

Solutions of Fuzzy Linear Systems

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Received on 07.01.2009. Accepted for Publication on 04.07.2009

Abstract

In this paper, we investigate the solution of system of fuzzy linear equations, $Ax = b$, where A is a crisp real $n \times n$ matrix and b is a vector consisting of n triangular fuzzy numbers. Assuming that the unknown vector x is a fuzzy number vector of the same type as b , and defining the addition and scalar-multiplication by Zadeh's extension principle, we propose a method of solution that replaces the $n \times n$ fuzzy system by a $3n \times 3n$ crisp linear system $MX = B$, where M is a block symmetric matrix depending on A and B is a vector whose components are rearranged parameters of the fuzzy numbers in b . We provide conditions for the existence of a unique fuzzy solution of the system under investigation. We use the *Mathematica* package for symbolic and numeric computation.

Keywords: System of Fuzzy Linear Equations, Fuzzy Linear Equations, Triangular Fuzzy Numbers, Block matrix, Block Symmetric Matrix, Determinant of Block Matrix, Inverse of Block Matrix.

I. Introduction

In application of mathematics to problems in sciences and engineering, one often encounters systems of linear equations. Various methods have been developed to solve such systems analytically or numerically. Since in many applications, some parameters need to be represented by fuzzy numbers rather than crisp numbers, it is important that we address the problem of solving linear systems $Ax = b$, where some or all components of the matrix A and the vector b are fuzzy numbers. Such a system of fuzzy linear equations (SFLE, in short) has been investigated by a host of researchers, including Friedman¹, Peeva², Zhang³.

In this paper, a particular method for solving a SFLE $Ax = b$ is presented, where $A = (a_{ij})$, $1 \leq i, j \leq n$ is a crisp $n \times n$ matrix and b is a vector of triangular fuzzy numbers (TrFN), assuming the unknown vector x is also a TrFN. First of all we transform the $n \times n$ fuzzy system $Ax = b$ to a $3n \times 3n$ crisp system $MX = B$, where M is a block symmetric matrix constructed from A , and B is a vector of rearranged parameters of the fuzzy numbers in b . We define the conditions for existence of a unique fuzzy solution and then solve the expanded system numerically. An algorithm is given to solve the system and we also develop a programming code in *Mathematica*. For *Mathematica* we refer to [Don⁴, Wolfram⁵]. Finally the validity of the algorithm and program is illustrated by solving some examples.

II. Preliminaries

L.A. Zadeh⁶ first introduced the concept of fuzzy sets, and today fuzzy mathematical literature abounds with studies on fuzzy numbers and their applications. For characterizations of fuzzy numbers and their arithmetic operations, we refer to

[Congxin and Ma^{7,8}, Dubois and Prade⁹, Goetschel and Voxman¹⁰, Kaufman and Gupta¹¹, Klir and Yuan¹²].

In [12], a fuzzy number is defined as follows:

Definition 2.1 (Fuzzy Number)

A fuzzy set $\mu : \mathbf{R} \rightarrow I = [0,1]$ is said to be a fuzzy number if it possesses the following properties

1. μ is a normal fuzzy set ;
2. for every $\alpha \in (0,1]$, the α -cut, μ^α is a closed interval denoted by $[\underline{\mu}(\alpha), \overline{\mu}(\alpha)]$;
3. the support of μ , μ^{0+} , is bounded.

We shall denote the set of all fuzzy numbers by $\mathbf{FN}(\mathbf{R})$.

In this paper, we shall be using triangular fuzzy numbers, as such numbers are most commonly used.

Definition 2.2 (Triangular Fuzzy Number)

A fuzzy number $\mu \in \mathbf{FN}(\mathbf{R})$ is said to be a triangular fuzzy number (TrFN, in short) if there exists three real numbers p , q and s such that $p \leq q \leq s$, and

1. $\mu(x) = 1$, for $x = q$;
2. for every $\alpha \in I_0 = (0,1]$,
 $\mu^\alpha = [\underline{\mu}(\alpha), \overline{\mu}(\alpha)] = [p + (q - p)\alpha, s - (s - q)\alpha]$;
3. $\mu^{0+} = (p, s)$.

Such a fuzzy number will be denoted by $Tr[p, q, s]$, and the set of all triangular fuzzy numbers will be denoted by

$TrFN(\mathbf{R})$. $[p, q, s]$ is called the parameter-vector of $Tr[p, q, s]$. In case $p < q < s$, the membership function of $Tr[p, q, s]$ is

$$\mu(x) = \begin{cases} 0 & , \text{ if } x < p \\ (x - p)/(q - p) & , \text{ if } p \leq x < q \\ 1 & , \text{ if } x = q \\ (s - x)/(s - q) & , \text{ if } q < x \leq s \\ 0 & , \text{ if } x > s \end{cases}$$

For such functions, we have:

Proposition 2.1 [11]

If $\mu = Tr[p, q, s]$, $\gamma = Tr[k, l, m]$ and c is a real number, then

- I. $\mu = \gamma$ if and only if $p = k$, $q = l$ and $s = m$.
- II. $\mu + \gamma = Tr[p + k, q + l, s + m]$.
- III. $c\mu = \begin{cases} Tr[cp, cq, cs] & , \text{ if } c \geq 0 \\ Tr[cs, cq, cp] & , \text{ if } c < 0. \end{cases}$

III. The Model and Solution

Consider the system of fuzzy linear equations (SFLE, in short)

$$\left. \begin{aligned} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n &= b_2 \\ \vdots & \\ a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n &= b_n \end{aligned} \right\} \quad (3.1)$$

in ‘‘unknowns’’ x_1, x_2, \dots, x_n , where the coefficients $a_{ij} \in \mathbf{R}$ for $1 \leq i, j \leq n$ and $b_i = Tr[p_i, q_i, s_i] \in TrFN(\mathbf{R})$ for $1 \leq i \leq n$. In matrix-vector form (3.1) can be expressed as

$$Ax = b, \quad (3.2)$$

where $A = (a_{ij})$, $1 \leq i, j \leq n$, is a crisp $n \times n$ matrix and $b = (b_1, b_2, \dots, b_n)^t$ is a column vector of $TrFN$'s, $b_i = Tr[p_i, q_i, s_i]$, $1 \leq i \leq n$ and $x = (x_1, x_2, \dots, x_n)^t$ is an unknown column vector.

Definition 3.1

$$\begin{aligned} m_{11}u_1 + \dots + m_{1n}u_n + m_{1,n+1}v_1 + \dots + m_{1,2n}v_n + m_{1,2n+1}w_1 + \dots + m_{1,3n}w_n &= p_1 \\ \dots & \\ m_{n1}u_1 + \dots + m_{nn}u_n + m_{n,n+1}v_1 + \dots + m_{n,2n}v_n + m_{n,2n+1}w_1 + \dots + m_{n,3n}w_n &= p_n \end{aligned}$$

A vector $x = (x_1, x_2, \dots, x_n)^t \in TrFN(\mathbf{R})^n$, where $x_i = Tr[u_i, v_i, w_i]$, $1 \leq i \leq n$, is called a *solution* of the SFLE (3.2) if

$$\sum_{j=1}^n a_{ij}Tr[u_j, v_j, w_j] = Tr[p_i, q_i, s_i], \quad 1 \leq i \leq n. \quad (3.3)$$

The system (3.2) does not always have a solution, as we shall see.

IV. The Solution Procedure

Suppose that system (3.2) has a solution $x = (x_1, x_2, \dots, x_n)^t \in TrFN(\mathbf{R})^n$, where $x_i = Tr[u_i, v_i, w_i]$, $1 \leq i \leq n$. Then the i -th equation of the system (3.2) is

$$a_{i1}Tr[u_1, v_1, w_1] + \dots + a_{in}Tr[u_n, v_n, w_n] = Tr[p_i, q_i, s_i] \quad (4.1)$$

If $a_{ij} \geq 0$, $1 \leq j \leq n$, then this simplifies to

$$Tr \left[\sum_{j=1}^n a_{ij}u_j, \sum_{j=1}^n a_{ij}v_j, \sum_{j=1}^n a_{ij}w_j \right] = Tr[p_i, q_i, s_i] \quad (4.2)$$

and we get three crisp equations

$$\sum_{j=1}^n a_{ij}u_j = p_i, \quad \sum_{j=1}^n a_{ij}v_j = q_i, \quad \sum_{j=1}^n a_{ij}w_j = s_i. \quad (4.3)$$

But if any $a_{ij} < 0$, the above simplification is not possible

However, the SFLE (3.2) can be expanded to a $3n \times 3n$ crisp system of linear equations by defining m_{ij} for $1 \leq i, j \leq 3n$ as follows:

for $k = 0$ and 1 and $1 \leq i, j \leq n$,

$$m_{2kn+i, 2kn+j} = \begin{cases} a_{ij} & \text{if } a_{ij} > 0 \\ 0 & \text{if } a_{ij} \leq 0 \end{cases}, \quad (4.4)$$

$$m_{2kn+i, 2(1-k)n+j} = \begin{cases} a_{ij} & \text{if } a_{ij} < 0 \\ 0 & \text{if } a_{ij} \geq 0 \end{cases}, \quad (4.5)$$

$$\begin{aligned} m_{n+i, n+j} &= a_{ij} \quad \text{and} \\ m_{i, n+j} = m_{n+i, j} = m_{n+i, 2n+j} = m_{2n+i, n+j} &= 0 \end{aligned} \quad (4.6)$$

The expanded crisp system is

$$K_2 = \begin{pmatrix} M_1 + M_2 & O & O \\ O & A & O \\ M_2 & O & M_1 - M_2 \end{pmatrix}.$$

It follows that

$$\begin{aligned} \det(M) &= \det(K_2) \\ &= \det \left((M_1 + M_2) \begin{pmatrix} A & O \\ O & M_1 - M_2 \end{pmatrix} - (O \ O) \begin{pmatrix} O \\ M_2 \end{pmatrix} \right) \\ &= \det \left(A \begin{pmatrix} A & O \\ O & M_1 - M_2 \end{pmatrix} \right) \\ &= \det(A) \det(A) \det(M_1 - M_2) \\ &= (\det(A))^2 \det(M_1 - M_2) \\ &= (\det(A))^2 \det(\bar{A}) \end{aligned}$$

$$\text{Thus } \det(M) = (\det(A))^2 \det(\bar{A}).$$

Therefore $\det(M) \neq 0$ if and only if $\det(A) \neq 0$ and $\det(\bar{A}) \neq 0$.

This concludes the proof.

Theorem 5.2

If the matrix M , as defined in (4.11), is invertible, then

$$M^{-1} = \begin{pmatrix} G_1 & O & G_2 \\ O & A^{-1} & O \\ G_2 & O & G_1 \end{pmatrix}, \quad (5.2)$$

$$\begin{aligned} \text{where } G_1 &= \frac{1}{2} \left((M_1 + M_2)^{-1} + (M_1 - M_2)^{-1} \right) \\ &= \frac{1}{2} (A^{-1} + \bar{A}^{-1}) \end{aligned} \quad (5.3)$$

$$\begin{aligned} G_2 &= \frac{1}{2} \left((M_1 + M_2)^{-1} - (M_1 - M_2)^{-1} \right) \\ &= \frac{1}{2} (A^{-1} - \bar{A}^{-1}) \end{aligned} \quad (5.4)$$

Proof:

Let M be an invertible matrix. Now in order to calculate M^{-1} , we observe that

$$\begin{pmatrix} M_1 & O & M_2 \\ O & A & O \\ M_2 & O & M_1 \end{pmatrix} \begin{pmatrix} G_{11} & G_{12} & G_{13} \\ G_{21} & G_{22} & G_{23} \\ G_{31} & G_{32} & G_{33} \end{pmatrix} = \begin{pmatrix} I_n & O & O \\ O & I_n & O \\ O & O & I_n \end{pmatrix},$$

where I_n is an $n \times n$ identity matrix, and which leads to the following relations:

- (i) $M_1 G_{11} + M_2 G_{31} = I_n$
- (ii) $AG_{21} = O$
- (iii) $M_2 G_{11} + M_1 G_{31} = O$
- (iv) $M_1 G_{12} + M_2 G_{32} = O$
- (v) $AG_{22} = I_n$
- (vi) $M_2 G_{12} + M_1 G_{32} = O$

$$\text{(vii) } M_1 G_{13} + M_2 G_{33} = O$$

$$\text{(viii) } AG_{23} = O$$

$$\text{(ix) } M_2 G_{13} + M_1 G_{33} = I_n$$

Now from (i) and (iii) we get

$$G_{11} + G_{31} = (M_1 + M_2)^{-1} \quad \text{and}$$

$$G_{11} - G_{31} = (M_1 - M_2)^{-1}$$

which give

$$G_{11} = \frac{(M_1 + M_2)^{-1} + (M_1 - M_2)^{-1}}{2} = \frac{A^{-1} + \bar{A}^{-1}}{2}$$

and

$$G_{31} = \frac{(M_1 + M_2)^{-1} - (M_1 - M_2)^{-1}}{2} = \frac{A^{-1} - \bar{A}^{-1}}{2}.$$

Similarly from (vii) and (ix), we obtain

$$\begin{aligned} G_{33} &= \frac{(M_1 + M_2)^{-1} + (M_1 - M_2)^{-1}}{2} \\ &= \frac{A^{-1} + \bar{A}^{-1}}{2} = G_{11} \end{aligned}$$

and

$$\begin{aligned} G_{13} &= \frac{(M_1 + M_2)^{-1} - (M_1 - M_2)^{-1}}{2} \\ &= \frac{A^{-1} - \bar{A}^{-1}}{2} = G_{31}. \end{aligned}$$

Again considering (iv) and (vi), as $M_1 + M_2 = A \neq O$ and $M_1 - M_2 = \bar{A} \neq O$, we obtain

$$G_{12} + G_{32} = O \quad \text{and} \quad G_{12} - G_{32} = O$$

which give $G_{12} = G_{32} = O$.

Also from (ii), (v) and (viii), we get

$$G_{21} = O, \quad G_{22} = A^{-1} \quad \text{and} \quad G_{23} = O.$$

Now letting $G_{11} = G_{33} = G_1$ and $G_{13} = G_{31} = G_2$, the proof is completed.

Once M^{-1} , as defined in (5.2), is calculated by (5.3) and (5.4), we have, from (4.14)

$$\begin{pmatrix} u \\ v \\ w \end{pmatrix} = \begin{pmatrix} G_1 p + G_2 s \\ A^{-1} q \\ G_2 p + G_1 s \end{pmatrix}. \quad (5.5)$$

Rearranging, we get

$$[u, v, w] = [G_1 p + G_2 s, A^{-1} q, G_2 p + G_1 s] \quad (5.6)$$

The i -th row of the right-hand side of (5.5) is a parameter vector of a trapezoidal fuzzy number if and only if

$$(G_1 p + G_2 s)_i \leq (A^{-1} q)_i \leq (G_2 p + G_1 s)_i \quad (5.7)$$

Thus we conclude

Theorem 5.3

The system $Ax = b$ in (3.2) has a unique solution

$$x = (x_1, x_2, \dots, x_n)^t \in \text{TrFN}(\mathbf{R})^n, \quad \text{where}$$

$x_i = \text{Tr}[u_i, v_i, w_i], 1 \leq i \leq n$, if and only if the following conditions hold:

- i). A and \bar{A} are both nonsingular, where \bar{A} is as in (5.1);
- ii). $G_1 p + G_2 s \leq A^{-1} q \leq G_2 p + G_1 s$,
where G_1, G_2 are as in (5.3) and (5.4), and p, q, s are as in (4.16).

VI. Computation of Solution using MATHEMATICA

Summarizing the discussion in the previous section, we have the following algorithm for the calculating the solution of SFLE (3.2).

- Step 1. Input the matrix A .
- Step 2. Input b as a matrix whose rows are the parameter-vectors of the TrFNs.
- Step 3. Compute $\det(A)$.
If $\det(A) = 0$, print "The method does not lead to a solution" and stop.
Else, continue.
- Step 4. Compute M_1 and M_2 (as defined in (4.12-13)).
- Step 5. Set $\bar{A} = M_1 - M_2$ and compute $\det(\bar{A})$.
If $\det(\bar{A}) = 0$, print "The method does not lead to a solution" and stop.
Else, continue.
- Step 6. Compute A^{-1} and \bar{A}^{-1} .

Step 7. Set $G_1 = \frac{1}{2} (A^{-1} + \bar{A}^{-1})$ and

$$G_2 = \frac{1}{2} (A^{-1} - \bar{A}^{-1}).$$

Step 8. Set $p = \text{col}(1)$ of b , $q = \text{col}(2)$ of b and $s = \text{col}(3)$ of b .

Step 9. Compute $u = G_1 \cdot p + G_2 \cdot s$, $v = A^{-1} \cdot q$ and $w = G_2 \cdot p + G_1 \cdot s$.

Step 10. Check whether $u \leq v \leq w$.

If any of these inequalities is false, print, "The system does not have TrFN-vector solution", and end.

Else, print, "The system has unique TrFN-vector solution" and continue.

Step 11. Set the solution vector $x = (x_i)$, where

$$x_i = (u_i, v_i, w_i), 1 \leq i \leq n.$$

Step 12. The solution vector is $(Tr[x_i])_{1 \leq i \leq n}$,

where x_i is the i -th component of the vector x .

We illustrate the above procedure with four examples using *Mathematica* code.

```

solution[A_, b_] := If[Det[A] == 0, Print["The method does not lead to a solution"],
  n = Dimensions[A][[1]];
  M1 := Table[If[A[[i, j]] >= 0, A[[i, j]], 0], {i, n}, {j, n}];
  M2 := Table[If[A[[i, j]] <= 0, A[[i, j]], 0], {i, n}, {j, n}];
  A_bar := M1 - M2;
  If[Det[A_bar] == 0, Print["The method does not lead to a solution"],
    G1 = (Inverse[A] + Inverse[A_bar]) / 2;
    G2 = (Inverse[A] - Inverse[A_bar]) / 2;
    p = Transpose[b][[1]]; q = Transpose[b][[2]]; s = Transpose[b][[3]];
    u = G1.p + G2.s; v = Inverse[A].q; w = G2.p + G1.s;
    test = Table[u[[i]] <= v[[i]] <= w[[i]], {i, n}];
    truth = Table[True, {i, n}];
    If[test <= truth, Print["The system does not have TrFN-vector solution"],
      Print["The system has unique TrFN-vector solution"];
    x = N[Table[{u[[i]], v[[i]], w[[i]]}, {i, n}]]];
```

Example 2 (A is singular)

```

Clear[A, b]
A = {{2, 0, 1}, {4, 2, 3}, {-5, 3, -1}};
b = {{3, 8, 11}, {-8, -4, 1}, {-2, 0, 5}};
solution[A, b]

```

The method does not lead to a solution

Example 3 (\bar{A} is singular)

```
Clear[A, b]
A = {{1, -1}, {1, 1}};
b = {{-1, 3, 5}, {-4, 1, 8}};
solution[A, b]
```

The method does not lead to a solution

Example 4 (Solution fails)

```
Clear[A, b]
A = {{2, 3, 1}, {-4, 0, 3}, {1, 2, -1}};
b = {{-1, 2, 6}, {3, 5, 8}, {-2, 1, 3}};
solution[A, b]
```

The system does not have TrFN-vector solution

Example 5 (Solution exists)

```
Clear[A, b]
A = {{1, 2, -1, 0, 1}, {-1, 3, 2, 1, 0}, {0, -1, 3, 2, -1}, {2, 0, 1, -1, 3}, {1, -2, 0, 2, 1}};
b = {{2, 10, 17}, {-4, 9, 18}, {-13, -3, 8}, {-8, 0, 10}, {-2, 4, 13}};
solution[A, b]
```

The system has unique TrFN-vector solution

```
{{-1., 0., 2.}, {1., 3., 4.}, {-4., -2., 0.}, {3., 4., 5.}, {1., 2., 3.}}
```

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