Recent Research in Science and Technology 2012, 4(5): 10-14 ISSN: 2076-5061 Available Online: http://recent-science.com/



# Different strategies to solve fuzzy linear programming problems

# S. Sagaya Roseline and E.C. Henry Amirtharaj

Department of Mathematics, Bishop Heber College, Tiruchirappalli-620017, Tamilnadu, India.

# Abstract

Fuzzy linear programming problems have an essential role in fuzzy modeling, which can formulate uncertainty in actual environment In this paper we present methods to solve (i) the fuzzy linear programming problem in which the coefficients of objective function are trapezoidal fuzzy numbers, the coefficients of the constraints, right hand side of the constraints are triangular fuzzy numbers, and (ii) the fuzzy linear programming problem in which the variables are trapezoidal fuzzy variables, the coefficients of objective function and right hand side of the constraints are trapezoidal fuzzy numbers, (iii) the fuzzy linear programming problem in which the variables are trapezoidal fuzzy variables, the coefficients of objective function and right hand side of the constraints are trapezoidal fuzzy numbers, (iii) the fuzzy linear programming problem in which the coefficients of objective function, the coefficients of the constraints, right hand side of the constraints are triangular fuzzy numbers. Here we use  $\alpha$  –cut and ranking functions for ordering the triangular fuzzy numbers and trapezoidal fuzzy numbers. Finally numerical examples are provided to illustrate the various methods of the fuzzy linear programming problem and compared with the solution of the problem obtained after defuzzyfing in the beginning using ranking functions.

**Keywords:** Fuzzy sets, α - cut, Fuzzy numbers, trapezoidal fuzzy number, triangular fuzzy number , Ranking function, fuzzy linear programming problem.

## INTRODUCTION

Fuzzy set theory has been applied to many fields of Operations Research. The concept of fuzzy linear programming (FLP) was first formulated by Zimmermann[12]. Fuzzy Linear Programming Problems have an essential role in fuzzy modeling which can formulate uncertainty in actual environment. Afterwards, many authors ([2],[3],[4],[7],[ 8],[9],[10],[11]) considered various types of the Fuzzy Linear Programming Problems and proposed several approaches for solving these problems.

Ranking fuzzy numbers is one of the fundamental problems of fuzzy arithmetic and fuzzy decision making. Fuzzy numbers must be ranked before an action is taken by a decision maker. Real numbers can be linearly ordered by the relation  $\leq$  or  $\geq$ , however this type of inequality does not exist in fuzzy numbers. Since fuzzy numbers are represented by possibility distribution, they can overlap with each other and it is difficult to determine clearly whether one fuzzy number is larger or smaller than other. An efficient method for ordering the fuzzy number is by the use of a ranking function, which maps each fuzzy number into the real line, where a natural order exists. The concept of ranking function for comparing normal fuzzy numbers is compared in [6].

In this paper we present methods to solve (i) the fuzzy LPP in which the coefficients of objective function are trapezoidal fuzzy numbers, the coefficients of the constraints, right hand side of the constraints are triangular fuzzy numbers, and (ii) the fuzzy LPP in which the variables are trapezoidal fuzzy variables, the coefficients of objective function and right hand side of the constraints are

Received: March 05, 2012; Revised: April 18, 2012; Accepted: May 24, 2012.

\*Corresponding Author

S. Sagaya Roseline

Department of Mathematics, Bishop Heber College, Tiruchirappalli-620017, Tamilnadu, India.

Tel: +91-9791355192 Email: sagaya\_rose@yahoo.co.in trapezoidal fuzzy numbers, (iii) the fuzzy LPP in which the coefficients of objective function, the coefficients of the constraints, right hand side of the constraints are triangular fuzzy numbers using  $\alpha$  –cut and ranking functions. Numerical examples are provided to illustrate the various methods of the fuzzy linear programming problem and compared with the solution of the problem obtained after defuzzyfing in the beginning using ranking functions.

## **Preliminaries**[1][8][9][10]

Definition : Let X be a classical set of objects called the universe whose generic elements are denoted by x. The membership in a crisp subset of X is often viewed as characteristic function  $\mu_A(x)$  from X to {0, 1} such that

$$\mu_A(x) = 1$$
, if  $x \in A$ 

= 0, otherwise.where {0, 1} is called valuation set.

If the valuation set is allowed to be the real interval [0, 1], A is called a fuzzy set.  $\mu_A(x)$  is the degree of membership of x in A. The closer the value of  $\mu_A(x)$  is to 1, the more x belong to A. Therefore, A is completely characterized by the set of ordered pairs: A = { (x,  $\mu_A(x)$ ) / x  $\in$  X }

Definition :The support of a fuzzy set A is the crisp subset of X and is presented as :  $P_{\text{true}} = A_{\text{true}} (Y_{\text{true}} (x) \times Q_{\text{true}})$ 

Supp A = { x  $\in$  X /  $\mu_A(x) > 0$  }

Definition :The  $\alpha$  level ( $\alpha$  – cut) set of a fuzzy set A is a crisp subset of X and is denoted by A $\alpha$  = { ( $x \in X / \mu_A(x) > \alpha$ ) }

Definition : A fuzzy set A in X is convex if  $\mu_A(\lambda x + (1-\lambda)y) \ge \min \{ \mu_A(x), \mu_A(y) \}$  x,y  $\in$  X and  $\lambda \in [0, 1]$ . Alternatively, a fuzzy set is convex if all  $\alpha$  level sets are convex . Note that in this paper we suppose that X = R.

Definition : A fuzzy number à is a convex normalized fuzzy set on

the real line R such that

1) it exists at least one  $x_0 \in R$  with  $\mu_A(x_0) = 1$ .

2)  $\mu_A(x)$  is piecewise continuous.

Among the various types of fuzzy numbers, triangular and trapezoidal fuzzy numbers are of the most important.

Definition : We can define trapezoidal fuzzy number  $\tilde{A}$  as  $\tilde{A} = (a_1, a_2, a_3, a_4)$  the membership function of this fuzzy number will be interpreted as

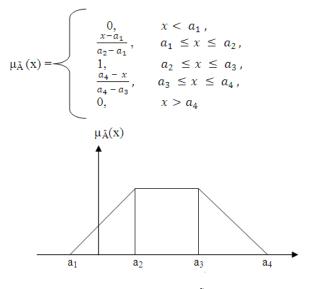
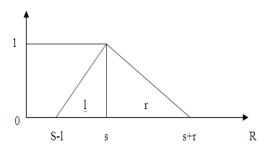


Fig. 1. Trapezoidal fuzzy number  $\tilde{A} = (a_1, a_2, a_3, a_4)$ 

 $\alpha$  – cut interval for this shape is written below For all  $\alpha \in [0, 1]$   $\tilde{A}_{\alpha} = [(a_2 - a_1)\alpha + a_1, -(a_4 - a_3)\alpha + a_4]$ Let F(R) denote the set of all trapezoidal fuzzy numbers.

Definition :Triangular fuzzy number  $\tilde{A}$  can be represented by three real numbers, s, l, r whose meanings are defined as



Using this representation we write  $\tilde{A} = (s, l, r)$ Let  $F_1(R)$  be the set of all triangular fuzzy numbers.

## **Operations of Trapezoidal Fuzzy Number**

Let  $\tilde{A} = (a_1, a_2, a_3, a_4)$  and  $\tilde{B} = (b_1, b_2, b_3, b_4)$  be two trapezoidal fuzzy numbers. Addition :  $\tilde{A} (+) \tilde{B} = (a_1, a_2, a_3, a_4) (+) (b_1, b_2, b_3, b_4)$ =  $(a_1 + b_1, a_2 + b_2, a_3 + b_3, a_4 + b_4)$ Subtraction:  $\tilde{A} (-) \tilde{B} = (a_1, a_2, a_3, a_4) (-) (b_1, b_2, b_3, b_4)$ =  $(a_1 - b_4, a_2 - b_3, a_3 - b_2, a_4 - b_1)$ Scalar Multiplication : x > 0,  $x \tilde{A} = (xa_1, xa_2, xa_3, xa_4)$  $x < 0, x \tilde{A} = (xa_4, xa_3, xa_2, xa_1)$ 

#### Multiplication:

Multiplication of two trapezoidal fuzzy numbers need not be a trapezoidal fuzzy number. But in many cases, the operation results from multiplication is approximated trapezoidal shape. Multiplication operations should be done by using membership functions. For the approximation of operation results, we use  $\alpha$  – cut interval.

## **Operations of Triangular Fuzzy Number**

Let  $\tilde{A} = (s_1, l_1, r_1)$  and  $\tilde{B} = (s_2, l_2, r_2)$  be two triangular fuzzy numbers Addition :  $\tilde{A} (+) \tilde{B} = (s_1, l_1, r_1) (+) (s_2, l_2, r_2)$  $= (s_1 + s_2, l_1 + l_2, r_1 + r_2)$ Subtraction :  $\tilde{A} (-) \tilde{B} = (s_1, l_1, r_1) (-) (s_2, l_2, r_2)$  $= (s_1 - s_2, l_1 - l_2, r_1 - r_2)$ Scalar Multiplication: x > 0,  $\tilde{A} x = (s_1 x, l_1 x, r_1 x)$ x < 0,  $\tilde{A} x = (r_1 x, l_1 x, s_1 x)$ The partial order  $\leq$  is defined by  $A \leq B$  iff MAX (A, B) = B. For any two triangular fuzzy numbers  $\tilde{A} = (s_1, l_1, r_1)$  and  $\tilde{B} = (s_2, l_2, r_2), \tilde{A} \leq \tilde{B}$  iff  $s_1 \leq s_2, s_1 - l_1 \leq s_2 - l_2, s_1 + r_1 \leq s_2 + r_2$ .

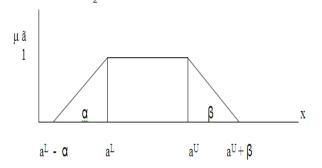
#### **Ranking functions**

A convenient method for comparing of the fuzzy numbers is by use of ranking functions. A ranking function is a map from F(R)into the real line. Now, we define orders on F(R) as following:

$$\begin{split} \widetilde{a} \geq \widetilde{b} \text{ if and only if } R(\widetilde{a}) \geq & R(\widetilde{b}) \\ R \\ \widetilde{a} > \widetilde{b} \text{ if and only if } R(\widetilde{a}) > & R(\widetilde{b}) \\ R \\ \widetilde{a} = \widetilde{b} \text{ if and only if } R(\widetilde{a}) = & R(\widetilde{b}) \text{ where } \widetilde{a} \text{ and } \widetilde{b} \text{ are in } F(R). \\ R \\ It is obvious that we may write } \widetilde{a} \leq \widetilde{b} \text{ if and only if } \widetilde{b} \geq \widetilde{a} \\ R & R & R \end{split}$$

Since there are many ranking function for comparing fuzzy numbers we only apply linear ranking functions. So, it is obvious that if we suppose that R  $\,$  be any linear ranking function, then

One suggestion for a linear ranking function is following:  $\mathbb{R}$  ( $\tilde{a}$ ) =  $a^{L} + a^{U} + \frac{1}{2}(\beta - \alpha)$ 



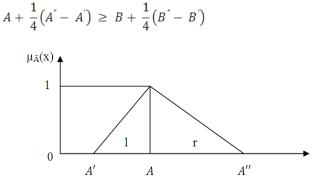
where  $\tilde{a} = (a^{L}, a^{U}, \alpha, \beta)$  For any arbitrary fuzzy number  $\tilde{A} = (\underline{A}(r), A(r))$ , we use ranking function as follows :

$$R(\widetilde{A}) = \frac{1}{2} \int_{[0,1]} (\underline{A}(r)) + \int_{[0,1]} (\overline{A}(r))$$
  
For triangular fuzzy number this reduces to  
$$R(\widetilde{A}) = A + \frac{1}{4} (A' - A')$$

Where

 $\tilde{A} = (A, A', A'').$ 

Then for triangular fuzzy number  $\tilde{A}$  and  $\tilde{B}$  , we have  $\tilde{A} \geq \tilde{B}$  if and only if



## **Fuzzy Linear Programming Problem**

(i) Consider the Fuzzy linear programming problem in which the coefficients of objective function are trapezoidal fuzzy numbers, the coefficients of the constraints, right hand side of the constraints are triangular fuzzy number

Max 
$$\tilde{z} = \sum_{j=1}^{n} \tilde{c}_j x_j$$
  
Sub to  $\sum_{j=1}^{R} A_{ij} x_j \leq B_i \text{ (i } \in N_m)$   
 $x_j \geq 0 \quad \text{(j } \in N_n)$ 

According to [5] the problem can be rewritten as

$$\begin{aligned} & \operatorname{Max} \, \tilde{z} = \sum_{j=1}^{n} \tilde{c}_{j} \, x_{j} \\ & \operatorname{Sub} \operatorname{to} \sum_{j=1}^{n} (s_{ij} \, , l_{ij}, r_{ij}) \, x_{ij} \leq (t_{i}, u_{i}, v_{i}) (i \in N_{m}) \\ & x_{j} \geq 0 \, (j \in N_{n}) \end{aligned}$$

where  $A_{ij}$  = (  $s_{ij}$  ,  $l_{ij}$  ,  $r_{ij}$  ) and  $B_i$  = (  $t_i$  ,  $u_i,\,v_i$  ) are triangular fuzzy numbers.

 $\tilde{c}_j \in F(R)$  Using operations on fuzzy numbers, the problem can be rewritten as

$$\begin{array}{lll} \operatorname{Max} \tilde{z} = \sum_{j=1}^{n} \tilde{c}_{j} & \operatorname{x}_{j} \\ \operatorname{Sub to} & \sum_{j=1}^{n} s_{ij} x_{j} \leq \operatorname{t}_{i} \\ & \sum_{j=1}^{n} (s_{ij} - l_{ij}) & x_{j} \leq \operatorname{t}_{i} - \operatorname{u}_{i} \\ & \sum_{j=1}^{n} (s_{ij} + r_{ij}) & x_{j} \leq \operatorname{t}_{i} + \operatorname{v}_{i} & (i \in \operatorname{N_{m}}) \\ & \operatorname{x}_{j} \geq 0 & (j \in \operatorname{N_{n}}) \end{array}$$

Now the Fuzzy linear programming problem becomes

 $\begin{array}{l} \operatorname{Max} \tilde{z} = \tilde{c} x \\ & \\ \operatorname{Sub} to & A x \leq b \\ & x \geq 0 \end{array}$ 

 $c^{T}C(F(R))^{n}$ ,  $b \in R^{m}$ ,  $x \in R^{n}$ , R is a linear ranking function. Then the problem can be solved by using simplex method. While solving the FLPP we use ranking function.

(ii) Consider the Fuzzy linear programming problem in which the variables are trapezoidal fuzzy variables, the coefficients of objective function and right hand side of the constraints are trapezoidal fuzzy numbers,

$$\begin{array}{ll} \text{Max}\,\tilde{z} &= \tilde{c}\,\tilde{x} \\ & & R \\ \text{Sub to A}\,\tilde{x} \leq \tilde{b} \\ & & R \\ & & \tilde{x} \geq \tilde{0} \\ & & R \end{array}$$

where  $\tilde{b} \ \varepsilon \ (F(\ R\ ))^m$  ,  $\tilde{x} \ \ \varepsilon \ (F(\ R\ ))^n$  ,  $A \ \varepsilon \ R^{mxn}$  ,  $\tilde{c} \ \varepsilon \ (F(\ R\ ))^n$ 

Then the problem can be solved by using simplex method. While solving the FLPP we use  $\alpha$ - cut interval and ranking function.

(iii) Consider the Fuzzy linear programming problem in which the coefficients of objective function, the coefficients of the constraints, right hand side of the constraints are triangular fuzzy numbers.

$$\begin{aligned} & \text{Max } z = \sum_{j=1}^{n} \tilde{c}_j x_j \\ & \text{Sub to} \quad \sum_{j=1}^{n} A_{ij} x_j \leq B_i \ (i \in N_m) \\ & x_i \geq 0 \quad (j \in N_n) \end{aligned}$$

According to [5] the problem can be rewritten as

$$\begin{array}{l} \operatorname{Max} \bar{z} = \sum_{j=1}^{n} \tilde{c}_{j} \quad x_{j} \\ \operatorname{Sub} \operatorname{to} \sum_{j=1}^{n} (s_{ij} , l_{ij}, r_{ij}) \quad x_{ij} \leq (t_{i}, u_{i}, v_{i}) (i \in N_{m}) \\ x_{i} \geq 0 \ (j \in N_{n}) \end{array}$$

where  $A_{ij} = (s_{ij}, I_{ij}, r_{ij})$  and  $B_i = (t_i, u_i, v_i)$  are triangular fuzzy numbers.

 $\tilde{c}_j \in \mathsf{F}_1(\mathsf{R})$  Using operations on fuzzy numbers, the problem can be rewritten as

Now the Fuzzy linear programming problem becomes

$$Max \tilde{z} = \tilde{c} x$$

$$R$$
Sub to  $Ax \le b$ 
 $x \ge 0$ 

 $\tilde{c}^{T} \varepsilon(F_{1}(R))^{n}$ ,  $b \in R^{m}$ ,  $x \in R^{n}$ , R is a linear ranking function. Then the problem can be solved by using simplex method. While solving the FLPP we use ranking function. **Numerical examples** 

## Example 1

For an illustration of the above method (i) consider a FLP problem

Adding the slack variables, constraints of the problem can be rewritten as :

 $\begin{array}{l} 4x_1 + 5x_2 + x_3 = 24 \\ 4x_1 + x_2 + x_4 = 12 \\ 2x_1 + 2x_2 + x_5 &= 19 \\ 3x_1 + 0.5x_2 + x_6 = 6 \\ 5x_1 + 6x_2 + x_7 = 32 \\ 6x_1 + 2x_2 + x_8 &= 15 \\ x_1 , x_2 , x_3 , x_4 , x_5 , x_6 , x_7 , x_8 \ge 0 \end{array}$ 

Now we rewrite the above problem as the FLPP simplex tableau (Table 1)

| Basis          | X1             | <b>X</b> 2      | <b>X</b> 3 | <b>X</b> 4 | <b>X</b> 5 | <b>X</b> 6 | <b>X</b> 7 | <b>X</b> 8 | RHS |
|----------------|----------------|-----------------|------------|------------|------------|------------|------------|------------|-----|
| ĩ              | (-13,-8,-5,-3) | (-16,-10,-6,-4) | 0          | 0          | 0          | 0          | 0          | 0          | 0   |
| <b>X</b> 3     | 4              | 5               | 1          | 0          | 0          | 0          | 0          | 0          | 24  |
| <b>X</b> 4     | 4              | 1               | 0          | 1          | 0          | 0          | 0          | 0          | 12  |
| <b>X</b> 5     | 2              | 2               | 0          | 0          | 1          | 0          | 0          | 0          | 19  |
| X <sub>6</sub> | 3              | 1/2             | 0          | 0          | 0          | 1          | 0          | 0          | 6   |
| <b>X</b> 7     | 5              | 6               | 0          | 0          | 0          | 0          | 1          | 0          | 32  |
| <b>X</b> 8     | 6              | 2               | 0          | 0          | 0          | 0          | 0          | 1          | 15  |

Since min{ R (-13,-8,-5,-3) , R (-16,-10,-6,-4) } = -18, x<sub>2</sub> enters the basis and since minimum ratio {x<sub>B</sub>/ x<sub>i</sub>}= 4.8, x<sub>3</sub> leaves the basis. Then pivoting on  $y_{12}$  = 5, we obtain the next tableau given as Table 2.

| Table 2. | The second | l simplex | tableau | of the FLPP |  |
|----------|------------|-----------|---------|-------------|--|
|----------|------------|-----------|---------|-------------|--|

| Basis | X1                   | <b>X</b> 2    | <b>X</b> 3       | <b>X</b> 4 | <b>X</b> 5 | X <sub>6</sub> | <b>X</b> 7 | Xs | RHS                   |
|-------|----------------------|---------------|------------------|------------|------------|----------------|------------|----|-----------------------|
| ĩ     | (-49/5,-16/5,3,49/5) | (-12,-4,4,12) | (4/5,6/5,2,16/5) | 0          | 0          | 0              | 0          | 0  | (96/5,144/5,48,384/5) |
| X2    | 4/5                  | 1             | 1/5              | 0          | 0          | 0              | 0          | 0  | 24/5                  |
| X4    | 16/5                 | 0             | -1/5             | 1          | 0          | 0              | 0          | 0  | 36/5                  |
| X5    | 2/5                  | 0             | -2/5             | 0          | 1          | 0              | 0          | 0  | 47/5                  |
| X6    | 13/5                 | 0             | -1/10            | 0          | 0          | 1              | 0          | 0  | 18/5                  |
| X7    | 1/5                  | 0             | -6/5             | 0          | 0          | 0              | 1          | 0  | 16/5                  |
| X8    | 22/5                 | 0             | -2/5             | 0          | 0          | 0              | 0          | 1  | 27/5                  |

Since R (-49/5,-16/5,3,49/5)= -0.1 is minimum,  $x_1$  enters the basis and since minimum ratio { $x_B/ x_i$ }= 1.23,  $x_8$  leaves the basis. Then pivoting on  $y_{61}$  = 22/5, we obtain the next tableau given as Table 3.

Table 3. The optimal simplex tableau of the FLPP

| Basis      | <b>X</b> 1    | <b>X</b> 2    | <b>X</b> 3             | X4    | Xj | X6 | X7  | X8                         | RHS                        |
|------------|---------------|---------------|------------------------|-------|----|----|-----|----------------------------|----------------------------|
| ž          | (-10,-3,3,10) | (-12,-4,4,12) | (-1/11,10/11,25/11,45/ | 11) 0 | 0  | 0  | 0   | (-49/22,-15/22,8/11,48/22) | (417/22,639/22,48,1695/22) |
| <b>X</b> 2 | 0             | 1             | 3/11                   | 0     | 0  | 0  | 0   | -2/11                      | 42/11                      |
| <b>X</b> 4 | 0             | 0             | 1/11                   | 1     | 0  | 0  | 0   | -8/11                      | 36/11                      |
| X5         | 0             | 0             | -4/11                  | 0     | 1  | 0  | 0   | -1/11                      | 98/11                      |
| <b>X</b> 6 | 0             | 0             | 3/22                   | 0     | 0  | 1  | 0   | -13/22                     | 9/22                       |
| <b>X</b> 7 | 0             | 0             | -13/11                 | 0     | (  | )  | 01  | -1/22                      | 65/22                      |
| <b>X</b> 1 | 1             | 0             | -1/11                  | 0     | 0  |    | 0 0 | 5/22                       | 27/22                      |

Since R(-10,-3,3,10), R(-12,-4,4,12)R (-1/11, 10/11, 25/11, 45/11) , R (-49/22,-15/22,8/11,48/22) are non-negative, the basis is optimal and the optimal solution is

 $x_1 = 1.23, x_2 = 3.82$ , max  $\tilde{z} = (417/22, 639/22, 48, 1695/22)$ ,

 $R(\tilde{z}) = 86.515$ . After defuzzfing using ranking functions in the beginning and then solving we get maxz = 86.52.

#### Example 2

For an illustration of the above method (ii) consider a FLPP  
Max 
$$\tilde{z} = (3, 5, 8, 13) \tilde{x}_1 + (4, 6, 10, 16) \tilde{x}_2$$
  
R  
Sub to  $3\tilde{x}_1 + \tilde{x}_2 \le (1, 2, 4, 7)$   
 $2\tilde{x}_1 + \tilde{x}_2 \le (0, 3, \frac{9}{2}, 5)$   
R  
 $\tilde{x}_1, \quad \tilde{x}_2 \ge \tilde{0}$   
R

Adding the slack variables, we rewrite the constraints of the problem as

$$\begin{array}{l} 3\tilde{x}_{1}+\tilde{x}_{2}+\tilde{x}_{3}=(1,\,2,\,4,\,7)\\ R\\ 2\tilde{x}_{1}+\tilde{x}_{2}+\tilde{x}_{4}=(\,0,\,3,\,9/2\,,\,5)\\ \tilde{x}_{1},\quad\tilde{x}_{2},\,\tilde{x}_{3},\quad\tilde{x}_{4}\geq\tilde{0}\\ R\end{array}$$

Now we rewrite the above problem as the FLPP simplex tableau (Table 4)

Table 4. The first simplex tableau of the FLPP

| Basis          | $\tilde{x}_1$  | $\tilde{\mathbf{x}}_2$ | $\tilde{x}_3$ | $\tilde{\mathbf{x}}_4$ | RHS         |
|----------------|----------------|------------------------|---------------|------------------------|-------------|
| ž              | (-13,-8,-5,-3) | (-16,-10,-6,-4)        | 0             | 0                      | (0,0,0,0)   |
| x <sub>3</sub> | 3              | 1                      | 1             | 0                      | (1,2,4,7)   |
| $\tilde{x}_4$  | 2              | 1                      | 0             | 1                      | (0,3,9/2,5) |

Since min{ R (-13,-8,-5,-3) , R (-16,-10,-6,-4) } = -18,  $\tilde{x}_2$  enters the basis and since min { R (1,2,4,7) , R (0, 3, 9/2, 5) } = 6.25,  $\tilde{x}_4$  leaves the basis. Then pivoting on  $y_{22}$  = 1, we obtain the next tableau given as Table 5.

Table 1. The first simplex tableau of the FLPP

Table 5. The optimal simplex tableau of the FLPP

| Basis                  | $\tilde{\mathbf{x}}_1$ | $\tilde{\mathbf{x}}_2$ | x <sub>3</sub> | $\tilde{\mathbf{x}}_4$ | RHS           |
|------------------------|------------------------|------------------------|----------------|------------------------|---------------|
| ž                      | (-5,4,15,29)           | (-12,-4,4,12)          | 0              | (4,6,10,16)            | (0,18,45,80)  |
| $\tilde{\mathbf{x}}_3$ | 1                      | 0                      | 1              | -1                     | (-4,-5/2,1,7) |
| $\tilde{\mathbf{x}}_2$ | 2                      | 1                      | 0              | 1                      | (0,3,9/2,5)   |

Here for the multiplication of (4,6,10,16) and (0, 3,9/2, 5) we use the  $\alpha$  cut interval  $(6\alpha^2+12\alpha,3\alpha^2-8\alpha -30\alpha+80)$ . Since R(-5,4,15,29), R(-12,-4,4,12), R(4,6,10,16) are non-negative, the basis is optimal and the optimal solution is  $\tilde{x}_1=0$ ,  $\tilde{x}_2=(0,3,9/2,5)$  Max  $\tilde{z} = (0,18,45,80)$ .

## Example 3

For an illustration of the above method (iii) consider a FLPP

$$\begin{array}{l} \text{Max}\ \widetilde{z} = (8,\,5,\,2\,)x_1 + (\,\,10,\,6,\,2)\,\,x_2 \\ \text{Sub to}\ (\,4,\,2,\,1)\,\,x_1 + (\,5,\,3,\,1)\,\,x_2 \ \leq (\,24,\,5,\,8) \\ (\,4,\,1,\,2)\,\,x_1 + (\,1,\,0.5,1)\,\,x_2 \leq (\,12,\,6,\,3) \\ x_1\,, \quad x_2 \geq 0 \end{array}$$

we can rewrite it as

$$\begin{array}{l} \text{Max } \tilde{z} = (8, 5, 2) x_1 + (10, 6, 2) x_2 \\ \text{Sub to} & 4x_1 + 5x_2 \leq 24 \\ & 4x_1 + x_2 \leq 12 \\ & 2x_1 + 2x_2 \leq 19 \\ & 3x_1 + 0.5x_2 \leq 6 \\ & 5x_1 + 6x_2 \leq 32 \\ & 6x_1 + 2x_2 \leq 15 \\ & x_1, x_2 \geq 0 \end{array}$$

Adding the slack variables, constraints of the problem can be rewritten as :

$$4x_{1} + 5x_{2} + x_{3} = 24$$

$$4x_{1} + x_{2} + x_{4} = 12$$

$$2x_{1} + 2x_{2} + x_{5} = 19$$

$$3x_{1} + 0.5x_{2} + x_{6} = 6$$

$$5x_{1} + 6x_{2} + x_{7} = 32$$

$$6x_{1} + 2x_{2} + x_{8} = 15$$

$$x_{1} , x_{2} , x_{3} , x_{4} , x_{5} , x_{6} , x_{7} , x_{8} \ge 0$$

Solving this problem as in the example 1, we obtain the optimal solution  $x_1 = 0$ ,  $x_2 = 4.8$ , max  $\tilde{z} = (48, 144/5, 48/5)$ ,  $R(\tilde{z}) = 57.6$ . After defuzzfing using ranking functions in the beginning and then solving we get maxz = 57.78.

## CONCLUSION

In this paper we proposed different methods for solving the FLP problems such as the fuzzy LPP in which the coefficients of objective function are trapezoidal fuzzy numbers, the coefficients of the constraints, right hand side of the constraints are triangular fuzzy

numbers and the fuzzy LPP in which the variables are trapezoidal fuzzy variables, the coefficients of objective function and right hand side of the constraints are trapezoidal fuzzy numbers and the fuzzy LPP in which the coefficients of objective function, the coefficients of the constraints, right hand side of the constraints are triangular fuzzy numbers. The significance of this paper is to use  $\alpha$  cut interval and ranking function in solving various fuzzy linear programming problems and compared with the solution of the problem obtained after defuzzyfing in the beginning using ranking functions.

#### REFERENCES

- Bellman, R.E. and Zadeh, 1970.L.A., Decision making in a fuzzy environment, *Management Science*, 17.
- [2] BuckleyJ., FeuringT., ,2000. Evolutionary algorithm solution to fuzzy problems: fuzzy linear Programming", *Fuzzy Sets and Systems*,vol.109,pp.35-53.
- [3] CamposL., VerdegayJ.L.1989.Linear programming problems and ranking of fuzzy numbers", *Fuzzy Sets and Systems*, vol32, pp.1-11
- [4] Delgado M., Verdegay J.L., Vila M.A., 1989. A general model for fuzzy linear programming", *Fuzzy Sets and Systems*, vol29, pp. 21-29.
- [5] George j. Klir / Bo Yuan, 2006.Fuzzy sets and fuzzy logic Theory and applications.
- [6] Jain R., 1976. Decision –making in the presence of fuzzy variables", IEEE Transcations on Systems Man and Cybernetics, vol6, pp.698-703.
- [7] Maleki H.R., Tata M., Mashinchi M., 2000. Linear programming with fuzzy variables, *Fuzzy Sets and Systems*, vol109,pp.21-33.
- [8] Nasseri S.H., Ardil.E, Yazdani.A and Zaefarian.R, 2005. Simplex method for solving linear programming problems with fuzzy numbers, World academy of science, engineering and technology.
- [9] Nasseri S.H.,2008. A new method for solving fuzzy linear programming by solving linear programming, *Applied mathematical sciences*,vol.2.
- [10] Nezam Mahdavi-Amire, Seyed Hadi Nasseri, Alahbakhsh Yazdani, 2009. Fuzzy Primal Simplex Algorithms for Solving Fuzzy Linear Programming Problems, *Iranian Journal of Operations Ressearch*, Vol.1. pp 68-84.
- [11] Tanaka H., Asai K., 1984.Fuzzy linear programming with fuzzy numbers, *Fuzzy Sets and Systems* vol13, pp 1-10.
- [12] Zimmermann H.J., 1978. Fuzzy programming and linear programming with several objective functions, *Fuzzy sets and* systems.