname{Pos}\{A\} > \operatorname{Nec}\{A\}$, self duality of $\lambda \operatorname{Cr}\{ \}$ 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 $\lambda \operatorname{Cr}\{ \}$ be self dual for fuzzy events $\{\xi \leq x\}$. Finally we have defined $\lambda \operatorname{Cr}\{ \}$ expectation of a fuzzy variable ξ . For a triangular fuzzy variable (a, b, c), the $\lambda \operatorname{Cr}\{ \}$ expectation $\operatorname{E}_{\lambda \operatorname{Cr}}[\xi]$ 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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