

## FUZZY INTEGRALS ON L-FUZZY SETS AND THEIR PROPERTIES

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Abstract

In this paper we consider the real-valued fuzzy measures and fuzzy integrals for L-fuzzy sets (where L is a pseudocomplemented infinitely distributive complete lattice), this is only a summary of our work. On a fuzzy  $\sigma$ -algebra of L-fuzzy sets, the concepts of the fuzzy measure and the fuzzy integral are introduced, some equivalent forms of fuzzy integrals on L-fuzzy sets are given. Moreover we discuss several properties of fuzzy integrals on L-fuzzy sets, and prove some convergence theorems for a sequence of fuzzy integrals on L-fuzzy sets.

Keywords: Lattice, L-fuzzy set, Fuzzy measure,  
Fuzzy integral on L-fuzzy set.

1. Introduction

The fuzzy measures and fuzzy integrals for Zadeh's fuzzy sets were studied by Qiao and Wang [5,6,7,12] (where a fuzzy set is a mapping from a nonempty set X to the interval  $(0,1)$ ). In this paper we shall establish a theory of the fuzzy measure and fuzzy integral on a fuzzy  $\sigma$ -algebra of L-fuzzy sets (where a L-fuzzy set is a mapping from X to the pseudocomplemented infinitely distributive complete lattice L).

Throughout this paper, L denote a pseudocomplemented infinitely distributive complete lattice, namely 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  $H \subset L$ ,  $a \in L$ , then

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

(3) There exists a mapping  $N: L \rightarrow L$ , such that

$N(N(a))=a$  for any  $a \in L$ , and if  $a \leq b$ , then  $N(b) \leq N(a)$  for any  $a, b \in L$ . That is,  $N$  is a pseudo-complementation on  $L$ . Obviously,

$N(I)=\theta$ ,  $N(\theta)=I$ , where  $I$  and  $\theta$  are respectively the greatest and least element of  $L$ .

In this paper,  $X$  denote a nonempty set,  $\mathfrak{F}_L(X) = \{A; A: X \rightarrow L\}$  is the class of all  $L$ -fuzzy sets on  $X$ ,  $\mathcal{P}_L(X) = \{E; E: X \rightarrow \{I, \theta\}\}$ , evidently,  $\mathcal{P}_L(X) \subset \mathfrak{F}_L(X)$ . Thus  $\mathfrak{F}_L(X)$  has a lattice structure induced pointwise by  $L$ , namely  $\mathfrak{F}_L(X)$  is a pseudocomplemented infinitely distributive complete lattice. The greatest element of  $\mathfrak{F}_L(X)$  is the  $L$ -fuzzy set  $X: X(x) \equiv I$  for any  $x \in X$ . The least element of  $\mathfrak{F}_L(X)$  is the  $L$ -fuzzy set  $\emptyset: \emptyset(x) \equiv \theta$  for any  $x \in X$ .

For the class  $\mathcal{P}_L(X)$ , we observe the fact:

$$X, \emptyset \in \mathcal{P}_L(X), \text{ and } X^c = \emptyset, \emptyset^c = X;$$

$$\text{For any } E \in \mathcal{P}_L(X), E^c \cap E = \emptyset, E^c \cup E = X.$$

We make the following conventions:

$$\bigcup_{t \in \emptyset} \{\cdot\} = \emptyset, \quad \bigcap_{t \in \emptyset} \{\cdot\} = X, \quad \inf_{t \in \emptyset} \{a_t; a_t \in [0, \infty)\} = \infty, \quad 0 \cdot \infty = 0,$$

where  $\emptyset$  is the classical empty set.

## 2. Fuzzy $\sigma$ -Algebra and Fuzzy Measure for $L$ -Fuzzy Sets

Definition 2.1 A nonempty subclass  $\mathfrak{F}$  of  $\mathfrak{F}_L(X)$  is called a fuzzy  $\sigma$ -algebra, if it satisfies the following conditions:

- (1)  $\emptyset, X \in \mathfrak{F}$ ; (2) If  $A \in \mathfrak{F}$ , then  $A^c \in \mathfrak{F}$ ; (3) If  $\{A_n\} \subset \mathfrak{F}$ , then  $\bigcup_{n=1}^{\infty} A_n \in \mathfrak{F}$ .

Evidently,  $\mathfrak{F}_L(X)$  and  $\mathcal{P}_L(X)$  are fuzzy  $\sigma$ -algebras. If  $\mathfrak{F}$  is a fuzzy  $\sigma$ -algebra, then  $\mathfrak{B} = \mathcal{P}_L(X) \cap \mathfrak{F}$  is a fuzzy  $\sigma$ -algebra.

In this paper,  $\mathfrak{F}$  will always denote a fuzzy  $\sigma$ -algebra.

Definition 2.2 A mapping  $\mu: \mathfrak{F} \rightarrow [0, \infty)$  is said to be a fuzzy measure on  $\mathfrak{F}$ , if and only if

- (1)  $\mu(\emptyset) = 0$ ;  
 (2) For any  $A, B \in \mathfrak{F}$ , if  $A \subset B$ , then  $\mu(A) \leq \mu(B)$  (monotonicity);  
 (3) Whenever  $\{A_n\} \subset \mathfrak{F}$ ,  $A_n \subset A_{n+1}$ ,  $n=1, 2, \dots$ , then

$$\mu\left(\bigcup_{n=1}^{\infty} A_n\right) = \lim_{n \rightarrow \infty} \mu(A_n) \quad (\text{continuity from below});$$

- (4) Whenever  $\{A_n\} \subset \mathfrak{F}$ ,  $A_n \supset A_{n+1}$ ,  $n=1, 2, \dots$ , and there exists  $n_0$  such that  $\mu(A_{n_0}) < \infty$ , then  $\mu\left(\bigcap_{n=1}^{\infty} A_n\right) = \lim_{n \rightarrow \infty} \mu(A_n)$  (continuity from

above). The triple  $(X, \mathfrak{F}, \underline{\mu})$  is called a fuzzy measure space.

Definition 2.3 The fuzzy measure  $\underline{\mu}$  is called autocontinuous from above (resp. from below), if  $\underline{\mu}(B_n) \rightarrow 0$ , then

$$\underline{\mu}(A \cup B_n) \rightarrow \underline{\mu}(A) \quad (\text{resp. } \underline{\mu}(A \cap B_n^c) \rightarrow \underline{\mu}(A)),$$

whenever  $A \in \mathfrak{F}$ ,  $\{B_n\} \subset \mathfrak{F}$ .  $\underline{\mu}$  is called autocontinuous, if it is both autocontinuous from above and from below.

Definition 2.4 Let  $A \in \mathfrak{F}$ ,  $\underline{\mu}(A) < \infty$ . The fuzzy measure  $\underline{\mu}$  is said to be pseudo-autocontinuous from above with respect to  $A$  (resp. from below with respect to  $A$ ), if for any  $\{B_n\} \subset \mathfrak{F}$ , when  $\underline{\mu}(B_n \cap A) \rightarrow \underline{\mu}(A)$ , we have

$$\underline{\mu}((B_n^c \cap A) \cup E) \rightarrow \underline{\mu}(E) \quad (\text{resp. } \underline{\mu}(B_n \cap E) \rightarrow \underline{\mu}(E))$$

whenever  $E \in A \cap \mathfrak{F}$ .  $\underline{\mu}$  is called pseudo-autocontinuous with respect to  $A$ , if it is both pseudo-autocontinuous from above with respect to  $A$  and from below with respect to  $A$ . (Where  $A \cap \mathfrak{F} = \{A \cap D; D \in \mathfrak{F}\}$ .)

Definition 2.5 The fuzzy measure  $\underline{\mu}$  is called null-subtractive, if we have  $\underline{\mu}(A \cap B^c) = \underline{\mu}(A)$  whenever  $A, B \in \mathfrak{F}$ ,  $\underline{\mu}(B) = 0$ .

Definition 2.6 Let  $A \in \mathfrak{F}$ ,  $\underline{\mu}(A) < \infty$ . The fuzzy measure  $\underline{\mu}$  is said to be pseudo-null-subtractive with respect to  $A$ , if for any  $E \in A \cap \mathfrak{F}$ , we have  $\underline{\mu}(B \cap E) = \underline{\mu}(E)$  whenever  $B \in \mathfrak{F}$ ,  $\underline{\mu}(B \cap A) = \underline{\mu}(A)$ .

Proposition 2.7 If the fuzzy measure  $\underline{\mu}$  is autocontinuous from below, then it is null-subtractive.

Proposition 2.8 If the fuzzy measure  $\underline{\mu}$  is pseudo-autocontinuous from below with respect to  $A$ , then it is pseudo-null-subtractive with respect to  $A$ .

### 3. Fuzzy Integral on L-Fuzzy Set

Definition 3.1 A mapping  $f: X \rightarrow (-\infty, \infty)$  is called a measurable function on  $\mathfrak{F}$ , if  $F_\alpha \in \mathfrak{F}$  for every  $\alpha \in (-\infty, \infty)$ , where  $F_\alpha$  is the L-fuzzy set such that  $F_\alpha(x) = \begin{cases} 1 & \text{if } f(x) \geq \alpha \\ 0 & \text{if } f(x) < \alpha \end{cases}$  for any  $x \in X$ .

Denote:  $\underline{M} = \{f; f \text{ is a measurable function on } \mathfrak{F}\}$ ,

$$\underline{M}^+ = \{f; f \in \underline{M}, f \geq 0\}.$$

Definition 3.2 Let  $A \in \mathfrak{F}$ ,  $f \in \underline{M}^+$ . The fuzzy integral of  $f$  on  $A$  with respect to  $\underline{\mu}$  is defined by  $\int_A f d\underline{\mu} = \sup_{\alpha \in (0, \infty)} \{\alpha \wedge \underline{\mu}(A \cap F_\alpha)\}$ ,

where  $F_\alpha$  is the L-fuzzy set such that  $F_\alpha(x) = \begin{cases} 1 & \text{if } f(x) \geq \alpha \\ 0 & \text{if } f(x) < \alpha \end{cases} x \in X$ .

Remark: When  $L=(0,1)$ ,  $\int_{\underline{A}} f d\mu$  is the fuzzy integral defined in (6,7,12). If we take  $L=(0,1)$ , then  $\int_{\underline{A}} f d\mu$  is the fuzzy integral in (9,11).

$$\text{Theorem 3.3} \quad \int_{\underline{A}} f d\mu = \sup_{\alpha \in (0, \infty)} (\alpha \wedge \underline{\mu}(\underline{A} \cap F_{\alpha})) = \sup_{\alpha \in (0, \infty)} (\alpha \wedge \underline{\mu}(\underline{A} \cap F_{\alpha})).$$

$$\text{Theorem 3.4} \quad \int_{\underline{A}} f d\mu = \sup_{\alpha \in (0, \infty)} (\alpha \wedge \underline{\mu}(\underline{A} \cap F_{\alpha})) = \sup_{\alpha \in (0, \infty)} (\alpha \wedge \underline{\mu}(\underline{A} \cap F_{\alpha})),$$

where  $F_{\alpha}$  is the L-fuzzy set such that  $F_{\alpha}(x) = \begin{cases} I & \text{if } f(x) > \alpha \\ \emptyset & \text{if } f(x) \leq \alpha \end{cases} \quad x \in X.$

$$\text{Theorem 3.5} \quad \int_{\underline{A}} f d\mu = \sup_{\underline{E} \in \mathfrak{B}} \{ (\inf_{\underline{E}(x)=I} f(x)) \wedge \underline{\mu}(\underline{A} \cap \underline{E}) \}$$

$$= \sup_{\underline{E} \in \mathfrak{F}} \{ (\inf_{\underline{E}(x) > \emptyset} f(x)) \wedge \underline{\mu}(\underline{A} \cap \underline{E}) \},$$

where  $\mathfrak{B} = \mathcal{P}_L(X) \cap \mathfrak{F}$ .

Definition 3.6  $s \in \underline{M}^+$  is called a nonnegative simple function on  $\mathfrak{F}$ , if there exist  $\underline{E}_1, \dots, \underline{E}_n \in \mathfrak{B}$  (where  $\mathfrak{B} = \mathcal{P}_L(X) \cap \mathfrak{F}$ ,  $\underline{E}_i \neq \emptyset$ ,  $i=1, 2, \dots, n$ ,  $\underline{E}_i \cap \underline{E}_j = \emptyset$ ,  $i \neq j$ ,  $\bigcup_{i=1}^n \underline{E}_i = X$ ) and real numbers  $\alpha_1, \dots, \alpha_n \in (0, \infty)$  (where  $\alpha_i \neq \alpha_j$ ,  $i \neq j$ ) such that for any  $x \in X$ ,

$$s(x) = \alpha_i \quad \text{if } \underline{E}_i(x) = I, \quad i=1, 2, \dots, n.$$

Denote the set of all nonnegative simple functions on  $\mathfrak{F}$  by  $H$ .

Proposition 3.7 If  $s \in H$  has two representations:

$$s(x) = \alpha_i \quad \text{if } \underline{E}_i(x) = I, \quad i=1, 2, \dots, n, \quad \text{for any } x \in X,$$

$$s(x) = \beta_s \quad \text{if } \underline{G}_s(x) = I, \quad s=1, 2, \dots, m, \quad \text{for any } x \in X,$$

(where  $\underline{E}_i$ ,  $\underline{G}_s$ ,  $\alpha_i$ ,  $\beta_s$  satisfy the condition given in Def.3.6)

then  $\{\alpha_1, \dots, \alpha_n\} = \{\beta_1, \dots, \beta_m\}$ , and if  $\alpha_i = \beta_s$ , then  $\underline{E}_i = \underline{G}_s$ .

Theorem 3.8 Let  $\underline{A} \in \mathfrak{F}$ ,  $f \in \underline{M}^+$ . For any  $s \in H$ ,

$$s(x) = \alpha_i \quad \text{if } \underline{E}_i(x) = I, \quad i=1, 2, \dots, n, \quad \text{for any } x \in X,$$

where  $\underline{E}_i$ ,  $\alpha_i$  satisfy the condition given in Definition 3.6, if

we define  $Q_{\underline{A}}(s) = \bigvee_{i=1}^n (\alpha_i \wedge \underline{\mu}(\underline{A} \cap \underline{E}_i))$ , then  $\int_{\underline{A}} f d\mu = \sup_{s \in H(f)} Q_{\underline{A}}(s)$ ,

where  $H(f) = \{s; s \leq f, s \in H\}$ .

#### 4. Properties of Fuzzy Integrals on L-Fuzzy Sets

Proposition 4.1 Let  $\alpha, \beta \in (0, \infty)$ ,  $\{\alpha_n\} \subset (0, \infty)$ .

$$(1) \quad F_{\alpha} \subset F_{\beta}, \quad \text{where } F_{\alpha}(x) = \begin{cases} I & \text{if } f(x) > \alpha \\ \emptyset & \text{if } f(x) \leq \alpha \end{cases}, \quad F_{\beta}(x) = \begin{cases} I & \text{if } f(x) \geq \beta \\ \emptyset & \text{if } f(x) < \beta \end{cases} \quad x \in X;$$

- (2) If  $\alpha \leq \beta$ , then  $F_\alpha \supset F_\beta$ ,  $F_\alpha \supset F_\beta$  ;  
 (3) If  $\alpha_n \nearrow \alpha$  and  $\alpha_n < \alpha$ , then  $\bigcap_{n=1}^{\infty} F_{\alpha_n} = \bigcap_{n=1}^{\infty} F_{\alpha_n} = F_\alpha$  ;  
 (4) If  $\alpha_n \searrow \alpha$  and  $\alpha_n > \alpha$ , then  $\bigcup_{n=1}^{\infty} F_{\alpha_n} = \bigcup_{n=1}^{\infty} F_{\alpha_n} = F_\alpha$  .

**Theorem 4.2** The fuzzy integrals on L-fuzzy sets have the following properties: (where  $\underline{A}, \underline{B} \in \mathfrak{F}$ ,  $f, f_1, f_2 \in \underline{M}^+$  )

- (1) If  $\underline{\mu}(\underline{A}) = 0$ , then  $\int_{\underline{A}} f d\underline{\mu} = 0$  ;  
 (2) If  $\int_{\underline{A}} f d\underline{\mu} = 0$ , then  $\underline{\mu}(\underline{A} \cap F_0) = 0$  ;  
 (3) If  $f_1 \leq f_2$ , then  $\int_{\underline{A}} f_1 d\underline{\mu} \leq \int_{\underline{A}} f_2 d\underline{\mu}$  ;  
 (4) If  $\underline{A} \subset \underline{B}$ , then  $\int_{\underline{A}} f d\underline{\mu} \leq \int_{\underline{B}} f d\underline{\mu}$  ;  
 (5) For any  $a \in (0, \infty)$ ,  $\int_{\underline{A}} a d\underline{\mu} = a \wedge \underline{\mu}(\underline{A})$  ;  
 (6)  $\int_{\underline{A}} (f_1 \vee f_2) d\underline{\mu} \geq \int_{\underline{A}} f_1 d\underline{\mu} \vee \int_{\underline{A}} f_2 d\underline{\mu}$  ;  
 (7)  $\int_{\underline{A}} (f_1 \wedge f_2) d\underline{\mu} \leq \int_{\underline{A}} f_1 d\underline{\mu} \wedge \int_{\underline{A}} f_2 d\underline{\mu}$  ;  
 (8)  $\int_{\underline{A} \cup \underline{B}} f d\underline{\mu} \geq \int_{\underline{A}} f d\underline{\mu} \vee \int_{\underline{B}} f d\underline{\mu}$  ;  
 (9)  $\int_{\underline{A} \cap \underline{B}} f d\underline{\mu} \leq \int_{\underline{A}} f d\underline{\mu} \wedge \int_{\underline{B}} f d\underline{\mu}$  ;  
 (10)  $\int_{\underline{A}} (f+a) d\underline{\mu} \leq \int_{\underline{A}} f d\underline{\mu} + \int_{\underline{A}} a d\underline{\mu}$ ,  $a \in (0, \infty)$  ;  
 (11) For any  $a \in (0, \infty)$ , if  $|f_1 - f_2| \leq a$ , then  $|\int_{\underline{A}} f_1 d\underline{\mu} - \int_{\underline{A}} f_2 d\underline{\mu}| \leq a$ .

**Definition 4.3**  $f \in \underline{M}^+$  is called fuzzy integrable on  $\underline{A}$ , if  $\int_{\underline{A}} f d\underline{\mu} < \infty$ .

**Theorem 4.4**  $f \in \underline{M}^+$  is fuzzy integrable on  $\underline{A}$ , if and only if there exists  $\alpha \in (0, \infty)$ , such that  $\underline{\mu}(\underline{A} \cap F_\alpha) < \infty$ .

**Theorem 4.5** Let  $\underline{A} \in \mathfrak{F}$ ,  $\alpha \in (0, \infty)$ , then

- (1)  $\int_{\underline{A}} f d\underline{\mu} \geq \alpha \iff \forall \beta \in (0, \alpha), \underline{\mu}(\underline{A} \cap F_\beta) \geq \alpha$  ;  
 Hence  $\underline{\mu}(\underline{A} \cap F_\alpha) \geq \alpha \implies \int_{\underline{A}} f d\underline{\mu} \geq \alpha$  ;  
 (2)  $\int_{\underline{A}} f d\underline{\mu} \leq \alpha \iff \underline{\mu}(\underline{A} \cap F_\alpha) \leq \alpha$  ; Therefore  $\underline{\mu}(\underline{A} \cap F_\alpha) \leq \alpha \implies \int_{\underline{A}} f d\underline{\mu} \leq \alpha$  ;  
 (3)  $\int_{\underline{A}} f d\underline{\mu} = \alpha \iff \forall \beta \in (0, \alpha), \underline{\mu}(\underline{A} \cap F_\beta) \geq \alpha > \underline{\mu}(\underline{A} \cap F_\alpha)$  ;

Particularly, if  $\underline{\mu}(\underline{A}) < \infty$ , then

$$\int_{\underline{A}} f d\underline{\mu} = \alpha \iff \underline{\mu}(\underline{A} \cap F_\alpha) \geq \alpha > \underline{\mu}(\underline{A} \cap F_\alpha).$$

## 5. Convergence for Sequence of Measurable Functions

**Definition 5.1** Let  $\{f_n, f\} \subset \underline{M}$ ,  $\underline{A} \in \mathfrak{F}$ .

Write:  $\bar{D}(x) = \begin{cases} I & \text{if } f_n(x) \rightarrow f(x) \\ \emptyset & \text{if } f_n(x) \not\rightarrow f(x) \end{cases}$  for any  $x \in X$ .  
 (i.e.  $\lim_{n \rightarrow \infty} f_n(x) \neq f(x)$ )

(1) If  $\underline{A} \subset \bar{D}$ , then we say  $\{f_n\}$  converges to  $f$  everywhere on  $\underline{A}$ , and denote it by  $f_n \xrightarrow{e.} f$  on  $\underline{A}$ .

(2) If there exists  $\underline{E} \in \mathfrak{F}$  with  $\underline{\mu}(\underline{E}) = 0$ , such that  $f_n \xrightarrow{e.} f$  on  $\underline{A} \cap \underline{E}^c$ , then we say  $\{f_n\}$  converges to  $f$  almost everywhere on  $\underline{A}$ , and denote it by  $f_n \xrightarrow{a.e.} f$  on  $\underline{A}$ .

(3) If there exists  $\underline{E} \in \mathfrak{F}$  with  $\underline{\mu}(\underline{A} \cap \underline{E}^c) = \underline{\mu}(\underline{A})$ , such that  $f_n \xrightarrow{e.} f$  on  $\underline{A} \cap \underline{E}^c$ , then we say  $\{f_n\}$  converges to  $f$  pseudo-almost everywhere on  $\underline{A}$ , and denote it by  $f_n \xrightarrow{p.a.e.} f$  on  $\underline{A}$ .

Definition 5.2 Let  $\{f_n, f\} \subset \underline{M}$ ,  $\underline{A} \in \mathfrak{F}$ .

Write:  $T_\alpha^n(x) = \begin{cases} I & \text{if } |f_n(x) - f(x)| \geq \alpha \\ \emptyset & \text{if } |f_n(x) - f(x)| < \alpha \end{cases}$  for any  $x \in X$ ,

where  $\alpha \in (0, \infty)$ .

(1) If for any given  $\varepsilon > 0$ ,  $\underline{\mu}(\underline{A} \cap T_\varepsilon^n) \rightarrow 0$  as  $n \rightarrow \infty$ , then we say  $\{f_n\}$  converges in fuzzy measure  $\underline{\mu}$  to  $f$  on  $\underline{A}$ , denote it by  $f_n \xrightarrow{\underline{\mu}} f$  on  $\underline{A}$ .

(2) If for any given  $\varepsilon > 0$ , when  $n \rightarrow \infty$  we have  $\underline{\mu}(\underline{A} \cap (T_\varepsilon^n)^c) \rightarrow \underline{\mu}(\underline{A})$ , then we say  $\{f_n\}$  converges pseudo-in fuzzy measure  $\underline{\mu}$  to  $f$  on  $\underline{A}$ , and denote it by  $f_n \xrightarrow{p.\underline{\mu}} f$  on  $\underline{A}$ .

(3)  $\{f_n\}$  is said to F-mean converge to  $f$  on  $\underline{A}$ , if we have

$$\lim_{n \rightarrow \infty} \int_{\underline{A}} |f_n - f| d\underline{\mu} = 0.$$

Proposition 5.3 If  $f_n \xrightarrow{a.e.} f$  on  $\underline{A}$ ,  $\underline{\mu}$  is null-subtractive, then  $f_n \xrightarrow{p.a.e.} f$  on  $\underline{A}$ .

Proposition 5.4 If  $f_n \xrightarrow{\underline{\mu}} f$  on  $X$ ,  $\underline{\mu}$  is autocontinuous from below, then for any  $\underline{A} \in \mathfrak{F}$ , we have  $f_n \xrightarrow{p.\underline{\mu}} f$  on  $\underline{A}$ .

Theorem 5.5 F-mean convergence is equivalent to convergence in fuzzy measure.

## 6. Monotone Convergence Theorems for Sequence of Fuzzy Integrals

Denote:

$$F_\alpha^n(x) = \begin{cases} I & \text{if } f_n(x) \geq \alpha \\ \emptyset & \text{if } f_n(x) < \alpha \end{cases} \quad \text{for any } x \in X,$$

$$F_{\alpha}^n(x) = \begin{cases} I & \text{if } f_n(x) > \alpha \\ \theta & \text{if } f_n(x) \leq \alpha \end{cases} \quad \text{for any } x \in X,$$

where  $\alpha \in (0, \infty)$ .

**Proposition 6.1** Let  $\{f_n, f\} \subset M^+$ ,  $\underline{A} \in \mathfrak{F}$ .

(1) If  $f_n \searrow f$  on  $\underline{A}$ , then  $\bigcap_{n=1}^{\infty} (\underline{A} \cap F_{\alpha}^n) = \underline{A} \cap F_{\alpha}$  ;

(2) If  $f_n \nearrow f$  on  $\underline{A}$ , then  $\bigcup_{n=1}^{\infty} (\underline{A} \cap F_{\alpha}^n) = \underline{A} \cap F_{\alpha}$  .

**Theorem 6.2** (Monotone Convergence Theorem) Let  $\{f_n, f\} \subset M^+$ ,  $\underline{A} \in \mathfrak{F}$ , if  $f_n \nearrow f$  on  $\underline{A}$ , then  $\int_{\underline{A}} f_n d\mu \nearrow \int_{\underline{A}} f d\mu$  .

**Theorem 6.3** (Monotone Convergence Theorem) Let  $\{f_n, f\} \subset M^+$ ,  $\underline{A} \in \mathfrak{F}$ . If  $f_n \searrow f$  on  $\underline{A}$ , and there exist  $n_0$  and a constant  $c < \int_{\underline{A}} f d\mu$  ( $0 < c$ ), such that  $\mu(\underline{A} \cap F_{\frac{c}{n_0}}^{n_0}) < \infty$ , then

$$\int_{\underline{A}} f_n d\mu \searrow \int_{\underline{A}} f d\mu.$$

## 7. Everywhere and (pseudo-) Almost Everywhere Convergence

### Theorems for Sequence of Fuzzy Integrals

Write:  $g_n = \inf_{i > n} f_i$ ,  $h_n = \sup_{i > n} f_i$ ,

$$H_{\alpha}^n(x) = \begin{cases} I & \text{if } h_n(x) > \alpha \\ \theta & \text{if } h_n(x) \leq \alpha \end{cases} \quad \text{for any } x \in X,$$

where  $\alpha \in (0, \infty)$ .

**Theorem 7.1** (Everywhere Convergence Theorem) Let  $\{f_n, f\} \subset M^+$ ,  $\underline{A} \in \mathfrak{F}$ . If  $f_n \xrightarrow{e} f$  on  $\underline{A}$ , and there exist  $n_0$  and a constant

$c < \int_{\underline{A}} f d\mu$  ( $0 < c$ ), such that  $\mu(\underline{A} \cap H_{\frac{c}{n_0}}^{n_0}) < \infty$ , then  $\lim_{n \rightarrow \infty} \int_{\underline{A}} f_n d\mu$

is existent, and  $\lim_{n \rightarrow \infty} \int_{\underline{A}} f_n d\mu = \int_{\underline{A}} f d\mu$ .

**Theorem 7.2** Let  $\mu$  be null-subtractive (resp.  $\mu$  be pseudo-null-subtractive with respect to  $\underline{A}$ , where  $\underline{A} \in \mathfrak{F}$ ). Then for any  $\underline{B} \in \mathfrak{F}$ , we have  $\int_{\underline{A} \cap \underline{B}^c} f d\mu = \int_{\underline{A}} f d\mu$  whenever  $\mu(\underline{B}) = 0$  (resp.  $\mu(\underline{A} \cap \underline{B}^c) = \mu(\underline{A}) < \infty$ ).

**Theorem 7.3** (Almost Everywhere Convergence Theorem) Let  $\underline{A} \in \mathfrak{F}$ ,  $\{f_n, f\} \subset M^+$ ,  $\mu$  be null-subtractive. If  $f_n \xrightarrow{a.e.} f$  on  $\underline{A}$ , and there

exist  $n_0$  and a constant  $c \leq \int_{\underline{A}} f d\mu$  ( $0 \leq c$ ), such that  $\mu(\underline{A} \cap H_c^{n_0}) < \infty$ , then  $\lim_{n \rightarrow \infty} \int_{\underline{A}} f_n d\mu$  is existent, and  $\lim_{n \rightarrow \infty} \int_{\underline{A}} f_n d\mu = \int_{\underline{A}} f d\mu$ .

**Theorem 7.4** (Pseudo-Almost Everywhere Convergence Theorem)

Let  $\{f_n, f\} \subset \underline{M}^+$ ,  $\underline{A} \in \underline{\mathcal{F}}$ ,  $\mu(\underline{A}) < \infty$ ,  $\mu$  be pseudo-null-subtractive with respect to  $\underline{A}$ . If  $f_n \xrightarrow{p.a.e.} f$  on  $\underline{A}$ , then  $\lim_{n \rightarrow \infty} \int_{\underline{A}} f_n d\mu$  is existent, and  $\lim_{n \rightarrow \infty} \int_{\underline{A}} f_n d\mu = \int_{\underline{A}} f d\mu$ .

**8. Convergence (Pseudo-) in Fuzzy Measure Theorem for Sequence of Fuzzy Integrals**

**Proposition 8.1** Let  $\{f_n, f\} \subset \underline{M}^+$ ,  $b, c \in (0, \infty)$ , then

- (1)  $F_{c+2b}^n \subset F_{c+b} \cup T_b^n$  ;
- (2)  $F_{c-b}^n \supset F_c \cap (T_b^n)^c$  (where  $b < c$ ).

**Theorem 8.2** (Convergence Pseudo-in Fuzzy Measure Theorem)

Let  $\{f_n, f\} \subset \underline{M}^+$ ,  $\underline{A} \in \underline{\mathcal{F}}$ ,  $\mu(\underline{A}) < \infty$ ,  $\mu$  be pseudo-autocontinuous with respect to  $\underline{A}$ . If  $f_n \xrightarrow{p.\mu} f$  on  $\underline{A}$ , then  $\lim_{n \rightarrow \infty} \int_{\underline{A}} f_n d\mu$  is existent, and  $\lim_{n \rightarrow \infty} \int_{\underline{A}} f_n d\mu = \int_{\underline{A}} f d\mu$ .

**Theorem 8.3** (Convergence in Fuzzy Measure Theorem) Let  $\{f_n, f\} \subset \underline{M}^+$ ,  $\mu$  be autocontinuous. If  $f_n \xrightarrow{\mu} f$  on  $X$ , then for any  $\underline{A} \in \underline{\mathcal{F}}$ , we have  $\lim_{n \rightarrow \infty} \int_{\underline{A}} f_n d\mu = \int_{\underline{A}} f d\mu$ .

**Corollary 8.4** (F-Mean Convergence Theorem) Let  $\{f_n, f\} \subset \underline{M}^+$ ,  $\mu$  be autocontinuous. If  $\{f_n\}$  F-mean converges to  $f$  on  $X$ , then for any  $\underline{A} \in \underline{\mathcal{F}}$ , we have  $\lim_{n \rightarrow \infty} \int_{\underline{A}} f_n d\mu = \int_{\underline{A}} f d\mu$ .

**Remark:** If we take  $L = (0, 1)$ , the conclusions given in this paper are identical with those proved in (6, 7, 12).



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