

THE EXTENSIONS OF A CLASS
OF SEMI-CONTINUOUS FUZZY MEASURES

Qiao Zhong

Hebei Institute of Architectural Engineering
Zhangjiakou, Hebei, China

Abstract

In this paper, we introduce the concepts of the σ -possibility measure and the CP-system and the ECP-system on a class of fuzzy sets, and show that such a σ -possibility measure must be a semi-continuous fuzzy measure. Furthermore, we establish a necessary and sufficient condition for that a σ -possibility measure on a class of fuzzy sets may be extended, and prove some extension theorems of such σ -possibility measures, and therefore, we solve the extension problem of a class of semi-continuous fuzzy measures.

Keywords: Fuzzy measure, σ -possibility measure, CP-system, ECP-system, Weak plump field.

§1 Introduction

On a class of classical sets, the possibility measure introduced by L.A.Zadeh(8) is a special semi-continuous fuzzy measure, and it is difficult to establish a general extension theory for the semi-continuous fuzzy measures though some extension problems of possibility measures have been better solved (cf. (1,2,6,7)), in order to find out as many extendable semi-continuous fuzzy measures as possible, Qiao(5) introduced and studied the σ -possibility measures. If these similar problems are discussed on a class of fuzzy sets, it is undoubted to arise a great many difficulties. In this paper, we shall introduce the concept of the semi-continuous fuzzy measure on a class of fuzzy sets and shall solve the extension problem of such a class of semi-continuous fuzzy

measures.

Throughout this paper, suppose that L is an infinitely distributive complete lattice, in other words, the lattice L satisfies the following conditions:

(1) For any $H \subset L$, $\bigwedge_{h \in H} h$ and $\bigvee_{h \in H} h$ are existent in L ;

(2) For any $H \subset L$, $a \in L$, we have

$$a \vee (\bigwedge_{h \in H} h) = \bigwedge_{h \in H} (a \vee h), \quad a \wedge (\bigvee_{h \in H} h) = \bigvee_{h \in H} (a \wedge h).$$

And let X be a nonempty set, $\mathcal{F}_L(X) = \{A; A: X \rightarrow L\}$ be the class of all L -fuzzy subsets of X , \mathcal{B} and \mathcal{B}^* and \mathcal{D} be nonempty subclasses of $\mathcal{F}_L(X)$, $\{A_n\}$ be a finite or infinite sequence of L -fuzzy subsets of X , and we make the conventions:

$$\sup_{t \in \phi} \{a_t; a_t \in \{0, \infty\}\} = 0, \quad \bigcup_{t \in \phi} \{ \cdot \} = \phi, \quad \text{where } \phi \text{ is the smallest}$$

element of $\mathcal{F}_L(X)$.

§2 Semi-continuous Fuzzy Measure and σ -Possibility Measure on Class of Fuzzy Sets

Definition 2.1 A mapping $\mu: \mathcal{D} \rightarrow (0, a)$ (where a is an arbitrarily positive real number or $+\infty$) is called a semi-continuous fuzzy measure on \mathcal{D} , if it satisfies the following conditions:

(SFM1) $\mu(\phi) = 0$, if $\phi \in \mathcal{D}$;

(SFM2) For any $A, B \in \mathcal{D}$, if $A \subset B$, then $\mu(A) \leq \mu(B)$;

(SFM3) Whenever $\{A_n\} \subset \mathcal{D}$, $\bigcup_{n=1}^{\infty} A_n \in \mathcal{D}$, $A_n \subset A_{n+1}$, $n=1, 2, \dots$,

then $\mu(\bigcup_{n=1}^{\infty} A_n) = \lim_{n \rightarrow \infty} \mu(A_n)$.

It is easy to see that the fuzzy measure studied in [3,4] is a semi-continuous fuzzy measure.

Definition 2.2 A mapping $\pi: \mathcal{D} \rightarrow (0, a)$ (where $0 < a \leq \infty$) is said to be a σ -possibility measure on \mathcal{D} , if and only if the following holds:

(σ P1) $\pi(\phi) = 0$, if $\phi \in \mathcal{D}$;

(σ P2) π is σ -fuzzy additive, that is, for any $\{A_n\} \subset \mathcal{D}$, if

$\bigcup_n A_n \in \mathcal{D}$, then $\pi(\bigcup_n A_n) = \sup_n \pi(A_n)$.

When $L = \{0, 1\}$, such π is a σ -possibility measure introduced in (5), and therefore, it is a generalization of the possibility measure.

The condition ($\sigma P2$) implies the monotonicity condition:

($\sigma P3$) For any $A, B \in \mathcal{D}$, if $A \subset B$, then $\pi(A) \leq \pi(B)$.

In the following, we shall discuss the relations between σ -possibility measures and semi-continuous fuzzy measures.

Theorem 2.3 An arbitrary σ -possibility measure on \mathcal{D} is a semi-continuous fuzzy measure on \mathcal{D} .

Proof. Suppose that π is a σ -possibility measure on \mathcal{D} , it is clear that π satisfies the conditions (SFM1) and (SFM2). Now we prove that π meets the condition (SFM3) as well.

For any increasing sequence $\{A_n\} \subset \mathcal{D}$ with $\bigcup_n A_n \in \mathcal{D}$, by using conditions ($\sigma P3$) and ($\sigma P2$), we have $\pi(A_n) \leq \pi(A_{n+1})$, $n=1, 2, \dots$, and $\lim_{n \rightarrow \infty} \pi(A_n) = \sup_n \pi(A_n) = \pi(\bigcup_n A_n)$.

That is, π is a semi-continuous fuzzy measure on \mathcal{D} .

The following theorem gives a necessary and sufficient condition for that a semi-continuous fuzzy measure on \mathcal{D} turns into a σ -possibility measure on \mathcal{D} .

Theorem 2.4 Let μ be a semi-continuous fuzzy measure on \mathcal{D} , \mathcal{D} be closed under finite unions. μ is a σ -possibility measure on \mathcal{D} , if and only if μ satisfies $\mu(A \cup B) = \mu(A) \vee \mu(B)$ whenever $A, B \in \mathcal{D}$.

Proof. The necessity is obvious. Now we prove the sufficiency.

Evidently, μ satisfies the condition ($\sigma P1$).

Let $\mu(A \cup B) = \mu(A) \vee \mu(B)$ for any $A, B \in \mathcal{D}$. If $\{A_n\} \subset \mathcal{D}$ and $\bigcup_n A_n \in \mathcal{D}$, denote $B_m = \bigcup_{n=1}^m A_n$, $m=1, 2, \dots$, then $\{B_m\}$ is an increasing sequence in \mathcal{D} and $\bigcup_n A_n = \bigcup_m B_m$, thus we have

$$\mu(\bigcup_n A_n) = \mu(\bigcup_m B_m) = \lim_{m \rightarrow \infty} \mu(B_m) = \sup_m \mu(B_m) = \sup_m \left(\sup_{1 \leq n \leq m} \mu(A_n) \right) = \sup_n \mu(A_n).$$

That is to say, μ is a σ -possibility measure on \mathfrak{D} .

§3 A Extendable Necessary and Sufficient Condition

Let $U(\mathfrak{D}) = \{ \bigcup_n A_n; \{A_n\} \subset \mathfrak{D} \}$, and we make the convention:

$\phi = \bigcup_{t \in \phi} \{ \cdot \} \in U(\mathfrak{D})$, then $U(\mathfrak{D})$ is the smallest class which is

both including \mathfrak{D} and closed under arbitrary countable infinite unions. In the section, we shall establish a necessary and sufficient condition for that a σ -possibility measure on \mathfrak{D} may be extended to $U(\mathfrak{D})$ uniquely.

Definition 3.1 A mapping $\mu: \mathfrak{D} \rightarrow [0, a]$ (where $0 < a \leq \infty$) is called consistent, if for any $A \in \mathfrak{D}$, whenever $A \subset \bigcup_n A_n$, where $\{A_n\} \subset \mathfrak{D}$, we have $\mu(A) \leq \sup_n \mu(A_n)$.

Theorem 3.2 A σ -possibility measure π on \mathfrak{D} may be extended to a σ -possibility measure π' on $U(\mathfrak{D})$ uniquely, if and only if π is consistent.

Proof. Necessity: Let π may be extended to a σ -possibility measure π' on $U(\mathfrak{D})$ uniquely.

For any $A \in \mathfrak{D}$, if $A \subset \bigcup_n A_n$, where $\{A_n\} \subset \mathfrak{D}$, then $A, \bigcup_n A_n \in U(\mathfrak{D})$. Thus

$$\pi(A) = \pi'(A) \leq \pi'(\bigcup_n A_n) = \sup_n \pi'(A_n) = \sup_n \pi(A_n).$$

That is, π is consistent.

Sufficiency: Let π be consistent. For any $B \in U(\mathfrak{D})$, then there exists $\{A_n\} \subset \mathfrak{D}$ such that $B = \bigcup_n A_n$. We define

$$\pi'(B) \triangleq \sup_n \pi(A_n).$$

This definition is unambiguous. In fact, if $B = \bigcup_m B_m$, where

$\{B_m\} \subset \mathfrak{D}$, then $A_n \subset B = \bigcup_m B_m$ for any A_n , thus $\pi(A_n) \leq \sup_m \pi(B_m)$,

and therefore, $\sup_n \pi(A_n) \leq \sup_m \pi(B_m)$. Analogously, we may

show the converse inequality. Consequently,

$$\sup_n \pi(A_n) = \sup_m \pi(B_m).$$

When $B \in \mathfrak{D}$, we have $\pi'(B) = \sup_n \pi(A_n) = \pi(\bigcup_n A_n) = \pi(B)$.

Furthermore, we are going to show that π' is a σ -possibility measure on $U(\mathfrak{D})$.

(1) By the conventions: $U\{\cdot\} = \emptyset$, $\sup_{t \in \emptyset} \{a_t; a_t \in [0, \infty)\} = 0$, then $\pi'(\emptyset) = \sup_{t \in \emptyset} \{\cdot\} = 0$, namely, π' satisfies the condition (σ P1).

(2) For any $\{B_n\} \subset U(\mathfrak{D})$, $B_n = \bigcup_m A_m^{(n)}$, where $\{A_m^{(n)}\} \subset \mathfrak{D}$, $n=1, 2, \dots$, since $\bigcup_n B_n = \bigcup_{nm} A_m^{(n)}$, then

$$\pi'(\bigcup_n B_n) = \sup_{m, n} \pi(A_m^{(n)}) = \sup_n (\sup_m \pi(A_m^{(n)})) = \sup_n \pi'(B_n).$$

That is to say, π' satisfies the condition (σ P2) too.

Thus, π' is a σ -possibility measure on $U(\mathfrak{D})$.

Finally, we prove the uniqueness of π' .

If π'' is another extension of π on $U(\mathfrak{D})$, then for any $B = \bigcup_n A_n \in U(\mathfrak{D})$, where $\{A_n\} \subset \mathfrak{D}$, we have

$$\pi'(B) = \sup_n \pi(A_n) = \sup_n \pi''(A_n) = \pi''(\bigcup_n A_n) = \pi''(B).$$

Remark: If take $L = \{0, 1\}$, the above Theorem 3.2 coincides with the Theorem 2.2 given in [5].

§4 CP-system, ECP-system and Weak Plump Field

On a class of classical sets, Qiao(5,6) drew the concepts of the CP-system and the ECP-system from the class of all atoms of a set class introduced in (1,2,7). In order to discuss some other extension theorems of σ -possibility measures given in §2, in the section, we shall give several similar concepts on a class of fuzzy sets.

Definition 4.1 A nonempty class \mathfrak{B} of fuzzy sets is said to be an ECP-system, if the following conditions are satisfied:

(ECP1) The exchangeability. For any $A_1, \dots, A_n \in \mathfrak{B}$, then there exist $B_1, \dots, B_m \in \mathfrak{B}$ such that $\bigcap_{i=1}^n A_i = \bigcup_{j=1}^m B_j$;

(ECP2) The closeness for the partial covering. For any $A \in \mathfrak{B}$,

if $\underline{A} \subset \bigcup_n \underline{A}_n$, where $\{\underline{A}_n\} \subset \underline{\mathfrak{B}}$, then there exists one subset $\{\underline{A}_t; t \in T\}$ of $\{\underline{A}_n\}$ such that $\underline{A} \subset \bigcup_{t \in T} \underline{A}_t \in \underline{\mathfrak{B}}$.

If a class of fuzzy sets only satisfies the condition (ECP2), it is called a CP-system.

In the following, we shall always denote the ECP-system (resp. the CP-system) by $\underline{\mathfrak{B}}$ (resp. $\underline{\mathfrak{B}}^*$).

Evidently, if a class of fuzzy sets is closed under countable infinite unions, then it is a CP-system. An arbitrary fuzzy σ -algebra introduced in (3,4) is an ECP-system. The class of all atoms of a set class given in (1,2,7) is an ECP-system. If $\underline{\mathfrak{B}}$ is closed under finite unions, then it is closed under finite intersections, but the converse proposition is not true.

In fact, if $\underline{A}, \underline{B} \in \underline{\mathfrak{F}}(X)$, $\underline{A} \cap \underline{B} = \phi$, and if there is no inclusion relation between \underline{A} and \underline{B} , then $\underline{\mathfrak{B}} = \{\phi, \underline{A}, \underline{B}\}$ is an ECP-system, and it is closed under finite intersections, but it is not closed under finite unions.

Definition 4.2 A nonempty class of fuzzy sets is called a weak plump field, if it is closed under arbitrary finite intersections and arbitrary countable infinite unions. Denote the smallest weak plump field including $\underline{\mathfrak{D}}$ by $W(\underline{\mathfrak{D}})$.

Proposition 4.3 $W(\underline{\mathfrak{D}}) = \{ \bigcup_{t \in T} \bigcap_{s \in S_t} \underline{A}_s ; \underline{A}_s \in \underline{\mathfrak{D}} \}$, where T is an arbitrary finite or countable infinite index set, and S_t is an arbitrary finite index set whenever $t \in T$.

Proof. Write $\underline{\mathfrak{A}} = \{ \bigcup_{t \in T} \bigcap_{s \in S_t} \underline{A}_s ; \underline{A}_s \in \underline{\mathfrak{D}} \}$.

First of all, we verify that $\underline{\mathfrak{A}}$ is a weak plump field.

(1) Let $\{\underline{B}_n\} \subset \underline{\mathfrak{A}}$, where $\underline{B}_n = \bigcup_{t \in T_n} \bigcap_{s \in S_t} \underline{A}_s^{(n)}$, $\underline{A}_s^{(n)} \in \underline{\mathfrak{D}}$, T_n is an arbitrary finite or countable infinite index set, S_t is an arbitrary finite index set, then

$$\bigcup_n \underline{B}_n = \bigcup_n \left(\bigcup_{t \in T_n} \bigcap_{s \in S_t} \underline{A}_s^{(n)} \right) = \bigcup_{t \in T'} \left(\bigcap_{s \in S_t} \underline{A}_s^{(n)} \right) = \bigcup_{t \in T'} \bigcap_{s \in S_t} \underline{A}_s^{(n)} \in \underline{\mathfrak{A}},$$

where $T' = \bigcup_n T_n$, namely, $\underline{\mathfrak{A}}$ is closed under countable infinite

unions.

(2) Let $\underline{D}_1 = \bigcup_{t \in T} \bigcap_{s \in S_t} \underline{A}_s, \underline{D}_2 = \bigcup_{j \in J} \bigcap_{i \in I_j} \underline{B}_i \in \underline{\mathcal{A}}$, where $\underline{A}_s, \underline{B}_i \in \underline{\mathcal{D}}$,

T and J are two arbitrary finite or countable infinite index sets, and for any $t \in T, j \in J, S_t$ and I_j are two arbitrary finite index sets. Observe that L is an infinitely distributive complete lattice, we have

$$\begin{aligned} \underline{D}_1 \cap \underline{D}_2 &= \left(\bigcup_{t \in T} \bigcap_{s \in S_t} \underline{A}_s \right) \cap \left(\bigcup_{j \in J} \bigcap_{i \in I_j} \underline{B}_i \right) = \bigcup_{j \in J} \left(\bigcap_{t \in T} \left(\bigcap_{s \in S_t} \underline{A}_s \right) \cap \left(\bigcap_{i \in I_j} \underline{B}_i \right) \right) \\ &= \bigcup_{j \in J} \left(\bigcap_{t \in T} \left(\bigcap_{s \in S_t} \underline{A}_s \right) \cap \left(\bigcap_{i \in I_j} \underline{B}_i \right) \right) \in \underline{\mathcal{A}}. \end{aligned}$$

That is, $\underline{\mathcal{A}}$ is closed under finite intersections. Therefore, $\underline{\mathcal{A}}$ is a weak plump field.

Furthermore, since $\underline{\mathcal{D}} \subset \underline{\mathcal{A}}$, then $W(\underline{\mathcal{D}}) \subset \underline{\mathcal{A}}$, and it is clear that $\underline{\mathcal{A}} \subset W(\underline{\mathcal{D}})$. Consequently, $\underline{\mathcal{A}} = W(\underline{\mathcal{D}})$.

Proposition 4.4 $W(\underline{\mathcal{B}}) = U(\underline{\mathcal{B}})$.

Proof. Using Proposition 4.3 and the definitions of $\underline{\mathcal{B}}$ and $U(\underline{\mathcal{B}})$, it is easy to prove this conclusion.

§5 Extension Theorems of σ -Possibility Measures on Class of Fuzzy Sets

In the section, several extension theorems of σ -possibility measures will be proved, when $L = \{0, 1\}$, these conclusions coincide with the relevant results presented in (5).

Theorem 5.1 An arbitrary σ -possibility measure $\underline{\pi}$ on $\underline{\mathcal{B}}^*$ may be extended to a σ -possibility measure $\underline{\pi}'$ on $U(\underline{\mathcal{B}}^*)$ uniquely.

Proof. We show that $\underline{\pi}$ is consistent.

Since $\underline{\mathcal{B}}^*$ is a CP-system, for any $\underline{A} \in \underline{\mathcal{B}}^*$, if $\underline{A} \subset \bigcup_n \underline{A}_n$, where $\{\underline{A}_n\} \subset \underline{\mathcal{B}}^*$, then there exists one subset $\{\underline{A}_t; t \in T\}$ of $\{\underline{A}_n\}$ such that $\underline{A} \subset \bigcup_{t \in T} \underline{A}_t \in \underline{\mathcal{B}}^*$, thus

$$\underline{\pi}(\underline{A}) \leq \underline{\pi} \left(\bigcup_{t \in T} \underline{A}_t \right) = \sup_{t \in T} \underline{\pi}(\underline{A}_t) \leq \sup_n \underline{\pi}(\underline{A}_n).$$

That is to say, $\underline{\pi}$ is consistent. Using Theorem 3.2, $\underline{\pi}$ may be extended to a σ -possibility measure $\underline{\pi}'$ on $U(\underline{\mathcal{B}}^*)$ uniquely.

Theorem 5.2 An arbitrary σ -possibility measure $\underline{\mu}$ on \mathfrak{B} may be extended to a σ -possibility measure $\underline{\mu}'$ on $W(\mathfrak{B})$ uniquely.

Proof. By Proposition 4.4 and Theorem 5.1, it is easy to verify that the conclusion is true.

Theorem 2.3 and Theorem 5.1 and Theorem 5.2 show that all of σ -possibility measures in the class of all semi-continuous fuzzy measures may be extended from \mathfrak{B}^* (resp. \mathfrak{B}) to $U(\mathfrak{B}^*)$ (resp. $W(\mathfrak{B})$) uniquely. The following theorem gives a sufficient condition for that a semi-continuous fuzzy measure can be extended uniquely.

Theorem 5.3 Let \mathfrak{B} be closed under finite unions, $\underline{\mu}$ be an arbitrary semi-continuous fuzzy measure on \mathfrak{B} such that $\underline{\mu}(A \cup B) = \underline{\mu}(A) \vee \underline{\mu}(B)$ for any $A, B \in \mathfrak{B}$, then $\underline{\mu}$ may be extended to a semi-continuous fuzzy measure $\underline{\mu}'$ on $W(\mathfrak{B})$ uniquely.

Proof. It follows, from Theorem 2.4 and Theorem 5.2 and Theorem 2.3, that this conclusion is true.

References

- (1) Wang Zhenyuan, Extension of possibility measures defined on an arbitrary nonempty class of sets, Presented at the First IFSA. Congress, Palma de Mallorca, Spain, 1985.
- (2) Wang Zhenyuan, Semi-lattice structure of all extensions of possibility measure and consonant belief function, in "Fuzzy Mathematics in Earthquake Researches" (Feng Deyi and Liu Xihui eds.), Seismological Press, Beijing, 1985.
- (3) Qiao Zhong, Riesz's theorem and Lebesgue's theorem on the fuzzy measure space, BUSEFAL, 29(1987), 33-41.
- (4) Qiao Zhong, Structural characteristics of fuzzy measure on fuzzy σ -algebra and their applications, (in Chinese) Journal of Hebei Institute of Architectural Engineering, 1(1987), 61-71.
- (5) Qiao Zhong, σ -possibility measures and their extensions, Proceedings Of International Symposium on Fuzzy Systems and Knowledge Engineering, Vol.3, 730-737, (Liu Xihui, Wang Pei-

- zhuang, Cheng Lichun, Li Baowen eds.) Guangdong Higher Education Publishing House, Guangzhou, China, July, 1987.
- [6] Qiao Zhong, On the extension of the possibility measures.
- [7] Wang Zhenyuan, Extension of possibility measures and generalization of fuzzy integrals (in Chinese), Journal of Hebei University, 2(1984), 9-18.
- [8] L.A.Zadeh, Fuzzy sets as a basis for a theory of possibility, Fuzzy Sets and Systems, 1(1978), 3-28.
- [9] D.Dubois and H.Prade, Non-probabilistic aspects of uncertainty Part 1-evidence Measures and possibility theory , Fuzzy Mathematics (Wuhan, China), 2(1987), 41-58.

Sept.1987