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EIGEN FUZZY SETS AND FUZZY RELATIONS

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EIGEN FUZZY SETS AND FUZZY RELATIONS

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Abstract

When R is a fuzzy relation between the elements of a finite set X, the fuzzy sets A of X such that R A = A (MAX-MIN composition) are called eigen fuzzy sets. The main result of this paper is the determination of the greatest eigen fuzzy set associated with a given fuzzy relation and we give three methods illustrated by an example. We then state that the greatest eigen fuzzy set associated with \hat{R} , the transitive closure of R, is exactly the one associated with R. Finally we describe how to obtain all fuzzy relations keeping invariant a given fuzzy set.

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1. INTRODUCTION

Let R be a fuzzy relation between the elements of a finite set X and let A be a fuzzy set of X. The MAX-MIN composition of R and A gives B, a fuzzy set of X. When B equals A, we say that A is an eigen fuzzy set associated with the given relation R. Our purpose is to find the greatest eigen fuzzy set associated with R.

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Stating basic theorems, we give three algorithmic ways to obtain the solution in a number of steps less or equal to the cardinality of X. The results are illustrated by an example.

We then prove that the greatest eigen fuzzy set associated with \hat{R} , the transitive closure of R, is exactly the one associated with R.

From a direct application of previous results we describe the dual problem which consists of obtaining all fuzzy relations keeping invariant a given fuzzy set.

For the simplicity of the presentation, we identify fuzzy sets and fuzzy relations with their membership functions.

2. FUZZY SETS AND FUZZY RELATIONS

Let L be the closed interval [0,1] of the real line in which $x \wedge y$ denotes the smaller and $x \wedge y$ the larger of x and y.

<u>Definition 1</u>. If X is a nonempty set, a fuzzy set A of X is a function A: $X \rightarrow L$. The class of all the fuzzy sets of X is denoted by L(X) and in this paper we assume that X is a finite set.

Let us recall some properties of L:

L is a lattice in which for any given elements x and y the greatest lower bound or meet is $x \wedge y$ and the least upper bound or join is $x \vee y$.

L is a complete lattice, i.e., each of its subsets M has a least upper bound, denoted by sup M (or max M when M is finite), or \lor M, and a greatest lower bound, denoted by inf M (or min M when M is finite) or \land M, in L.

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By a greatest element of a partially ordered set M in L, we mean an element $b \in M$ such that $x \leq b$ for all $x \in M$.

In L the meet operation is completely distributive on joins, so that $a \land (\forall x_i) = \forall (a \land x_i)$ for any set of x_i and for any a.

Fuzzy sets according to Definition 1 are Zadeh's membership functions and we now recall the following definitions.

The fuzzy set $A \in L(X)$ is contained in the fuzzy set $B \in L(X)$ (written $A \subseteq B$) whenever $A(x) \leq B(x)$ for all $x \in X$.

It is clear that if A and $B \in L(X)$ and if $A \subseteq B$, then $\forall A \leq \forall B$ and $\land A \leq \land B$.

The fuzzy sets A and $B \in L(X)$ are equal (written A = B) whenever $A \subseteq B$ and $B \subseteq A$, i.e., A(x) = B(x) for all $x \in X$.

<u>Definition 2</u>. A fuzzy relation between two nonempty sets X and Y is a fuzzy set R of $X \times Y$, i.e., an element of $L(X \times Y)$.

<u>Definition 3</u>. Let $Q \in L(X \times Y)$ and $R \in L(Y \times Z)$ be two fuzzy relations. We define $T = R \circ Q$, $T \in L(X \times Z)$, the \circ -composite fuzzy relation of R and Q by:

(1)
$$(R \circ Q)(x,z) = \bigvee [Q(x,y) \land R(y,z)]$$

y
where $y \in Y$, for all $(x,z) \in X \times Z$.

This definition still holds when Q is a fuzzy set; in this case T becomes a fuzzy set. For example if $A \in L(X)$ and if $R \in L(X \times Y)$, $B = R \circ A$,

 $B \in L(Y)$ is defined by:

(2)
$$(R \circ A)(y) = \bigvee [A(x) \land R(x,y)]$$
 where $x \in X$, for all $y \in Y$
x

The o-composition is associative and it is easy to verify that:

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(3) if
$$Q_1$$
 and $Q_2 \in L(X \times Y)$ and if $Q_1 \subseteq Q_2$,
then $R \circ Q_1 \subseteq R \circ Q_2$, where $R \in L(Y \times Z)$.

3. EIGEN FUZZY SETS

Let $R \in L(X \times X)$ be a given fuzzy relation. We define

$$(4) A = \{A \in L(X) | R \circ A = A\}$$

and we call the elements of A, eigen fuzzy sets associated with the given fuzzy relation R. They are the invariants of R according to the \circ -composition (max-min).

If we think of R as a system, A is the class of the outputs equal to the inputs; R produces no effect on the elements of A which are invariants: $R \circ A = A$ or R(A) = A.

A is a nonempty set because the null fuzzy set belongs to A: if $O \in L(X)$ is defined by O(x) = 0 for all $x \in X$, then $O \in A$.

A can have numerous elements and our purpose is to set an algorithm in order to find the greatest element of A (in the fuzzy inclusion sense).

Let us verify that

(5) If
$$A_0 \in L(X)$$
 is defined by $A_0(x) = a_0$ for all $x \in X$,
where $a_0 = \bigwedge \bigvee R(x,x')$, then $A_0 \in A$.
 $x' \in X \ x \in X$

For all $x' \in X$,

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$$(R \circ A_{0})(x') = \bigvee_{x} [A_{0}(x) \land R(x,x')]$$
$$= \bigvee_{x} [a_{0} \land R(x,x')]$$
$$= a_{0} \land \bigvee_{x} [x,x')$$
$$= a_{0} = A_{0}(x') .$$

Defining now $A_1 \in L(X)$ by:

(6)
$$\forall x' \in X, \quad A_{1}(x') = \bigvee_{x \in X} R(x,x'),$$

we can note that:

(7)
$$\forall x \in X, \quad A_0(x) = a_0 = \bigwedge_{x'} A_1(x'), \quad \text{then} \quad A_0 \subseteq A_1.$$

In Appendix I, we prove the following necessary and sufficient condition for A_1 to be the greatest element in A.

<u>Theorem 1</u>. $A_1 \in A$ iff $\forall x' \in X$, $A_1(x') \leq \bigvee A_1(x)$, where $F(x') = \{x \in X | R(x,x') = A_1(x')\};$ moreover when $A_1 \in A$, then it is the greatest element in A.

Defining now the sequence $(A_n)_n$ of fuzzy sets

(8)

$$A_{2} = R \cdot A_{1} = R^{1} \cdot A_{1}$$

$$A_{3} = R \cdot A_{2} = R^{2} \cdot A_{1}$$

$$A_{n+1} = R \cdot A_{n} = R^{n} \cdot A_{1}$$
 for all integers $n > 0$

let us prove that

(9)
$$A_0 \subseteq A_{n+1} \subseteq A_n \subseteq A_1$$
 for all integers $n > 0$.

For all $x' \in X$, $(R \circ A_1)(x') = \bigvee_X [A_1(x) \wedge R(x,x')] \leq \bigvee_X [x,x')$ but $A_1(x') = \bigvee_X R(x,x')$. Hence $A_2 = R \circ A_1 \subseteq A_1$. From $A_0 \subseteq A_1$ we deduce $R \circ A_0 \subseteq R \circ A_1 \subseteq A_1$ or $A_0 \subseteq A_2 \subseteq A_1$, so that (9) holds with n = 1.

Let us assume that (9) holds with n and let us prove that (9) holds with n+1; by induction, (9) will hold with all integers n > 0.

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$$\begin{array}{ll} \mathsf{A}_0 \subseteq \mathsf{A}_{n+1} \subseteq \mathsf{A}_n \subseteq \mathsf{A}_1 \\ \text{implies} & \mathsf{R} \circ \mathsf{A}_0 \subseteq \mathsf{R} \circ \mathsf{A}_{n+1} \subseteq \mathsf{R} \circ \mathsf{A}_n \subseteq \mathsf{R} \circ \mathsf{A}_1 \ , \\ \text{i.e.,} & \mathsf{A}_0 \subseteq \mathsf{A}_{n+2} \subseteq \mathsf{A}_{n+1} \subseteq \mathsf{A}_2 \ . \end{array}$$

But $A_2 \subseteq A_1$. Hence $A_0 \subseteq A_{(n+1)+1} \subseteq A_{n+1} \subseteq A_1$.

The results (10) and (11) which we shall now state will be of great use in the algorithms hereafter described.

(10) If $\exists k$, k integer > 0, and $\exists x' \in X$ such that $A_k(x') = a_0$, hence for all integers $n \ge k$ we have $A_n(x') = a_0$.

Let k be an integer > 0 and $x' \in X$ such that $A_k(x') = a_0$; from (9) for all integers $n \ge k$ we deduce $A_0 \subseteq \cdots \subseteq A_n \subseteq \cdots \subseteq A_k \subseteq \cdots \subseteq A_1$ and $A_0(x') \le \cdots \le A_n(x') \le \cdots \le A_k(x')$, i.e., $a_0 \le \cdots \le A_n(x') \le \cdots \le a_0$, hence $A_n(x') = a_0$.

(11) If $\exists n$, n integer > 0, such that $A_n \in A$ then A_n is the greatest element in A; moreover $A_{n+k} = A_n$ for all integers $k \ge 0$.

Let n be an integer > 0 such that $A_n \in A$ and let A be an element of A, i.e., R•A = A. It is evident that for all integers k > 0, $R^k \circ A = A$. For all $x' \in X$, $A(x') = (R \circ A)(x') = \bigvee_{X} [A(x) \land R(x,x')] \leq \bigvee_{X} R(x,x')$, hence $A \subseteq A_1$.

$$\begin{split} A &\subseteq A_1 \quad \text{implies} \quad \mathbb{R}^{n-1} \circ A \subseteq \mathbb{R}^{n-1} \circ A_1, \quad \text{i.e.,} \quad A \subseteq A_n.\\ \text{Moreover} \quad A_{n+1} &= \mathbb{R} \circ A_n = A_n \quad \text{implies} \quad A_{n+k} = \mathbb{R}^k \circ A_n = A_n \quad \text{for all}\\ \text{integers} \quad k \geq 0. \end{split}$$

Let us define according to (7):

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(12)
$$X_1 = \{x \in X | A_1(x) = a_0\}$$

(13)
$$Y_1 = X - X_1 = \{x \in X | A_1(x) > a_0\}$$
.

Let $R' \in L(Y_1 \times Y_1)$ denote the restriction of R to $Y_1 \times Y_1$ and, for all integers n > 0, $A'_n \in L(Y_1)$ denote the restriction of A_n to Y_1 . We define $S_1 \in L(Y_1 \times Y_1)$ by:

(14)
$$\forall (x,x') \in Y_1 \times Y_1, \quad S_1(x,x') = R'(x,x') \times a_0$$

In Appendix I, we prove the following theorem helpful to reduce R.

<u>Theorem 2</u>. For all integers n > 0 and for all $x' \in Y_1$ we have:

(15)
$$A_{n+1}(x') = (R \circ A_n)(x') = (S_1 \circ A_n')(x')$$

Defining:

(16)
$$a_{01} = \bigwedge \bigvee S_{1}(x, x')$$
$$x' \in Y_{1} \quad x \in Y_{1}$$

(17)
$$a_1 = \bigwedge_{x' \in Y_1} A_2(x')$$

let us prove that

(18) $a_{01} = a_1$.

From (15) with n = 1, for all $x' \in Y_1$:

$$A_{2}(x') = (S_{1} \circ A_{1})(x') = \bigvee_{x \in Y_{1}} [A_{1}'(x) \wedge S_{1}(x,x')] \leq \bigvee_{x \in Y_{1}} S_{1}(x,x'),$$

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hence

$$x' \in Y_1^{A_2(x')} \leq x' \in Y_1^{V_1} \times Y_1^{S_1(x,x')},$$

i.e., $a_1 \leq a_{01}$. Moreover, for all $x' \in Y_1$:

$$\begin{array}{c} \bigvee S_{1}(x,x') = a_{0} & [& \vee & R'(x,x')] & \text{from (14)} \\ x \in Y_{1} & & x \in Y_{1} \\ & \leq a_{0} & [& \vee & R(x,x')] = & \vee & R(x,x') = A_{1}(x') & \text{from (6) and (7).} \\ & & x \in X & & x \in X \end{array}$$

But $x' \in Y_1$ hence $A_1(x') = A_1'(x')$ and for all $x' \in Y_1$, $\bigvee_{x \in Y_1} S_1(x,x') \le A_1'(x')$.

$$a_{01} = \bigwedge_{x' \in Y_1} \bigvee_{x \in Y_1} S_1(x,x') \leq \bigwedge_{x' \in Y_1} A_1'(x') .$$

Hence: For all $x \in Y_1$, $A'_1(x) \land S_1(x,x') \ge [\land A'_1(x')] \land S_1(x,x')$.

$$A_{1}'(x) \wedge S_{1}(x,x') \ge [\land \lor S_{1}(x,x')] \wedge S_{1}(x,x') = a_{01} \wedge S_{1}(x,x')$$

For all $x' \in Y_1$ and from (15):

$$A_{2}(x') = \bigvee_{x \in Y_{1}} [A_{1}'(x) \land S_{1}(x,x')] \ge \bigvee_{x \in Y_{1}} [a_{01} \land S_{1}(x,x')]$$

= $a_{01} \land \bigvee_{x \in Y_{1}} S_{1}(x,x') = a_{01}$

because $a_{01} \leq \bigvee_{x \in Y_1} S_1(x,x')$ for all $x' \in Y_1$, from (16).

$$a_{1} = \bigwedge_{x' \in Y_{1}} A_{2}(x') \geq a_{01} .$$

Hence a₁ = a₀₁. Defining

(19)
$$Z_2 = \{x \in Y_1 | A_2(x) = a_1\}$$

(20)
$$Z'_2 = \{x \in Y_1 | (S_1 \circ A'_1)(x) = a_{01}\}$$

= $\{x \in Y_1 | A_2(x) = a_{01}\}$ from (15) with $n = 1$;

from (18) we deduce:

(21)
$$Z_2 = Z_2'$$
.

The following basic theorem, in which |X| denotes the cardinality or number of elements (finite case) of the set X, proves the existence of a greatest element in A. The proof is in Appendix I.

<u>Theorem 3</u>. There exists $n \in \{1, 2, 3, ..., |X|\}$ such that A_n is the greatest element in A; moreover $A_0 \subseteq A_n \subseteq A_1$.

In Appendix II we illustrate Theorems 2 and 3 by an example and we derive algorithms for the determination of the greatest eigen fuzzy set associated with a given fuzzy relation.

We can obtain the same result by application of the following theorem. It is not very easy to handle but it is a source of further development related to the transitive closure relation of R. An application is also described by an example in Appendix II. <u>Theorem 4</u>. For all integers n > 0 and $\forall x' \in X$,

(22)
$$\bigvee_{x \in X} R^{n}(x, x') = (R^{n-1} \circ A_{1})(x') = A_{n}(x') .$$

<u>Proof</u>. For all integers n > 0, $\forall x' \in X$,

$$(R^{n-1} \circ A_{1})(x') = \bigvee A_{1}(y) \wedge R^{n-1}(y,x')$$

$$= \bigvee \{[\lor R(x,y)] \wedge R^{n-1}(y,x')\} \text{ from (6)}$$

$$= \bigvee \lor [R(x,y) \wedge R^{n-1}(y,x')]$$

$$= \bigvee \lor [R(x,y) \wedge R^{n-1}(y,x')]$$

$$= \bigvee (R^{n-1} \circ R)(x,x')$$

$$= \bigvee R^{n}(x,x')$$

$$= \bigvee R^{n}(x,x')$$

<u>Remark</u>. In general A is an upper semi-lattice, but not a lattice. Let us assume that A and $B \in A$, $R \circ A = A$ and $R \circ B = B$.

$$R \circ (A \cup B) = (R \circ A) \cup (R \circ B) = A \cup B$$

Hence $A \cup B \in A$.

On the other hand, we have $A \cap B \subseteq A$ and $A \cap B \subseteq B$, hence $R \circ (A \cap B) \subseteq R \circ A$ or $R \circ (A \cap B) \subseteq A$, and $R \circ (A \cap B) \subseteq B$, which implies $R \circ (A \cap B) \subseteq A \cap B$.

The following counterexample shows that the inclusion can be a strict one.

Let $X = \{x_1, x_2, x_3\}$ and R, A, B defined by their matrix representations:

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۲×	.6	.2	.4
$R = x_2$.3	1.	.5
×3	.3	.3	.2

.

$$A = \begin{bmatrix} x_1 & x_2 & x_3 \\ .6 & .3 & .4 \end{bmatrix} \begin{bmatrix} .6 & .3 & .4 \end{bmatrix} = R \circ A = A$$
$$B = \begin{bmatrix} .3 & .7 & .5 \end{bmatrix} \begin{bmatrix} .3 & .7 & .5 \end{bmatrix} = R \circ B = B$$
$$A \cap B = \begin{bmatrix} .3 & .3 & .4 \end{bmatrix} \begin{bmatrix} .3 & .3 & .3 \end{bmatrix} = R \circ (A \cap B) \subset A \cap B$$

We can note that A_1 is the greatest eigen fuzzy set associated with R, in our example.

$$A_{1} = \boxed{\begin{array}{ccc} x_{1} & x_{2} & x_{3} \\ .6 & 1. & .5 \end{array}}$$

4. EIGEN FUZZY SETS AND TRANSITIVE CLOSURES

Given a fuzzy relation R, from Theorem 3 we know that there exists an integer n, $n \in \{1, 2, ..., |X|\}$, such that A_n is the greatest element in A. Moreover, from (11), $A_{n+k} = A_n$ for all integers $k \ge 0$. In the sequel we call n the smallest integer such that A_n is the greatest element in A.

Let \hat{R} be the transitive closure of R. We recall, see [3], that

(23)
$$\hat{\mathbf{R}} = \mathbf{R} \cup \mathbf{R}^2 \cup \cdots \cup \mathbf{R}^{|\mathbf{X}|} \quad .$$

If $A \in A$, then for all integers $k \ge 1$, $R^k \circ A = A$.

$$\widehat{R} \circ A = (R \cup R^2 \cup \cdots \cup R^{|X|}) \circ A = (R \circ A) \cup (R^2 \circ A) \cup \cdots \cup (R^{|X|} \circ A)$$
$$= A \cup A \cup \cdots \cup A = A .$$

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Hence

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(24) If
$$R \circ A = A$$
, then $\hat{R} \circ A = A$.

Furthermore from (8), we associated the sequence $(A_n)_n$ with R. In a similar way, we associate the sequence $(A_n^{(k)})_n$ to R^k for all integers $k \ge 1$.

(25)
$$A_{1}^{(k)}(x') = \bigvee_{x} R^{k}(x,x') \quad \forall x' \in X$$
$$A_{2}^{(k)} = R^{k} \circ A_{1}^{(k)}$$
$$A_{3}^{(k)} = R^{k} \circ A_{2}^{(k)}$$
$$A_{n+1}^{(k)} = R^{k} \circ A_{n}^{(k)}$$

$$A_{1}^{(k)}(x') = \bigvee_{x} R^{k}(x,x') \quad \forall x' \in X$$
$$= A_{k}(x') \quad \text{from (22)}$$
$$A_{1}^{(k)} = A_{k}.$$

Hence

$$A_{2}^{(k)} = R^{k} \circ A_{1}^{(k)} = R^{k} \circ A_{k} = A_{k+k} = A_{2k}$$
$$A_{3}^{(k)} = R^{k} \circ A_{2}^{(k)} = R^{k} \circ A_{2k} = A_{2k+k} = A_{3k}$$

By induction we have

(26)
$$A_i^{(k)} = A_{i \times k}$$
 for all integers $k \ge 1$ and $i \ge 1$.

Let n_k be the smallest integer such that $A_{n_k}^{(k)}$ is the greatest eigen fuzzy set associated with R^k . In particular $n_1 = n$.

From Theorem 3 we have

(27)
$$R^{k} \circ A_{n_{k}}^{(k)} = A_{n_{k}}^{(k)}$$
.

Theorem 5.

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(28) For all integers
$$k \ge 1$$
, $A_{n_k}^{(k)} = A_n$.

In other words, for all integers $k \ge 1$, every fuzzy relation R^k has the same greatest eigen fuzzy set; it is the one associated with R.

If
$$k = 1$$
, $A_{n_1}^{(1)} = A_{n_1 \times 1} = A_{n_1} = A_n$.
Let us assume that there exists $k > 1$ such that $A_{n_k}^{(k)} \neq A_n$. We know that for all integers i, $i \ge n_k$, $A_i^{(k)} = A_{n_k}^{(k)}$, hence

$$\exists k > 1$$
 such that $\forall i \ge n_k$, $A_i^{(k)} \ne A_n$, or $A_{i \times k} \ne A_n$

from (26).

Let $j = MAX(n_k, n)$. We have

 $\exists k > 1$ such that $A_{j \times k} \neq A_n$, since $j \ge n_k$.

But $j \times k > n$ since $j \ge n$ and k > 1. $j \times k > n$ implies $A_{j \times k} = A_n$, which gives the desired contradiction.

Theorem 6.

(29) For all integers
$$k \ge 1$$
, n_k is the smallest integer i
such that $k \times i \ge n$. In particular for all $k \ge n$, $n_k = 1$.

From (26) and (28) we have:

for all integers
$$k \ge 1$$
, $A_{k \times n_k} = A_n$.

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From the definition of n we deduce that $k \times n_k \ge n$. If we define a_k as the smallest integer i such that $k \times i \ge n$, we have $a_k \le n_k$. $k \times a_k \ge n$, hence $k \times a_k = n+j$, j integer ≥ 0 , and from (11) we deduce that $A_{k \times a_k} = A_n$, or $A_{a_k}^{(k)} = A_n$. From (28), $A_{n_k}^{(k)} = A_n$, hence $A_{a_k}^{(k)} = A_{n_k}^{(k)}$, which implies $a_k \ge n_k$ from the definition of n_k . Finally we have $a_k = n_k$.

As a consequence of Theorem 6, we can show that

(31) In particular, for all integers
$$k \ge 1$$
, $n_k \le n$.

Let us prove that $p \ge q$ implies $n_p \le n_q$. From (29), we have $q \times n_q \ge n$, and from $p \ge q$ we deduce that $p \times n_q \ge q \times n_q \ge n$. From (29) and from $p \times n_q \ge n$ we deduce $n_p \le n_q$. In particular from $n_1 = n$ we deduce $n_k \le n$ for all integers $k \ge 1$.

<u>Theorem 7</u>. The greatest eigen fuzzy set associated with \hat{R} , the transitive closure of R, is exactly the one associated with R.

In other words, A_n is the greatest eigen fuzzy set associated with \hat{R} . As a consequence of (24) we have $\hat{R} \circ A_n = A_n$. From (8), we associated the sequence $(A_k)_k$ with R. In a similar way, we can associate a sequence $(B_k)_k$ with \hat{R} . By induction, one easily shows that

$$\forall k, \quad 1 \leq k \leq |X|, \quad B_k = A_k \quad .$$

Applying now Theorem 3 to \hat{R} and $(B_k)_k$, let m be the smallest k such that B_k is the greatest eigen fuzzy set associated with \hat{R} and let us assume that $B_m \neq A_n$.

Let j = MAX(m,n).

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$$j \ge m \implies B_j = B_m$$
, hence $B_j \ne A_n$
 $j \ge n \implies A_j = A_n$.

But we have proved that $B_j = A_j$ and from this contradiction we derive $B_m = A_n$.

5. FUZZY RELATIONS KEEPING INVARIANT A GIVEN FUZZY SET

Let $A \in L(X)$ be a given fuzzy set; we define:

R is the set of all the fuzzy relations keeping invariant, according to the max-min or o-composition a given fuzzy set. In terms of system theory, we are describing now all the systems which produce no effect on a given input.

R is a non empty set because if we define $R \in L(X \times X)$ by:

$$\forall (x,x') \in X \times X, \quad R(x,x') = R(x'),$$

then $R \in R$ as one can verify.

$$\forall x' \in X, \qquad (R \circ A)(x') = \bigvee_X A(x) \land R(x, x') = \bigvee_X A(x) \land A(x') \\ = A(x') \land \bigvee_X A(x) = A(x') ,$$

hence $R \circ A = A$ and $R \in R$.

Let us note that in [5] and in [6] when L, defining fuzzy sets, is a complete Brouwerian lattice, X being not necessarily a finite set, we find the resolution of $\{R|R \circ Q = T\}$ and $\{Q|R \circ Q = T\}$ in which R, Q and T are fuzzy relations, giving when it exists the greatest element of solutions.

The resolution of (32) is a direct application of results from [7].

Let us recall the definition of the α and σ operators and the definition of the (a) and (b) compositions.

If a and b are elements of L = [0,1], we define $a \alpha b$ and $a \sigma b$, elements of L, by:

(33)
$$a \alpha b = \begin{cases} 1 & \text{if } a \leq b \\ b & \text{if } a > b \end{cases}$$

(34)
$$a \sigma b = \begin{cases} 0 & \text{if } a < b \\ b & \text{if } a \ge b \end{cases}$$

If $A \in L(X)$ and $B \in L(Y)$ are two fuzzy sets, we define $A_{\textcircled{O}}B$ and $A_{\textcircled{O}}B$, elements of $L(X \times Y)$, by:

(35)
$$\forall (x,y) \in X \times Y, \qquad (A(\alpha) B)(x,y) = A(x) \alpha B(y)$$

(36)
$$\forall (x,y) \in X \times Y, \quad (A \bigcirc B)(x,y) = A(x) \sigma B(y) .$$

Let us note that the definitions (35) and (36) are enlarged when A and B are fuzzy relations.

The following results hold:

--
$$A \oslash A$$
 and $A \oslash A$ are elements of R

-- $\tilde{R} = A \otimes A$ is the greatest element of R

-- The minimal elements R_i of R are defined by: for all $x' \in X$, the only possible element $R_i(x,x') \neq 0$ is just $R_i(x_i,x') = A(x')$ for some $x_i \in X$ such that $A(x_i) \geq A(x')$.

-- The fuzzy union of all minimal elements of R is equal to $A \bigcirc A$. -- For all $R \in L(X \times X)$ such that $A \odot A \subseteq R \subseteq A \odot A$, we have $R \in R$. Let $X = \{x_1, x_2, x_3, x_4\}$ and $A = [.1, .4, .1, .5], A \in L(X).$ Example. x₂ x₃ ×۵ ۲ ×2 $x_3 x_4$ ×ı x₁ .1 .0 .0 1. 1. 1. 1. .0 x₁ x₂ .1 .4 1. 1. .0 .0 .1 1. ×2 x₃ | .1 .4 1. .1 .4 1. .5 .5 x₃ .4 .1 .4 1. 1. ×4 .1 .0 .5 ×д Ř = A @ A A @ A

Example of a minimal element (it is sufficient to keep here a non zero element in each column of $A \bigcirc A$):

	۲×	×2	×3	×4
۲	.0	.0	.0	.0
×2	.1	.4	.0	.0
×3	.0	.0	1.	.5
×4	.0	.0	.0	.0

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APPENDIX I

<u>Proof of Theorem 1</u>. For all $x' \in X$, $F(x') = \{x \in X | R(x,x') = A_1(x')\}$, hence from (6), for all $x \notin F(x')$, $R(x,x') < A_1(x')$, i.e., $\bigvee \begin{array}{c} R(x,x') \\ x \notin F(x') \end{array}$ $< A_1(x')$ and we deduce:

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(I.1)
$$\forall A_1(x) \land R(x,x') \leq \forall R(x,x') < A_1(x') .$$

 $x \notin F(x')$

Let us assume that $A_1 \in A$, i.e., $R \circ A_1 = A_1$.

$$\forall x' \in X, \quad A_{1}(x') = (R \circ A_{1})(x') = \bigvee_{x \in X} A_{1}(x) \wedge R(x, x')$$

$$= \begin{bmatrix} \lor & A_{1}(x) \wedge R(x, x') \end{bmatrix} \sim \begin{bmatrix} \lor & A_{1}(x) \wedge R(x, x') \end{bmatrix}$$

$$= \bigvee_{x \in F(x')} A_{1}(x) \wedge R(x, x') \quad \text{from (I.1)}$$

$$= \bigvee_{x \in F(x')} A_{1}(x) \wedge A_{1}(x') = A_{1}(x') \wedge [\bigvee_{x \in F(x')} A_{1}(x)]$$

Hence, $\forall x' \in X$, $A_1(x') \leq \bigvee A_1(x)$. Let us now assume that $\forall x' \in X$, $A_1(x') \leq \bigvee A_1(x)$.

$$\forall x' \in X, \quad (R \circ A_1)(x') = \bigvee_{x \in X} A_1(x) \land R(x,x') \\ = [A_1(x') \land \bigvee_{x \in F(x')} A_1(x)] \lor [\bigvee_{x \notin F(x')} A_1(x) \land R(x,x')] \\ = A_1(x') \lor [\bigvee_{x \notin F(x')} A_1(x) \land R(x,x')] \\ = A_1(x') \quad \text{from (I.1)}$$

Hence $R \circ A_1 = A_1$, i.e., $A_1 \in A$.

$$\forall A \in A, \quad R \circ A = A$$

$$\forall x' \in X, \quad A(x') = (R \circ A)(x') = \bigvee_{x \in X} A_1(x) \wedge R(x,x') \leq \bigvee_{x \in X} R(x,x');$$

hence from (6), $A(x') \leq A_1(x')$, i.e., $A \subseteq A_1$ and when $A_1 \in A$, then it is the greatest element in A.

Proof of Theorem 2. From (10) and (12) we deduce:

(I.2) For all integers
$$n > 0$$
, $\forall x \in X_1$, $A_n(x) = a_0$.

From (9) we deduce:

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(I.3) For all integers n > 0, $\forall x \in X$, $A_n(x) \ge a_0$.

Let us define: For all integers n > 0, $G_n = R' \circ A_n'$, $G_n \in L(Y_1)$, i.e.,

(I.4)
$$\forall x' \in Y_1$$
, $G_n(x') = \bigvee_{x \in Y_1} A'_n(x) \wedge R'(x,x') = \bigvee_{x \in Y_1} A_n(x) \wedge R(x,x')$.

Let n be an integer > 0; $\forall x' \in Y_1$ we have:

$$A_{n+1}(x') = \bigvee_{x \in X} A_{n}(x) \wedge R(x,x')$$

= $[\bigvee_{x \in X_{1}} A_{n}(x) \wedge R(x,x')] \vee G_{n}(x')$ from (I.4)
= $[\bigvee_{x \in X_{1}} a_{0} \wedge R(x,x')] \vee G_{n}(x')$ from (I.2)
= $[a_{0} \wedge \bigvee_{x \in X_{1}} R(x,x')] \vee G_{n}(x')$.

On the other hand, $\forall x' \in Y_1$ we have:

$$(S_{1} A_{n}')(x') = \bigvee_{x \in Y_{1}} A_{n}'(x) \wedge S_{1}(x,x')$$

= $\bigvee_{x \in Y_{1}} [A_{n}'(x) \wedge (R'(x,x') \vee a_{0})]$ from (14)
= $\bigvee_{x \in Y_{1}} [(A_{n}'(x) \wedge R'(x,x')) \vee (A_{n}'(x) \wedge a_{0})]$

$$= G_{n}(x') \sim [\lor (A_{n}'(x) \land a_{0})] \quad \text{from (I.4)}$$
$$= G_{n}(x') \sim [a_{0} \land \bigvee_{x \in Y_{1}} A_{n}'(x)] \quad .$$

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From (I.3) we deduce:

$$\forall x \in Y_1, \quad A'_n(x) = A_n(x) \ge a_0, \quad \text{hence} \quad \bigvee \begin{array}{c} A'_n(x) \ge a_0 \\ x \in Y_1 \end{array}$$

Let us recall that our purpose is to prove that for all integers n > 0and for all $x' \in Y_1$, $A_{n+1}(x') = (S_1 \circ A_n')(x')$; but our present result is:

(1.5)
$$\forall x' \in Y_1, \quad A_{n+1}(x') = [a_0 \land \forall R(x,x')] \lor G_n(x')$$

 $(S_1 \circ A_n')(x') = a_0 \lor G_n(x').$

Let us now define:

(1.6)
$$\forall x' \in Y_1, \quad H(x') = \{x \in Y_1 | R'(x,x') \ge a_0\}$$
.

If there exists $x' \in Y_1$ such that $H(x') = \emptyset$, then $\forall x \in Y_1$, $R'(x,x') < a_0$. $a_0 = \bigwedge_{x' \in X} \bigvee_{x \in X} (x,x')$, hence $\bigvee_{x \in X} R(x,x') \ge a_0$ so that we deduce: there exists $x_i \in X$ such that $R(x_i,x') \ge a_0$. From $H(x') = \emptyset$ we can now deduce: there exists $x_i \in X_1$ such that $R(x_i,x') \ge a_0$ and therefore $\bigvee_{x \in X_1} R(x,x') \ge a_0$, which implies: $x \in X_1$

$$A_{n+1}(x') = a_0 \sim G_n(x') = (S_1 \circ A_n')(x')$$
.

Let us now assume that $\forall x' \in Y_1$, $H(x') \neq \emptyset$, i.e., there exists $x_j \in Y_1$ such that $R'(x_j, x') \ge a_0$.

$$G_{n}(x') = \bigvee_{x \in Y_{1}} A'_{n}(x) \wedge R'(x,x') \geq \bigvee_{x \in H(x')} A'_{n}(x) \wedge R'(x,x')$$
$$\geq A'_{n}(x_{j}) \wedge R'(x_{j},x') \geq A'_{n}(x_{j}) \wedge a_{0} = a_{0} \quad \text{from (I.3)}.$$

Moreover, $a_0 \wedge \bigvee_{x \in X_1} R(x,x') \le a_0 \le G_n(x')$, hence: $A_{n+1}(x') = G_n(x') = S_1 \circ A'_n(x')$.

<u>Proof of Theorem 3</u>. Let us point out that if $A_1 = A_0$, then from (5) and (11) with n = 1, A_1 is the greatest element in A.

Moreover, if $A_{1} \in A$ (see Theorem 1), from (11) with n = 1, A_{1} is the greatest element in A.

The interesting result of this theorem is when $A_1 \notin A$.

Let us assume that $A_1 \notin A$. It is sufficient to prove that there exists $n \in \{2,3,\ldots,|X|\}$ such that $A_n \in A$; from (11) A_n will be the greatest element in A; $A_0 \subseteq A_n \subseteq A_1$ is given by (9).

From (12) and (I.2) we have: for all integers n > 0, $\forall x \in X$ such that $A_1(x) = a_0$, we deduce $A_n(x) = a_0$.

From $A_1 \notin A$ we deduce $Y_1 \neq \emptyset$ or $|Y_1| < |X|$.

For all integers n > 0, we know the values $A_n(x)$ when $x \in X_1$. Our purpose is to evaluate $A_n(x)$ on Y_1 or on a subset of Y_1 .

From Theorem 2, on Y_1 , S_1 gives the same results that R, and a_{01} defined in (16) will enjoy the same properties with S_1 that a_0 with R; hence the analogous property of (I.2) is:

For all integers n > 1, $\forall x \in X_2$, $A_n(x) = a_{01}$, where $X_2 = \{x \in Y_1 | A_2(x) = a_{01}\}.$

This property holds because $X_2 = Z_2 = Z_2'$ (see (21)).

If $Y_2 = Y_1 - X_2 \neq \emptyset$ or $|Y_2| < |Y_1|$ and if $S'_1 \in L(Y_2 \times Y_2)$ denotes the restriction of S_1 to $Y_2 \times Y_2$, for all integers n > 1, $A''_n \in L(Y_2)$ denotes the restriction of A'_n to Y_2 , we define $S_2 \in L(Y_2 \times Y_2)$ by:

 $\Psi(x,x') \in \Upsilon_2 \times \Upsilon_2$, $S_2(x,x') = S_1'(x,x') \times a_{01}$.

Then we have the analogous property of (15):

for all integers
$$n > 1$$
 and for all $x' \in Y_2$,
 $A_{n+1}^{"}(x') = S_2 \circ A_n^{"}(x')$.

We then define $a_{02} = \bigwedge_{x' \in Y_2} \bigvee_{x \in Y_2} S_2(x,x')$ and $a_2 = \bigwedge_{x' \in Y_2} A_3(x')$; we have $\{x \in Y_2 | A_2(x) = a_2\} = X_3 = \{x \in Y_2 | (S_2 A_2')(x) = a_{02}\}$ and for all integers n > 2, $\forall x \in X_3$, $A_n(x) = a_{02}$.

If $Y_3 = Y_2 - X_3 \neq \emptyset$ or $|Y_3| < |Y_2|$, we continue, but X being a finite set, there exists $n \in \{2,3,\ldots,|X|\}$ such that $Y_n = Y_{n-1} - X_n = \emptyset$, i.e., $X_n = Y_{n-1}$ and $|Y_{n-1}| < |Y_{n-2}| < \cdots < |Y_2| < |Y_1|$.

$$X = \bigcup_{i=1}^{n} X_{i} \text{ and } X_{i} \cap X_{j} = \emptyset \text{ if } i \neq j;$$

 $\forall x \in X, \exists i \in \{1, 2, ..., n\}$ such that $x \in X_i$ and for all integers $k \ge i$, $\forall x \in X_i$,

$$A_{k}(x) = a_{0i-1}$$

$$A_{n}(x) = \begin{cases} a_{0} & \text{if } x \in X_{1} \\ a_{01} & \text{if } x \in X_{2} \\ a_{02} & \text{if } x \in X_{3} \\ \vdots & \vdots & \vdots \\ a_{0n-1} & \text{if } x \in X_{n} \end{cases}$$

$$A_{n+1}(x) = A_{n}(x) ,$$

i.e., $(R \circ A_n)(x) = A_n(x)$ and $A_n \in A$.

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APPENDIX II

Let $X = \{x_1, x_2, x_3, x_4, x_5\}$, |X| = 5 and let us consider the given fuzzy relation $R \in L(X \times X)$:

			۲×	×2	×3	×4	×5
		۲×	.1	.7	.2	.8	.7
		×2	.0	.6	.4	.3	.5
R	=	×3	.3	1)	.0	.1	.4
		×4	3	.3	.2 .4 .0 .8 .7	.1	.0
		× ₅	.0	.0	.7	.5	.0

The encircled elements are the greatest ones in each column. They allow us to define A_1 and A_0 . From Theorem 3 we know that there exists $n \in \{1,2,3,4,5\}$ such that A_n is the greatest fuzzy set A verifying R A = A; moreover $A_0 \subseteq A_n \subseteq A_1$.

First Determination of Ann

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 $a_{0} = .3 \land 1. \land .8 \land .8 \land .7 = .3$ $x_{1} \quad x_{2} \quad x_{3} \quad x_{4} \quad x_{5}$ $A_{1} = \begin{bmatrix} .3 & 1. & .8 & .8 & .7 \end{bmatrix}$ $A_{0} = \begin{bmatrix} .3 & .3 & .3 & .3 & .3 \end{bmatrix}$

 $A_0 \in A$ (it is easy to verify it) and $A_0 \subseteq A_1$.

 $A_1 \notin A_i$, we can verify that $R \circ A_1 \neq A_1$ or apply Theorem 1 to $x' = x_4$ for example:

$$A_1(x') = A_1(x_4) = .8$$

 $F(x') = F(x_4) = \{x \in X | R(x,x_4) = .8\} = \{x_1\}$

 \vee $A_1(x) = A_1(x_1) = .3$ and we don't have $A_1(x_4) \leq \bigvee_{x \in F(x_4)} A_1(x)$, hence $A_1 \notin A$.

From (12), (13) and (I.2) we have: $X_1 = \{x_1\}, Y_1 = \{x_2, x_3, x_4, x_5\}$ and $\forall n \ge 1$, $A_n(x_1) = .3$. So we underline .3 in position x_1 in A_1 ; it is the first invariant element.

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$$A_{2} = R \circ A_{1} = \begin{bmatrix} x_{1} & x_{2} & x_{3} & x_{4} & x_{5} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \end{bmatrix} \subseteq A_{1}$$

$$a_{01} = a_{1} = \bigwedge_{x' \in Y_{1}} A_{2}(x') = A_{2}(x_{2}) \land A_{2}(x_{3}) \land A_{2}(x_{4}) \land A_{2}(x_{5}) = .5$$

$$X_{2} = \{x \in Y_{1} | A_{2}(x) = a_{01}\} = \{x_{4}, x_{5}\}, \quad Y_{2} = \{x_{2}, x_{3}\},$$

 $\forall n \ge 2$, $\forall x \in X_2$, $A_n(x) = .5$. So we underline .5 in positions x_4 and x_5 in A_2 ; they are invariant in the following compositions:

 $\forall n \ge 3$, $\forall x \in X_3$, $A_n(x) = .5$. So we underline .5 in position x_3 in A_3 .

 $\forall n \ge 4$, $\forall x \in X_4$, $A_n(x) = .6$ and we underline .6 in position x_2 in A_4 . A_n , with n = 4, is now completely determined. $Y_4 = \emptyset$ implies that $A_4 \in A$, as one can easily verify $R \circ A_4 = A_4$.

Summary of the First Method

- -- Encircle the greatest elements in each column of R and set them in A_1 in their corresponding positions.
- -- Underline in A₁ the smallest of its elements (it is not necessarily in a unique position). It (or they) will be invariant after the next compositions.
- -- Compute $R \circ A_1 = A_2$ and underline in A_2 the smallest of the non underlined elements.
- -- Compute $R \circ A_2 = A_3$, $R \circ A_3 = A_4$, etc., underlining at each step the smallest of the non underlined elements. When all elements are underlined, we get A_n the greatest eigen fuzzy set. We know that $n \le |X|$, so that convergence is fairly fast.

Second Determination of Ann

In the following method we need not evaluate MAX-MIN or \circ -composition to obtain A_n . The idea is to get the underlined elements of the first method replacing R of order |X| by S_1 of order $|Y_1| < |X|$, etc. The results are derived from direct application of (14), (15), (18) and (21). Let us now describe the different steps, R being given in a tabulated form.

- -- Encircle the greatest elements in each column of R. The smallest of these elements is equal to a_0 . It is .3 in the x_1 'th column in our example.
- -- Delete from R the columns containing the smallest of the greatest elements, and the same rows, say the column x_1 and the row x_1 . We have got R', the first reduction of R.

It is important to remark that we don't delete the rows passing through the positions of the value $a_0 = .3$, say the row x_3 and the row x_4 .

- -- Set in A_n (n is not known yet) the value of a_0 , in the position of the deleted columns, say x_1 .
- -- Return to the first step with R' instead of R, but with the following restriction: a_{01} denoting the smallest of the greatest elements in each column of R, set in the appropriate position of A_n :

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 a_{01} if $a_{01} \ge a_{0}$

$$a_0$$
 if $a_{01} < a_0$, according to (14) and (15)

From R' we derive .5 in positions x_4 and x_5 and .5 is greater than .3. So we insert .5 in the positions x_4 and x_5 of A_n . For the k'th reduction, this restriction becomes: Set in A_n ,

> a_{0k} if $a_{0k} \ge a_{0,k-1}$ $a_{0,k-1}$ if $a_{0k} < a_{0,k-1}$

From R" we derive .4 which is smaller than .5; thus we set .5, instead of .4 in the position x_3 of A_n .

-- Return to the first step until all reductions are exhausted,

Illustration of the Second Method

-- From R we first get:

$$x_1 x_2 x_3 x_4 x_5$$

 $A_n = [.3 \times \times \times \times] a_0 = .3$

-- We delete from R the column and the row corresponding to x_1 and we get R', reduction of R:

$$R' = \begin{cases} x_2 & x_3 & x_4 & x_5 \\ x_2 & .6 & .4 & .3 & .5 \\ x_3 & 1 & .0 & .1 & .4 \\ x_4 & .3 & .8 & .1 & .0 \\ x_5 & .0 & .7 & .5 & .0 \end{cases}$$

-- We deduce $a_{01} = .5$ in positions x_4 and x_5 and A_n becomes:

$$A_{n} = \begin{bmatrix} x_{1} & x_{2} & x_{3} & x_{4} & x_{5} \\ 0.3 & x & x & 0.5 & 0.5 \end{bmatrix}$$

because a_{01} is greater than a_0 .

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-- We delete from R' the columns and the rows corresponding to \mathbf{x}_4 and \mathbf{x}_5 and we get R", reduction of R':

-- We deduce $a_{02} = .4$ in position x_3 but we insert, in position x_3 of A_n , .5 instead of .4 because $a_{02} < a_{01}$ and A_n becomes:

$$A_{n} = [.3 \times .5 .5 .5]$$

-- We delete from R" the column and the row corresponding to x_3 and we get R"', reduction of R":

$$R''' = x_2 \boxed{.6}$$

 $a_{03} = .6$ in position x_2 and we get the final expression of A_n :

$$A_{n} = \begin{bmatrix} x_{1} & x_{2} & x_{3} & x_{4} & x_{5} \\ 0.3 & 0.6 & 0.5 & 0.5 \end{bmatrix}$$

because a_{03} is greater than a_{02} .

Third Determination of An

This third method is based on a direct application of Theorems 3 and 4.

- -- Determine first A_1 with the elements corresponding to the greatest element in each column of R.
- -- Evaluate $R^2 = R \circ R$ and encircle the greatest elements in each column of R^2 to determine A_2 according to:

$$\forall x' \in X, \quad \bigvee_{x} \mathbb{R}^{2}(x,x') = A_{2}(x') \quad (see (22))$$

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-- Compare A_2 to A_1 ; if they are different, evaluate $R^3 = R \circ R^2$ to get A_3 according to:

$$\forall x' \in X, \quad \bigvee_{x} \mathbb{R}^{3}(x, x') = \mathbb{A}_{3}(x')$$

-- Compare A_3 to A_2 ; if they are different, evaluate $R^4 = R \circ R^2$ to get A_4 , etc. Stop when you find n such that $A_{n+1} = A_n$, i.e., $R \circ A_n = A_n$.

This method is not very easy to handle but it can be interesting if in a problem under study one has already evaluated R^2 , R^3 , etc.

In our example, we get:

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and we deduce:

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CONCLUDING REMARKS

We believe that an eigen fuzzy set theory deserves to be developed thinking of its potential applied areas such as belief systems, transportation problems, fuzzy clustering, human decision processes, pattern recognition, medical diagnosis assistance.

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We are now inserting the results of this paper in already proposed applied models in medical diagnosis [5], [7], [8]. They are based on max-min composite equations [6], [7] derived from fuzzy meta-implications [3], conditioned fuzzy set [11]. In fuzzy logic it is the rule of inference stated by Zadeh [12], [1]. One can infer diagnosis or prognosis from observed symptoms by means of a specific medical knowledge.

The model of eigen fuzzy sets provides a methodology for searching invariants in therapeutic recommendations. Such assistance proposed to physicians aims to avoid non optimal treatments in health programs.

The inference rules involved in medical diagnosis problems can be viewed in terms of belief functions. Based on relevant data (or evidence) expressed by observed symptoms, one can assign degrees of belief on diagnosis or diseases. We plan to investigate the role played by fuzzy relations in such problems.

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