

## $\mathcal{I}_2$ -CONVERGENCE OF DOUBLE SEQUENCES OF FUZZY NUMBERS

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ABSTRACT. In this paper, we introduce and study the concepts of  $\mathcal{I}_2$ -convergence,  $\mathcal{I}_2^*$ -convergence for double sequences of fuzzy real numbers, where  $\mathcal{I}_2$  denotes the ideal of subsets of  $\mathbb{N} \times \mathbb{N}$ . Also, we study some properties and relations of them.

### 1. Introduction

The concept of convergence of a sequence of real numbers has been extended to statistical convergence independently by Fast [9] and Schoenberg [33]. A lot of development have been made in this area after the works of Šalát [27] and Fridy [10, 12]. In general, statistically convergent sequences satisfy many of the properties of ordinary convergent sequences in metric spaces [9, 10, 12, 25]. This concept was extended to the double sequences by Mursaleen and Edely [18] and Tripathy [36] independently. Çakan and Altay [4] presented multidimensional analogues of the results presented by Fridy and Orhan [11].

The concept of ordinary convergence of a sequence of fuzzy real numbers was firstly introduced by Matloka [17] and proved some basic theorems for sequences of fuzzy real numbers. Nanda [19] studied the sequences of fuzzy real numbers and showed that the set of all convergent sequences of fuzzy real numbers form a complete metric space. Recently, Nuray and Savaş [23] defined the concepts of statistical convergence and statistically Cauchy for sequences of fuzzy real numbers. They proved that a sequence of fuzzy real number is statistically convergent if and only if it is statistically Cauchy. Nuray [22] introduced Lacunary statistical convergence of sequences of fuzzy real numbers whereas Savaş [29] studied some equivalent alternative conditions for a sequence of fuzzy real numbers to be statistically Cauchy. A lot of development have been made in this area after the works of Altnok et al. [2], Bede [3], Saadati [26], Savaş [31, 32], Talo and Başar [34], Tripathy and Sarma [37] and many others.

Throughout the paper  $\mathbb{N}$  and  $\mathbb{R}$  denote the set of all positive integers and the set of all real numbers, respectively. The idea of  $\mathcal{I}$ -convergence was introduced by Kostyrko et al. [13] as a generalization of statistical convergence which is based on the structure of the ideal  $\mathcal{I}$  of subset of the set of natural numbers  $\mathbb{N}$ . Nuray and Ruckle [21] independently introduced the same with another name generalized

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statistical convergence. Kostyrko et al. [14] gave some of basic properties of  $\mathcal{I}$ -convergence and dealt with extremal  $\mathcal{I}$ -limit points. Das et al. [5] introduced the concept of  $\mathcal{I}$ -convergence of double sequences in a metric space and studied some properties of this convergence. Also, Das and Malik [6] introduced the concept of  $\mathcal{I}$ -limit points,  $\mathcal{I}$ -cluster points and  $\mathcal{I}$ -limit superior and  $\mathcal{I}$ -limit inferior of double sequences. A lot of developments have been made in this area after the works of Kumar [15], Šalát et al. [28], Tripathy and Tripathy [35], Nabiev et al. [20] and many others.

Kumar and Kumar [16] studied the concepts of  $\mathcal{I}$ -convergence,  $\mathcal{I}^*$ -convergence and  $\mathcal{I}$ -Cauchy sequence for sequences of fuzzy real numbers.

In this paper, we introduce and study the concepts of  $\mathcal{I}_2$ -convergence and  $\mathcal{I}_2^*$ -convergence for double sequences of fuzzy real numbers where  $\mathcal{I}_2$  denotes the ideal of subsets of  $\mathbb{N} \times \mathbb{N}$ . Also, we study some properties and relations of them.

## 2. Definitions and Notations

Now, we recall the concept of ideal, convergence, statistical convergence, ideal convergence of sequence, double sequence and fuzzy numbers and some basic definitions (See [1, 5, 8, 9, 13, 18, 24]).

A double sequence  $x = (x_{mn})_{m,n \in \mathbb{N}}$  of real numbers is said to be convergent to  $L \in \mathbb{R}$  in Pringsheim's sense if for any  $\varepsilon > 0$ , there exists  $N_\varepsilon \in \mathbb{N}$  such that  $|x_{mn} - L| < \varepsilon$ , whenever  $m, n > N_\varepsilon$ . In this case we write

$$\lim_{m,n \rightarrow \infty} x_{mn} = L.$$

A double sequence  $x = (x_{mn})$  of real numbers is said to be bounded if there exists a positive real number  $M$  such that  $|x_{mn}| < M$ , for all  $m, n \in \mathbb{N}$ . That is,

$$\|x\|_\infty = \sup_{m,n} |x_{mn}| < \infty.$$

Let  $K \subset \mathbb{N} \times \mathbb{N}$  and  $K_{mn}$  be the number of  $(j, k) \in K$  such that  $j \leq m, k \leq n$ . If the sequence  $\{K_{mn}/(mn)\}$  converges in Pringsheim's sense then we say that  $K$  has double natural density and is denoted by

$$d_2(K) = \lim_{m,n \rightarrow \infty} \frac{K_{mn}}{mn}.$$

A double sequence  $x = (x_{mn})$  of real numbers is said to be statistically convergent to  $L \in \mathbb{R}$ , if for any  $\varepsilon > 0$  we have  $d_2(A(\varepsilon)) = 0$ , where  $A(\varepsilon) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : |x_{mn} - L| \geq \varepsilon\}$ .

Let  $X \neq \emptyset$ . A class  $\mathcal{I}$  of subsets of  $X$  is said to be an ideal in  $X$  provided:

- (i)  $\emptyset \in \mathcal{I}$ ,
- (ii)  $A, B \in \mathcal{I}$  implies  $A \cup B \in \mathcal{I}$ ,
- (iii)  $A \in \mathcal{I}, B \subset A$  implies  $B \in \mathcal{I}$ .

$\mathcal{I}$  is called a nontrivial ideal if  $X \notin \mathcal{I}$ .

Let  $X \neq \emptyset$ . A non empty class  $\mathcal{F}$  of subsets of  $X$  is said to be a filter in  $X$  provided:

- (i)  $\emptyset \notin \mathcal{F}$ ,

- (ii)  $A, B \in \mathcal{F}$  implies  $A \cap B \in \mathcal{F}$ ,
- (iii)  $A \in \mathcal{F}$ ,  $A \subset B$  implies  $B \in \mathcal{F}$ .

**Lemma 2.1.** [13] *If  $\mathcal{I}$  is a nontrivial ideal in  $X$ ,  $X \neq \emptyset$ , then the class*

$$\mathcal{F}(\mathcal{I}) = \{M \subset X : (\exists A \in \mathcal{I})(M = X \setminus A)\}$$

*is a filter on  $X$ , called the filter associated with  $\mathcal{I}$ .*

A nontrivial ideal  $\mathcal{I}$  in  $X$  is called admissible if  $\{x\} \in \mathcal{I}$  for each  $x \in X$ .

Throughout the paper we take  $\mathcal{I}_2$  as a nontrivial admissible ideal in  $\mathbb{N} \times \mathbb{N}$ . Details about different types of ideals of  $\mathbb{N} \times \mathbb{N}$  is found in Tripathy and Tripathy [35].

A nontrivial ideal  $\mathcal{I}_2$  of  $\mathbb{N} \times \mathbb{N}$  is called strongly admissible if  $\{i\} \times \mathbb{N}$  and  $\mathbb{N} \times \{i\}$  belong to  $\mathcal{I}_2$  for each  $i \in \mathbb{N}$ . It is evident that a strongly admissible ideal is also admissible.

Let  $\mathcal{I}_2^0 = \{A \subset \mathbb{N} \times \mathbb{N} : (\exists m(A) \in \mathbb{N})(i, j \geq m(A) \Rightarrow (i, j) \notin A)\}$ . Then  $\mathcal{I}_2^0$  is a nontrivial strongly admissible ideal and clearly an ideal  $\mathcal{I}_2$  is strongly admissible if and only if  $\mathcal{I}_2^0 \subset \mathcal{I}_2$ .

Let  $(X, \rho)$  be a linear metric space and  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal. A double sequence  $x = (x_{mn})$  in  $X$  is said to be  $\mathcal{I}_2$ -convergent to  $L \in X$ , if for any  $\varepsilon > 0$  we have  $A(\varepsilon) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : \rho(x_{mn}, L) \geq \varepsilon\} \in \mathcal{I}_2$  and we write

$$\mathcal{I}_2 - \lim_{m, n \rightarrow \infty} x_{mn} = L.$$

If  $\mathcal{I}_2$  is a strongly admissible ideal on  $\mathbb{N} \times \mathbb{N}$ , then usual convergence implies  $\mathcal{I}_2$ -convergence.

Let  $(X, \rho)$  be a linear metric space and  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal. A double sequence  $x = (x_{mn})$  of elements of  $X$  is said to be  $\mathcal{I}_2^*$ -convergent to  $L \in X$ , if there exists a set  $M \in \mathcal{F}(\mathcal{I}_2)$  (i.e.,  $\mathbb{N} \times \mathbb{N} \setminus M \in \mathcal{I}_2$ ) such that

$$\lim_{m, n \rightarrow \infty} x_{mn} = L,$$

for  $(m, n) \in M$  and we write

$$\mathcal{I}_2^* - \lim_{m, n \rightarrow \infty} x_{mn} = L.$$

We say that an admissible ideal  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  satisfies property (AP2), if for every countable family of mutually disjoint sets  $\{A_1, A_2, \dots\}$  belonging to  $\mathcal{I}_2$ , there exists a countable family of sets  $\{B_1, B_2, \dots\}$  such that  $A_j \Delta B_j \in \mathcal{I}_2^0$ , i.e.,  $A_j \Delta B_j$  is included in a finite union of rows and columns in  $\mathbb{N} \times \mathbb{N}$  for each  $j \in \mathbb{N}$  and  $B = \bigcup_{j=1}^{\infty} B_j \in \mathcal{I}_2$  (hence  $B_j \in \mathcal{I}_2$  for each  $j \in \mathbb{N}$ ).

A fuzzy real number is a fuzzy set on the real axis, i.e., a mapping  $u : \mathbb{R} \rightarrow [0, 1]$  which satisfies the following four conditions:

- (i)  $u$  is normal, i.e., there exists an  $x_0 \in \mathbb{R}$  such that  $u(x_0) = 1$ .
- (ii)  $u$  is fuzzy convex, i.e.,  $u[\lambda x + (1 - \lambda)y] \geq \min\{u(x), u(y)\}$  for all  $x, y \in \mathbb{R}$  and for all  $\lambda \in [0, 1]$ .
- (iii)  $u$  is upper semi-continuous.

(iv) The set  $[u]_0 := \overline{\{x \in \mathbb{R} : u(x) > 0\}}$  is compact, (cf. Zadeh [38]), where  $\{x \in \mathbb{R} : u(x) > 0\}$  denotes the closure of the set  $\{x \in \mathbb{R} : u(x) > 0\}$  in the usual topology of  $\mathbb{R}$ .

We denote the set of all fuzzy real numbers on  $\mathbb{R}$  by  $E^1$  and call it as the space of fuzzy real numbers.  $\alpha$ -level set  $[u]_\alpha$  of  $u \in E^1$  is defined by

$$[u]_\alpha := \begin{cases} \{t \in \mathbb{R} : x(t) \geq \alpha\} & , \quad (0 < \alpha \leq 1), \\ \{t \in \mathbb{R} : x(t) > \alpha\} & , \quad (\alpha = 0). \end{cases}$$

The set  $[u]_\alpha$  is closed, bounded and non-empty interval for each  $\alpha \in [0, 1]$  which is defined by  $[u]_\alpha := [u^-(\alpha), u^+(\alpha)]$ .  $\mathbb{R}$  can be embedded in  $E^1$ , since each  $r \in \mathbb{R}$  can be regarded as a fuzzy real number  $\bar{r}$  defined by

$$\bar{r}(x) := \begin{cases} 1 & , \quad (x = r) \\ 0 & , \quad (x \neq r) \end{cases} .$$

**Theorem 2.2.** [8] *Let  $[u]_\alpha = [u^-(\alpha), u^+(\alpha)]$  for  $u \in E^1$  and for each  $\alpha \in [0, 1]$ . Then the following statements hold:*

- (i)  $u^-$  is a bounded and non-decreasing left continuous function on  $(0, 1]$ .
- (ii)  $u^+$  is a bounded and non-increasing left continuous function on  $(0, 1]$ .
- (iii) The functions  $u^-$  and  $u^+$  are right continuous at the point  $\alpha = 0$ .
- (iv)  $u^-(1) \leq u^+(1)$ .

*Conversely, if the pair of functions  $u^-$  and  $u^+$  satisfies the conditions (i)-(iv), then there exists a unique  $u \in E^1$  such that  $[u]_\alpha := [u^-(\alpha), u^+(\alpha)]$  for each  $\alpha \in [0, 1]$ . The fuzzy real number  $u$  corresponding to the pair of functions  $u^-$  and  $u^+$  is defined by  $u : \mathbb{R} \rightarrow [0, 1]$ ,  $u(x) := \sup\{\alpha : u^-(\alpha) \leq x \leq u^+(\alpha)\}$ .*

Let  $u, v, w \in E^1$  and  $k \in \mathbb{R}$ . Then the operations addition, scalar multiplication and product defined on  $E^1$  by

$$\begin{aligned} u + v = w & \iff [w]_\alpha = [u]_\alpha + [v]_\alpha, \quad \text{for all } \alpha \in [0, 1] \\ & \iff w^-(\alpha) = u^-(\alpha) + v^-(\alpha) \text{ and } w^+(\alpha) = u^+(\alpha) + v^+(\alpha), \\ & [ku]_\alpha = k[u]_\alpha, \quad \text{for all } \alpha \in [0, 1] \end{aligned}$$

and

$$uv = w \iff [w]_\alpha = [u]_\alpha [v]_\alpha, \quad \text{for all } \alpha \in [0, 1],$$

where it is immediate that

$$\begin{aligned} w^-(\alpha) &= \min\{u^-(\alpha)v^-(\alpha), u^-(\alpha)v^+(\alpha), u^+(\alpha)v^-(\alpha), u^+(\alpha)v^+(\alpha)\}, \\ w^+(\alpha) &= \max\{u^-(\alpha)v^-(\alpha), u^-(\alpha)v^+(\alpha), u^+(\alpha)v^-(\alpha), u^+(\alpha)v^+(\alpha)\} \end{aligned}$$

for all  $\alpha \in [0, 1]$ .

Let  $W$  be the set of all closed bounded intervals  $A$  of real numbers with endpoints  $\underline{A}$  and  $\overline{A}$ , i.e.  $A := [\underline{A}, \overline{A}]$ . Define the relation  $d$  on  $W$  by

$$d(A, B) := \max\{|\underline{A} - \underline{B}|, |\overline{A} - \overline{B}|\}.$$

It can be observed that  $d$  is a metric on  $W$  and  $(W, d)$  is a complete metric space, (cf. Nanda [19]). Now, we may define the metric  $D$  on  $E^1$  by means of the Hausdorff metric  $d$  as

$$D(u, v) := \sup_{\alpha \in [0,1]} d([u]_\alpha, [v]_\alpha) := \sup_{\alpha \in [0,1]} \max\{|u^-(\alpha) - v^-(\alpha)|, |u^+(\alpha) - v^+(\alpha)|\}.$$

One can see that

$$D(u, \bar{0}) = \sup_{\alpha \in [0,1]} \max\{|u^-(\alpha)|, |u^+(\alpha)|\} = \max\{|u^-(0)|, |u^+(0)|\}. \quad (1)$$

The partial ordering relation  $\preceq$  on  $E^1$  is defined as follows:

$$u \preceq v \Leftrightarrow u^-(\alpha) \leq v^-(\alpha) \text{ and } u^+(\alpha) \leq v^+(\alpha), \text{ for all } \alpha \in [0, 1].$$

Two fuzzy numbers  $u$  and  $v$  are said to be comparable if  $u \preceq v$  or  $v \preceq u$  holds.

Now, we may give:

**Proposition 2.3.** [3] *Let  $u, v, w, z \in E^1$  and  $k \in \mathbb{R}$ . Then,*

- (i)  $(E^1, D)$  is a complete metric space.
- (ii)  $D(ku, kv) = |k|D(u, v)$ .
- (iii)  $D(u + v, w + v) = D(u, w)$ .
- (iv)  $D(u + v, w + z) \leq D(u, w) + D(v, z)$ .
- (v)  $|D(u, \bar{0}) - D(v, \bar{0})| \leq D(u, v) \leq D(u, \bar{0}) + D(v, \bar{0})$ .

Following Matloka [17], we give some definitions concerning the sequences of fuzzy real numbers below, which are needed in the text.

A sequence  $u = (u_k)$  of fuzzy real numbers is a function  $u$  from the set  $\mathbb{N}$  into the set  $E^1$ . The fuzzy real number  $u_k$  denotes the value of the function at  $k \in \mathbb{N}$  and is called as the  $k^{th}$  term of the sequence. By  $w(F)$ , we denote the set of all sequences of fuzzy real numbers

A sequence  $(u_n) \in w(F)$  is called convergent with limit  $u \in E^1$ , if for every  $\varepsilon > 0$  there exists  $n_0 = n_0(\varepsilon) \in \mathbb{N}$  such that  $D(u_n, u) < \varepsilon$ , for all  $n \geq n_0$ .

**Definition 2.4.** A double sequence  $u = (u_{nk})$  of fuzzy real numbers is defined by a function  $u$  from the set  $\mathbb{N} \times \mathbb{N}$  into the set  $E^1$ . The fuzzy number  $u_{nk}$  denotes the value of the function at  $(n, k) \in \mathbb{N} \times \mathbb{N}$ .

**Definition 2.5.** [30] A double sequence  $u = (u_{mn})$  of fuzzy real numbers is said to be convergent in the Pringsheim's sense or P-convergent if for every  $\varepsilon > 0$  there exists  $k \in \mathbb{N}$  such that  $D(u_{mn}, u_0) < \varepsilon$  for all  $m, n \geq k$  and is denoted by

$$P - \lim_{m, n \rightarrow \infty} u_{mn} = u_0.$$

The fuzzy real number  $u_0$  is called the Pringsheim limit of  $u$ .

### 3. $\mathcal{I}_2$ -convergence

**Definition 3.1.** Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal. A double sequence  $u = (u_{mn})$  of fuzzy real numbers is said to be  $\mathcal{I}_2$ -convergent to a fuzzy real number  $u_0$ , if for any  $\varepsilon > 0$  we have

$$A(\varepsilon) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq \varepsilon\} \in \mathcal{I}_2$$

and is written as

$$\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0.$$

**Theorem 3.2.** *Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal. If a double sequence  $u = (u_{mn})$  of fuzzy real numbers is  $\mathcal{I}_2$ -convergent to a fuzzy real number  $u_0$ , then  $u_0$  determined uniquely.*

*Proof.* Suppose that  $u = (u_{mn})$  is  $\mathcal{I}_2$ -convergent to two different fuzzy real numbers  $u_0$  and  $v_0$ . We first prove that under the assumption of the theorem  $u_0$  and  $v_0$  are comparable. Suppose that  $u_0$  and  $v_0$  are not comparable. Then there exists an  $\alpha_0 \in [0, 1]$  such that

$$u_0^-(\alpha_0) < v_0^-(\alpha_0) \text{ and } u_0^+(\alpha_0) > v_0^+(\alpha_0) \quad (2)$$

or

$$u_0^-(\alpha_0) > v_0^-(\alpha_0) \text{ and } u_0^+(\alpha_0) < v_0^+(\alpha_0). \quad (3)$$

We prove (2) only, (3) can be analogously proved. Suppose (2) holds. Choose  $\varepsilon_1 = v_0^-(\alpha_0) - u_0^-(\alpha_0)$  and  $\varepsilon_2 = u_0^+(\alpha_0) - v_0^+(\alpha_0)$ , then it is clear that  $\varepsilon_1 > 0$  and  $\varepsilon_2 > 0$ . Let  $\varepsilon' = \min\{\varepsilon_1, \varepsilon_2\}$ . Choose  $\varepsilon$  such that  $0 < \varepsilon < \frac{\varepsilon'}{2}$ . Since  $u = (u_{mn})$  is  $\mathcal{I}_2$ -convergent to fuzzy real numbers  $u_0$  and  $v_0$ , we have

$$M_1(\varepsilon) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) < \varepsilon\} \in \mathcal{F}(\mathcal{I}_2)$$

and

$$M_2(\varepsilon) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, v_0) < \varepsilon\} \in \mathcal{F}(\mathcal{I}_2).$$

Since  $\mathcal{F}(\mathcal{I}_2)$  is a filter on  $\mathbb{N} \times \mathbb{N}$ , so  $\emptyset \neq M_1 \cap M_2 \in \mathcal{F}(\mathcal{I}_2)$ . Let  $(m, n) \in M_1 \cap M_2$ , then we have  $D(u_{mn}, u_0) < \varepsilon$  and  $D(u_{mn}, v_0) < \varepsilon$ . This implies that  $d([u_{mn}]_\alpha, [u_0]_\alpha) < \varepsilon$  and  $d([u_{mn}]_\alpha, [v_0]_\alpha) < \varepsilon$ , for each  $\alpha \in [0, 1]$ . Hence we have  $d([u_{mn}]_{\alpha_0}, [u_0]_{\alpha_0}) < \varepsilon$  and  $d([u_{mn}]_{\alpha_0}, [v_0]_{\alpha_0}) < \varepsilon$ . Now definition of  $d$  implies that

$$|u_{mn}^-(\alpha_0) - u_0^-(\alpha_0)| < \varepsilon \text{ and } |u_{mn}^-(\alpha_0) - v_0^-(\alpha_0)| < \varepsilon, \quad (4)$$

$$|u_{mn}^+(\alpha_0) - u_0^+(\alpha_0)| < \varepsilon \text{ and } |u_{mn}^+(\alpha_0) - v_0^+(\alpha_0)| < \varepsilon. \quad (5)$$

(4) shows that  $u_{mn}^-(\alpha_0) \in (u_0^-(\alpha_0) - \varepsilon, u_0^-(\alpha_0) + \varepsilon) \cap (v_0^-(\alpha_0) - \varepsilon, v_0^-(\alpha_0) + \varepsilon) = \emptyset$ . In this way we obtain a contradiction. Hence  $u_0$  and  $v_0$  are comparable fuzzy real numbers. We may suppose that  $u_0 \preceq v_0$ . Take  $\varepsilon = D(u_0, v_0)/3 > 0$  such that the neighborhoods

$$A(\varepsilon) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) < \varepsilon\}$$

and

$$B(\varepsilon) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, v_0) < \varepsilon\}$$

of  $u_0$  and  $v_0$ , respectively, are disjoint. Since  $(u_{mn})$  is  $\mathcal{I}_2$ -convergent to  $u_0$  and  $v_0$  so by definition of  $\mathcal{I}_2$ -convergence  $A(\varepsilon), B(\varepsilon) \in \mathcal{F}(\mathcal{I}_2)$  and this implies  $A(\varepsilon) \cap B(\varepsilon) \neq \emptyset$ . In this way we obtain a contradiction to the fact that the neighborhoods  $A(\varepsilon)$  and  $B(\varepsilon)$  of  $u_0$  and  $v_0$ , respectively, are disjoint. Hence,  $u_0$  is unique.  $\square$

**Theorem 3.3.** Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal,  $u = (u_{mn})$  be a double sequence of fuzzy real numbers and  $u_0$  be a fuzzy real number. Then

$$P - \lim_{m,n \rightarrow \infty} u_{mn} = u_0 \text{ implies } \mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0.$$

*Proof.* Let

$$P - \lim_{m,n \rightarrow \infty} u_{mn} = u_0.$$

For every  $\varepsilon > 0$  there exists  $k_0 = k_0(\varepsilon) \in \mathbb{N}$  such that  $D(u_{mn}, u_0) < \varepsilon$  for all  $m, n \geq k_0$ . Then,

$$\begin{aligned} A(\varepsilon) &= \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq \varepsilon\} \\ &\subset (\mathbb{N} \times \{1, 2, \dots, (k_0 - 1)\}) \cup \{1, 2, \dots, (k_0 - 1)\} \times \mathbb{N}. \end{aligned}$$

Since  $\mathcal{I}_2$  is a strongly admissible ideal, so  $(\mathbb{N} \times \{1, 2, \dots, (k_0 - 1)\}) \cup \{1, 2, \dots, (k_0 - 1)\} \times \mathbb{N} \in \mathcal{I}_2$  and  $A(\varepsilon) \in \mathcal{I}_2$ . Hence, we have

$$\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0. \quad \square$$

**Theorem 3.4.** Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal,  $u = (u_{mn}), v = (v_{mn})$  be two double sequences of fuzzy real numbers and  $u_0, v_0$  be two fuzzy real numbers. If  $c \in \mathbb{R}$ ,

$$\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0 \text{ and } \mathcal{I}_2 - \lim_{m,n \rightarrow \infty} v_{mn} = v_0,$$

then we have

$$(i) \mathcal{I}_2 - \lim_{m,n \rightarrow \infty} cu_{mn} = cu_0 \text{ and } (ii) \mathcal{I}_2 - \lim_{m,n \rightarrow \infty} (u_{mn} + v_{mn}) = u_0 + v_0.$$

*Proof.* (i) Let  $c \in \mathbb{R}$  and  $\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0$ . If  $c = 0$ , there is nothing to prove, so we assume that  $c \neq 0$ . Let  $\varepsilon > 0$  be given. Then,

$$\{(m, n) \in \mathbb{N} \times \mathbb{N} : D(cu_{mn}, cu_0) \geq \varepsilon\} \subseteq \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq \frac{\varepsilon}{|c|}\} \in \mathcal{I}_2.$$

Hence, we have

$$\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} cu_{mn} = cu_0.$$

(ii) Let  $\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0$  and  $\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} v_{mn} = v_0$ . We write

$$A\left(\frac{\varepsilon}{2}\right) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq \frac{\varepsilon}{2}\}$$

and

$$B\left(\frac{\varepsilon}{2}\right) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(v_{mn}, v_0) \geq \frac{\varepsilon}{2}\},$$

for every  $\varepsilon > 0$ . Then, for every  $\varepsilon > 0$  we have

$$\{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn} + v_{mn}, u_0 + v_0) \geq \varepsilon\} \subset A\left(\frac{\varepsilon}{2}\right) \cup B\left(\frac{\varepsilon}{2}\right),$$

for  $D(u_{mn} + v_{mn}, u_0 + v_0) \leq D(u_{mn}, u_0) + D(v_{mn}, v_0)$  and hence

$$\{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn} + v_{mn}, u_0 + v_0) \geq \varepsilon\} \in \mathcal{I}_2. \quad \square$$

**Theorem 3.5.** Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal,  $u = (u_{mn})$  and  $v = (v_{mn})$  be two double sequences of fuzzy real numbers such that

- (i)  $u_{mn} \preceq v_{mn}$  for every  $(m, n) \in M \subset \mathbb{N} \times \mathbb{N}$  with  $M \in \mathcal{F}(\mathcal{I}_2)$ ,
- (ii)  $\mathcal{I}_2 - \lim_{m, n \rightarrow \infty} u_{mn} = u_0$  and  $\mathcal{I}_2 - \lim_{m, n \rightarrow \infty} v_{mn} = v_0$ .

Then  $u_0 \preceq v_0$ .

*Proof.* By (ii) for each  $\varepsilon > 0$

$$A = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq \varepsilon\} \in \mathcal{I}_2$$

and

$$B = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(v_{mn}, v_0) \geq \varepsilon\} \in \mathcal{I}_2.$$

Suppose that  $u_0 \preceq v_0$  is not true, then there exist  $\alpha_0 \in [0, 1]$  such that  $u_0^-(\alpha_0) > v_0^-(\alpha_0)$  or  $u_0^+(\alpha_0) > v_0^+(\alpha_0)$ . We may suppose that  $u_0^-(\alpha_0) > v_0^-(\alpha_0)$ , the case for  $u_0^+(\alpha_0) > v_0^+(\alpha_0)$  is analogously proved. Take  $\varepsilon = \frac{u_0^-(\alpha_0) - v_0^-(\alpha_0)}{3}$ . Since  $M \in \mathcal{F}(\mathcal{I}_2)$  and  $A, B \in \mathcal{I}_2$  so we have  $\emptyset \neq M \cap A^c \cap B^c \in \mathcal{F}(\mathcal{I}_2)$ . Let  $(m, n) \in M \cap A^c \cap B^c$ , then we have

$$u_{mn} \preceq v_{mn}, \quad D(u_{mn}, u_0) < \varepsilon \quad \text{and} \quad D(v_{mn}, v_0) < \varepsilon. \quad (6)$$

Last two inequalities of (6) give the following

$$|u_{mn}^-(\alpha_0) - u_0^-(\alpha_0)| < \varepsilon \quad \text{and} \quad |v_{mn}^-(\alpha_0) - v_0^-(\alpha_0)| < \varepsilon \quad (7)$$

and

$$|u_{mn}^+(\alpha_0) - u_0^+(\alpha_0)| < \varepsilon \quad \text{and} \quad |v_{mn}^+(\alpha_0) - v_0^+(\alpha_0)| < \varepsilon. \quad (8)$$

Thus equation (7) shows that  $u_{mn}^-(\alpha_0) > v_{mn}^-(\alpha_0)$ . Therefore we obtain a contradiction to  $u_{mn} \preceq v_{mn}$  as  $(m, n) \in M$ . Hence we have  $u_0 \preceq v_0$ .  $\square$

**Theorem 3.6.** Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal,  $u = (u_{mn})$ ,  $v = (v_{mn})$  and  $w = (w_{mn})$  be three double sequences of fuzzy real numbers such that

- (i)  $u_{mn} \preceq v_{mn} \preceq w_{mn}$  for every  $(m, n) \in M \subset \mathbb{N} \times \mathbb{N}$  with  $M \in \mathcal{F}(\mathcal{I}_2)$
- (ii)  $\mathcal{I}_2 - \lim_{m, n \rightarrow \infty} u_{mn} = u_0$  and  $\mathcal{I}_2 - \lim_{m, n \rightarrow \infty} w_{mn} = u_0$ .

Then  $\mathcal{I}_2 - \lim_{m, n \rightarrow \infty} v_{mn} = u_0$ .

*Proof.* Let  $\mathcal{I}_2 - \lim_{m, n \rightarrow \infty} u_{mn} = \mathcal{I}_2 - \lim_{m, n \rightarrow \infty} w_{mn} = u_0$ . For  $\varepsilon > 0$  we can take

$$A = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq \varepsilon\} \in \mathcal{I}_2$$

and

$$B = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(w_{mn}, u_0) \geq \varepsilon\} \in \mathcal{I}_2.$$

Now we define the set  $C = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(v_{mn}, u_0) \geq \varepsilon\}$ . We can have either  $(m, n) \in M$  or  $(m, n) \in M^c$ . Assume that  $(m, n) \in M$  (as otherwise  $C \subset A \cup B \cup M^c$ ) then we have  $u_{mn} \preceq v_{mn} \preceq w_{mn}$ . Since

$$D(v_{mn}, u_0) = \sup_{\alpha \in [0, 1]} \max\{|v_{mn}^-(\alpha) - u_0^-(\alpha)|, |v_{mn}^+(\alpha) - u_0^+(\alpha)|\} \geq \varepsilon,$$



therefore by definition of supremum, there exists  $\alpha_0 \in [0, 1]$  such that

$$\max\{|v_{mn}^-(\alpha_0) - u_0^-(\alpha_0)|, |v_{mn}^+(\alpha_0) - u_0^+(\alpha_0)|\} \geq \varepsilon - \varepsilon',$$

for every  $0 < \varepsilon' < \varepsilon$ . This implies that

$$|v_{mn}^-(\alpha_0) - u_0^-(\alpha_0)| \geq \varepsilon - \varepsilon' \tag{9}$$

or

$$|v_{mn}^+(\alpha_0) - u_0^+(\alpha_0)| \geq \varepsilon - \varepsilon'. \tag{10}$$

Without loss of generality we may assume that (9) holds. Now according to  $v_{mn}$  and  $u_0$  are comparable or not we have the following possibilities:

$$v_{mn}^-(\alpha_0) < u_0^-(\alpha_0) \text{ and } v_{mn}^+(\alpha_0) < u_0^+(\alpha_0) \text{ or } v_{mn}^+(\alpha_0) > u_0^+(\alpha_0) \tag{11}$$

and

$$v_{mn}^-(\alpha_0) > u_0^-(\alpha_0) \text{ and } v_{mn}^+(\alpha_0) < u_0^+(\alpha_0) \text{ or } v_{mn}^+(\alpha_0) > u_0^+(\alpha_0). \tag{12}$$

We can suppose that (1) holds. One can analogously prove that (12) holds. Since  $u_{mn} \preceq v_{mn} \leq w_{mn}$ , we have  $u_{mn}^-(\alpha_0) \leq v_{mn}^-(\alpha_0)$ . But then (9) implies that  $|u_{mn}^-(\alpha_0) - u_0^-(\alpha_0)| \geq \varepsilon - \varepsilon'$ . As  $\varepsilon'$  was chosen arbitrarily so  $D(u_{mn}, u_0) \geq \varepsilon$ . This shows that  $(m, n) \in A$  and therefore  $C \subset A \cup B \cup M^c$ . Hence,  $C \in \mathcal{I}_2$  and we have

$$\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} v_{mn} = u_0. \quad \square$$

#### 4. $\mathcal{I}_2^*$ -convergence

**Definition 4.1.** Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal. A double sequence  $u = (u_{mn})$  of fuzzy real numbers is said to be  $\mathcal{I}_2^*$ -convergent to  $u_0 \in E^1$ , if there exists  $M \in \mathcal{F}(\mathcal{I}_2)$  (i.e.,  $H = \mathbb{N} \times \mathbb{N} \setminus M \in \mathcal{I}_2$ ) such that

$$\lim_{\substack{m,n \rightarrow \infty \\ (m,n) \in M}} u_{mn} = u_0$$

and is written

$$\mathcal{I}_2^* - \lim_{m,n \rightarrow \infty} u_{mn} = u_0.$$

**Theorem 4.2.** Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal,  $u = (u_{mn})$  be a double sequence of fuzzy real numbers and  $u_0 \in E^1$ . Then,

$$\mathcal{I}_2^* - \lim_{m,n \rightarrow \infty} u_{mn} = u_0 \text{ implies } \mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0.$$

*Proof.* Let  $\mathcal{I}_2^* - \lim_{m,n \rightarrow \infty} u_{mn} = u_0$ . By definition, there exists a  $M \in \mathcal{F}(\mathcal{I}_2)$  (i.e.,  $H = \mathbb{N} \times \mathbb{N} \setminus M \in \mathcal{I}_2$ ) such that

$$\lim_{\substack{m,n \rightarrow \infty \\ (m,n) \in M}} u_{mn} = u_0.$$

Then, for every  $\varepsilon > 0$  there exists  $k_0 = k_0(\varepsilon) \in \mathbb{N}$  we have  $D(u_{mn}, u_0) < \varepsilon$  whenever  $m, n \geq k_0$  for  $(m, n) \in M$ . Now, let  $A(\varepsilon) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq \varepsilon\}$ . Therefore, clearly we have

$$A(\varepsilon) \subset H \cup [M \cap ((\{1, 2, \dots, (k_0 - 1)\} \times \mathbb{N}) \cup (\mathbb{N} \times \{1, 2, \dots, (k_0 - 1)\}))].$$

Since  $\mathcal{I}_2$  is a strongly admissible ideal, so

$$H \cup [M \cap ((\{1, 2, \dots, (k_0 - 1)\} \times \mathbb{N}) \cup (\mathbb{N} \times \{1, 2, \dots, (k_0 - 1)\}))] \in \mathcal{I}_2.$$

Hence, we have  $A(\varepsilon) \in \mathcal{I}_2$  and consequently

$$\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0. \quad \square$$

**Theorem 4.3.** *Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal. For any double sequence  $u = (u_{mn})$  of fuzzy real numbers, if there exist two sequences  $v = (v_{mn})$  and  $w = (w_{mn})$  of fuzzy numbers such that*

$$u = v + w, \quad \lim_{m,n \rightarrow \infty} v_{mn} = u_0 \quad \text{and} \quad \text{supp } w \in \mathcal{I}_2,$$

where  $\text{supp } w = \{(m, n) \in \mathbb{N} \times \mathbb{N} : w_{mn} \neq \bar{0}\}$  and  $\bar{0}$  is the zero element of fuzzy real numbers, then  $u = (u_{mn})$  is  $\mathcal{I}_2$ -convergent to  $u_0 \in E^1$ .

*Proof.* Suppose that there exist two sequences  $v = (v_{mn})$  and  $w = (w_{mn})$  of fuzzy real numbers such that

$$u = v + w, \quad \lim_{m,n \rightarrow \infty} v_{mn} = u_0 \quad \text{and} \quad \text{supp } w \in \mathcal{I}_2.$$

Let  $M = \{(m, n) \in \mathbb{N} \times \mathbb{N} : w_{mn} = \bar{0}\}$ . Since  $\text{supp } w \in \mathcal{I}_2$ , so  $M \in \mathcal{F}(\mathcal{I}_2)$ . Since  $u_{mn} = v_{mn}$  for each  $(m, n) \in M$  and  $\lim_{m,n \rightarrow \infty} v_{mn} = u_0$ , so it follows that  $\lim_{m,n \rightarrow \infty} u_{mn} = u_0$ . This shows that

$$\mathcal{I}_2^* - \lim_{m,n \rightarrow \infty} u_{mn} = u_0.$$

Thus, by Theorem 4.2 we have

$$\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0. \quad \square$$

**Theorem 4.4.** *Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal with property (AP2),  $u = (u_{mn})$  be a double sequence of fuzzy numbers and  $u_0$  be a fuzzy real number. Then,*

$$\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0 \quad \text{implies} \quad \mathcal{I}_2^* - \lim_{m,n \rightarrow \infty} u_{mn} = u_0.$$

*Proof.* Let  $\mathcal{I}_2$  satisfy the property (AP2) and  $u = (u_{mn})$  be a double sequence of fuzzy real numbers and  $u_0 \in E^1$  such that  $\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0$ . Then for any  $\varepsilon > 0$

$$A(\varepsilon) = \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq \varepsilon\} \in \mathcal{I}_2.$$

Now put

$$\begin{aligned} A_1 &= \{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq 1\}, \\ A_k &= \left\{ (m, n) \in \mathbb{N} \times \mathbb{N} : \frac{1}{k} \leq D(u_{mn}, u_0) < \frac{1}{k-1} \right\} \end{aligned}$$

for  $k \geq 2$ . It is clear that  $A_i \cap A_j = \emptyset$  for  $i \neq j$  and  $A_i \in \mathcal{I}_2$  for each  $i \in \mathbb{N}$ . By virtue of (AP2) there exists a sequence  $\{B_k\}_{k \in \mathbb{N}}$  of sets such that  $A_j \triangle B_j$  is included in finite union of rows and columns in  $\mathbb{N} \times \mathbb{N}$  for each  $j \in \mathbb{N}$  and  $B = \bigcup_{j=1}^{\infty} B_j \in \mathcal{I}_2$ .

We prove that

$$\lim_{\substack{m,n \rightarrow \infty \\ (m,n) \in M}} u_{mn} = u_0,$$

for  $M = \mathbb{N} \times \mathbb{N} \setminus B \in \mathcal{F}(\mathcal{I}_2)$ . Let  $\delta > 0$  be given. Choose  $k \in \mathbb{N}$  such that  $1/k < \delta$ . Then, we have

$$\{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq \delta\} \subset \bigcup_{j=1}^k A_j.$$

Since  $A_j \triangle B_j$  are included in finite union of rows and columns for  $j \in \{1, 2, \dots, k\}$ , there exists  $n_0 \in \mathbb{N}$  such that

$$\left( \bigcup_{j=1}^k B_j \right) \cap \{(m, n) : m \geq n_0 \wedge n \geq n_0\} = \left( \bigcup_{j=1}^k A_j \right) \cap \{(m, n) : m \geq n_0 \wedge n \geq n_0\}$$

If  $m, n \geq n_0$  and  $(m, n) \notin B$  then

$$(m, n) \notin \bigcup_{j=1}^k B_j \text{ and so } (m, n) \notin \bigcup_{j=1}^k A_j.$$

Thus, we have  $D(u_{mn}, u_0) < \frac{1}{k} < \delta$ . This implies that

$$\lim_{\substack{m,n \rightarrow \infty \\ (m,n) \in M}} u_{mn}(x) = u_0.$$

Hence, we have

$$\mathcal{I}_2^* - \lim_{m,n \rightarrow \infty} u_{mn} = u_0. \quad \square$$

**Definition 4.5.** [7] Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal. A double sequence of functions  $\{f_{mn}\}$  is said to be  $\mathcal{I}_2$ -uniformly convergent to  $f$  on a set  $S \subset \mathbb{R}$  if for every  $\varepsilon > 0$

$$\{(m, n) \in \mathbb{N} \times \mathbb{N} : |f_{mn}(x) - f(x)| \geq \varepsilon\} \in \mathcal{I}_2, \text{ for each fixed } x \in S$$

and is denoted by  $f_{mn} \rightrightarrows_{\mathcal{I}_2} f$ . This can be stated as follows : For  $\varepsilon > 0$ ,  $\exists H \in \mathcal{I}_2$  such that for all  $x \in S$ ,  $|f_{mn}(x) - f(x)| < \varepsilon$ ,  $\forall (m, n) \notin H$ .

A double sequence of functions  $\{f_{mn}\}$  is said to be  $\mathcal{I}_2^*$ -uniformly convergent to  $f$  on  $S \subset \mathbb{R}$  if and only if there exists a set  $M \in \mathcal{F}(\mathcal{I}_2)$  (i.e.,  $\mathbb{N} \times \mathbb{N} \setminus M \in \mathcal{I}_2$ ) such that for  $\varepsilon > 0$

$$\lim_{\substack{m,n \rightarrow \infty \\ (m,n) \in M}} f_{mn}(x) = f(x), \text{ for each (fixed) } x \in S$$

and is written  $f_{mn} \rightrightarrows_{\mathcal{I}_2^*} f$ .

**Theorem 4.6.** Let  $\mathcal{I}_2 \subset 2^{\mathbb{N} \times \mathbb{N}}$  be a strongly admissible ideal with the property (AP2),  $u = (u_{mn})$  be a double sequence of fuzzy real numbers and  $u_0 \in E^1$ . Then,  $\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0$  if and only if

$$u_{mn}^-(\alpha) \rightrightarrows_{\mathcal{I}_2^*} u_0^-(\alpha) \text{ and } u_{mn}^+(\alpha) \rightrightarrows_{\mathcal{I}_2^*} u_0^+(\alpha)$$

on  $[0, 1]$ .

*Proof.* Let  $\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0$ . By definition we have

$$\{(m, n) \in \mathbb{N} \times \mathbb{N} : D(u_{mn}, u_0) \geq \varepsilon\} \in \mathcal{I}_2,$$

for every  $\varepsilon > 0$ . Then, by Theorem 4.4 for every  $\varepsilon > 0$  there exists a set  $M \in \mathcal{F}(\mathcal{I}_2)$  and  $N = N(\varepsilon)$  such that

$$D(u_{mn}, u_0) = \sup_{\alpha \in [0,1]} \max \{|u_{mn}^-(\alpha) - u_0^-(\alpha)|, |u_{mn}^+(\alpha) - u_0^+(\alpha)|\} < \varepsilon,$$

for all  $m, n \geq N$  and  $(m, n) \in M$ . This implies that

$$\max \{|u_{mn}^-(\alpha) - u_0^-(\alpha)|, |u_{mn}^+(\alpha) - u_0^+(\alpha)|\} < \varepsilon,$$

hence the result follows for all  $\alpha \in [0, 1]$ .

To prove the converse implication, let  $\varepsilon > 0$  be fixed. Then by Definition 4.5 and by Theorem 4.4, there exist  $M_1 \in \mathcal{F}(\mathcal{I}_2)$  and  $N_1 = N_1(\varepsilon) \in \mathbb{N}$  such that

$$|u_{mn}^-(\alpha) - u_0^-(\alpha)| < \varepsilon,$$

for all  $m, n \geq N_1$  and  $(m, n) \in M_1$ , and for each  $\alpha \in [0, 1]$ . Similarly, there exist  $M_2 \in \mathcal{F}(\mathcal{I}_2)$  and  $N_2 = N_2(\varepsilon) \in \mathbb{N}$  such that

$$|u_{mn}^+(\alpha) - u_0^+(\alpha)| < \varepsilon,$$

for all  $m, n \geq N_2$  and  $(m, n) \in M_2$ , and for each  $\alpha \in [0, 1]$ .

Let  $N_3 = \max\{N_1, N_2\}$  and  $M_3 = M_1 \cap M_2 \in \mathcal{F}(\mathcal{I}_2)$ . Thus, for every  $\varepsilon > 0$  there exists  $M_3 \in \mathcal{F}(\mathcal{I}_2)$  such that for all  $m, n \geq N_3$ ,  $(m, n) \in M_3$ ,

$$\sup_{\alpha \in [0,1]} \max \{|u_{mn}^-(\alpha) - u_0^-(\alpha)|, |u_{mn}^+(\alpha) - u_0^+(\alpha)|\} = D(u_{mn}, u_0) < \varepsilon.$$

This implies  $\mathcal{I}_2^* - \lim_{m,n \rightarrow \infty} u_{mn} = u_0$ . Hence, we have

$$\mathcal{I}_2 - \lim_{m,n \rightarrow \infty} u_{mn} = u_0.$$

□

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