

# Design and Implementation of MOLP Problems with Fuzzy Objective Functions Using Approximation and Equivalence Approach

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**Abstract**—Of late, pressure and need to manage emergencies in production systems with multiple objective functions are mounting. Information and Communication Technology (ICT) is one system where optimal response is needed for high level management amidst complex conflicting selection criteria. This paper designs an approach for solving this class of complexity in Multi-Objective Linear Programming problems (MOLP) with fuzzy objective functions. We take advantage of the Embedding theorem for fuzzy numbers to measure complex functions with several quantities within a production channel. Using C++ (Netbeans) with MATLAB, some design comparison and analysis with Nearest Interval Approximation (NIA) based defuzzification works are carried out. The gains of the design presented here are demonstrated in some benchmark problems solved for ease of application.

**Index Terms**—MOLP, fuzzy numbers, defuzzification, embedding theorem.

## I. INTRODUCTION

Mathematical programming problems with several objective functions are features of naturally occurring processes of science, engineering and technology; Andreas and Wu-Sheng [2], Bunn [11], Charnes and Cooper [3], Charnes and Cooper [4]. In telecommunications engineering for instance, traffic processes are known to exhibit several functions within a transportation channel; Levoy et al. [29]. Again, traffic control robots must deal with complex functions for higher order optimal control; Drenick and Ko [40]. In multiprocessing computing, multi-linear programming is a pre-requisite for high level operational computing; Drenick and Drenick [37]. Essentials of network calculus require the specific treatment of several competing goals in programming; Georgiev et al. [16] for complex problems such as the ones exemplified above; Oberman and Ruan [31]. Such goals cannot arbitrarily be squeezed within the narrow framework of a single objective function without maximizing the risk of invalidation. Instances and examples in line with the endorsed paradox of Ignazio [25] and the Arrow impossibility theorem of Zeleny [34] are clear in Ergott [32], Drenick [40], Eiselt et al. [17], Goicoechea et al. [5] and Drenick and Drenick [37]. Beside the reasons above, it is known in optimization parlance that conflicting goals onto a multi-objective programming framework involve parameter uncertainty capable of stunting critical choices that render

results less desirable. As a result, new methodologies are needed for reasons to do with optimal decision programming. For more on the benefit of MOLP problems on several production systems, see Oberman and Ruan [31], Simon [20], Gizegorreswski [38]. A feasible challenge in programming a complex production system is seeking a definite distribution for randomized statements, quantities and variables that are somewhat infinite in structure. The case of MOLP network problem with open boundaries suffices; Warid et al. [42], Abdulkadeer et al. [7], Li et al. [23], Xu and Jin [10].

Here, decision makers face the task of approximating functions when seeking preferred solution. Zhang and Li [39] observed that most MOLP problems with open boundaries have infinite structures. The case of MOLP problem of an open road linking two points in space suffices. If the surface is long enough, the process of execution is time consuming principally due to dimension issues considered for effective programming. With more care, such problems are daunting if not impossible to complete. The difficulty here is in finding suitable distribution without loss of reality. Another challenge facing real life MOLP problems is their nonlinearity; Das and Dennis [21] principally due to the magnitude of embedded fuzzy quantities; Sarmad et al. [1]. Here, the case of the internet traffic programming suffices; Boxma and Cohen [36] and Medhi [24]. Thus, it is in place to construct new methods for MOLP problems; Rakowska et al. [26], Katopis and Lin [15] and Eschenauer et al. [18] for effective operations.

Our aim is to design one approach for somewhat more harder class of MOLP problems with quantifiers like most, many, few, not very many, almost all, frequently and so on. These quantifiers are found in traffic channels of telecommunication and computer systems where complex fuzzy quantities such as "most passenger alight", "almost all passenger alight", "few passenger alight", must be considered for better management given "optimum optimorum". These day to day quantifiers of ICT are infinite in magnitude as well as nonlinear in dimension. A MOLP problem involving such quantifiers must take account of conflicting criteria without loss of reality for optimal solution.

The case of MOLP for betting games suffices in this respect; Jiang et al. [19]. Thus, a resort to sufficing solution along Zadeh's extension principle and Simon's bounded rationality principle is imperative and well posed; see Luhandjula and Rangoaga [33], Franck et al. [29], Georgiev et al. [16]. Within this resort, we design a novel defuzzification procedure for such quantities passing through a communication channel with infinite functions and derived results are implemented on C++ with NetBeans and MATLAB.

Manuscript received April, 2020; revised December, 2020.

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Furthermore, we provide examples demonstrating how such quantifiers can be defuzzified under optimum optimorum for effective or efficient programming of MOLP problems.

## II. RELATED LITERATURE

Given a classical universal set  $X$ , a real valued function  $\mu_A : X \rightarrow [0, 1]$  is called the membership function of  $A$  and defines the fuzzy set  $A$  of  $X$ ; Luhandjula and Rangoaga [33]. The ordered pairs  $(x, \mu_A(x))$  for all  $x \in X$  is a measurable space. The above definition covers the case even where  $X$  is of infinite cardinality; Zhu et al. [28]. The set of support of  $A$  is the set of all elements  $x \in X$  for which the pair  $(x, \mu_A(x)) \in A$  for all  $\mu_A(x) > 0$ . If  $A$  is fuzzy with finite support  $\{a_1, a_2, a_3, \dots, a_m\}$ , then  $A$  is described as follows;  $A = \{\frac{\mu_1}{a_1} + \frac{\mu_2}{a_2} + \frac{\mu_3}{a_3} + \dots + \frac{\mu_m}{a_m}\}$  where each  $\mu_i = \mu_A(a_i)$  for  $i = 1, \dots, m$ ; Nguyen and Nguyen [43].

In what follows,  $A \subseteq X$  is denoted by  $\tilde{a}$  with membership function  $\mu$ . It is worthy of note that  $\mu$  has an inverse on  $\mathbb{R}$  or any of its subset by the completeness axiom. Thus,  $\mu$  has a support defined as the crisp set  $Supp(\mu) = \{x \in \mathbb{R} \mid \mu(x) > 0\}$ . Again, the core of  $\mu$  denoted by  $\ker(\mu) = \{x \in \mathbb{R} \mid \mu(x) = 1\}$ . If  $\ker(\mu) \neq \emptyset$ , then such a  $\mu$ -membership is normal in  $A \subseteq X$ ; Saade [22]. Suppose  $\alpha \in \mathbb{R}$  exists such that  $\mu^\alpha = \{x \in \mathbb{R} \mid \mu(x) \geq \alpha\}$ . Then  $\mu^\alpha$  is the  $\alpha$ -cut of  $\mu$ ; Quevedo [27] and is convex on  $X$  if it is at least quasi-concave.

Bana and Coroianu [6] have shown that every convex differentiable fuzzy functions with support  $Supp(\mu)$  is isomorphic to some convex programming problem under certain conditions. The isomorphism in this case is induced naturally by the Euclidean metric known for the open interval  $\mathbb{R}$ .

Thus, given a fuzzy set consisting of convex and differentiable functions  $f, g_1, \dots, g_m : \mathbb{R}^n \rightarrow \mathbb{R}$ , the support  $\bar{x} \in X$  naturally solves a convex programming problem of the form  $\min f(x) : g_i(x) \leq h_i(x) \quad i \in \{1, 2, \dots, m\}$  for some  $h_i \in \mathbb{R}$  provided that there exists  $\zeta_i$  such that (1.)  $\nabla f(\bar{x}) + \sum_{i=1}^m \zeta_i \nabla g_i(\bar{x}) = 0$ . (2.)  $g(\bar{x}) - h_i \leq 0$ . (3.)  $\zeta_i \geq 0$ . (4.)  $\zeta_i(h_i - g(\bar{x})) = 0$ . Consequently, constraining a given MOLP problem lies in its uniqueness given embedded constraints.

Again, Landoli et al. [30] and Bana and Coroianu [6] have proved that, given a fuzzy space  $\mathbf{F}(\mathbb{R})$ , a fuzzy set  $A \in \mathbf{F}(\mathbb{R})$  on  $[a, b] \subseteq \mathbb{R}$  has a preserved ambiguity provided that

$$a \geq \int_0^1 \left( \alpha + \frac{1}{2} \right) A_L d\alpha + \int_0^1 \left( -\alpha + \frac{1}{2} \right) A_U d\alpha \quad (1)$$

and

$$b \leq \int_0^1 \left( -\alpha + \frac{1}{2} \right) A_L d\alpha + \int_0^1 \left( \alpha + \frac{1}{2} \right) A_U d\alpha \quad (2)$$

In this case, the interval  $[a, b] \subseteq \mathbb{R}$  of  $A \in \mathbf{F}(\mathbb{R})$  is unique for a cut  $\alpha$  of  $A$ . We make the following proposition for those  $\alpha$  cuts in the neighbourhood of complex fuzzy constraints subject in this work.

**Proposition 1:** Suppose  $f, g_1, \dots, g_m : \mathbb{R}^n \rightarrow \mathbb{R}$  are convex and differentiable functions with a cut  $\alpha$ . If  $\mathbf{F}(\mathbb{R})$  is bounded given the ambiguity of fuzzy set  $A \in \mathbf{F}(\mathbb{R})$ , then there exists a closed interval  $I = [a, b] \subseteq \mathbb{R}$  such that arbitrary  $g'_i$ s resides in  $I$ .

*Proof:* We proof for two functions  $f, g \in \mathbf{F}(\mathbb{R})$ . By Stone-Weistrass theorem, the measure  $p$  such that

$$p(f, g) = \sup\{d(f(x), g(x)) \mid x \in X\} \quad (3)$$

is finite and  $d(f(x), g(x)) = p(f, g)$  is continuous since both  $f, g$  are differentiable. Applying the triangular inequality on the right side of (3) yields

$$d(f(x), g(x)) \leq d(f(x), g(y)) + \xi + d(f(y), g(x)) \quad (4)$$

Hence,

$$d(f(x), g(x)) - \xi \leq d(f(x), g(y)) + d(f(y), g(x)) \quad (5)$$

By symmetry,<sup>1</sup>

$$\xi - d(f(x), g(x)) \leq d(f(x), g(y)) + d(f(y), g(x)) \quad (6)$$

So that

$$|h(x) - h(y)| \leq |d(f(x), g(x)) - d(f(y), g(y))| \quad (7)$$

$$\leq d(f(x), g(y)) + d(f(y), g(x)) \geq 0 \quad (8)$$

satisfying proposition (3). Thus, there exists  $\bar{x} \in \mathbb{R}$  which solves a differentiable convex programming problem. To show that arbitrary  $f \in \mathbf{F}(\mathbb{R})$  has a limit point  $x \in \mathbb{R}$ , observe that  $f$  and  $g$  are continuous since they are differentiable. Consequently, there exists  $\epsilon > 0$  and  $\delta > 0$  such that

$$|h(x) - h(y)| \leq |d(f(x), f(y)) + d(g(x), g(y))| < \epsilon \quad (9)$$

whenever  $d(x, y) < \delta$ . Hence arbitrary function  $h \in \mathbf{F}(\mathbb{R})$  is continuous. By Bolzano-Weistrass boundedness theorem,  $I \in \mathbb{R}$  exists a.s. It remains to be shown that  $p(f, g)$  is a metric on  $\mathbf{C}(\mathbb{R})$ . By Stone-Weistrass, the measure  $p(f, g)$  is finite. Let  $f, g_1, g_2 \in \mathbf{F}(\mathbb{R})$ , we show that

$$p(f, g_2) \leq p(f, g_1) + p(g_1, g_2) \quad (10)$$

by (3) and the arguments of (4) through (8) triangular inequality holds. ■

## III. METHODS AND ASSUMPTIONS

We consider an optimisation problem consisting of several fuzzy objective functions  $f, g_1, \dots, g_m : \mathbb{R}^n \rightarrow \mathbb{R}$  under crisp constraints satisfying (1) and (2) respectively. We supposed that  $f_{i's}$  are differentiable functions in  $\mathbb{R}$  satisfying proposition 1. Without loss of generality, we restrict the  $f_{i's}$  to be semi-deterministic with the objective that

$$P1 = \{\max(\bar{f}_1(x), \bar{f}_2(x), \bar{f}_3(x), \dots, \bar{f}_m(x))\}, \quad x \in X \quad (11)$$

Subject to

$$a_1 X_1 + a_2 X_2 \dots + a_n X_n \leq h_1 \quad (12)$$

$$b_1 X_1 + b_2 X_2 \dots + b_n X_n \leq h_2 \quad (13)$$

$$c_1 X_1 + c_2 X_2 \dots + c_n X_n \leq h_3 \quad (14)$$

$$\dots \quad (15)$$

$$\dots \quad (16)$$

$$X_1 \geq 0, X_2 \geq 0, \dots, X_n \geq 0 \quad (17)$$

where  $\bar{f}_i(x), i = 1, 2, \dots, m$  are fuzzy functions and  $a_{i's}, b_{i's}, c_{i's}, \dots, h_{i's}$  are vector valued functions.

<sup>1</sup> $\xi = d(f(y), g(y))$ .

The problem presented in (11) through (17) depicts real-life problems to do with optimal allocation management where day to day activities are governed by continuity of functions with ambiguities. Fuzzy objective functions ( $FoF$ ) for this class of problems provide systematic framework for dealing with uncertain quantities like most, many, few, not very many, almost all, commonly known for these problems.

We supposed that  $\bar{f}_i(x), i = 1, 2, \dots, m$  are semi-linear to guarantee existence of solution. There are two approaches of interest for the MOLP problem in question. The Approximation approach ( $NIA$ ) and the Equivalence approach ( $EA$ ). As stated in section II, these approaches exist in the literature only that to the best of our knowledge, the  $EA$  is not applied on the specific fuzzy quantities of interest in this work.

The  $NIA$  approach here is closely related to that of Luhandjula and Rangoaga [33] directly. Here, it is coded and presented for comparison purpose principally. The idea is to approximate  $\bar{f}_i(x), i = 1, \dots, m$  in (11) by the  $NIA$  and then solve an optimization problem. Afterwards, the same  $\bar{f}_i(x), i = 1, \dots, m$  is solved using the  $EA$  over a discrete interval; see Appendix A and Appendix B. These Appendices represent pseudo codes designed primarily for (11) and implemented using  $C++$  with NetBeans IDE 7.0.1 and MATLAB R2013a. The hardware requirements are on personal computer equipped with intel (R)  $Core^{TM}2$  Duo CPU with a processor speed of 2.5GHz, 3GB of RAM, 32bit Operating System, 135GB of Hard Disk and runs under windows Vista.

#### IV. NUMERICAL RESULTS

Appendix A and Appendix B present pseudo codes for approaching (11) under the  $NIA$  and the  $EA$ . From Appendix A, we observed that the  $NIA$  approach for (11) has few problems to do with the execution of complex ambiguities (11) is subjected to; that is (12) to (17). The designed pseudo codes for  $(P1)'''$  of  $P1$  via the  $NIA$  approach finds it easier to produce gains sequel to coarseness and computational inefficiency. We understand that the ease of coarseness emanates from the treatment of the entire  $FoF$  over the continuous interval for executing  $P1$ .

Again, we observed that overlapping during execution is minimal and eventually, made the process less harder to execute. This way, the coupled effect of  $FoF$  over the continuous fuzzy interval creates less time for the  $NIA$  approach to execute  $(P1)'''$  for  $P1$  leading to good computational efficiency stated above. Moreover, the entire execution process is completed over the fuzzy space, suggesting that the  $NIA$  pseudo codes designed here is effective in generating  $(P1)'''$  for  $P1$  over the interval. Again, the  $NIA$  pseudo codes treats the entire process in few steps by locating the maximum  $FoF$  at random and carrying out the process much more faster than the  $EA$ ; see Table IV.

On the other hand, the  $EA$  (Appendix B) seeking Pareto optimal solution of  $P1$  as a discretized problem  $(PI)^v$  of  $P1$  strikes a balance between computational tractability and effectiveness. This development is traced to the discretized intervals required by the  $EA$  approach. Clearly, it becomes tough for the  $EA$  to execute  $(PI)^v$  of  $P1$  over equivalent intervals as in proposition 1 without overlapping. This overlapping in execution makes the  $EA$  execute the task less

efficiently compared to the  $NIA$  approach. The  $EA$  must identify the maximum  $FoF$  in each sub interval, finds the supremum  $FoF$  before execution. The magnitude of the pseudo codes in this case speaks volumes in this respect; see Appendix B.

We concluded that a Pareto optimal solution of  $(PI)^v$  is tantamount to that of  $(PI)'''$  where  $g_{i's}$  of proposition 1 are replaced by  $Kg_{i's}$  in the case of the  $EA$ . This way, when  $h$  is small as in proposition 1,  $Kg_{i's}$  approximate  $g_{i's}$  for this class of MOLP problems effectively. Moreover, the greater the value of  $K$ , the less efficient is the  $EA$  and vice versa. This claim holds good in view of the increasing size of overlaps in finding the supremum  $FoF$ . Fortunately, the  $EA$  transcends over all  $FoF$  in the execution process before an integration process.

This aspect places more effectiveness points in favour of the approach compared to the  $NIA$  approach that only scans over an interval. Thus, The  $EA$  is effective with high computation tractability in terms of the size of a problem while the  $NIA$  approach is efficient with slow computation in terms of memory usage and execution time. The high effectiveness of the  $EA$ ; see Table V especially as the number of  $FoF$  increases becomes weaker when the average  $FoF$  values is small. Finally, we concluded that the two approaches studied in this work are able to successfully convert the  $FoF$  to deterministic ones with the  $NIA$  approach making gains in efficiency and the  $EA$  in effectiveness.

**Theorem 2:** An execution point  $x^* \in [a, b]$  is Pareto optimally efficient for  $P1$  if the overlap constant  $K \geq 1$  from above.

**Proof:** This is in view of the effect of  $K$  as in Appendix B. Additionally, it is sequel to the relation  $Kg_{i's} \sim g_{i's}$  when  $h$  of proposition 1 is small. Now, suppose that  $x^* \in [a, b]$  is Pareto optimal for  $P1$ . Then there exists no other point  $x \in [a, b]$  of proposition 1 such that

$$\bar{f}_1(x^*) \leq \bar{f}_i(x); \quad \forall i \in [1, 2, 3, \dots, m] \quad (18)$$

Again, there is no  $x \in [a, b]$  such that

$$\bar{f}_i(x^*) \leq \bar{f}_i(x); \quad \forall i \in [1, 2, 3, \dots, m] \quad (19)$$

By (1) and (2),  $\bar{f}_i(\cdot)$  is order preserving for each  $x \in [a, b]$  including  $x^*$ . Thus

$$\Pi \bar{f}_i(x^*) \leq \Pi \bar{f}_i(x) = K \Pi \bar{f}_i(x); \quad \forall i \in [1, 2, 3, \dots, m] \quad (20)$$

The LHS of (20) are the  $g_{i's}$  and the RHS are the  $Kg_{i's}$  which holds only if  $K = 1$  so that  $Kg_{i's}$  of the  $EA$  goes to  $g_{i's}$  of the  $NIA$  approach. Given that the  $NIA$  approach is efficient, it follows directly that the  $EA$  is efficient at  $K = 1$  and completes the proof. ■

**Theorem 3:** The bridge between the  $EA$  and the  $NIA$  approaches is the scaling constant  $K \in \mathbb{R}$ .

**Proof:** By Theorem 2, each  $g_{i's}$  of the  $NIA$  has an equivalent  $Kg_{i's}$  in the  $EA$ . Suppose by contradiction that  $x^*$  is Pareto optimal for  $(P1)^v$  and not Pareto optimal for  $(P1)^{iv}$ . This implies that Theorem 2 does not hold at  $K = 1$ . Again, there is  $x^* \in [a, b]$  such that

$$Kg_{i\alpha}(x^*) \leq Kg_{i\alpha}(x^*), \quad \forall (i, \alpha) \in [a, b] \quad (21)$$

And no  $K \in \mathbb{R}$  such that

$$Kg_{i\tilde{\alpha}}(x^*) \leq Kg_{i\tilde{\alpha}}(x^*), \quad \forall (i, \tilde{\alpha}) \in [a, b] \quad (22)$$

Thus, by (22),  $x^*$  is not an optimal point for  $(P1)^{iv}$ . Consequently, there exists  $x \in [a, b]$  such that

$$g_{i\alpha}(x^*) \leq g_{i\alpha}(x), \quad \forall (i, \alpha) \in [a, b] \quad (23)$$

And

$$g_{1\alpha's}(x^*) \leq g_{1\alpha's}(x), \quad \forall (1, \alpha) \in [a, b] \quad (24)$$

Let  $\alpha \in [0, 1]$  be an arbitrary point such that for some  $\omega$ , we have  $0 \leq \omega_j(\alpha) \leq \delta_{ij}$ . Then by (23) and (24), we have

$$\sum_{j=0}^m \omega_j(\alpha) [g_{i\alpha j}(x^*) - g_{i\alpha j}(x)] \leq 0, \quad \forall j \leq J \quad (25)$$

Since  $\alpha$  is arbitrarily chosen, then (25) implies directly that there is such  $x \in [a, b]$  such that (22) holds good for some  $K \in \mathbb{R}$ . This contracts our claim in (21) and so if  $x^*$  is Pareto optimal for  $(P1)^v$ , it follows that it is Pareto optimal for  $(P1)^{iv}$  given  $K \in \mathbb{R}$ . Hence  $K$  is the bridge in view of the continuity assumption<sup>2</sup> on  $g's$  as in Lemma 1. ■

## V. MAIN RESULTS

**Theorem 4:** Let  $F$  be a choice correspondence defined on some  $\Omega^n$  satisfying  $(PI)^v$  and  $(PI)'''$  for  $PI$ . Then for any  $x, y^m \in \mathbb{R}^+$  such that  $y^m \rightarrow y \neq x$ , there exists  $M \neq K = 1$  such that

$$\{y\} = F(ch\{x, y\}) \Rightarrow F(ch(\{x, y^m\})) \quad (26)$$

And

$$\{x\} = F(ch\{x, y\}) \Rightarrow F(ch(\{x, y^m\})) \quad (27)$$

**Proof:** Take  $\epsilon > 0$  such that  $x$  is an exterior point of  $N_\epsilon(x)$ . By the  $NIA$ , there exists a  $\delta > 0$  such that for some  $K \in \mathbb{R}^+$ , we have  $F(K) \subseteq N_\epsilon(y) \quad \forall K \in N_\delta(ch\{x, y\})$ . Since  $\lim_{m \rightarrow \infty} y^m = y$ , it implies directly that  $\lim_{m \rightarrow \infty} (ch\{x, y^m\}) = ch(\{x, y\})$ . Consequently, there exists  $M > 0$  such that  $ch\{x, y^m\} \in N_\delta(ch\{x, y\})$  for all  $m > M$ . Hence, we are guaranteed that whenever  $m > M$ , we have  $F(ch\{x, y^m\}) \in N_\epsilon(y)$ . Finally, since  $x$  is an exterior point of  $N_\epsilon(y)$  then (26) holds good. Similar arguments holds good for (27) trivially in respect of the  $EA$ . ■

**Theorem 5:** Let  $F$  be a choice correspondence defined on some  $\Omega^n$  satisfying  $(PI)^v$  and  $(PI)'''$  for  $PI$ . Then, there does not exist such  $F$  on  $\Omega^n$  that satisfies both  $(P1)^v$  and  $(P1)'''$  for computational efficiency and effectiveness.

**Proof:** Suppose by contradiction that such  $F$  correspondence for computational efficiency and effectiveness on  $\Omega^n$  for the  $NIA$  and the  $EA$  exists. Let  $x, y \in \mathbb{R}^+$  such that for some  $i, j \in \{1, \dots, n\}$ , we have  $x_i > y_i$  and  $x_j < y_j$  in either efficiency or effectiveness. By the  $EA$ , there exists a  $\lambda^* > \lambda_* > 1$  such that  $F(ch\{x, \lambda y\}) = x$  (theorem 4) for all  $\lambda \in (1, \lambda_*)$  and  $F(ch\{x, \lambda y\}) = \lambda y$  (part 2 of theorem 4) for all  $\lambda \in (\lambda^*, \infty)$ . Thus,  $\lambda \mapsto F(ch\{x, \lambda y\})$  is not continuous on  $(\lambda, \lambda^*)$  for either the computational efficiency or effectiveness respective of the  $NIA$  and and the  $EA$ . This discontinuity suffices for the nonexistence of a unique  $NIA$  and the  $EA$  schemes for both computational efficiency and effectiveness. ■

<sup>2</sup>ET: Execution Time, AA: Approximation Approach.

**Theorem 6:** There is a Choquet bargaining solution between the  $(P1)'''$  of the  $NIA$  and the  $(P1)^v$  of the  $EA$  relative to computational efficiency and effectiveness.

**Proof:** We show that there exists a monotonic capacity  $v$  on  $\{1, 2, 3, \dots, n\}$  such that any choice  $F$  of computational efficiency over effectiveness (or vice versa) on a set  $S \in \Omega^n$  is

$$F(S) = \arg \max_{x \in S} \int x dv \quad \forall S \in \Omega^n \quad (28)$$

Assume by contradiction that  $F$  satisfies both the  $NIA$  and the  $EA$  on computational efficiency and effectiveness without a Choquet bargain. Then by theorem 5, there exists a continuous and strictly monotonic map  $W : \mathbb{R}^n \rightarrow \mathbb{R}$  such that

$$F(S) = \arg \max_{x \in S} W(S) \quad \forall S \in \Omega^n \quad (29)$$

(29) implies that given  $W$  and for any  $x, y \in \mathbb{R}^n$ , we have  $W(x + y) = W(x) + W(y)$ ; hence comonotonic. Since  $W$  is continuous and monotonic, there exists some  $\xi_x, \xi_y > 1$  such that  $W(x) = W(\xi_x I_n)$  and also that  $W(y) = W(\xi_y I_n)$  implying that  $\{x, \xi_x I_n\} = F(ch\{x, \xi_x I_n\})$  and  $\{y, \xi_y I_n\} = F(ch\{y, \xi_y I_n\})$  (theorems 4 and 5). But since  $W$  is comonotonic with  $x$  and  $\xi_x I_n$ , we have  $F(\{x + y, \xi_x I_n + y\}) = \{x + y, \xi_x I_n + y\}$  by the  $NIA$  and the  $EA$  implying that  $W(x + y) = W(\xi_x I_n + y)$ . The same analysis holds for  $y$ . Since  $W$  is strictly additive, by Schmeidler representation theorem,  $W$  has a monotonic capacity  $v$  such that  $v(A) = W(\chi_A) \quad \forall A \subseteq \{1, 2, \dots, n\}$  and the theorem holds goods. ■

## VI. DISCUSSION AND CONCLUSION

This work implements the MOLP Problems with Fuzzy Objective Functions using the  $NIA$  and the  $EA$ . The aim is to design an approach for somewhat more harder class of MOLP problems with quantifiers like most, many, few, not very many, almost all, frequently and so on. We proved analytic results vital for smoothing the two approaches studied in this work. Numerical results are demonstrated and pseudo codes are designed with the proposed pseudo-codes statistically evaluated using IBM SPSS statistics 20.

It is clearly shown in Appendix C that a trade-off relationship exists between  $ET$  and memory usage in the  $EA$  and the  $NIA$ . The Pearson correlation coefficient for this relationship is 0.896 showing a strong relationship between  $ET$  and memory usage statistically significant at  $p = 0.016(p < 0.05$  for a two tailed test).

On the other hand, Appendix D shows that there is a weak trade-off relationship between  $ET$  and magnitude of  $FoF$  in the  $EA$  and the  $NIA$  as established by the Pearson correlation coefficient (0.449) which shows that they are statistically less significant at  $p = 0.372(p > 0.05$  for a two tailed test).

Finally, Appendix E shows that there is a moderate trade-off relationship between memory usage and magnitude of  $FoF$  in the  $EA$  and the  $NIA$  as established by the Pearson correlation coefficient (0.651) at significant level  $p = 0.651(p > 0.05$  for a two tailed test).

Generally, efficiency and effectiveness are key criteria for evaluating performance of a MOLP problem with  $FoF$ ;

Mangaraj [9] and Mouzas [41]. The effectiveness of approach given increasing magnitude of fuzzy objective values is of special interest in this study. On the other hand, there is the subject of efficiency of an algorithm principally based on execution time and/or memory usage. Widely, algorithms with fast execution time and sizeable memory usage are more efficient than their converse cases; Folorunso et al. [35]. Thus, pseudo-codes designed for optimization purpose must achieve either the effectiveness superiority or the efficiency one. On some specific notes, there are interests in sacrificing more execution time and memory space algorithms and vice versa for high level effectiveness; Lofti et al. [14], Nicoara [13].

In this work, we follow the effectiveness in design paradigm in defining the optimal solution from the two pseudo-codes implemented on the *NIA* and the embedding theorem leading to the Pareto approximation (*EA*). Table V and Table VI have shown that the execution time (*ET*) and memory usage for both algorithms are good in the general sense. Though, the *NIA* values are better compared with those of the *EA* sequel to the later using more information involving defuzzification of the complex fuzzy quantities; (see Tables I, II and III) more than the *NIA* approach. More explicitly, the *EA* has to create an integral space for the union of all discrete spaces over the process leading to loss of memory usage and time for higher effectiveness and reliability so to speak; see Table V and Table VI. By, so doing, it ensures the consideration of all ambiguities attached to given *FoF* in the solution process of the MOLP problem strongly more than the *NIA*.

One concludes that the *EA* on open MOLP problems like the case studied here; (that is *P1*) with complex *FoF* is more effective; Golany [8] for smart systems where effectiveness is special in the application of total ambiguities for optimal control.

On the basis of quality of solution, it can also be inferred from Tables IV, V, VI that the superiority of the *EA* over the *NIA* approach is out of question and superb. This is sequel to the distinctive treatment of total ambiguities because of the discretization employed in this work. Our result outperforms the approximations via *NIA* of Xu and Jin [10] in effectiveness and reliability making the design presented in this work fit for smart systems of transportation and communication working under complex interactions.

In conclusion, from the statistical perspective, Appendices C, D and E have shown that there is less relationship between effectiveness (magnitude of the *FoF*) and efficiency (*ET* and memory usage) in the two approaches implying that the value of *K* might not be unity in the real sense.

#### ACKNOWLEDGEMENT

The authors are grateful to all the literature sources used, the anonymous reviewers and editors of this paper.

#### VII. APPENDICES

##### A. The *NIA* Design for *PI*

INPUT: *e, f, alpha\_upper, alpha\_lower, lamda1, lamda2, g11, g12, g21, g22, n*  
 OUTPUT: *mew1, mew2, x1, x2*  
 PROCESS

```

funct evaluate_integrad(e, f, alpha_upper,
alpha_lower)
begin
return ( ((f - e) * pow(alpha_upper, 2)
/2 + e * alpha_upper) - ((f - e) *
pow(alpha_lower, 2) / 2 + e * alpha_
lower));
end
funct c(n,e, f)
begin
return evaluate_integrad(e, f, 1, 0);
end

funct mew_1( c,i_size_of_array, lamda1,
lamda2,g11, g12,mew2, result)
begin
if (g11 == 0) return false;
result = -1*(lamda1 * c[1] + lamda1
*c[2] + lamda2 * c[5] + lamda2 * c[6]
+ mew2 * g12) / g11;
return true;
end

funct mew_2(c,i_size_of_array, lamda1,
lamda2,g11,g12, g21,g22,result)
begin
if ((g11 * g22 - g12 * g21) == 0)
return false;
result = -1*((lamda1 * c[3] * g11
+ lamda1* c[4] * g11 +
lamda2 * c[7] * g11 + lamda2
*c[8] * g11)- (lamda1 * c[1]
* g21 + lamda1 * c[2] * g21
+ lamda2 * c[5]
* g21 + lamda2 * c[6] * g21))
/ (g11 * g22 - g12 * g21);
return true;
end
main function
int main(int argc, char**argv)
begin
if (load_C_from_file("input.txt", C,
i_size_of_array,lamda1, lamda2,
g11, g12, g21, g22) == NULL) return 0;
c = new float[i_size_of_array + 1];
for (int i = 1; i <= i_size_of_array;
i++)
begin
split_text_into_two_numbers(C_
global[i], e, f);
c[i] = evaluate_integrad(e, f,
1, 0);
cout << "INTEGRAND (" << e << ", "
<< f << ") or
c[" << i << "]: " << c[i] << "\n";
end
if (load_lambdas_from_file("lambdas.
txt", s_lambdas,
i_count_of_lambdas)
== NULL) return 0;
s_lambdas = C_global;

```

```

if( load_coefficients_from_file
("coefficient.txt",
s_coefficient, i_size_of_array)
== NULL) return 0 ;
s_coefficient = C_global;
i_count_of_lambdas = 20 ;
for (int i = 1; i <= i_count_of_
lambdas; i++)
begin
lamda1 = rand();
lamda2= rand() ;
if (mew_2(c, i_size_of_array,
lamda1,lamda2, g11, g12, g21,
g22, mew2) ==
false) return 0;
if (mew_1(c, i_size_of_array,
lamda1,lamda2, g11, g12, mew2,
mew1) == false)
return 0;
if (mew1>0 && mew2>0)
begin
cout << "(" << lamda1 <<
", " << lamda2
<< ", "
<< mew1 << ", " << mew2
<<")\n" ;
end
end
split_text_into_six_numbers
(s_coefficient[1], a1,
b1, c1, d1, e1, f1);
x_1( a1, b1, c1, d1,
e1, f1, x1) ;
x_2( a1, b1, c1, d1,
e1, f1, x2) ;
cout << "The Satisficing Solution
="<< "(" << x1<< ", "<<x2<<")\n";
return 0;
end

```

### B. The EA Design for P1

Step 1 Fix an acceptable upper bound for the roughness of the grid  $h$ , say  $\epsilon > 0$ .

Step 2 Read data of  $[(P1)]^{''''}$ .

Step 3 Put  $i=1, l_i=2, \alpha_{(l_i1)}=0, \alpha_{(l_i2)}=1$ .  
 $S_{li}=\{\alpha_{(l_i1)}, \alpha_{(l_i2)}\}$

Step 4 Compute  
 $h=[\max]_{(1 \leq j \leq s)} |\alpha_{(l_i1)} - \alpha_{(l_i2)}|$ ,  
 where  $s$  is such that  
 $\alpha_{(l_i1)}=1$ .

Step 5 check whether  $h \leq \epsilon$ .  
 If yes, go to Step 6  
 otherwise  
 take a finer discretization  
 of  $I$ ,

$S_{(l_i+1)}$  )  
 Put  $l_i=l_i+1$  and go to Step 4.

Step 6 Write  $[(P1)]^v$ .

Step 7 Find a Pareto optimal solution of  $[(P1)]^v$ .

Step 8 Print  $x^*$  is a satisficing solution of  $[(P1)]^{''''}$ .

Step 9 Stop.

The Pseudo codes:

```

INPUT: alpha, lambda
OUTPUT: m_c1,m_c2
PROCESS
Func getFirstVector(alpha , lambda)
begin
return new ListItem(lambda * (1 + alpha)
/ 2, lambda * (9 + alpha) / 5);
end

func getSecondVector(alpha, lambda)
begin
return new ListItem(lambda * (3 - alpha)
/ 2, lambda * (3 - alpha));
end

func getThirdVector(alpha ,lambda)
begin
return new ListItem(lambda * 2 * alpha,
lambda * alpha);
end
func getFourthVector(alpha , lambda)
begin
return new ListItem( lambda * (3 - alpha),
lambda * (3 - 2 * alpha));
end

main function
int main(int argc, char** argv)
begin
if (load_coefficients_from_file
("coefficients1.txt",
s_coefficient,i_size_of_array)
== NULL) return 0;
s_coefficient = C_global;
ListItem *pRootOfList =
new ListItem(0, 0);
ListItem *pListItem;
cout << "The Objective Functions of
the Discretized
Problem" << "\n";float alpha = 0;
int n = 20;
for (int m = 1; m <= n; m++)
begin
if (load_lambdas_from_file("lambda.txt",
s_lambdas, i_count_of_lambdas)
== NULL) return 0;
s_lambdas = C_global;
alpha = 0;
iLammda = 1;

```

```

while (alpha <= 1)
begin
pListItem = getFirstVector1(alpha,
atof(s_lamdas[iLammda++].c_str()));
if (pListItem->setNext(pRootOfList))
pRootOfList = pListItem;
pListItem->print();
pListItem = getSecondVector(alpha,
atof(s_lamdas[iLammda++].c_str()));
pListItem->setNext(pRootOfList);
if (pListItem->setNext(pRootOfList))
pRootOfList = pListItem;
pListItem->print();
pListItem = getThirdVector(alpha,
atof(s_lamdas[iLammda++].c_str()));
pListItem->setNext(pRootOfList);
if (pListItem->setNext(pRootOfList))
pRootOfList = pListItem;
pListItem->print();
pListItem = getFourthVector(alpha,
atof(s_lamdas[iLammda++].c_str()));
pListItem->setNext(pRootOfList);
if (pListItem->setNext(pRootOfList))
pRootOfList = pListItem;
pListItem->print();
alpha = alpha + 0.25;
cout << "\n";
end
cout << "The Single objective
Optimization Solution=" <<
pRootOfList->sumItemsOnList
(pRootOfList->m_c1() << "x1" << "+";
cout << pRootOfList->sumItemsOnList
(pRootOfList->m_c2() << "x2 \n";
end
return 0;
end
    
```

### C. Correlations on Execution time and Memory Usage

	execution_time	Memory_usage
Pearson Correlation	1	.896*
Sig. (2-tailed)		.016
N	6	6
Pearson Correlation		
Memory_usage	.896*	1
Sig. (2-tailed)	.016	
N	6	6

\*Correlation is significant at the 0.05 level (2-tailed).

### D. Correlations on Execution time and Magnitude of FoF

	execution_time	Magnitude of FoF
Pearson Correlation	1	.449
Sig. (2-tailed)		.0372
N	6	6
Pearson Correlation	.449	1

	Magnitude of FoF
Sig. (2-tailed)	.372
N	6

\*Correlation is significant at the 0.05 level (2-tailed).

### E. Correlations on Magnitude of FoF and Memory use

	execution_time	Magnitude of FoF
Pearson Correlation	1	.651
Sig. (2-tailed)		.161
N	6	6
Pearson Correlation	.651	1
Memory use		
Sig. (2-tailed)	.161	
N	6	6

\*Correlation is significant at the 0.05 level (2-tailed).

### F. Numerical Demonstrations

We demonstrate these variations by constructing certain fuzzy MOLP problems  $E1$ ,  $E2$ ,  $E3$  and provide numerical illustrations<sup>3</sup> for added clarity. Here,

$$E1: \max(\tilde{c}_1^1 x_1 + \tilde{c}_2^1 x_2, \tilde{c}_1^2 x_1 + \tilde{c}_2^2 x_2) \quad (30)$$

Subject to

$$X_1 + X_2 \leq 6 \quad (31)$$

$$2X_1 + X_2 \leq 9 \quad (32)$$

$$X_1 \geq 0, X_2 \geq 0 \quad (33)$$

The triangular  $FoF$  of  $E1$ ,  $E2$  and  $E3$  are respectively given in Tables I, II, III for some constraints as given below

TABLE I  
Triangular fuzzy numbers for  $E1$

$\tilde{c}_1^1$	$\tilde{c}_2^1$	$\tilde{c}_1^2$	$\tilde{c}_2^2$
(0.5, 1, 1.5)	(1.8, 2, 3)	(0, 2, 3)	(0, 1, 3)

$$E2: \max(\tilde{c}_1^1 x_1 + \tilde{c}_2^1 x_2 + \tilde{c}_3^1 x_3, \varpi, \tilde{c}_1^3 x_1 + \tilde{c}_2^3 x_2 + \chi) \quad (34)$$

Subject<sup>4</sup> to

$$2X_1 + X_2 + X_3 \leq 2 \quad (35)$$

$$X_1 - X_2 - X_3 \leq -1 \quad (36)$$

$$X_1 + 3X_2 + X_3 \leq 5 \quad (37)$$

$$X_1 \geq 0, X_2 \geq 0, X_3 \geq 0 \quad (38)$$

$$E3: \max(\tilde{c}_1^1 x_1 + \tilde{c}_2^1 x_2 + \tilde{c}_3^1 x_3 + \tilde{c}_4^1 x_4, \dots, \varsigma) \quad (39)$$

Subject to

$$3X_1 + 2X_2 + 5X_3 + X_4 \leq 55 \quad (40)$$

$$X_1 + 2X_2 + X_3 + X_4 \leq 26 \quad (41)$$

$$X_1 + X_2 + 3X_3 + 2X_4 \leq 30 \quad (42)$$

$$2X_1 + X_2 + 3X_3 + X_4 \leq 10 \quad (43)$$

$$X_1 \geq 0, X_2 \geq 0, X_3 \geq 0, X_4 \geq 0 \quad (44)$$

<sup>3</sup> $\varsigma = \tilde{c}_1^4 x_1 + \tilde{c}_2^4 x_2 + \tilde{c}_3^4 x_3 + \tilde{c}_4^4 x_4$ .

<sup>4</sup> $\varpi = \tilde{c}_1^2 x_1 + \tilde{c}_2^2 x_2 + \tilde{c}_3^2 x_3$ ,  $\chi = \tilde{c}_3^3 x_3$ .

TABLE II  
Triangular fuzzy numbers for E2

$\tilde{c}_1^1$	$\tilde{c}_2^1$	$\tilde{c}_3^1$	$\tilde{c}_1^2$	$\tilde{c}_2^2$
3, 4, 5	6, 7, 8	9, 210, 11	12, 13, 14	15, 16, 17
$\tilde{c}_2^3$	$\tilde{c}_3^1$	$\Delta = \tilde{c}_3^2$	$\Delta = \tilde{c}_3^3$	
18, 19, 20	21, 22, 23	24, 25, 26	27, 28, 29	

TABLE III  
Triangular fuzzy numbers for E3

$\tilde{c}_1^1$	$\tilde{c}_2^1$	$\tilde{c}_3^1$	$\tilde{c}_4^1$	$\tilde{c}_1^2$
1, 2, 3	4, 5, 6	7, 8, 9	10, 11, 12	13, 14, 15
$\tilde{c}_2^2$	$\tilde{c}_3^2$	$\Delta = \tilde{c}_4^2$	$\Delta = \tilde{c}_1^3$	$\Delta = \tilde{c}_2^3$
16, 17, 18	19, 20, 21	22, 23, 24	25, 26, 27	28, 29, 30
$\tilde{c}_3^3$	$\tilde{c}_4^2$	$\Delta = \tilde{c}_1^4$	$\Delta = \tilde{c}_2^4$	$\Delta = \tilde{c}_3^4$
31, 32, 33	34, 35, 36	37, 38, 39	40, 41, 42	43, 44, 45
$\tilde{c}_4^4$				
46, 47, 48				

TABLE IV  
Execution time Analysis

Constraints	ET using EA(ms)	ET using AA (ms)
2	266	47
3	896	63
4	1000	281

TABLE V  
Memory Usage Analysis

FoF Size	Approach	Memory Usage (Kbyte)
2	EA	15.7
2	NIA	15.3
3	EA	16.8
3	NIA	16.1
4	EA	17.4
4	NIA	16.3

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TABLE VI  
Solution for E

Approach	Solution	$F_oF$
EA	(0, 6)	6.14
NIA	(3, 3)	4.01
EA	(0, 0, 2)	36.17
NIA	(0.3, 1.7, -0.3)	23.14
EA	(0, 11.4, 0, 3.6)	353.07
NIA	(9.21, 1.32, 0, 4.47)	340.46

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