

## FUZZY INTEGRAL ON FUZZY SET

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The fuzzy integral on fuzzy set is introduced and some of its properties are presented and a series of convergence theorems are given.

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## 1. Introduction

In Section 2 of this paper, the concepts of stratiformization limit of fuzzy subsets of  $\bar{R}$  and extended fuzzy number will be introduced, which will play an important role in the discussion on the newly-defined fuzzy integral. In Section 3, we will introduce an integral, which assumes values in the class of fuzzy subsets of  $\bar{R}$ , defined on a fuzzy set and give some of its elementary properties. In Section 4, we will prove a series of convergence theorems for the sequence of fuzzy integrals.

Throughout the paper, assume that  $X$  is a non-empty set and  $\mathfrak{A}$  is a  $\sigma$ -algebra of subsets of  $X$ ,  $\bar{R} = [-\infty, +\infty]$ , and use  $\mathcal{F}(X)$  to denote the class of all fuzzy subsets of  $X$ . Let  $\mu$  be the fuzzy measure [4] defined on  $\mathfrak{A}$ ,  $T$  be index set. Furthermore, we make

the following conventions:  $\sup\{i: i \in \emptyset\} = 0$ ,  $\infty - \infty = 0$ ,  $0 \cdot \infty = 0$ , and  $\sum_T = 0$  when  $T$  is empty.

## 2. Stratiformization limit and extended fuzzy number

For convenience' sake, write  $h_\lambda = \{x: h(x) \geq \lambda\}$ , where  $\lambda \in (0, 1]$ ,  $h \in \mathcal{F}(X)$ .

Definition 2.1. Let  $h_1, h_2 \in \mathcal{F}(\bar{R})$ , if  $(h_i)_\lambda \neq \emptyset$ ,  $\lambda \in (0, 1]$ ,  $i=1, 2$ , write  $a_i^\lambda = \inf(h_i)_\lambda$ ;  $b_i^\lambda = \sup(h_i)_\lambda$ . We call  $h_1 \leq h_2$  (or  $h_2 \geq h_1$ ) iff there holds that  $(h_1)_\lambda \neq \emptyset$  implies  $(h_2)_\lambda \neq \emptyset$  and  $a_1^\lambda \leq a_2^\lambda$ ,  $b_1^\lambda \leq b_2^\lambda$  for any  $\lambda \in (0, 1]$ .

It is easy to see that  $\leq$  is a pre-order on  $\mathcal{F}(\bar{R})$ . We call  $h_1$  and  $h_2$  equivalent if both  $h_1 \leq h_2$  and  $h_2 \leq h_1$  are valid, write as  $h_1 \sim h_2$ . Obviously, the relation  $\sim$  is an equivalent relation on  $\mathcal{F}(\bar{R})$ .

Let  $h_n \in \mathcal{F}(\bar{R})$ ,  $n=1, 2, \dots$ . If  $(h_n)_\lambda \neq \emptyset$ ,  $\lambda \in (0, 1]$ , write  $a_n^\lambda = \inf(h_n)_\lambda$ ;  $b_n^\lambda = \sup(h_n)_\lambda$ . For all  $\lambda \in [0, 1]$ , if  $\{h_n\}$  satisfies the following condition (I) or (II):

(I) there exists  $n_\lambda$  such that  $(h_n)_\lambda \neq \emptyset$  as  $n \geq n_\lambda$ , and both  $\lim_{n \rightarrow \infty} a_n^\lambda$  and  $\lim_{n \rightarrow \infty} b_n^\lambda$  exist.

(II) there exists  $n_\lambda$  such that  $(h_n)_\lambda \neq \emptyset$  as  $n \geq n_\lambda$ .

Then put

$$H_1(\lambda) = \begin{cases} [a^\lambda, b^\lambda] & \text{if there exists } n_\lambda \text{ such that } (h_n)_\lambda \neq \emptyset \text{ for} \\ & \text{every } n \geq n_\lambda \text{ and } \lim_{n \rightarrow \infty} a_n^\lambda = a^\lambda, \lim_{n \rightarrow \infty} b_n^\lambda = b^\lambda, \\ \emptyset & \text{if there exists } n_\lambda \text{ such that } (h_n)_\lambda = \emptyset \text{ for} \\ & \text{every } n \geq n_\lambda. \end{cases}$$

Definition 2.2. Let  $h_n \in \mathcal{F}(\bar{R})$ ,  $n=1, 2, \dots$ , for every  $\lambda \in (0, 1]$ ,  $\{h_n\}$  satisfies condition (I) or (II). The fuzzy set determined by nest of sets  $\{H_1(\lambda): \lambda \in [0, 1]\}$  is called the stratiformization limit of  $\{h_n\}$ , denoted by  $(s)\lim_{n \rightarrow \infty} h_n$ , where no danger of confusion ex-

ists, we simply write  $h_1$ ,  $h_1 = (s)\lim_{n \rightarrow \infty} h_n$ , that is, the membership function  $m_{h_1}(x)$  of  $h_1$  is defined as

$$m_{h_1}(x) = \bigvee_{\lambda \in [0,1]} \{\lambda \wedge \chi_{H_1(\lambda)}(x)\}.$$

Definition 2.3.  $\underline{A} \in \mathcal{F}(\bar{R})$  is called an extended fuzzy number, if  $m_{\underline{A}}$  satisfies the following conditions:

- (1) there exists  $x_0 \in \bar{R}$  such that  $m_{\underline{A}}(x_0) = 1$ ,
- (2)  $A_\lambda$  is a closed interval for any  $\lambda \in [0,1]$ .

The set of all extended fuzzy numbers is denoted by  $\mathcal{F}^*(\bar{R})$ .

Definition 2.4. Let  $\underline{A} \in \mathcal{F}^*(\bar{R})$ .  $\underline{A}$  is called a nonnegative extended fuzzy number if  $m_{\underline{A}}(x) = 0$  for all  $x \in [-\infty, 0)$ .

The set of all nonnegative extended fuzzy numbers is denoted by  $\mathcal{F}^*(R^+)$ .

The following propositions can be easily obtained from the above definitions.

Proposition 2.1. The relation  $\preceq$  restricted to  $\mathcal{F}^*(\bar{R})$  is a partial order.

Proposition 2.2. Let  $h_n \in \mathcal{F}(\bar{R})$ ,  $n=1,2,\dots$ , and  $m_{h_n}(x) = \begin{cases} 1 & x = a_n, \\ 0 & x \neq a_n. \end{cases}$

If  $\lim_{n \rightarrow \infty} a_n$  exists, then

$$m_{h_1}(x) = \begin{cases} 1 & x = \lim_{n \rightarrow \infty} a_n, \\ 0 & x \neq \lim_{n \rightarrow \infty} a_n. \end{cases}$$

This shows that the stratiformization limit is a generalization of classical limit.

Proposition 2.3. Let  $h_n \in \mathcal{F}^*(\bar{R})$ ,  $n=1,2,\dots$ , and  $(h_n)_\alpha = [a_n^\alpha, b_n^\alpha]$ ,  $\alpha \in [0,1]$ . If both  $\lim_{n \rightarrow \infty} a_n^\alpha$  and  $\lim_{n \rightarrow \infty} b_n^\alpha$  exist for all  $\alpha \in [0,1]$ , then

$(s)\lim_{n \rightarrow \infty} h_n \in \mathcal{F}^*(\bar{R})$ , and for any  $\lambda \in (0,1]$ ,

$$[(s)\lim_{n \rightarrow \infty} h_n]_\lambda = [\lim_{\alpha \uparrow \lambda} \lim_{n \rightarrow \infty} a_n^\alpha, \lim_{\alpha \uparrow \lambda} \lim_{n \rightarrow \infty} b_n^\alpha].$$

Proof.  $[(s)\lim_{n \rightarrow \infty} h_n]_\lambda = \bigcap_{\alpha < \lambda} [\lim_{n \rightarrow \infty} a_n^\alpha, \lim_{n \rightarrow \infty} b_n^\alpha]$

$$= [\lim_{\alpha \uparrow \lambda} \lim_{n \rightarrow \infty} a_n^\alpha, \lim_{\alpha \uparrow \lambda} \lim_{n \rightarrow \infty} b_n^\alpha].$$

Proposition 2.4. Let  $h_n, l_n \in \mathcal{F}(\bar{R})$  and  $h_n \ll l_n$  for every  $n$ . If both  $(s)\lim_{n \rightarrow \infty}(h_n)$  and  $(s)\lim_{n \rightarrow \infty}(l_n)$  exist, then

$$(s)\lim_{n \rightarrow \infty} h_n \ll (s)\lim_{n \rightarrow \infty} l_n.$$

### 3. F-integral on fuzzy set

Let  $M = \{f: f \text{ is a nonnegative, extended real-valued measurable function on } X\}$ ,  $\mathcal{A} = \{A: A \in \mathcal{F}(X) \text{ and } m_A \in M\}$ .

Definition 3.1. Let  $f \in M$ ,  $A \in \mathcal{A}$ . The F-integral of  $f$  over  $A$  is defined as a fuzzy subset of  $\bar{R}$ , denoted by  $(F)\int_A f d\mu$ , whose membership function is defined as

$$\sup\{\lambda: \int_{A_1} f d\mu \leq x \leq \int_{A_\lambda} f d\mu\},$$

where  $\int_{A_\lambda} f d\mu$  is in sense of Sugeno, that is,  $\int_{A_\lambda} f d\mu = \sup_{\alpha \in [0, \alpha]} \{\alpha \wedge \mu(A_\lambda \cap F_\alpha)\}$ , where  $F_\alpha = \{x: f(x) \geq \alpha\}$ .

Proposition 3.1. Let  $f \in M$ ,  $A \in \mathcal{A}$ , then the F-integral of  $f$  over  $A$  can be expressed as

$$(F)\int_A f d\mu = \bigcup_{\lambda \in (0,1)} \lambda H(\lambda),$$

where  $H(\lambda) = [\int_{A_1} f d\mu, \int_{A_\lambda} f d\mu]$ ,  $\bigcup_{\lambda \in (0,1)} \lambda H(\lambda)$  is a fuzzy set whose membership function is defined as:  $\sup\{\lambda \cdot \chi_{H(\lambda)}(x): \lambda \in [0,1]\}$ .

Proposition 3.2. Let  $A = A \in \mathcal{B}$ , write  $\int_A f d\mu = y$  and  $(F)\int_A f d\mu = \mathcal{C}$ , then

$$m_{\mathcal{C}}(x) = \begin{cases} 1 & x=y, \\ 0 & x \neq y. \end{cases}$$

This indicates that the above-introduced F-integral is a generalization of that of Sugeno's.

Proposition 3.3. Whenever  $f=g$  a.e. and  $m_A = m_B$  a.e.,  $f, g \in M$ ,  $A, B \in \mathcal{A}$ , then  $(F)\int_A f d\mu = (F)\int_B g d\mu$ , iff  $\mu$  is null-additive [4].

Proposition 3.4. Let  $f, g \in M$ ,  $A, B \in \mathcal{A}$ . If  $f \leq g$  and  $A \subseteq B$ , then

$$(F)\int_A f d\mu \ll (F)\int_B g d\mu.$$

Proposition 3.5. Let  $f \in M$ ,  $A \in \mathcal{A}$ , and write  $\mathring{A} = \{x: m_A(x) \geq 0\}$ , then

$(F) \int_{\underline{A}} f \, d\mu = 0 \iff \mu(\{f > 0\} \cap \overset{\circ}{A}) = 0$ , where  $\underline{Q} \in \mathcal{A}$  and  $m_{\underline{Q}}(x) = \begin{cases} 1 & x=0, \\ 0 & x \neq 0. \end{cases}$

Theorem 3.1. Let  $f \in M$ ,  $\underline{A} \in \mathcal{A}$ , then  $\underline{Q} = (F) \int_{\underline{A}} f \, d\mu \in \mathcal{F}^*(\bar{R})$  and for any  $\lambda \in (0, 1)$ ,

$$C_{\lambda} = \left[ \int_{A_1} f \, d\mu, \lim_{\alpha \uparrow \lambda} \int_{A_{\alpha}} f \, d\mu \right].$$

Theorem 3.2. Let  $f \in M$ ,  $\underline{A} \in \mathcal{A}$ . If  $\{f, \underline{A}\}$  satisfies the following condition:

(\*) for every  $\lambda \in (0, 1)$ , there exists  $\lambda' < \lambda$  such that

$$\mu(\{f \cdot \chi_{A_{\lambda'}} > \int_{A_{\lambda}} f \, d\mu\}) < \infty,$$

then for any  $\lambda \in (0, 1)$

$$\left[ (F) \int_{\underline{A}} f \, d\mu \right]_{\lambda} = \left[ \int_{A_1} f \, d\mu, \int_{A_{\lambda}} f \, d\mu \right].$$

Proof. From Theorem 3.1. we have

$$\begin{aligned} (F) \int_{\underline{A}} f \, d\mu &= \left[ \int_{A_1} f \, d\mu, \lim_{\alpha \uparrow \lambda} \int_{A_{\alpha}} f \, d\mu \right] \\ &= \left[ \int_{A_1} f \, d\mu, \lim_{\alpha_n \uparrow \lambda} \int_{A_{\alpha_n}} f \, d\mu \right] \end{aligned}$$

for all  $\lambda \in (0, 1)$ . Since  $\bigcap_{n=1}^{\infty} A_{\alpha_n} = A_{\lambda}$ ,  $f \cdot \chi_{A_{\alpha_n}} \rightarrow f \cdot \chi_{A_{\lambda}}$ . By using condition (\*) and Theorem 14 in [4], we have

$$\int_{A_{\alpha_n}} f \, d\mu = \int f \cdot \chi_{A_{\alpha_n}} \, d\mu \rightarrow \int f \cdot \chi_{A_{\lambda}} \, d\mu = \int_{A_{\lambda}} f \, d\mu,$$

and consequently,

$$\left[ (F) \int_{\underline{A}} f \, d\mu \right]_{\lambda} = \left[ \int_{A_1} f \, d\mu, \int_{A_{\lambda}} f \, d\mu \right].$$

Corollary 3.1. Let  $f \in M$ ,  $\underline{A} \in \mathcal{A}$ . If  $\{f, \underline{A}\}$  satisfies:  $\mu(\{f > \int_{A_1} f \, d\mu\}) < \infty$ , then for any  $\lambda \in (0, 1)$ ,

$$\left[ (F) \int_{\underline{A}} f \, d\mu \right]_{\lambda} = \left[ \int_{A_1} f \, d\mu, \int_{A_{\lambda}} f \, d\mu \right].$$

Corollary 3.2. Let  $\mu(X) < \infty$ , then for any  $f \in M$ ,  $\underline{A} \in \mathcal{A}$ , and  $\lambda \in (0, 1)$ ,

$$\left[ (F) \int_{\underline{A}} f \, d\mu \right]_{\lambda} = \left[ \int_{A_1} f \, d\mu, \int_{A_{\lambda}} f \, d\mu \right].$$

#### 4. The convergence theorems

Theorem 4.1. Let  $\underline{A} \in \mathcal{A}$ ,  $f, f_n \in M$ ,  $n=1, 2, \dots$ . If  $\{f_n\}$  converges uniformly to  $f$  on  $\overset{\circ}{A} = \{x: m_{\underline{A}}(x) > 0\}$ , then

$$(s) \lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Proof. By using Theorem 3.1 we have

$$\left[ (F) \int_{\underline{A}} f_n d\mu \right]_{\lambda} = \left[ \int_{A_1} f_n d\mu, \lim_{\alpha \uparrow \lambda} \int_{A_\alpha} f_n d\mu \right]$$

and

$$\left[ (F) \int_{\underline{A}} f d\mu \right]_{\lambda} = \left[ \int_{A_1} f d\mu, \lim_{\alpha \uparrow \lambda} \int_{A_\alpha} f d\mu \right]$$

hold for every  $n$  and all  $\lambda \in (0, 1]$ . For any  $\varepsilon > 0$ , since  $\{f_n\}$  converges uniformly to  $f$  on  $\dot{A}$ , there exists  $N$  such that, as  $n \geq N$ ,  $|f_n(x) - f(x)| \leq \varepsilon$  for all  $x \in \dot{A}$ . By using Theorem 9 in [4], as  $n \geq N$ ,

$$\left| \int_{A_\alpha} f_n d\mu - \int_{A_\alpha} f d\mu \right| \leq \varepsilon$$

holds for all  $\alpha \in (0, 1]$ , it follows that

$$(s) \lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n d\mu = (F) \int_{\underline{A}} f d\mu.$$

Theorem 4.2. Let  $f_n \in M$ ,  $n=1, 2, \dots$ ,  $\underline{A} \in \mathcal{A}$ . If  $f_n \nearrow f$  and there exists  $N$  such that, as  $n \geq N$ ,  $\{f_n, \underline{A}\}$  and  $\{f, \underline{A}\}$  satisfy condition (\*), that is, for any  $\lambda \in (0, 1]$ , there exist  $\lambda_n < \lambda$  and  $\lambda' < \lambda$  such that

$$\mu(\{f_n \cdot \chi_{A_{\lambda_n}} > \int_{A_\lambda} f_n d\mu\}) < \infty,$$

$$\mu(\{f \cdot \chi_{A_{\lambda'}} > \int_{A_\lambda} f d\mu\}) < \infty,$$

then

$$(s) \lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n d\mu = (F) \int_{\underline{A}} f d\mu.$$

Corollary 4.1. Let  $f_n \in M$ ,  $n=1, 2, \dots$ ,  $\underline{A} \in \mathcal{A}$ . If  $f_n \nearrow f$  and there exists  $N$  such that  $\mu(\{f > \int_{A_1} f_N d\mu\}) < \infty$ , then

$$(s) \lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n d\mu = (F) \int_{\underline{A}} f d\mu.$$

Theorem 4.3. Let  $f_n \in M$ ,  $n=1, 2, \dots$ ,  $\underline{A} \in \mathcal{A}$ . If  $f_n \searrow f$  and there exists  $N$  such that  $\mu(\{f_N > \int_{A_1} f d\mu\}) < \infty$ , then

$$(s) \lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n d\mu = (F) \int_{\underline{A}} f d\mu.$$

Corollary 4.2. Let  $f_n \in M$ ,  $n=1, 2, \dots$ ,  $\underline{A} \in \mathcal{A}$ , and  $\mu$  is null-additive

(1) If  $f_n \nearrow f$  a.e. and there exists  $N$  such that  $\mu(\{f > \int_{A_1} f_N d\mu\}) < \infty$ , then  $(s) \lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n d\mu = (F) \int_{\underline{A}} f d\mu$ .

(2) If  $f_n \searrow f$  a.e. and there exists  $N$  such that  $\mu(\{f_N > \int_{A_1} f d\mu\}) < \infty$ , then  $(s) \lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n d\mu = (F) \int_{\underline{A}} f d\mu$ .

Theorem 4.4. Let  $f_n \in M$ ,  $n=1, 2, \dots$ ,  $\underline{A} \in \mathcal{A}$ . If  $\{f_n\}$  converges to  $f$  on

$X$  and there exists  $N$  such that:

- (1)  $\mu(\{f > \int_{A_1} \inf_{n \geq N} f_n\}) < \infty$ ,  
 (2)  $\mu(\{\sup_{n \geq N} f_n > \int_{A_1} f \, d\mu\}) < \infty$ ,

then

$$(s)\lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Proof. Put  $g_n = \inf_{m \geq n} f_m$ ;  $h_n = \sup_{m \geq n} f_m$ , then

$$g_n \leq f_n \leq h_n$$

for every  $n$ , and  $g_n \nearrow f$ ,  $h_n \searrow f$ .

From conditions (1) and (2), we have

$$(s)\lim_{n \rightarrow \infty} (F) \int_{\underline{A}} g_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu,$$

$$(s)\lim_{n \rightarrow \infty} (F) \int_{\underline{A}} h_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Furthermore, by using Proposition 3.4,

$$(F) \int_{\underline{A}} g_n \, d\mu \leq (F) \int_{\underline{A}} f_n \, d\mu \leq (F) \int_{\underline{A}} h_n \, d\mu$$

holds for every  $n$ . According to Proposition 2.4, we have

$$(s)\lim_{n \rightarrow \infty} (F) \int_{\underline{A}} g_n \, d\mu \leq (s)\lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n \, d\mu \leq (s)\lim_{n \rightarrow \infty} (F) \int_{\underline{A}} h_n \, d\mu,$$

and therefore

$$(s)\lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Corollary 4.3. Let  $f_n \in M$ ,  $n=1,2,\dots$ ,  $\underline{A} \in \mathcal{A}$  and  $\mu(\underline{A}) < \infty$ . If  $\{f_n\}$  converges to  $f$  on  $X$ , then

$$(s)\lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Corollary 4.4. Let  $f_n, f \in M$ ,  $\underline{A} \in \mathcal{A}$  and  $\mu(\underline{A}) < \infty$ . If  $f_n \rightarrow f$  a.e. and  $\mu$  is null-additive, then

$$(s)\lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Theorem 4.5. Let  $\mu(X) < \infty$ . Whenever  $\{f_n\}, \{g_n\} \subseteq M$ , converges in measure to an a.e. finite measurable function  $f$ , then

$(s)\lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu$  holds for all  $\underline{A} \in \mathcal{A}$ , iff  $\mu$  is autocontinuous.

Proof. Necessity. Since  $\mathcal{B} \subseteq \mathcal{A}$ , the necessity is obtained by using Theorem 16 in [4].

Sufficiency. For any  $\lambda \in (0, 1)$ , it is easy to see that

$$[(F) \int_{\underline{A}} f \, d\mu]_{\lambda} = [\int_{A_1} f \, d\mu, \int_{A_{\lambda}} f \, d\mu]$$

and

$$[(F) \int_{\underline{A}} f_n \, d\mu]_{\lambda} = [\int_{A_1} f_n \, d\mu, \int_{A_{\lambda}} f_n \, d\mu]$$

hold for every  $n$ . According to Theorem 16 in [4], we have

$$\lim_{n \rightarrow \infty} \int_{A_{\lambda}} f_n \, d\mu = (F) \int_{A_{\lambda}} f \, d\mu,$$

it results that

$$(s) \lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Theorem 4.6. Let  $f_n \in M$ ,  $n=1, 2, \dots$ ,  $\underline{A} \in \mathcal{A}$ ,  $\mu$  is autocontinuous. If  $\{f_n\}$  converges in measure to an a.e. finite measurable function  $f$  and there exists  $N$  such that  $\{f, \underline{A}\}$  and  $\{f_n, \underline{A}\}$  satisfy condition (\*) for every  $n \geq N$ , then

$$(s) \lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Corollary 4.5. Let  $f_n \in M$ ,  $n=1, 2, \dots$ ,  $\underline{A} \in \mathcal{A}$ ,  $\mu(\overset{\circ}{\underline{A}}) < \infty$ , and  $\mu$  is autocontinuous. If  $\{f_n\}$  converges in measure to an a.e. finite measurable function  $f$ , then

$$(s) \lim_{n \rightarrow \infty} (F) \int_{\underline{A}} f_n \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Definition 4.1. Let  $f_n \in M$ ,  $n=1, 2, \dots$ ,  $\{f_n\}$  is said to F-mean converges to an a.e. finite measurable function  $f$ , if

$$\lim_{n \rightarrow \infty} \int |f_n - f| \, d\mu = 0.$$

According to Theorem 12 in [4], F-mean convergence is equivalent to convergence in measure. If the condition that  $\{f_n\}$  converges in measure is replaced by the condition that  $\{f_n\}$  converges in F-mean in Theorem 4.5, Theorem 4.6 and Corollary 4.5, then the corresponding conclusions still hold.

Theorem 4.7. Let  $f \in M$ ,  $\underline{A}, A_n \in \mathcal{A}$ ,  $n=1, 2, \dots$ , and  $\mu(\overset{\circ}{\underline{A}}) < \infty$ . if there exists  $N$  such that, as  $n \geq N$ ,  $\mu(\overset{\circ}{A_n}) < \infty$  and  $\{\underline{A}, A_n\}$  satisfies the following condition:

$$(**) \quad \lim_{n \rightarrow \infty} ((A_n)_{\lambda} \Delta A_{\lambda}) = \emptyset \text{ for any } \lambda \in (0, 1],$$



then

$$(\text{s})\lim_{n \rightarrow \infty} (F) \int_{\underline{A}_n} f \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Theorem 4.8. Let  $f \in M$ ,  $f$  be an a.e. finite function,  $\mu$  is autocontinuous,  $\underline{A}, \underline{A}_n \in \mathcal{A}$ ,  $n=1, 2, \dots$ , and  $\mu(\overset{\circ}{A}) < \infty$ . If there exists  $N$  such that, as  $n > N$ ,  $\mu(\overset{\circ}{A}_n) < \infty$  and  $\{\underline{A}, \underline{A}_n\}$  satisfies the following condition:

$$(***) \lim_{n \rightarrow \infty} \mu((\underline{A}_n)_{\lambda} \Delta \underline{A}_{\lambda}) = 0 \text{ for any } \lambda \in (0, 1],$$

then

$$(\text{s})\lim_{n \rightarrow \infty} (F) \int_{\underline{A}_n} f \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

Corollary 4.6. Let  $f$  be an a.e. finite measurable function,  $\mu$  is autocontinuous,  $\underline{A}, \underline{A}_n \in \mathcal{A}$ ,  $n=1, 2, \dots$ , and  $\mu(\overset{\circ}{A}) < \infty$ . If there exists  $N$  such that, as  $n > N$ ,  $\mu(\overset{\circ}{A}_n) < \infty$  and  $\{\underline{A}, \underline{A}_n\}$  satisfies condition:

$$\lim_{n \rightarrow \infty} \mu(\{x: m_{\underline{A}_n}(x) \neq m_{\underline{A}}(x)\}) = 0, \text{ then}$$

$$(\text{s})\lim_{n \rightarrow \infty} (F) \int_{\underline{A}_n} f \, d\mu = (F) \int_{\underline{A}} f \, d\mu.$$

In fact, if  $\{\underline{A}, \underline{A}_n\}$  satisfies condition (\*\*), then  $\{m_{\underline{A}_n}\}$  converges everywhere to  $m_{\underline{A}}$ . Conversely, even if  $\{m_{\underline{A}_n}\}$  converges uniformly to  $m_{\underline{A}}$  on  $X$ , we cannot conclude that  $\{\underline{A}_n, \underline{A}\}$  satisfies condition (\*\*).

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