

Pentagonal Fuzzy Number by Cholesky Decomposition and Singular Value Decomposition

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Abstract

In this article, Cholesky decomposition Algorithm and Singular Value Decomposition Algorithm is used to solve fully fuzzy linear system of equation with pentagonal fuzzy number as inputs has been introduced. An algorithms for $n \times n$ fully fuzzy linear system $\bar{A} \otimes \bar{x} = \bar{b}$ where \bar{A} is a fuzzy matrix, \bar{x} and \bar{b} are fuzzy vectors. Algorithms have been introduced and the numerical examples have been solved.

Keywords: Fully Fuzzy Linear System, Pentagonal fuzzy number, Cholesky decomposition method, Singular Value Decomposition Method

Mathematical Review Subject Classification: Fuzzy algebra 08A72, Algebraic system of Matrices 15A30, Linear Equations 15A06.

1. INTRODUCTION

L. A. Zadeh[6] introduced the concepts of fuzzy numbers and fuzzy arithmetic. Fuzzy metric space are used to solve fuzzy metric spaces, fuzzy differential equations, fuzzy linear and non linear system etc., A. Kumar et,al [1,2,3] introduced fully fuzzy linear system with arbitrary coefficients, A New Approach for Solving Fully Fuzzy Linear Systems, A New Computational Method for Solving Fully Fuzzy Linear

Systems of Triangular Fuzzy Numbers,

Linear system of equations has widely applied in many areas of science, Economics, Management and Engineering. Fuzzy linear system whose coefficient matrix is crisp and the right hand side column is an arbitrary fuzzy number was first proposed by Friedman.et.al.

Dehgan.et.al [7,8,9] introduced fully fuzzy linear system of the form $Ax + b$, Computational method for solving fully fuzzy linear systems, solving using iterative techniques.

Vijayalakshmi V.et.al [13,14] introduced the concepts of solving FFLS for triangular, trapezoidal, hexagonal and octagonal fuzzy numbers.G. Malkawi, N. Ahmad and H. Ibrahim,[5]investigated, "Solving fully fuzzy linear systems by using implicit gauss cholesky algorithm",

A new computational method to solve FFLS by relying on the computation of row reduced echelon form. GhassanMalkawi, Nazihah Ahmad anHaslinda Ibrahim [4], Solving fully fuzzy linear system with the necessary and sufficient condition to have a positive solution, Applied Mathematics & Information Sciences.ThangarajBeaula and L.Mohan[12] introduced "Cholesky Decomposition Method for solving FFLS for trapezoidal fuzzy number".

S. Abbasbandy and M. S. Has hemi[11] proposed solving Fully Fuzzy Linear Systems by Using Implicit Gauss–Cholesky Algorithm

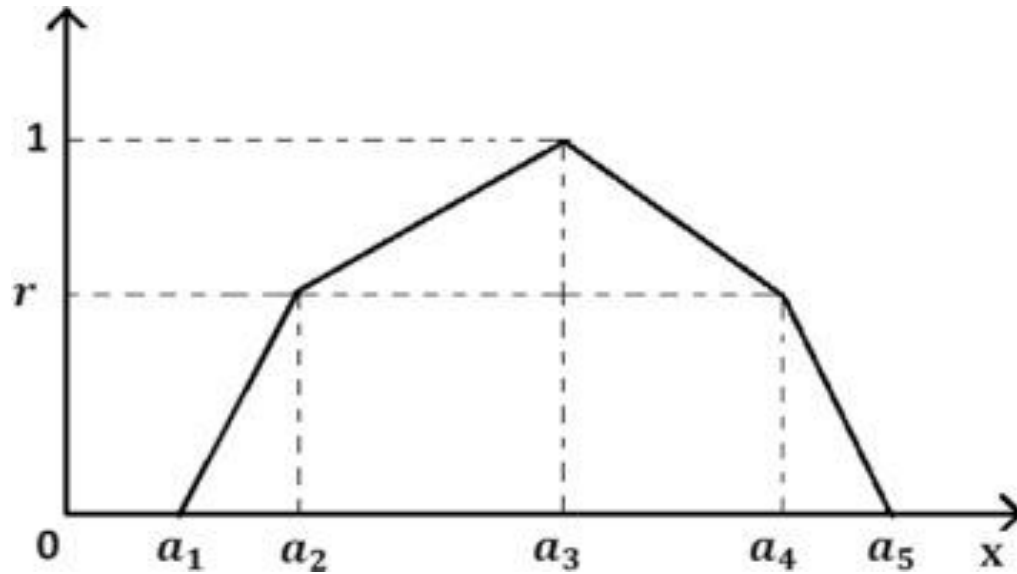
This article mainly consists of preliminary definitions with their diagrammatic representation in section2. Section 3 proposed a new algorithm solve fuzzy linear system in cholesky decompositionand Singular Value Decomposition Algorithm. In section4 numerical examples have been illustrated by solving using cholesky decomposition method and Singular Value Decomposition method. In section 5, conclusion about the results is established.

2. PRELIMINARIES

2.1 DEFINITION: FUZZY SET

Let X be a non empty set. A fuzzy set A is characterized by its membership function $A : X \rightarrow [0,1]$ and $A(x)$ is interpreted as the degree of membership of element in fuzzy A for each $x \in X$. The value 0 represent non membership and the value 1 represent membership in between values represent intermediate degrees of membership.

2.2 Definition: Pentagonal Fuzzy Number



A Pentagon Fuzzy Number $\bar{A}_p = (a_1, a_2, a_3, a_4, a_5)$. Where a_1, a_2, a_3, a_4 and a_5 are real numbers and $a_1 \leq a_2 \leq a_3 \leq a_4 \leq a_5$ with membership function is given below

$$\mu_{\bar{A}}(x) = \begin{cases} 0 & \text{for } x < a_1 \\ \frac{x - a_1}{a_2 - a_1} & \text{for } a_1 \leq x \leq a_2 \\ \frac{x - a_2}{a_3 - a_2} & \text{for } a_2 \leq x \leq a_3 \\ 1 & \text{for } x = a_3 \\ \frac{a_4 - x}{a_4 - a_3} & \text{for } a_3 \leq x \leq a_4 \\ \frac{a_5 - x}{a_5 - a_4} & \text{for } a_4 \leq x \leq a_5 \\ 0 & \text{for } x > a_5 \end{cases}$$

3. PROPOSED METHOD FOR PENTAGONAL FUZZY NUMBER

3.1 CHOLESKY DECOMPOSITION ALGORITHM

Any fuzzy linear system of equations in the form of pentagonal fuzzy matrices that can be decomposed into the form such that $A = L_1 L_1^T$ where A, B, C, D, E is the symmetric and positive definite and L is a lower triangular matrix. To find L_1, L_2, L_3, L_4, L_5 by Cholesky decomposition algorithm is used.

Consider fully fuzzy linear systems,

Step I

$$\bar{A} \otimes \bar{x} = \bar{b} \text{ where } \bar{A} = (A, B, C, D, E) ,$$

$$\bar{b} = (b, h, g, l, m) \geq 0 , \quad \bar{x} = (x, y, z, u, v) \geq 0$$

$$(A, B, C, D, E) \otimes (x, y, z, u, v) = (b, h, g, l, m)$$

Step II

$$(L_1 L_1^T, L_2 L_2^T, L_3 L_3^T, L_4 L_4^T, L_5 L_5^T) \otimes (x, y, z, u, v) = (b, h, g, l, m)$$

$$(L_1 L_1^T x, L_2 L_2^T y, L_3 L_3^T z, L_4 L_4^T u, L_5 L_5^T v) = (b, h, g, l, m)$$

Step III

$$L_1 L_1^T x = b, \quad L_2 L_2^T y = h, \quad L_3 L_3^T z = g, \quad L_4 L_4^T u = l, \quad L_5 L_5^T v = m$$

$$\text{Therefore } x = L_1^{T-1} L_1^{-1} b$$

$$y = L_2^{T-1} L_2^{-1} h, \quad z = L_3^{T-1} L_3^{-1} g,$$

$$u = L_4^{T-1} L_4^{-1} l$$

$$v = L_5^{T-1} L_5^{-1} m$$

3.2 SINGULAR VALUE DECOMPOSITIONALGORITHM

Any fuzzy linear system of equations in the form of pentagonal fuzzy matrices that can be decomposed into the form such that $A = USV^T$ where A, B, C, D, E is the rectangular matrix can be decompose into an orthogonal matrix U , Diagonal matrix S and the transpose of an orthogonal matrix V .

Consider fully fuzzy linear systems,

Step I

$$\bar{A} \otimes \bar{x} = \bar{b} \text{ where } \bar{A} = (A, B, C, D, E) ,$$

$$\bar{b} = (b, h, g, l, m) \geq 0 , \quad \bar{x} = (x, y, z, u, v) \geq 0$$

$$(A, B, C, D, E) \otimes (x, y, z, u, v) = (b, h, g, l, m)$$

Step II

$$(U_1 S_1 V_1^T, U_2 S_2 V_2^T, U_3 S_3 V_3^T, U_4 S_4 V_4^T, U_5 S_5 V_5^T) \otimes (x, y, z, u, v) = (b, h, g, l, m)$$

$$(U_1 S_1 V_1^T x, U_2 S_2 V_2^T y, U_3 S_3 V_3^T z, U_4 S_4 V_4^T u, U_5 S_5 V_5^T v) = (b, h, g, l, m)$$

Step III

$$U_1 S_1 V_1^T x = b, U_2 S_2 V_2^T y = h, U_3 S_3 V_3^T z = g, U_4 S_4 V_4^T u = l, U_5 S_5 V_5^T v = m$$

Therefore $x = V_1^{T-1} S_1^{-1} U_1^{-1} b$

$$y = V_2^{T-1} S_2^{-1} U_2^{-1} h$$

$$z = V_3^{T-1} S_3^{-1} U_3^{-1} g$$

$$u = V_4^{T-1} S_4^{-1} U_4^{-1} l$$

$$v = V_5^{T-1} S_5^{-1} U_5^{-1} m$$

4. NUMERICAL EXAMPLE

Ex 4.1 Solve the following FFLS by Cholesky Decomposition Method.

$$\begin{bmatrix} (3,6,8,9,10) & (1,6,7,9,12) & (1,3,4,9,12) \\ (1,6,7,9,12) & (2,8,10,12,15) & (6,8,9,11,15) \\ (1,3,4,9,12) & (6,8,9,11,15) & (20,21,22,23,24) \end{bmatrix} \begin{bmatrix} (x_1, y_1, z_1, u_1, v_1) \\ (x_2, y_2, z_2, u_2, v_2) \\ (x_3, y_3, z_3, u_3, v_3) \end{bmatrix}$$

$$= \begin{bmatrix} (12,20,23,25,28) \\ (10,14,17,21,23) \\ (18,21,23,26,29) \end{bmatrix}$$

Solution :

$$A = \begin{bmatrix} 3 & 1 & 1 \\ 1 & 2 & 6 \\ 1 & 6 & 20 \end{bmatrix} B = \begin{bmatrix} 6 & 6 & 3 \\ 6 & 8 & 8 \\ 3 & 8 & 21 \end{bmatrix} C = \begin{bmatrix} 8 & 7 & 9 \\ 7 & 10 & 9 \\ 4 & 9 & 22 \end{bmatrix}$$

$$D = \begin{bmatrix} 9 & 9 & 9 \\ 9 & 12 & 11 \\ 9 & 11 & 23 \end{bmatrix} E = \begin{bmatrix} 10 & 12 & 12 \\ 12 & 15 & 15 \\ 12 & 15 & 24 \end{bmatrix}$$

$$A = L_1 L_1^T$$

$$\text{Where } L_1 = \begin{bmatrix} \sqrt{3} & 0 & 0 \\ \frac{1}{\sqrt{3}} & \frac{\sqrt{5}}{\sqrt{3}} & 0 \\ \frac{1}{\sqrt{3}} & \frac{17}{\sqrt{15}} & 0.632 \end{bmatrix} L_1^T = \begin{bmatrix} \sqrt{3} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ 0 & \frac{\sqrt{5}}{\sqrt{3}} & \frac{17}{\sqrt{15}} \\ 0 & 0 & 0.632 \end{bmatrix}$$

$$L_1^{-1} = \begin{bmatrix} 0.5714 & 0 & 0 \\ -0.2582 & 0.7746 & 0 \\ 1.2658 & -5.3797 & 1.5823 \end{bmatrix} L_1^{T-1} = \begin{bmatrix} 0.5714 & -0.2582 & 1.2658 \\ 0 & 0.7746 & -5.3797 \\ 0 & 0 & 1.5823 \end{bmatrix}$$

$$x = L_1^{T-1} L_1^{-1} b = \begin{bmatrix} -10.0185 \\ 58.0784 \\ -16.0231 \end{bmatrix}$$

$$\text{Similarly } y = \begin{bmatrix} 6.9771 \\ -4.1646 \\ 1.0417 \end{bmatrix} z = \begin{bmatrix} 3.6020 \\ -1.2426 \\ 0.7207 \end{bmatrix} u = \begin{bmatrix} 4.0146 \\ -1.5263 \\ 0.2895 \end{bmatrix} v = \begin{bmatrix} 24.3689 \\ -19.0304 \\ 1.0563 \end{bmatrix}$$

Ex 4.2 Solve the following FFLS by singular value decomposition Method.

$$\begin{bmatrix} (3,6,8,9,10) & (1,6,7,9,12) & (1,3,4,9,12) \\ (1,6,7,9,12) & (2,8,10,12,15) & (6,8,9,11,15) \\ (1,3,4,9,12) & (6,8,9,11,15) & (20,21,22,23,24) \end{bmatrix} \begin{bmatrix} (x_1, y_1, z_1, u_1, v_1) \\ (x_2, y_2, z_2, u_2, v_2) \\ (x_3, y_3, z_3, u_3, v_3) \end{bmatrix} \\ = \begin{bmatrix} (12,20,23,25,28) \\ (10,14,17,21,23) \\ (18,21,23,26,29) \end{bmatrix}$$

Solution :

$$A = \begin{bmatrix} 3 & 1 & 1 \\ 1 & 2 & 6 \\ 1 & 6 & 20 \end{bmatrix} B = \begin{bmatrix} 6 & 6 & 3 \\ 6 & 8 & 8 \\ 3 & 8 & 21 \end{bmatrix} C = \begin{bmatrix} 8 & 7 & 9 \\ 7 & 10 & 9 \\ 4 & 9 & 22 \end{bmatrix}$$

$$D = \begin{bmatrix} 9 & 9 & 9 \\ 9 & 12 & 11 \\ 9 & 11 & 23 \end{bmatrix} E = \begin{bmatrix} 10 & 12 & 12 \\ 12 & 15 & 15 \\ 12 & 15 & 24 \end{bmatrix}$$

$$A = U_1 S_1 V_1^T x$$

Where

$$U_1 = \begin{bmatrix} -0.066 & 0.972 & 0.224 \\ -0.291 & 0.196 & -0.936 \\ -0.954 & -0.127 & 0.270 \end{bmatrix} S_1 = \begin{bmatrix} 21.899 & 0 & 0 \\ 0 & 3.071 & 0 \\ 0 & 0 & 0.030 \end{bmatrix}$$

$$V_1^T = \begin{bmatrix} -0.066 & -0.291 & -0.954 \\ 0.972 & 0.196 & -0.127 \\ 0.224 & -0.936 & 0.270 \end{bmatrix}$$

$$V_1^{T^{-1}} = \begin{bmatrix} -0.066 & 0.972 & 0.224 \\ -0.291 & 0.196 & -0.936 \\ -0.954 & -0.127 & 0.270 \end{bmatrix}$$

$$S_1^{-1} = \begin{bmatrix} 0.046 & 0 & 0 \\ 0 & 0.326 & 0 \\ 0 & 0 & 33.333 \end{bmatrix}$$

$$U_1^{-1} = \begin{bmatrix} -0.066 & -0.291 & -0.954 \\ 0.972 & 0.196 & -0.127 \\ 0.224 & -0.936 & 0.270 \end{bmatrix}$$

$$x = V_1^{T^{-1}} S_1^{-1} U_1^{-1} b = \begin{bmatrix} -10.0185 \\ 58.0784 \\ -16.0231 \end{bmatrix}$$

Similarly $y = \begin{bmatrix} 6.9771 \\ -4.1646 \\ 1.0417 \end{bmatrix}$ $z = \begin{bmatrix} 3.6020 \\ -1.2426 \\ 0.7207 \end{bmatrix}$ $u = \begin{bmatrix} 4.0146 \\ -1.5263 \\ 0.2895 \end{bmatrix}$ $v = \begin{bmatrix} 24.3689 \\ -19.0304 \\ 1.0563 \end{bmatrix}$

4.3 Comparison Results in Cholesky and SVD

SI No	Problems	Cholesky	SVD
1	$\begin{bmatrix} (3,6,8,9,10) & (1,6,7,9,12) & (1,3,4,9,12) \\ (1,6,7,9,12) & (2,8,10,12,15) & (6,8,9,11,15) \\ (1,3,4,9,12) & (6,8,9,11,15) & (20,21,22,23,24) \end{bmatrix}^*$ $\begin{bmatrix} (x_1, y_1, z_1, u_1, v_1) \\ (x_2, y_2, z_2, u_2, v_2) \\ (x_3, y_3, z_3, u_3, v_3) \end{bmatrix} = \begin{bmatrix} (12,20,23,25,28) \\ (10,14,17,21,23) \\ (18,21,23,26,29) \end{bmatrix}$	$x = \begin{bmatrix} -10.0185 \\ 58.0784 \\ -16.0231 \end{bmatrix}$ $y = \begin{bmatrix} 6.9771 \\ -4.1646 \\ 1.0417 \end{bmatrix}$ $z = \begin{bmatrix} 3.6020 \\ -1.2426 \\ 0.7207 \end{bmatrix}$ $u = \begin{bmatrix} 4.0146 \\ -1.5263 \\ 0.2895 \end{bmatrix}$ $v = \begin{bmatrix} 24.3689 \\ -19.0304 \\ 1.0563 \end{bmatrix}$	$x = \begin{bmatrix} -10.0185 \\ 58.0784 \\ -16.0231 \end{bmatrix}$ $y = \begin{bmatrix} 6.9771 \\ -4.1646 \\ 1.0417 \end{bmatrix}$ $z = \begin{bmatrix} 3.6020 \\ -1.2426 \\ 0.7207 \end{bmatrix}$ $u = \begin{bmatrix} 4.0146 \\ -1.5263 \\ 0.2895 \end{bmatrix}$ $v = \begin{bmatrix} 24.3689 \\ -19.0304 \\ 1.0563 \end{bmatrix}$

Sl No	Problems	Cholesky	SVD
2	$\begin{bmatrix} (1,2,8,9,10) & (1,3,8,10,11) & (4,5,7,8,12) \\ (1,3,8,10,11) & (4,6,9,12,13) & (3,6,8,11,13) \\ (4,5,7,8,12) & (3,6,8,11,13) & (17,19,20,22,32) \end{bmatrix}^*$ $\begin{bmatrix} (x_1, y_1, z_1, u_1, v_1) \\ (x_2, y_2, z_2, u_2, v_2) \\ (x_3, y_3, z_3, u_3, v_3) \end{bmatrix} = \begin{bmatrix} (10,15,18,21,24) \\ (12,14,19,22,26) \\ (16,17,21,23,28) \end{bmatrix}$	$x = \begin{bmatrix} 161.22 \\ -11.002 \\ -35.034 \end{bmatrix}$ $y = \begin{bmatrix} -26.115 \\ 60.739 \\ 77.981 \end{bmatrix}$ $z = \begin{bmatrix} 1.304 \\ 0.664 \\ 0.336 \end{bmatrix}$ $u = \begin{bmatrix} 4.821 \\ -2.622 \\ 0.459 \end{bmatrix}$ $v = \begin{bmatrix} 6.116 \\ -0.3461 \\ -0.151 \end{bmatrix}$	$x = \begin{bmatrix} 161.22 \\ -11.002 \\ -35.034 \end{bmatrix}$ $y = \begin{bmatrix} -26.115 \\ 60.739 \\ 77.981 \end{bmatrix}$ $z = \begin{bmatrix} 1.304 \\ 0.664 \\ 0.336 \end{bmatrix}$ $u = \begin{bmatrix} 4.821 \\ -2.622 \\ 0.459 \end{bmatrix}$ $v = \begin{bmatrix} 6.116 \\ -0.3461 \\ -0.151 \end{bmatrix}$
3	$\begin{bmatrix} (1,3,7,10,11) & (1,3,5,8,9) & (3,6,8,12,13) \\ (1,3,5,8,9) & (9,6,8,11,14) & (5,7,8,10,15) \\ (3,6,8,12,13) & (5,7,8,10,15) & (21,23,24,26,31) \end{bmatrix}^*$ $\begin{bmatrix} (x_1, y_1, z_1, u_1, v_1) \\ (x_2, y_2, z_2, u_2, v_2) \\ (x_3, y_3, z_3, u_3, v_3) \end{bmatrix} = \begin{bmatrix} (10,12,14,18,21) \\ (14,16,17,19,20) \\ (12,13,15,21,23) \end{bmatrix}$	$x = \begin{bmatrix} 13.196 \\ 2.636 \\ -1.920 \end{bmatrix}$ $y = \begin{bmatrix} 4.588 \\ 1.713 \\ -1.146 \end{bmatrix}$ $z = \begin{bmatrix} 1.130 \\ 1.747 \\ -0.335 \end{bmatrix}$ $u = \begin{bmatrix} 1.089 \\ 1.004 \\ -0.110 \end{bmatrix}$ $v = \begin{bmatrix} 1.754 \\ 0.594 \\ -0.296 \end{bmatrix}$	$x = \begin{bmatrix} 13.196 \\ 2.636 \\ -1.920 \end{bmatrix}$ $y = \begin{bmatrix} 4.588 \\ 1.713 \\ -1.146 \end{bmatrix}$ $z = \begin{bmatrix} 1.130 \\ 1.747 \\ -0.335 \end{bmatrix}$ $u = \begin{bmatrix} 1.089 \\ 1.004 \\ -0.110 \end{bmatrix}$ $v = \begin{bmatrix} 1.754 \\ 0.594 \\ -0.296 \end{bmatrix}$

5. CONCLUSION

In this article, a new methodology is introduced to obtain a same solution of FFLS in pentagonal fuzzy number by Cholesky Decomposition Algorithm and Singular Value Decomposition Algorithm. CDA is less time consumption compared to SVDA because CDA requires less number of variables. Therefore it is easier to solve fully fuzzy linear system of equations.

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