Solving Fuzzy Linear Fractional Programming Problem using LU Decomposition Method

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Abstract. This paper proposes a new approach to solve fuzzy linear fractional programming problem (FLFPP). In this paper, the FLFPP is converted into crisp linear fractional programming problem (LFPP) using ranking method. The converted LFPP is then solved by LU Decomposition method. An illustrated example shows the simplicity of the proposed approach.

Keywords: Linear fractional programming, LU decomposition, triangular fuzzy number.

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1. Introduction
Linear fractional programming problem is mainly used in decision making process in which the objective function is a fraction of two linear functions. Fractional programming problems are used in many fields such as production planning, financial and corporate planning, health care and hospital planning, etc. Many researchers found various techniques to solve linear fractional programming problems.

projection method for solving LFPP. LU Decomposition is just a compact and relatively numerically stable method to solve a system of linear equations. For large n, the computational time for LU Decomposition is proportional to $\frac{n^3}{3}$, while for Gaussian Elimination, the computational time is proportional to $\frac{n^3}{3}$. So for large n, the ratio of the computational time for Gaussian elimination to computational time for LU Decomposition is $\frac{n^3}{3}/\frac{n^3}{4} = \frac{n}{4}$. As an example, for the coefficient matrix of order 2000x2000, computational time by Gaussian Elimination would take $\frac{n}{4}=2000/4=500$ times the time it would take for LU Decomposition.

This paper is outlined as follows. Section 2 gives the preliminaries of the fuzzy number. In Section 3, mathematical formulation of the FLFPP is given. Section 4 describes the proposed method and Section 5 explains how the proposed method is applied to the LFPP. In Section 6, Yager’s ranking method [10] is given and Section 7 gives the illustrated example and Section 8 concludes the paper.

2. Preliminaries

In this section, some basic definitions relating to fuzzy sets and triangular fuzzy numbers are given.

**Definition 2.1.** A fuzzy set $A$ is called normal if there is at least one element $x \in X$ such that $\mu_A(x) = 1$.

**Definition 2.2.** A fuzzy set $A$ is called convex if for any $x, y \in X$ and any $\lambda \in [0,1]$, $\mu_A(\lambda x + (1-\lambda)y) \geq \min\{\mu_A(x), \mu_A(y)\}$.

**Definition 2.3.** The $\alpha$-level cut of a fuzzy set $A$ is defined by $A_\alpha = \{x \in X / \mu_A(x) \geq \alpha\}$

**Definition 2.4.** A fuzzy set is a fuzzy number if it satisfies the conditions of normality and convexity.

**Definition 2.5. Triangular fuzzy number**

A triangular fuzzy number $\tilde{a} = (a_1, a_2, a_3)$ with membership function $\mu(x)$ given by

$$\mu(x) = \begin{cases} 0, & \text{elsewhere} \\ \frac{x-a_1}{a_2-a_1}, & \text{for } a_1 \leq x \leq a_2 \\ \frac{a_1-x}{a_3-a_2}, & \text{for } a_2 \leq x \leq a_3 \end{cases}$$

**Figure 1:** Triangular fuzzy number
Solving Fuzzy Linear Fractional Programming Problem using LU Decomposition Method

Mathematical Formulation of FLFPP

Maximize \[ \tilde{z} = \frac{\tilde{c}^T x + \tilde{\alpha}}{\tilde{d}^T x + \tilde{\beta}} \]
Subject to
\[ \tilde{A} x \leq \tilde{b} \]
\[ x \geq 0 \]

where \( x \) is an \( n \)-dimensional vector of decision variables, and \( \tilde{c}, \tilde{d} \) are \( n \times 1 \) vectors, \( \tilde{A} \) is an \( m \times n \) constraint fuzzy matrix, \( \tilde{b} \) is an \( m \)-dimensional fuzzy vector, \( \tilde{\alpha} \) and \( \tilde{\beta} \) are scalars.

3. LU decomposition method
Given a system of \( n \) linear equations with \( n \) unknowns. We write this system as \( AY = B \) where \( A \) is \( n \times n \) matrix, \( Y \) is \( n \times 1 \) vector, \( B \) is \( n \times 1 \) vector.

(i) Write \( A = LU \), where \( L \) is the unit lower triangular matrix and \( U \) is the upper triangular matrix. From this equation, we find \( L \) and \( U \).

(ii) Now the system of equations becomes \( LUY = B \).

(iii) Let \( UY = W \). Now, we solve \( LW = B \) for \( W \).

(iv) Using \( W \), we solve \( UY = W \) for \( Y \). This will give the solution for the system \( AY = B \).

4. Application of LU decomposition method to solve linear fractional programming problem
Consider the following Linear Fractional Programming Problem.

Maximize \[ z = \frac{c_1 x_1 + c_2 x_2 + \ldots + c_{n-2} x_{n-2} + \alpha}{d_1 x_1 + d_2 x_2 + \ldots + d_{n-2} x_{n-2} + \beta} \]
Subject to
\[ a_{11} x_1 + a_{12} x_2 + \ldots + a_{1,n-2} x_{n-2} \leq b_1 \]
\[ a_{41} x_1 + a_{42} x_2 + \ldots + a_{4,n-2} x_{n-2} \leq b_4 \]

\[ \ldots \ldots \ldots \ldots \ldots \ldots \ldots \ldots \ldots \ldots \]
\[ a_{n1} x_1 + a_{n2} x_2 + \ldots + a_{n,n-2} x_{n-2} \leq b_n \]
\[ x_1, x_2, \ldots, x_{n-2} \geq 0 \]

Let us convert this linear fractional programming problem into linear programming problem using Charnes and Cooper method as below.

91
Let \( t = \frac{1}{d_1x_1 + d_2x_2 + \ldots + d_{n-2}x_{n-2} + \beta} \) and \( y_i = tx_i \), for \( i = 1, 2, 3, \ldots, n - 2 \)

Now, we write the problem (1) as the following LPP.

Maximize \( z = c_1y_1 + c_2y_2 + \ldots + c_{n-2}y_{n-2} + \alpha t \)

Subject to

\[
\begin{align*}
d_1y_1 + d_2y_2 + \ldots + d_{n-2}y_{n-2} + \beta t &= 1 \\
a_{31}y_1 + a_{32}y_2 + \ldots + a_{3,n-2}y_{n-2} &\leq b_3t \\
a_{41}y_1 + a_{42}y_2 + \ldots + a_{4,n-2}y_{n-2} &\leq b_4t \\
\vdots &\quad \vdots \\
a_{n1}y_1 + a_{n2}y_2 + \ldots + a_{n,n-2}y_{n-2} &\leq b_nt \\
y_1, y_2, \ldots, y_{n-2}, t &\geq 0
\end{align*}
\]

(2)

We write this LPP in the form of less than or equality constraints.

\[
\begin{align*}
-c_1y_1 - c_2y_2 - \ldots - c_{n-2}y_{n-2} - \alpha t + z &\leq 0 \\
d_1y_1 + d_2y_2 + \ldots + d_{n-2}y_{n-2} + \beta t &= 1 \\
a_{31}y_1 + a_{32}y_2 + \ldots + a_{3,n-2}y_{n-2} - b_3t &\leq 0 \\
a_{41}y_1 + a_{42}y_2 + \ldots + a_{4,n-2}y_{n-2} - b_4t &\leq 0 \\
\vdots &\quad \vdots \\
a_{n1}y_1 + a_{n2}y_2 + \ldots + a_{n,n-2}y_{n-2} - b_nt &\leq 0 \\
y_1, y_2, \ldots, y_{n-2}, -t &\leq 0
\end{align*}
\]

(3)

Now the system of equations can be considered as \( AY = B \) where

\[
A = \begin{bmatrix}
-c_1 & -c_2 & \ldots & -c_{n-2} & -\alpha & 1 \\
\alpha & \ldots & \beta & 0 \\
a_{31} & a_{32} & \ldots & a_{3,n-2} & -b_3 & 0 \\
a_{41} & a_{42} & \ldots & a_{4,n-2} & -b_4 & 0 \\
\vdots & \vdots & \ldots & \vdots & \ldots & \ldots \\
a_{n1} & a_{n2} & \ldots & a_{n,n-2} & -b_n & 0
\end{bmatrix}
\]

92
Solving Fuzzy Linear Fractional Programming Problem using LU Decomposition Method

\[
Y = \begin{bmatrix}
  y_1 \\
  y_2 \\
  \vdots \\
  y_{n-2} \\
  t \\
  z
\end{bmatrix}, \quad \quad B = \begin{bmatrix}
  0 \\
  1 \\
  0 \\
  0 \\
  0 \\
  0
\end{bmatrix}.
\]

**Yager’s ranking method**

Given a convex triangular fuzzy number \( \tilde{C} = (a, b, c) \), the \( \alpha \)-cut of the fuzzy number \( \tilde{C} \) is given by \( (C^L_\alpha, C^U_\alpha) = ((b-a)\alpha + a, c - (c-b)\alpha) \)

The Yager’s Ranking index \([10]\) is defined by

\[
R(\tilde{C}) = \int_0^1 0.5(C^L_\alpha + C^U_\alpha) \mu \alpha,
\]

where \( (C^L_\alpha + C^U_\alpha) \) is a \( \alpha \)-level cut of fuzzy number \( \tilde{C} \).

**5. Numerical example**

Consider the following FLFPP

\[
\begin{align*}
\text{Maximize } z &= \frac{(1, 2, 3)x_1 + (0, 1, 2)x_2}{(1, 3, 5)x_1 + (1, 1, 1)x_2 + (3, 6, 9)} \\
\text{Subject to } (1, 5, 9)x_1 + (2, 3, 4)x_2 &\leq (5, 6, 7) \\
(4, 5, 10)x_1 + (0, 1, 2)x_2 &\leq (4, 6, 8) \\
\end{align*}
\]

Now, we convert the FLFPP into the following crisp LFPP using Yager’s ranking method.

The \( \alpha \)-cut of fuzzy number \( (1, 2, 3) \) is \( (C^L_\alpha, C^U_\alpha) = (\alpha + 1, 3 - \alpha) \)

\[
R(1, 2, 3) = \int_0^1 0.5(\alpha + 1 + 3 - \alpha) \mu \alpha = 2
\]

Proceeding similarly, the problem (4) can be written as the following crisp LFPP

\[
\begin{align*}
\text{Maximize } z &= \frac{2x_1 + x_2}{3x_1 + x_2 + 6} \\
\text{Subject to }
\end{align*}
\]
Let \( \frac{1}{3x_1 + x_2 + 6} = t \) and \( tx_1 = y_1, tx_2 = y_2 \)

The given LFPP becomes a LPP as below.

Maximize \( z = 2y_1 + y_2 \)

Subject to

\[ 3y_1 + y_2 + 6t = 1 \]
\[ 7y_1 + y_2 - 6t \leq 0 \]
\[ 5y_1 + 3y_2 - 6t \leq 0 \]
\[ y_1, y_2, t \geq 0 \]

Solution by LU decomposition method:

We write the above LPP as

\[ -2y_1 - y_2 + z \leq 0 \]
\[ 3y_1 + y_2 + 6t = 1 \]
\[ 7y_1 + y_2 - 6t \leq 0 \]
\[ 5y_1 + 3y_2 - 6t \leq 0 \]
\[ -y_1, -y_2, -t \leq 0 \]

We write the system as \( AY = B \)

where \( A = \begin{bmatrix} -2 & -1 & 0 & 1 \\ 3 & 1 & 6 & 0 \\ 7 & 1 & -6 & 0 \\ 5 & 3 & -6 & 0 \end{bmatrix} \), \( Y = \begin{bmatrix} y_1 \\ y_2 \\ t \\ z \end{bmatrix} \), \( B = \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \).

We write \( A = LU \) where \( L \) is a unit lower triangular matrix \( U \) is an upper triangular matrix.
Solving Fuzzy Linear Fractional Programming Problem using LU Decomposition Method

That is, \( L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ l_{21} & 1 & 0 & 0 \\ l_{31} & l_{32} & 1 & 0 \\ l_{41} & l_{42} & l_{43} & 1 \end{bmatrix} \) and \( U = \begin{bmatrix} u_{11} & u_{12} & u_{13} & u_{14} \\ 0 & u_{22} & u_{23} & u_{24} \\ 0 & 0 & u_{33} & u_{34} \\ 0 & 0 & 0 & u_{44} \end{bmatrix} \)

Now, \( \begin{bmatrix} 1 & 0 & 0 & 0 \\ l_{21} & 1 & 0 & 0 \\ l_{31} & l_{32} & 1 & 0 \\ l_{41} & l_{42} & l_{43} & 1 \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} & u_{13} & u_{14} \\ 0 & u_{22} & u_{23} & u_{24} \\ 0 & 0 & u_{33} & u_{34} \\ 0 & 0 & 0 & u_{44} \end{bmatrix} = \begin{bmatrix} -2 & -1 & 0 & 1 \\ 5 & 3 & -6 & 0 \\ 7 & 1 & -6 & 0 \\ 3 & 1 & 6 & 0 \end{bmatrix} \)

On simplification, we get,

\( u_{11} = -2, u_{12} = -1, u_{13} = 0, u_{14} = 1, \)
\( l_{21} = -\frac{3}{2}, u_{22} = -\frac{1}{2}, u_{23} = 6, u_{24} = \frac{3}{2}, \)
\( l_{31} = -\frac{7}{2}, l_{32} = -5, u_{33} = -36, u_{34} = -4, \)
\( l_{41} = -\frac{5}{2}, l_{42} = -1, l_{43} = 0, u_{44} = 4 \)

Thus, \( L = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -\frac{3}{2} & 1 & 0 & 0 \\ -\frac{7}{2} & 5 & 1 & 0 \\ -\frac{5}{2} & -1 & 0 & 1 \end{bmatrix}, \quad U = \begin{bmatrix} -2 & -1 & 0 & 1 \\ 0 & -\frac{1}{2} & 6 & \frac{3}{2} \\ 0 & 0 & -36 & -4 \\ 0 & 0 & 0 & 4 \end{bmatrix} \)

Now, \( LUY = B. \) We write \( LW = B \) where \( UY = W. \)

Now, we solve \( LW = B \) for \( W, \) where \( W = \begin{bmatrix} w_1 \\ w_2 \\ w_3 \\ w_4 \end{bmatrix} \)
S.Muruganandam and P.Ambika

On simplification, we get
\[
\begin{bmatrix}
1 & 0 & 0 & 0 \\
-\frac{3}{2} & 1 & 0 & 0 \\
-\frac{7}{2} & 5 & 1 & 0 \\
-\frac{5}{2} & -1 & 0 & 1
\end{bmatrix}
\begin{bmatrix}
w_1 \\
w_2 \\
w_3 \\
w_4
\end{bmatrix}
= \begin{bmatrix}0 \\
1 \\
0 \\
0
\end{bmatrix}
\]

Finally, the solution matrix \( Y = \begin{bmatrix}y_1 \\ y_2 \\ t \\ z\end{bmatrix} \) is given by \( UY=W \).

That is,
\[
\begin{bmatrix}
-2 & -1 & 0 & 1 \\
0 & -\frac{1}{2} & 6 & \frac{3}{2} \\
0 & 0 & -36 & -4 \\
0 & 0 & 0 & 4
\end{bmatrix}
\begin{bmatrix}
y_1 \\
y_2 \\ t \\ z
\end{bmatrix}
= \begin{bmatrix}0 \\
1 \\
-5 \\
1
\end{bmatrix}
\]

On simplification we get,
\[
y_1 = \frac{1}{12}, y_2 = \frac{1}{12}, t = \frac{1}{9}, z = \frac{1}{4}
\]

Thus, the optimal solution of the LFPP is given by
\[
x_1 = \frac{y_1}{t} = \frac{3}{4}, x_2 = \frac{y_2}{t} = \frac{3}{4}, z = \frac{1}{4}
\]

6. Conclusion
In this paper, we proposed a new approach called LU Decomposition Method of matrices to solve fuzzy linear fractional programming problem (FLFPP). The FLFPP is converted into crisp LFPP using Yager’s Ranking method and then it is converted into LPP using Charnes and Cooper method. In this approach, we get the solution directly and the time consumption is very less. A numerical example is given to show the simplicity of the proposed approach and the solution is verified by LINGO 13.0 version also.

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Solving Fuzzy Linear Fractional Programming Problem using LU Decomposition Method

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