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# Stochastic Vs Fuzzy Approaches To Multiobjective Mathematical Programming Under Uncertainty

**Cengiz Kahraman**



## **Stochastic Vs Fuzzy Approaches To Multiobjective Mathematical Programming Under Uncertainty:**

*Stochastic Versus Fuzzy Approaches to Multiobjective Mathematical Programming under Uncertainty* Shi-Yu

Huang, Jaques Teghem, 2012-12-06 Operations Research is a field whose major contribution has been to propose a rigorous formulation of often ill defined problems pertaining to the organization or the design of large scale systems such as resource allocation problems scheduling and the like While this effort did help a lot in understanding the nature of these problems the mathematical models have proved only partially satisfactory due to the difficulty in gathering precise data and in formulating objective functions that reflect the multi faceted notion of optimal solution according to human experts In this respect linear programming is a typical example of impressive achievement of Operations Research that in its deterministic form is not always adapted to real world decision making everything must be expressed in terms of linear constraints yet the coefficients that appear in these constraints may not be so well defined either because their value depends upon other parameters not accounted for in the model or because they cannot be precisely assessed and only qualitative estimates of these coefficients are available Similarly the best solution to a linear programming problem may be more a matter of compromise between various criteria rather than just minimizing or maximizing a linear objective function Lastly the constraints expressed by equalities or inequalities between linear expressions are often softer in reality than what their mathematical expression might let us believe and infeasibility as detected by the linear programming techniques can often be coped with by making trade offs with the real world

**Fuzzy Sets and Interactive Multiobjective Optimization** Masatoshi Sakawa, 2013-11-21 The main characteristics of the real world decision making problems facing humans today are multidimensional and have multiple objectives including economic environmental social and technical ones Hence it seems natural that the consideration of many objectives in the actual decision making process requires multiobjective approaches rather than single objective One of the major systems analytic multiobjective approaches to decision making under constraints is multiobjective optimization as a generalization of traditional single objective optimization Although multiobjective optimization problems differ from single objective optimization problems only in the plurality of objective functions it is significant to realize that multiple objectives are often noncommensurable and conflict with each other in multiobjective optimization problems With this observation in multiobjective optimization the notion of Pareto optimality or efficiency has been introduced instead of the optimality concept for single objective optimization However decisions with Pareto optimality or efficiency are not uniquely determined the final decision must be selected from among the set of Pareto optimal or efficient solutions Therefore the question is how does one find the preferred point as a compromise or satisficing solution with rational procedure This is the starting point of multiobjective optimization To be more specific the aim is to determine how one derives a compromise or satisficing solution of a decision maker DM which well represents the subjective judgments from a Pareto optimal or an efficient solution set

**Fuzzy Sets in Decision Analysis, Operations Research and Statistics** Roman

Slowiński, 2012-12-06 Fuzzy Sets in Decision Analysis Operations Research and Statistics includes chapters on fuzzy preference modeling multiple criteria analysis ranking and sorting methods group decision making and fuzzy game theory It also presents optimization techniques such as fuzzy linear and non linear programming applications to graph problems and fuzzy combinatorial methods such as fuzzy dynamic programming In addition the book also accounts for advances in fuzzy data analysis fuzzy statistics and applications to reliability analysis These topics are covered within four parts Decision Making Mathematical Programming Statistics and Data Analysis and Reliability Maintenance and Replacement The scope and content of the book has resulted from multiple interactions between the editor of the volume the series editors the series advisory board and experts in each chapter area Each chapter was written by a well known researcher on the topic and reviewed by other experts in the area These expert reviewers sometimes became co authors because of the extent of their contribution to the chapter As a result twenty five authors from twelve countries and four continents were involved in the creation of the 13 chapters which enhances the international character of the project and gives an idea of how carefully the Handbook has been developed

Interactive Multiobjective Decision Making Under Uncertainty Hitoshi Yano, 2017-02-03 Recently many books on multiobjective programming have been published However only a few books have been published in which multiobjective programming under the randomness and the fuzziness are investigated On the other hand several books on multilevel programming have been published in which multiple decision makers are involved in hierarchical decision situations In this book we introduce the latest advances in the field of multiobjective programming and multilevel programming under uncertainty The reader can immediately use proposed methods to solve multiobjective programming and multilevel programming which are based on linear programming or convex programming technique Organization of each chapter is summarized as follows In Chapter 2 multiobjective programming problems with random variables are formulated and the corresponding interactive algorithms are developed to obtain a satisfactory solution in which the fuzziness of human s subjective judgment for permission levels are considered In Chapter 3 multiobjective programming problems with fuzzy random variables are formulated and the corresponding interactive algorithms are developed to obtain a satisfactory solution in which not only the uncertainty of fuzzy random variables but also the fuzziness of human s subjective judgment for permission levels are considered In Chapter 4 multiobjective multilevel programming is discussed and the interactive algorithms are developed to obtain a satisfactory solution in which the hierarchical decision structure of multiple decision makers is reflected In Chapter 5 two kinds of farm planning problems are solved by applying the proposed method in which cost coefficients of crops are expressed by random variables

**Fuzzy Multi-Criteria Decision Making** Cengiz Kahraman, 2008-08-09 In trying to make a satisfactory decision when imprecise and multicriteria situations are involved a decision maker has to use a fuzzy multicriteria decision making method Fuzzy Multi Criteria Decision Making MCDM presents fuzzy multiattribute and multiobjective decision making methodologies by distinguished MCDM researchers In

summarizing the concepts and results of the most popular fuzzy multicriteria methods using numerical examples this work examines all the fuzzy multicriteria methods recently developed such as fuzzy AHP fuzzy TOPSIS interactive fuzzy multiobjective stochastic linear programming fuzzy multiobjective dynamic programming grey fuzzy multiobjective optimization fuzzy multiobjective geometric programming and more Each of the 22 chapters includes practical applications along with new developments results This book may be used as a textbook in graduate operations research industrial engineering and economics courses It will also be an excellent resource providing new suggestions and directions for further research for computer programmers mathematicians and scientists in a variety of disciplines where multicriteria decision making is needed

**Fuzzy Multiple Objective Decision Making** Young-Jou Lai, Ching-Lai Hwang, 2012-12-06 In the last 25 years the fuzzy set theory has been applied in many disciplines such as operations research management science control theory artificial intelligence expert system etc In this volume methods and applications of crisp fuzzy and possibilistic multiple objective decision making are first systematically and thoroughly reviewed and classified This state of the art survey provides readers with a capsule look into the existing methods and their characteristics and applicability to analysis of fuzzy and possibilistic programming problems To realize practical fuzzy modelling it presents solutions for real world problems including production manufacturing location logistics environment management banking finance personnel marketing accounting agriculture economics and data analysis This book is a guided tour through the literature in the rapidly growing fields of operations research and decision making and includes the most up to date bibliographical listing of literature on the topic

**Fuzzy Logic** R. Lowen, M.R. Roubens, 2012-12-06 Fuzzy Logic State of the Art covers a wide range of both theory and applications of fuzzy sets ranging from mathematical basics through artificial intelligence computer management and systems science to engineering applications Fuzzy Logic will be of interest to researchers working in fuzzy set theory and its applications

**Preferences and Decisions under Incomplete Knowledge** Janos Fodor, Bernard De Baets, Patrice Perny, 2013-11-11 Nowadays decision problems are pervaded with incomplete knowledge i.e. imprecision and/or uncertain information both in the problem description and in the preferential information In this volume leading scientists in the field address various theoretical and practical aspects related to the handling of this incompleteness The problems discussed are taken from multi objective linear programming rationality considerations in preference modelling non probabilistic utility theory data fusion group decision making and multicriteria decision aid The book is oriented towards researchers graduate and postgraduate students in decision analysis fuzzy sets and fuzzy logic and operations research management science

**Fuzzy Set Theory** R. Lowen, 2012-12-06 The purpose of this book is to provide the reader who is interested in applications of fuzzy set theory in the first place with a text to which he or she can refer for the basic theoretical ideas concepts and techniques in this field and in the second place with a vast and up to date account of the literature Although there are now many books about fuzzy set theory and mainly about its applications e.g. in control theory there is not really a

book available which introduces the elementary theory of fuzzy sets in what I would like to call a good degree of generality To write a book which would treat the entire range of results concerning the basic theoretical concepts in great detail and which would also deal with all possible variants and alternatives of the theory such as e g rough sets and L fuzzy sets for arbitrary lattices L with the possibility probability theories and interpretations with the foundation of fuzzy set theory via multi valued logic or via categorical methods and so on would have been an altogether different project This book is far more modest in its mathematical content and in its scope

**Interactive Fuzzy Optimization** Mario Fedrizzi, Marc Roubens, 2012-12-06 The title of this book seems to indicate that the volume is dedicated to a very specialized and narrow area i e to the relationship between a very special type of optimization and mathematical programming The contrary is however true Optimization is certainly a very old and classical area which is of high concern to many disciplines Engineering as well as management politics as well as medicine artificial intelligence as well as operations research and many other fields are in one way or another concerned with optimization of designs decisions structures procedures or information processes It is therefore not surprising that optimization has not grown in a homogeneous way in one discipline either Traditionally there was a distinct difference between optimization in engineering optimization in management and optimization as it was treated in mathematical sciences However for the last decades all these fields have to an increasing degree interacted and contributed to the area of optimization or decision making In some respects new disciplines such as artificial intelligence descriptive decision theory or modern operations research have facilitated or even made possible the interaction between the different classical disciplines because they provided bridges and links between areas which had been developing and applied quite independently before The development of optimiatiion over the last decades can best be appreciated when looking at the traditional model of optimization For a well structured Le

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