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# CHAPTER 1

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## INTRODUCTION

*It is the mark of an instructed mind to rest satisfied with that degree of precision which the nature of the subject admits, and not to seek exactness where only an approximation of the truth is possible.*

**Aristotle, 384–322 BC**  
*Ancient Greek philosopher*

*Precision is not truth.*

**Henri E. B. Matisse, 1869–1954**  
*Impressionist painter*

*All traditional logic habitually assumes that precise symbols are being employed. It is therefore not applicable to this terrestrial life but only to an imagined celestial existence.*

**Bertrand Russell, 1923**  
*British philosopher and Nobel Laureate*

*We must exploit our tolerance for imprecision.*

**Lotfi Zadeh, 1973**  
*Professor, Systems Engineering, UC Berkeley*

The quotes above, all of them legendary, have a common thread. That thread represents the relationship between precision and uncertainty. The more uncertainty in a problem, the less precise we can be in our understanding of that problem. It is ironic that the oldest quote, above, is due to the philosopher who is credited with the establishment of Western logic – a binary logic that admits only the opposites of true and false, a logic which does not admit degrees of truth in between these two extremes. In other words, Aristotelian logic does not admit imprecision in truth. However, Aristotle's quote is so appropriate today; it is a quote that admits uncertainty. It is an admonishment that we

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should heed; we should balance the precision we seek with the uncertainty that exists. Most engineering texts do not address the uncertainty in the information, models, and solutions that are conveyed within the problems addressed therein. This text is dedicated to the characterization and quantification of uncertainty within engineering problems such that an appropriate level of precision can be expressed. When we ask ourselves why we should engage in this pursuit, one reason should be obvious: achieving high levels of precision costs significantly in time or money or both. Are we solving problems that require precision? The more complex a system is, the more imprecise or inexact is the information that we have to characterize that system. It seems, then, that precision and information and complexity are inextricably related in the problems we pose for eventual solution. However, for most of the problems that we face, the quote above due to Professor Zadeh suggests that we can do a better job in accepting some level of imprecision.

It seems intuitive that we should balance the degree of precision in a problem with the associated uncertainty in that problem. Hence, this book recognizes that uncertainty of various forms permeates all scientific endeavors and it exists as an integral feature of all abstractions, models, and solutions. It is the intent of this book to introduce methods to handle one of these forms of uncertainty in our technical problems, the form we have come to call fuzziness.

### THE CASE FOR IMPRECISION

Our understanding of most physical processes is based largely on imprecise human reasoning. This imprecision (when compared to the precise quantities required by computers) is nonetheless a form of information that can be quite useful to humans. The ability to embed such reasoning in hitherto intractable and complex problems is the criterion by which the efficacy of fuzzy logic is judged. Undoubtedly, this ability cannot solve problems that require precision – problems such as shooting precision laser beams over tens of kilometers in space; milling machine components to accuracies of parts per billion; or focusing a microscopic electron beam on a specimen the size of a nanometer. The impact of fuzzy logic in these areas might be years away, if ever. But not many human problems require such precision – problems such as parking a car, backing up a trailer, navigating a car among others on a freeway, washing clothes, controlling traffic at intersections, judging beauty contestants, and a preliminary understanding of a complex system.

Requiring precision in engineering models and products translates to requiring high cost and long lead times in production and development. For other than simple systems, expense is proportional to precision: more precision entails higher cost. When considering the use of fuzzy logic for a given problem, an engineer or scientist should ponder the need for *exploiting the tolerance for imprecision*. Not only does high precision dictate high costs but it also entails low tractability in a problem. Articles in the popular media illustrate the need to exploit imprecision. Take the “traveling salesrep” problem, for example. In this classic optimization problem, a sales representative wants to minimize total distance traveled by considering various itineraries and schedules between a series of cities on a particular trip. For a small number of cities, the problem is a trivial exercise in enumerating all the possibilities and choosing the shortest route. As the number of cities continues to grow, the problem quickly approaches a combinatorial explosion impossible to solve through an exhaustive search, even with a computer. For example, for 100 cities there are  $100 \times 99 \times 98 \times 97 \times \dots \times 2 \times 1$ , or about  $10^{200}$ , possible routes to consider! No

computers exist today that can solve this problem through a brute-force enumeration of all the possible routes. There are real, practical problems analogous to the traveling salesrep problem. For example, such problems arise in the fabrication of circuit boards, where precise lasers drill hundreds of thousands of holes in the board. Deciding in which order to drill the holes (where the board moves under a stationary laser) so as to minimize drilling time is a traveling salesrep problem (Kolata, 1991).

Thus, algorithms have been developed to solve the traveling salesrep problem in an optimal sense; that is, the exact answer is not guaranteed but an optimum answer is achievable – the optimality is measured as a percent accuracy, with 0% representing the exact answer and accuracies larger than zero representing answers of lesser accuracy. Suppose we consider a signal routing problem analogous to the traveling salesrep problem where we want to find the optimum path (i.e., minimum travel time) between 100 000 nodes in a network to an accuracy within 1% of the exact solution; this requires significant CPU time on a supercomputer. If we take the same problem and increase the precision requirement a modest amount to an accuracy of 0.75%, the computing time approaches a few months! Now suppose we can live with an accuracy of 3.5% (quite a bit more accurate than most problems we deal with), and we want to consider an order-of-magnitude more nodes in the network, say 1 000 000; the computing time for this problem is on the order of several minutes (Kolata, 1991). This remarkable reduction in cost (translating time to dollars) is due solely to the acceptance of a lesser degree of precision in the optimum solution. Can humans live with a little less precision? The answer to this question depends on the situation, but for the vast majority of problems we deal with every day the answer is a resounding yes.

## A HISTORICAL PERSPECTIVE

From a historical point of view, the issue of uncertainty has not always been embraced within the scientific community (Klir and Yuan, 1995). In the traditional view of science, uncertainty represents an undesirable state, a state that must be avoided at all costs. This was the state of science until the late nineteenth century when physicists realized that Newtonian mechanics did not address problems at the molecular level. Newer methods, associated with statistical mechanics, were developed, which recognized that statistical averages could replace the specific manifestations of microscopic entities. These statistical quantities, which summarized the activity of large numbers of microscopic entities, could then be connected in a model with appropriate macroscopic variables (Klir and Yuan, 1995). Now, the role of Newtonian mechanics and its underlying calculus, which considered no uncertainty, was replaced with statistical mechanics, which could be described by a probability theory – a theory that could capture a form of uncertainty, the type generally referred to as *random uncertainty*. After the development of statistical mechanics there has been a gradual trend in science during the past century to consider the influence of uncertainty on problems, and to do so in an attempt to make our models more robust, in the sense that we achieve credible solutions and at the same time quantify the amount of uncertainty.

Of course, the leading theory in quantifying uncertainty in scientific models from the late nineteenth century until the late twentieth century had been the probability theory. However, the gradual evolution of the expression of uncertainty using probability theory was challenged, first in 1937 by Max Black, with his studies in vagueness, then with the

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introduction of fuzzy sets by Zadeh (1965). Zadeh's paper had a profound influence on the thinking about uncertainty because it challenged not only probability theory as the sole representation for uncertainty but also the very foundations upon which probability theory was based: classical binary (two-valued) logic (Klir and Yuan, 1995).

Probability theory dominated the mathematics of uncertainty for over five centuries. Probability concepts date back to the 1500s, to the time of Cardano when gamblers recognized the rules of probability in games of chance. The concepts were still very much in the limelight in 1685, when the Bishop of Wells wrote a paper that discussed a problem in determining the truth of statements made by two witnesses who were both known to be unreliable to the extent that they tell the truth only with probabilities  $p_1$  and  $p_2$ , respectively. The Bishop's answer to this was based on his assumption that the two witnesses were independent sources of information (Lindley, 1987).

Probability theory was initially developed in the eighteenth century in such landmark treatises as Jacob Bernoulli's *Ars Conjectandi* (1713) and Abraham DeMoivre's *Doctrine of Chances* (1718, 2nd edition 1738). Later in that century, a small number of articles appeared in the periodical literature that would have a profound effect on the field. Most notable of these were Thomas Bayes's "An essay towards solving a problem in the doctrine of chances" (1763) and Pierre Simon Laplace's formulation of the axioms relating to games of chance, "Memoire sur la probabilite des causes par les evenemens" (1774). Laplace, only 25 years old at the time he began his work in 1772, wrote the first substantial article in mathematical statistics prior to the nineteenth century. Despite the fact that Laplace, at the same time, was heavily engaged in mathematical astronomy, his memoir was an explosion of ideas that provided the roots for modern decision theory, Bayesian inference with nuisance parameters (historians claim that Laplace did not know of Bayes's earlier work), and the asymptotic approximations of posterior distributions (Stigler, 1986).

By the time of Newton, physicists and mathematicians were formulating different theories of probability. The most popular ones remaining today are the relative frequency theory and the subjectivist or personalistic theory. The later development was initiated by Thomas Bayes (1763), who articulated his very powerful theorem for the assessment of subjective probabilities. The theorem specified that a human's degree of belief could be subjected to an objective, coherent, and measurable mathematical framework within subjective probability theory. In the early days of the twentieth century Rescher developed a formal framework for a conditional probability theory.

The twentieth century saw the first developments of alternatives to probability theory and to classical Aristotelian logic as paradigms to address more kinds of uncertainty than just the random kind. Jan Lukasiewicz developed a multivalued, discrete logic (*circa* 1930). In the 1960s, Arthur Dempster developed a theory of evidence, which, for the first time, included an assessment of ignorance, or the absence of information. In 1965, Lotfi Zadeh introduced his seminal idea in a continuous-valued logic that he called *fuzzy set theory*. In the 1970s, Glenn Shafer extended Dempster's work to produce a complete theory of evidence dealing with information from more than one source, and Lotfi Zadeh illustrated a possibility theory resulting from special cases of fuzzy sets. Later, in the 1980s, other investigators showed a strong relationship between evidence theory, probability theory, and possibility theory with the use of what was called *fuzzy measures* (Klir and Wierman, 1996), and what is now being termed *monotone measures*.

Uncertainty can be thought of in an epistemological sense as being the inverse of information. Information about a particular engineering or scientific problem may be

incomplete, imprecise, fragmentary, unreliable, vague, contradictory, or deficient in some other way (Klir and Yuan, 1995). When we acquire more and more information about a problem, we become less and less uncertain about its formulation and solution. Problems that are characterized by very little information are said to be ill-posed, complex, or not sufficiently known. These problems are imbued with a high degree of uncertainty. Uncertainty can be manifested in many forms: it can be fuzzy (not sharp, unclear, imprecise, approximate), it can be vague (not specific, amorphous), it can be ambiguous (too many choices, contradictory), it can be of the form of ignorance (dissonant, not knowing something), or it can be a form due to natural variability (conflicting, random, chaotic, unpredictable). Many other linguistic labels have been applied to these various forms, but for now these shall suffice. Zadeh (2002) posed some simple examples of these forms in terms of a person's statements about when they shall return to a current place in time. The statement "I shall return soon" is vague, whereas the statement "I shall return in a few minutes" is fuzzy; the former is not known to be associated with any unit of time (seconds, hours, days), and the latter is associated with an uncertainty that is at least known to be on the order of minutes. The phrase, "I shall return within 2 minutes of 6 p.m." involves an uncertainty that has a quantifiable imprecision; probability theory could address this form.

Vagueness can be used to describe certain kinds of uncertainty associated with linguistic information or intuitive information. Examples of vague information are that the data quality is "good," or that the transparency of an optical element is "acceptable." Moreover, in terms of semantics, even the terms vague and fuzzy cannot be generally considered synonyms, as explained by Zadeh (1995): "usually a vague proposition is fuzzy, but the converse is not generally true."

Discussions about vagueness started with a famous work by the philosopher Max Black. Black (1937) defined a vague proposition as a proposition where the possible states (of the proposition) are not clearly defined with regard to inclusion. For example, consider the proposition that a person is young. Since the term *young* has different interpretations to different individuals, we cannot decisively determine the age(s) at which an individual is young versus the age(s) at which an individual is not considered to be young. Thus, the proposition is vaguely defined. Classical (binary) logic does not hold under these circumstances, therefore we must establish a different method of interpretation.

Max Black, in writing his 1937 essay "Vagueness: An exercise in logical analysis" first cites remarks made by the ancient philosopher Plato about uncertainty in geometry, then embellishes on the writings of Bertrand Russell (1923) who emphasized that "all traditional logic habitually assumes that precise symbols are being employed." With these great thoughts as a prelude to his own arguments, he proceeded to produce his own, now-famous quote:

It is a paradox, whose importance familiarity fails to diminish, that the most highly developed and useful scientific theories are ostensibly expressed in terms of objects never encountered in experience. The line traced by a draftsman, no matter how accurate, is seen beneath the microscope as a kind of corrugated trench, far removed from the ideal line of pure geometry. And the "point-planet" of astronomy, the "perfect gas" of thermodynamics, or the "pure-species" of genetics are equally remote from exact realization. Indeed the unintelligibility at the atomic or subatomic level of the notion of a rigidly demarcated boundary shows that such objects not merely are not but could not be encountered. While the mathematician constructs a theory in terms of "perfect" objects, the experimental scientist observes objects

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of which the properties demanded by theory are and can, in the very nature of measurement, be only approximately true.

More recently, in support of Black's work, Quine (1981) states:

Diminish a table, conceptually, molecule by molecule: when is a table not a table? No stipulations will avail us here, however arbitrary. If the term 'table' is to be reconciled with bivalence, we must posit an exact demarcation, exact to the last molecule, even though we cannot specify it. We must hold that there are physical objects, coincident except for one molecule, such that one is a table and the other is not.

de Finetti (1974), publishing in his landmark book *Theory of Probability*, gets his readers' attention quickly by proclaiming, "Probability does not exist; it is a subjective description of a person's uncertainty. We should be normative about uncertainty and not descriptive." He further emphasizes that the frequentist view of probability (objectivist view) "requires individual trials to be equally probable and stochastically independent." In discussing the difference between possibility and probability, he states: "The logic of certainty furnishes us with the range of possibility (and the possible has no gradations); probability is an additional notion that one applies within the range of possibility, thus giving rise to gradations ('more or less' probable) that are meaningless in the logic of uncertainty." In his book, de Finetti gives us warnings: "The calculus of probability can say absolutely nothing about reality," and in referring to the dangers implicit in attempts to confuse certainty with high probability, he states:

We have to stress this point because these attempts assume many forms and are always dangerous. In one sentence: to make a mistake of this kind leaves one inevitably faced with all sorts of fallacious arguments and contradictions whenever an attempt is made to state, on the basis of probabilistic considerations, that something must occur, or that its occurrence confirms or disproves some probabilistic assumptions.

In a discussion about the use of such vague terms as *very probable* or *practically certain*, or *almost impossible*, de Finetti states:

The field of probability and statistics is then transformed into a Tower of Babel, in which only the most naive amateur claims to understand what he says and hears, and this because, in a language devoid of convention, the fundamental distinctions between what is certain and what is not, and between what is impossible and what is not, are abolished. Certainty and impossibility then become confused with high or low degrees of a subjective probability, which is itself denied precisely by this falsification of the language. On the contrary, the preservation of a clear, terse distinction between certainty and uncertainty, impossibility and possibility, is the unique and essential precondition for making meaningful statements (which could be either right or wrong), whereas the alternative transforms every sentence into a nonsense.

## THE UTILITY OF FUZZY SYSTEMS

Several sources have shown and proven that fuzzy systems are universal approximators (Kosko, 1994; Ying *et al.*, 1999). These proofs stem from the isomorphism between two

algebras – an abstract algebra (one dealing with groups, fields, and rings) and a linear algebra (one dealing with vector spaces, state vectors, and transition matrices) – and the structure of a fuzzy system, which comprises an implication between actions and conclusions (antecedents and consequents). The reason for this isomorphism is that both entities (algebra and fuzzy systems) involve a mapping between elements of two or more domains. Just as an algebraic function maps an input variable to an output variable, a fuzzy system maps an input group to an output group; in the latter these groups can be linguistic propositions or other forms of fuzzy information. The foundation on which fuzzy systems theory rests is a fundamental theorem from real analysis in algebra known as the *Stone–Weierstrass theorem*, first developed in the late nineteenth century by Weierstrass (1885), then simplified by Stone (1937).

In the coming years it will be the consequence of this isomorphism that will make fuzzy systems more and more popular as solution schemes, and it will make fuzzy systems theory a routine offering in the classroom as opposed to its previous status as a “new, but curious technology.” Fuzzy systems, or whatever label scientists eventually come to call it in the future, will be a standard course in any science or engineering curriculum. It contains all of what algebra has to offer, plus more, because it can handle all kinds of information not just numerical quantities.

While fuzzy systems are shown to be universal approximators to algebraic functions, it is not this attribute that actually makes them valuable to us in understanding new or evolving problems. Rather, the primary benefit of fuzzy systems theory is to approximate system behavior where analytic functions or numerical relations do not exist. Hence, fuzzy systems have high potential to understand the very systems that are devoid of analytic formulations: complex systems. Complex systems can be new systems that have not been tested: they can be systems involved with the human condition such as biological or medical systems; or they can be social, economic, or political systems, where the vast arrays of inputs and outputs could not all possibly be captured analytically or controlled in any conventional sense. Moreover, the relationship between the causes and effects of these systems is generally not understood, but often can be observed.

Alternatively, fuzzy systems theory can have utility in assessing some of our more conventional, less complex systems. For example, for some problems exact solutions are not always necessary. An approximate, but fast, solution can be useful in making preliminary design decisions; or as an initial estimate in a more accurate numerical technique to save computational costs; or in the myriad of situations where the inputs to a problem are vague, ambiguous, or not known at all. For example, suppose we need a controller to bring an aircraft out of a vertical dive. Conventional controllers cannot handle this scenario as they are restricted to linear ranges of variables; a dive situation is highly nonlinear. In this case, we could use a fuzzy controller, which is adept at handling nonlinear situations albeit in an imprecise fashion, to bring the plane out of the dive into a more linear range, then hand off the control of the aircraft to a conventional, linear, highly accurate controller. Examples of other situations where exact solutions are not warranted abound in our daily lives. For example, in the following quote from a popular science fiction movie,

*C-3PO*: Sir, the possibility of successfully navigating an asteroid field is approximately 3,720 to 1!

*Han Solo*: Never tell me the odds!

Characters in the movie *Star Wars: The Empire Strikes Back* (Episode V), 1980.

we have an illustration of where the input information (the odds of navigating through an asteroid field) is useless, so how does one make a decision in the presence of this information?

Hence, fuzzy systems are very useful in two general contexts: (1) in situations involving highly complex systems whose behaviors are not well understood and (2) in situations where an approximate, but fast, solution is warranted.

As pointed out by Ben-Haim (2001), there is a distinction between models of systems and models of uncertainty. A fuzzy system can be thought of as an aggregation of both because it attempts to understand a system for which no model exists, and it does so with information that can be uncertain in a sense of being vague, or fuzzy, or imprecise, or altogether lacking. Systems whose behaviors are both understood and controllable are of the kind which exhibit a certain robustness to spurious changes. In this sense, robust systems are ones whose output (such as a decision system) does not change significantly under the influence of changes in the inputs, because the system has been designed to operate within some window of uncertain conditions. It is maintained that fuzzy systems too are robust. They are robust because the uncertainties contained in both the inputs and outputs of the system are used in formulating the system structure itself, unlike conventional systems analysis that first poses a model, based on a collective set of assumptions needed to formulate a mathematical form, then uncertainties in each of the parameters of that mathematical abstraction are considered.

The positing of a mathematical form for our system can be our first mistake, and any subsequent uncertainty analysis of this mathematical abstraction could be misleading. We call this the *optimist's dilemma*: find out how a chicken clucks, by first "assuming a spherical chicken." Once the sphericity of the chicken has been assumed, there are all kinds of elegant solutions that can be found; we can predict any number of sophisticated clucking sounds with our model. Unfortunately, when we monitor a real chicken it does not cluck the way we predict. The point being made here is that there are few physical and no mathematical abstractions that can be made to solve some of our complex problems, so we need new tools to deal with complexity; fuzzy systems and their associated developments can be one of these newer tools.

## LIMITATIONS OF FUZZY SYSTEMS

However, this is not to suggest that we can now stop looking for additional tools. Realistically, even fuzzy systems, as they are posed now, can be described as shallow models in the sense that they are primarily used in deductive reasoning. This is the kind of reasoning where we infer the specific from the general. For example, in the game of tic-tac-toe, there are only a few moves for the entire game; we can deduce our next move from the previous move, and our knowledge of the game. It is this kind of reasoning that we also called *shallow reasoning*, since our knowledge, as expressed linguistically, is of a shallow and meager kind. In contrast to this is the kind of reasoning that is inductive, where we infer the general from the particular; this method of inference is called *deep*, because our knowledge is of a deep and substantial kind – a game of chess would be closer to an inductive kind of model.

We should understand the distinction between using mathematical models to account for observed data and using mathematical models to describe the underlying process by which the observed data are generated or produced by nature (Arciszewski *et al.*, 2003). Models of systems where the behavior can be observed, and whose predictions can only account for these observed data, are said to be shallow, as they do not account for the underlying realities. Deep models, those of the inductive kind, are alleged to capture the physical process by which nature has produced the results we have observed. In his Republic (360 BC), Plato suggests the idea that things that are perceived are only imperfect copies of the true reality that can only be comprehended by pure thought. Plato was fond of mathematics, and he saw in its very precise structure of logic idealized abstraction and separation from the material world. He thought of these things being so important that above the doorway to his Academy was placed the inscription “Let no one ignorant of mathematics enter here.” In Plato’s doctrine of forms, he argued that the phenomenal world was a mere shadowy image of the eternal, immutable real world, and that matter was docile and disorderly governed by a mind that was the source of coherence, harmony, and orderliness. He argued that if man was occupied with the things of the senses, then he could never gain true knowledge. In his work the *Phaedo*, he declares that as mere mortals we cannot expect to attain absolute truth about the universe, but instead must be content with developing a descriptive picture – a model (Barrow, 2000).

Centuries later, Galileo was advised by his inquisitors that he must not say that his mathematical models were describing the realities of nature, but rather that they simply were adequate models of the observations he made with his telescope (Drake, 1957); hence, that they were solely deductive. In this regard, models that only attempt to replicate some phenomenological behavior are considered shallow models or models of the deductive kind, and they lack the knowledge needed for true understanding of a physical process. The system that emerges under inductive reasoning will have connections with both evolution and complexity. How do humans reason in situations that are complicated or ill-defined? Modern psychology tells us that as humans we are only moderately good at deductive logic, and we make only moderate use of it. But, we are superb at seeing or recognizing or matching patterns – behaviors that confer obvious evolutionary benefits. In problems of complication then, we look for patterns, and we simplify the problem by using these to construct temporary internal models or hypotheses or schemata to work with (Bower and Hilgard, 1981). We carry out localized deductions based on our current hypotheses and we act on these deductions. Then, as feedback from the environment comes in, we may strengthen or weaken our beliefs in our current hypotheses, discarding some when they cease to perform, and replacing them as needed with new ones. In other words, where we cannot fully reason or lack full definition of the problem, we use simple models to fill the gaps in our understanding; such behavior is inductive.

Some sophisticated models may, in fact, be a complex weave of deductive and inductive steps. But, even our so-called “deep models” may not be deep enough. An illustration of this comes from a recent popular decision problem, articulated as the El Farol problem by Arthur (1994). This problem involves a decision-making scenario in which inductive reasoning is assumed and modeled, and its implications are examined. El Farol is a bar in Santa Fe, New Mexico, where on one night of the week in particular there is popular Irish music offered. Suppose  $N$  bar patrons decide independently each week whether to go to El Farol on this certain night. For simplicity, we set  $N = 100$ . Space in

the bar is limited, and the evening is enjoyable if things are not too crowded – specifically, if fewer than 60% of the possible 100 are present. There is no way to tell the number coming for sure in advance, therefore a bar patron goes – deems it worth going – if he expects fewer than 60 to show up or stays home if he expects more than 60 to go; there is no need that utilities differ much above and below 60. Choices are unaffected by previous visits; there is no collusion or prior communication among the bar patrons and the only information available is the number who came in past weeks. Of interest is the dynamics of the number of bar patrons attending from week to week.

There are two interesting features of this problem. First, if there was an obvious model that all bar patrons could use to forecast attendance and on which to base their decisions, then a deductive solution would be possible. But no such model exists in this case. Given the numbers attending in the recent past, a large number of expectational models might be reasonable and defensible. Thus, not knowing which model other patrons might choose, a reference patron cannot choose his in a well-defined way. There is no deductively rational solution – no “correct” expectational model. From the patrons’ viewpoint, the problem is ill-defined and they are propelled into a realm of induction. Second, any commonality of expectations gets disintegrated: if everyone believes few will go, then all will go. But this would invalidate that belief. Similarly, if all believe most will go, nobody will go, invalidating that belief. Expectations will be forced to differ, but not in a methodical, predictive way.

Scientists have long been uneasy with the assumption of perfect, deductive rationality in decision contexts that are complicated and potentially ill-defined. The level at which humans can apply perfect rationality is surprisingly modest. Yet, it has not been clear how to deal with imperfect or bounded rationality. From the inductive example given above (El Farol problem), it would be easy to suggest that as humans in these contexts we use inductive reasoning: we induce a variety of working hypotheses, act upon the most credible, and replace hypotheses with new ones if they cease to work. Such reasoning can be modeled in a variety of ways. Usually, this leads to a rich psychological world in which peoples’ ideas or mental models compete for survival against other peoples’ ideas or mental models – a world that is both evolutionary and complex. And, while this seems the best course of action for modeling complex questions and problems, this text reveals a few ideas about models which go beyond those of the rule-based kind. These are briefly introduced in Chapter 14: genetically evolved fuzzy cognitive maps and fuzzy agent-based models.

## THE ILLUSION: IGNORING UNCERTAINTY AND ACCURACY

*A slight variation in the axioms at the foundation of a theory can result in huge changes at the frontier.*

*Stanley P. Gudder, 1988*  
*Author, Quantum Probability*

The uninitiated often claim that fuzzy set theory is just another form of probability theory in disguise. This statement, of course, is simply not true. A paper by Gaines (1978) does an eloquent job of addressing this issue. Historically, probability and fuzzy sets have been presented as distinct theoretical foundations for reasoning and decision making in situations involving uncertainty. Yet, when one examines the underlying axioms of both

probability and fuzzy set theories, the two theories differ by only one axiom in a total of 16 axioms needed for a complete representation! Gaines's paper established a common basis for both forms of logic of uncertainty in which a basic uncertainty logic is defined in terms of valuation on a lattice of propositions. Addition of the axiom of the excluded middle to the basic logic gives a standard probability logic. Alternatively, addition of a requirement for strong truth-functionality gives a fuzzy logic. The quote, above, by Stanley Gudder is quite instructive in this case; probability theory and fuzzy set theory each satisfy a different set of axioms; hence, neither theory should be held to the standards of the others' axiomatic constraints.

Basic statistical analysis is founded on probability theory or stationary random processes, whereas most experimental results contain both random (typically noise) and non-random processes. One class of random processes, stationary random processes, exhibits the following three characteristics: (1) The sample space on which the processes are defined cannot change from one experiment to another; that is, the outcome space cannot change. (2) The frequency of occurrence, or probability, of an event within that sample space is constant and cannot change from trial to trial or experiment to experiment. (3) The outcomes must be repeatable from experiment to experiment. The outcome of one trial does not influence the outcome of a previous or future trial. There are more general classes of random processes than the class mentioned here. However, fuzzy sets are not governed by these characteristics.

Stationary random processes are those that arise out of chance, where the chances represent frequencies of occurrence that can be measured. Problems like picking colored balls out of an urn, coin and dice tossing, and many card games are good examples of stationary random processes. How many of the decisions that humans must make every day could be categorized as random? How about the uncertainty in the weather – is this random? How about your uncertainty in choosing clothes for the next day, or which car to buy, or your preference in colors – are these random uncertainties? How about the risk in whether a substance consumed by an individual now will cause cancer in that individual 15 years from now; is this a form of random uncertainty? Although it is possible to model all of these forms of uncertainty with various classes of random processes, the solutions may not be reliable. Treatment of these forms of uncertainty using fuzzy set theory should also be done with caution. One needs to study the character of the uncertainty, and then choose an appropriate approach to develop a model of the process. Features of a problem that vary in time and space should be considered. For example, when the weather report suggests that there is a 60% chance of rain tomorrow, does this mean that there has been rain on tomorrow's date for 60 of the last 100 years? Does it mean that somewhere in your community 60% of the land area will receive rain? Does it mean that 60% of the time it will be raining and 40% of the time it will not be raining? Humans often deal with these forms of uncertainty linguistically, such as, "It will likely rain tomorrow." And, with this crude assessment of the possibility of rain, humans can still make appropriately accurate decisions about the weather.

Random errors will generally average out over time or space. Nonrandom errors, such as some unknown form of bias (often called a *systematic error*) in an experiment, will not generally average out and will likely grow larger with time. The systematic errors generally arise from causes about which we are ignorant, for which we lack information, or that we cannot control. Distinguishing between random and nonrandom errors is a difficult problem in many situations, and to quantify this distinction often results in the

illusion that the analyst knows the extent and character of each type of error. In all likelihood, nonrandom errors can increase without bounds. Moreover, variability of the random kind cannot be reduced with additional information, although it can be quantified. By contrast, nonrandom uncertainty, which too can be quantified with various theories, can be reduced with the acquisition of additional information.

It is historically interesting that the word *statistics* is derived from the now obsolete term *statist*, which means *an expert in statesmanship*. Statistics were the numerical facts that statisticians used to describe the operations of states. To many people, statistics, and other recent methods to represent uncertainty such as evidence theory and fuzzy set theory, are still the facts by which politicians, newspapers, insurance sellers, and other broker occupations approach us as potential customers for their services or products! The air of sophistication that these methods provide to an issue should not be the basis for making a decision; it should be made only after a good balance has been achieved between the information content in a problem and the proper representation tool to assess it.

Popular lore suggests that the various uncertainty theories allow engineers to fool themselves in a highly sophisticated way when looking at relatively incoherent heaps of data (computational or experimental), as if this form of deception is any more palatable than just plain ignorance. All too often, scientists and engineers are led to use these theories as a crutch to explain vagaries in their models or in their data. For example, in probability applications the assumption of independent random variables is often assumed to provide a simpler method to prescribe joint probability distribution functions. An analogous assumption, called *noninteractive sets* (see Chapter 2, Ross, 2004), is used in fuzzy applications to develop joint membership functions from individual membership functions for sets from different universes of discourse. Should one ignore apparently aberrant information or consider all information in the model whether or not it conforms to the engineers' preconceptions? Additional experiments to increase understanding cost money, and yet, they might increase the uncertainty by revealing conflicting information. It could best be said that statistics alone, or fuzzy sets alone, or evidence theory alone, are individually insufficient to explain many of the imponderables that people face every day. Collectively they could be very powerful. A poem by Cunningham (1971) titled "Meditation on Statistical Method" provides a good lesson in caution for any technologist pondering the thought that ignoring uncertainty (again, using statistics because of the era of the poem) in a problem will somehow make its solution seem more accurate.

*Plato despair!  
We prove by norms  
How numbers bear  
Empiric forms,*

*How random wrongs  
Will average right  
If time be long  
And error slight;*

*But in our hearts  
Hyperbole*

*Curves and departs  
To infinity.*

*Error is boundless.  
Nor hope nor doubt,  
Though both be groundless,  
Will average out.*

## UNCERTAINTY AND INFORMATION

Only a small portion of knowledge (information) for a typical problem might be regarded as certain or deterministic. Unfortunately, the vast majority of the material taught in engineering classes is based on the presumption that knowledge involved is deterministic. Most processes are neatly and surreptitiously reduced to closed-form algorithms – equations and formulas. When students graduate, it seems that their biggest fear upon entering the real world is “forgetting the correct formula.” These formulas typically describe a deterministic process, one where there is no uncertainty in the physics of the process (i.e., the right formula) and there is no uncertainty in the parameters of the process (i.e., the coefficients are known with impunity). It is only after we leave the university, it seems, that we realize we were duped in academe, and that the information we have for a particular problem virtually always contains uncertainty. For how many of our problems can we say that the information content is known absolutely, that is, with no ignorance, no vagueness, no imprecision, no element of chance? Uncertain information can take on many different forms. There is uncertainty that arises because of complexity; for example, the complexity in the reliability network of a nuclear reactor. There is uncertainty that arises from ignorance, from various classes of randomness, from the inability to perform adequate measurements, from lack of knowledge, or from the fuzziness inherent in our natural language.

The nature of uncertainty in a problem is a very important point that engineers should ponder prior to their selection of an appropriate method to express the uncertainty. Fuzzy sets provide a mathematical way to represent vagueness and fuzziness in humanistic systems. For example, suppose you are teaching your child to bake cookies and you want to give instructions about when to take the cookies out of the oven. You could say to take them out when the temperature inside the cookie dough reaches 375 °F, or you could advise your child to take them out when the tops of the cookies turn *light brown*. Which instruction would you give? Most likely, you would use the second of the two instructions. The first instruction is too precise to implement practically; in this case precision is not useful. The vague term *light brown* is useful in this context and can be acted upon even by a child. We all use vague terms, imprecise information, and other fuzzy data just as easily as we deal with situations governed by chance, where probability techniques are warranted and very useful. Hence, our sophisticated computational methods should be able to represent and manipulate a variety of uncertainties. Other representations of uncertainties due to ambiguity, nonspecificity, beliefs, and ignorance are introduced in Chapter 15. The one uncertainty that is not addressed in this text is the one termed *unknown*. The statement below, by a recent US politician, is an interesting diversion that suggests why a method to quantify *unknownness* is perhaps a bit premature.

## The Unknown

As we know,  
 There are known knowns.  
 There are things we know we know.  
 We also know  
 There are known unknowns.  
 That is to say  
 We know there are some things  
 We do not know.  
 But there are also unknown unknowns,  
 The ones we don't know  
 We don't know.

– Feb. 12, 2002, Donald Rumsfeld, US Secretary of Defense

## FUZZY SETS AND MEMBERSHIP

The foregoing sections discuss the various elements of uncertainty. Making decisions about processes that contain nonrandom uncertainty, such as the uncertainty in natural language, has been shown to be less than perfect. The idea proposed by Lotfi Zadeh suggested that *set membership* is the key to decision making when faced with uncertainty. In fact, Zadeh made the following statement in his seminal paper of 1965:

The notion of a fuzzy set provides a convenient point of departure for the construction of a conceptual framework which parallels in many respects the framework used in the case of ordinary sets, but is more general than the latter and, potentially, may prove to have a much wider scope of applicability, particularly in the fields of pattern classification and information processing. Essentially, such a framework provides a natural way of dealing with problems in which the source of imprecision is the absence of sharply defined criteria of class membership rather than the presence of random variables.

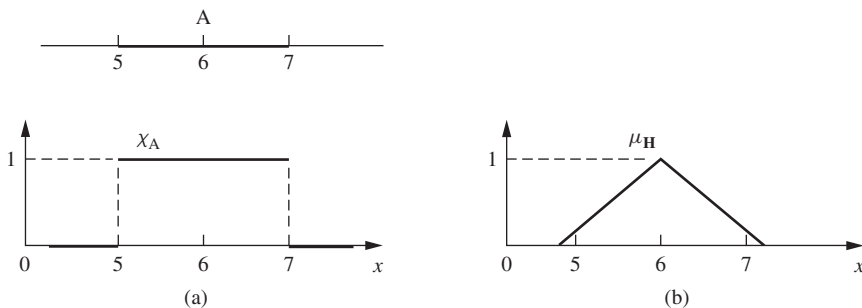
As an example, we can easily assess whether someone is over 6 feet tall. In a binary sense, the person either is or is not, based on the accuracy, or imprecision, of our measuring device. For example, if “tall” is a set defined as heights equal to or greater than 6 feet, a computer would not recognize an individual of height 5’11.999” as being a member of the set “tall.” But how do we assess the uncertainty in the following question: Is the person *nearly* 6 feet tall? The uncertainty in this case is due to the vagueness or ambiguity of the adjective *nearly*. A 5’11” person could clearly be a member of the set of “nearly 6 feet tall” people. In the first situation, the uncertainty of whether a person, whose height is unknown, is 6 feet or not is binary; the person either is or is not, and we can produce a probability assessment of that prospect based on height data from many people. But the uncertainty of whether a person is nearly 6 feet is nonrandom. The degree to which the person approaches a height of 6 feet is fuzzy. In reality, “tallness” is a matter of degree and is relative. Among peoples of the Tutsi tribe in Rwanda and Burundi, a height for a male of 6 feet is considered short. So, 6 feet can be tall in one context and short in another. In the real (fuzzy) world, the set of tall people can overlap with the set of not-tall people, an impossibility when one follows the precepts of classical binary logic (this is discussed in Chapter 5).

This notion of set membership, then, is central to the representation of objects within a universe by sets defined on the universe. Classical sets contain objects that satisfy precise properties of membership; fuzzy sets contain objects that satisfy imprecise properties of membership, that is, membership of an object in a fuzzy set can be approximate. For example, the set of heights *from 5 to 7 feet* is precise (crisp); the set of heights in the region *around 6 feet* is imprecise, or fuzzy. To elaborate, suppose we have an exhaustive collection of individual elements (singletons)  $x$ , which make up a universe of information (discourse),  $X$ . Further, various combinations of these individual elements make up sets, say  $A$ , on the universe. For crisp sets, an element  $x$  in the universe  $X$  is either a member of some crisp set  $A$  or not. This binary issue of membership can be represented mathematically with the indicator function,

$$\chi_A(x) = \begin{cases} 1, & x \in A \\ 0, & x \notin A \end{cases}, \quad (1.1)$$

where the symbol  $\chi_A(x)$  gives the indication of an unambiguous membership of element  $x$  in set  $A$ , and the symbols  $\in$  and  $\notin$  denote contained in and not contained in, respectively. For our example of the universe of heights of people, suppose set  $A$  is the crisp set of all people with  $5.0 \leq x \leq 7.0$  feet, shown in Figure 1.1a. A particular individual,  $x_1$ , has a height of 6.0 feet. The membership of this individual in crisp set  $A$  is equal to 1, or full membership, given symbolically as  $\chi_A(x_1) = 1$ . Another individual, say  $x_2$ , has a height of 4.99 feet. The membership of this individual in set  $A$  is equal to 0, or no membership, hence  $\chi_A(x_2) = 0$ , also seen in Figure 1.1a. In these cases the membership in a set is binary, either an element is a member of a set or it is not.

Zadeh extended the notion of binary membership to accommodate various “degrees of membership” on the real continuous interval  $[0, 1]$ , where the endpoints of 0 and 1 conform to no membership and full membership, respectively, just as the indicator function does for crisp sets, but where the infinite number of values in between the endpoints can represent various degrees of membership for an element  $x$  in some set on the universe. The sets on the universe  $X$  that can accommodate “degrees of membership” were termed by Zadeh as *fuzzy sets*. Continuing further on the example on heights, consider a set  $H$  consisting of heights *near 6 feet*. Since the property *near 6 feet* is fuzzy, there is no unique membership function for  $H$ . Rather, the analyst must decide what the membership function, denoted  $\mu_H$ , should look like. Plausible properties of this function might be (1)



**FIGURE 1.1**

Height membership functions for (a) a crisp set  $A$  and (b) a fuzzy set  $H$ .

normality ( $\mu_H(6) = 1$ ), (2) monotonicity (the closer H is to 6, the closer  $\mu_H$  is to 1), and (3) symmetry (numbers equidistant from 6 should have the same value of  $\mu_H$ ) (Bezdek, 1993). Such a membership function is illustrated in Figure 1.1b. A key difference between crisp and fuzzy sets is their membership function; a crisp set has a unique membership function, whereas a fuzzy set can have an infinite number of membership functions to represent it. For fuzzy sets, the uniqueness is sacrificed, but flexibility is gained because the membership function can be adjusted to maximize the utility for a particular application.

James Bezdek provided one of the most lucid comparisons between crisp and fuzzy sets (Bezdek, 1993). It bears repeating here. Crisp sets of real objects are equivalent to, and isomorphically described by, a unique membership function, such as  $\chi_A$  in Figure 1.1a. But there is no set-theoretic equivalent of “real objects” corresponding to  $\chi_A$ . Fuzzy sets are always *functions*, which map a universe of objects, say X, onto the unit interval [0, 1]; that is, the fuzzy set H is the *function*  $\mu_H$  that carries X into [0, 1]. Hence, *every* function that maps X onto [0, 1] is a fuzzy set. Although this statement is true in a formal mathematical sense, many functions that qualify on the basis of this definition cannot be suitable fuzzy sets. But, they *become* fuzzy sets when, and only when, they match some intuitively plausible semantic description of imprecise properties of the objects in X.

The membership function embodies the mathematical representation of membership in a set, and the notation used throughout this text for a fuzzy set is a set symbol with a tilde underscore, say  $\underline{A}$ , where the functional mapping is given as

$$\mu_{\underline{A}}(x) \in [0, 1], \quad (1.2)$$

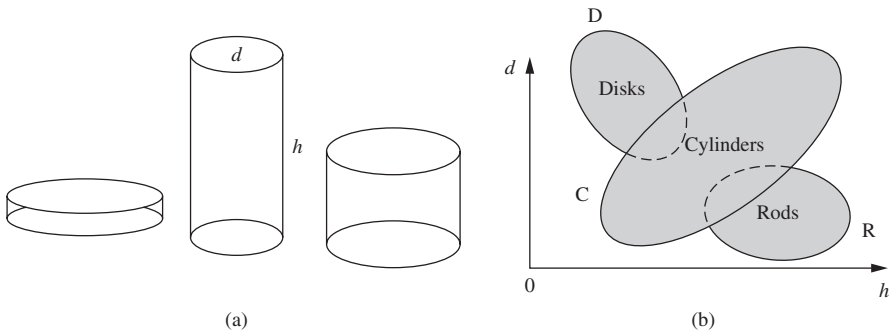
and the symbol  $\mu_{\underline{A}}(x)$  is the degree of membership of element  $x$  in fuzzy set  $\underline{A}$ . Therefore,  $\mu_{\underline{A}}(x)$  is a value on the unit interval that measures the degree to which element  $x$  belongs to fuzzy set  $\underline{A}$ ; equivalently,  $\mu_{\underline{A}}(x) = \text{degree to which } x \in \underline{A}$ .

## CHANCE VERSUS FUZZINESS

Suppose you are a basketball recruiter and are looking for a “very tall” player for the center position on a men’s team. One of your information sources tells you that a hot prospect in Oregon has a 95% chance of being over 7 feet tall. Another of your sources tells you that a good player in Louisiana has a high membership in the set of “very tall” people. The problem with the information from the first source is that it is a probabilistic quantity. There is a 5% chance that the Oregon player is not over 7 feet tall and could, conceivably, be someone of extremely short stature. The second source of information would, in this case, contain a different kind of uncertainty for the recruiter; it is a fuzziness due to the linguistic qualifier “very tall” because if the player turned out to be less than 7 feet tall there is still a high likelihood that he would be quite tall.

Another example involves a personal choice. Suppose you are seated at a table on which rest two glasses of liquid. The liquid in the first glass is described to you as having a 95% chance of being healthful and good. The liquid in the second glass is described as having a 0.95 membership in the class of “healthful and good” liquids. Which glass would you select, keeping in mind that the first glass has a 5% chance of being filled with nonhealthful liquids, including poisons (Bezdek, 1993)?

What philosophical distinction can be made regarding these two forms of information? Suppose we are allowed to measure the basketball players’ heights and test the

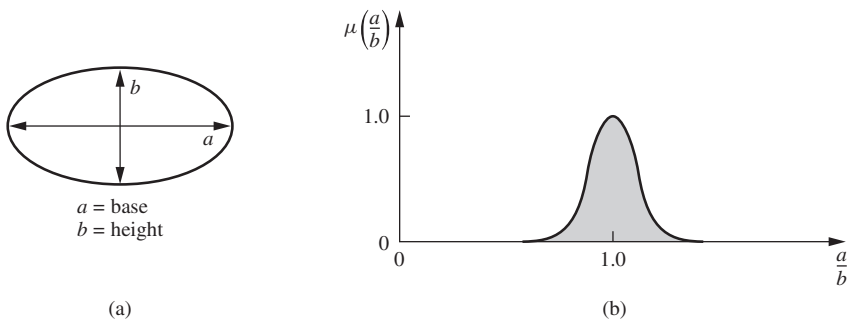


**FIGURE 1.2**  
 Relationship between (a) mathematical terms and (b) fuzzy linguistic terms.

liquids in the glasses. The prior probability of 0.95 in each case becomes a posterior probability of 1.0 or 0; that is, either the player is or is not over 7 feet tall and the liquid is either benign or not. However, the membership value of 0.95, which measures the extent to which the player’s height is over 7 feet or the drinkability of the liquid is “healthful and good,” remains 0.95 after measuring or testing. These two examples illustrate very clearly the difference in the information content between chance and fuzziness.

This brings us to the clearest distinction between fuzziness and chance. Fuzziness describes the lack of distinction of an event, whereas chance describes the uncertainty in the occurrence of the event. The event will occur or not occur; but is the description of the event clear enough to measure its occurrence or nonoccurrence? Consider the following geometric questions, which serve to illustrate our ability to address fuzziness (lack of distinctiveness) with certain mathematical relations. The geometric shape in Figure 1.2a can resemble a disk, a cylinder, or a rod depending on the aspect ratio of  $d/h$ . For  $d/h \ll 1$ , the shape of the object approaches a long rod; in fact, as  $d/h \rightarrow 0$  the shape approaches a line. For  $d/h \gg 1$ , the object approaches the shape of a flat disk; as  $d/h \rightarrow \infty$  the object approaches a circular area. For other values of this aspect ratio, for example, for  $d/h \approx 1$ , the shape is typical of what we would call a *right circular cylinder*. See Figure 1.2b.

The geometric shape in Figure 1.3a is an ellipse, with parameters  $a$  and  $b$ . Under what conditions of these two parameters will a general elliptic shape become a circle?



**FIGURE 1.3**  
 The (a) geometric shape and (b) membership function for an approximate circle.

Mathematically, we know that a circle results when  $a/b = 1$ , and hence this is a specific, crisp geometric shape. We know that when  $a/b \ll 1$  or  $a/b \gg 1$ , we clearly have an elliptic shape, and as  $a/b \rightarrow \infty$ , a line segment results. Using this knowledge, we can develop a description of the membership function to describe the geometric set we call an approximate circle. Without a theoretical development, the following expression describing a Gaussian curve (for this membership function all points on the real line have nonzero membership; this can be an advantage or disadvantage depending on the nature of the problem) offers a good approximation for the membership function of the fuzzy set “approximate circle,” denoted  $\underset{\sim}{C}$ :

$$\mu_{\underset{\sim}{C}}\left(\frac{a}{b}\right) = \exp\left[-3\left(\frac{a}{b} - 1\right)^2\right] \quad (1.3)$$

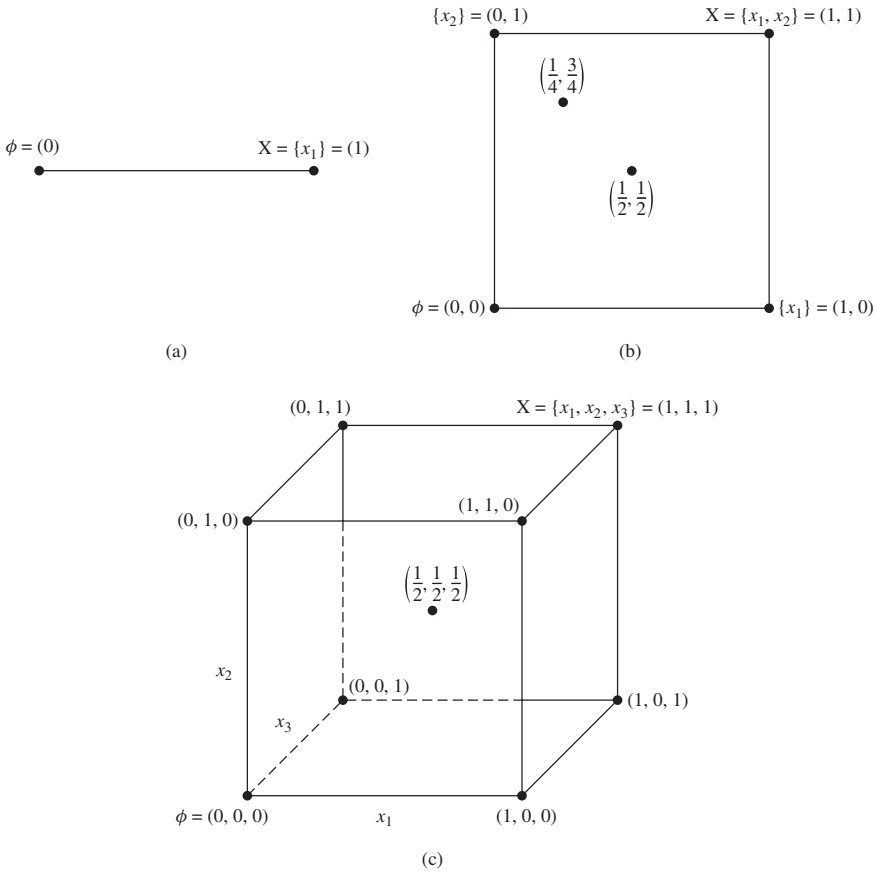
Figure 1.3b is a plot of the membership function given in Equation (1.3). As the elliptic ratio  $a/b$  approaches a value of unity, the membership value approaches unity; for  $a/b = 1$ , we have an unambiguous circle. As  $a/b \rightarrow \infty$  or  $a/b \rightarrow 0$ , we get a line segment; hence, the membership of the shape in the fuzzy set  $\underset{\sim}{C}$  approaches zero, because a line segment is not very similar in shape to a circle. In Figure 1.3b, we see that as we get farther from  $a/b = 1$  our membership in the set “approximate circle” gets smaller and smaller. All values of  $a/b$ , which have a membership value of unity, are called the *prototypes*; in this case  $a/b = 1$  is the only prototype for the set “approximate circle,” because at this value it is exactly a circle.

Suppose we were to place in a bag a large number of generally elliptical two-dimensional shapes and ask the question: What is the probability of randomly selecting an “approximate circle” from the bag? We would not be able to answer this question without first assessing the two different kinds of uncertainty. First, we would have to address the issue of fuzziness in the meaning of the term *approximate circle* by selecting a value of membership, above which we would be willing to call the shape an approximate circle; for example, any shape with a membership value above 0.9 in the fuzzy set “approximate circle” would be considered a circle. Second, we would have to know the proportion of the shapes in the bag that have membership values above 0.9. The first issue is one of assessing fuzziness and the second relates to the frequencies required to address questions of chance.

## SETS AS POINTS IN HYPERCUBES

There is an interesting geometric analog for illustrating the idea of set membership (Kosko, 1992). Heretofore, we have described a fuzzy set  $\underset{\sim}{A}$  defined on a universe  $X$ . For a universe with only one element, the membership function is defined on the unit interval  $[0,1]$ ; for a two-element universe, the membership function is defined on the unit square; and for a three-element universe, the membership function is defined on the unit cube. All of these situations are shown in Figure 1.4. For a universe of  $n$  elements, we define the membership on the unit hypercube,  $I^n = [0, 1]^n$ .

The endpoints on the unit interval in Figure 1.4a, and the vertices of the unit square and the unit cube in Figure 1.4b and c, respectively, represent the possible crisp subsets, or collections, of the elements of the universe in each figure. This collection of possible crisp (nonfuzzy) subsets of elements in a universe constitutes the power set of the universe.



**FIGURE 1.4**

“Sets as points” (Kosko, 1992): (a) one-element universe, (b) two-element universe, (c) three-element universe.

For example, in Figure 1.4c the universe comprises three elements,  $X = \{x_1, x_2, x_3\}$ . The point  $(0, 0, 1)$  represents the crisp subset in 3-space, where  $x_1$  and  $x_2$  have no membership and element  $x_3$  has full membership, that is, the subset  $\{x_3\}$ ; the point  $(1, 1, 0)$  is the crisp subset where  $x_1$  and  $x_2$  have full membership and element  $x_3$  has no membership, that is, the subset  $\{x_1, x_2\}$ ; and so on for the other six vertices in Figure 1.4c. In general, there are  $2^n$  subsets in the power set of a universe with  $n$  elements; geometrically, this universe is represented by a hypercube in  $n$ -space, where the  $2^n$  vertices represent the collection of sets constituting the power set. Two points in the diagrams bear special note, as illustrated in Figure 1.4c. In this figure the point  $(1, 1, 1)$ , where all elements in the universe have full membership, is called the *whole set*,  $X$ , and the point  $(0, 0, 0)$ , where all elements in the universe have no membership, is called the *null set*,  $\emptyset$ .

The centroids of each of the diagrams in Figure 1.4 represent single points where the membership value for each element in the universe equals  $\frac{1}{2}$ . For example, the point  $(\frac{1}{2}, \frac{1}{2})$  in Figure 1.4b is in the midpoint of the square. This midpoint in each of the three figures is a special point – it is the set of maximum “fuzziness.” A membership value of  $\frac{1}{2}$

indicates that the element belongs to the fuzzy set as much as it does not – that is, it holds equal membership in both the fuzzy set and its complement. In a geometric sense, this point is the location in the space that is farthest from any of the vertices and yet equidistant from all of them. In fact, all points interior to the vertices of the spaces represented in Figure 1.4 represent fuzzy sets, where the membership value of each variable is a number between 0 and 1. For example, in Figure 1.4b, the point  $(\frac{1}{4}, \frac{3}{4})$  represents a fuzzy set where variable  $x_1$  has a 0.25 degree of membership in the set and variable  $x_2$  has a 0.75 degree of membership in the set. It is obvious by inspection of the diagrams in Figure 1.4 that, although the number of subsets in the power set is enumerated by the  $2^n$  vertices, the number of fuzzy sets on the universe is infinite, as represented by the infinite number of points on the interior of each space.

Finally, the vertices of the cube in Figure 1.4c are the identical coordinates found in the value set,  $V\{P(X)\}$ , developed in Example 2.4 of the next chapter.

## SUMMARY

This chapter has discussed models with essentially two different kinds of information: fuzzy membership functions, which represent similarities of objects to nondistinct properties, and probabilities, which provide knowledge about relative frequencies. The value of either of these kinds of information in making decisions is a matter of preference; popular, but controversial, contrary views have been offered (Ross *et al.*, 2002). Fuzzy models are *not* replacements for probability models. As seen in Figure 1.1, every crisp set is fuzzy, but the converse does not hold. The idea that crisp sets are special forms of fuzzy sets was illustrated graphically in the section on sets as points, where crisp sets are represented by the vertices of a unit hypercube. All other points within the unit hypercube, or along its edges, are graphically analogous to a fuzzy set. Fuzzy models are not that different from more familiar models. Sometimes they work better, and sometimes they do not. After all, the efficacy of a model in solving a problem should be the only criterion used to judge that model. Lately, a growing body of evidence suggests that fuzzy approaches to real problems are an effective alternative to previous, traditional methods.

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## PROBLEMS

- 1.1. Develop a reasonable membership function for the following fuzzy sets based on setting times, in minutes, of epoxies: (a) “extra fast”, (b) “fast”, (c) “slow.”
- 1.2. Develop a membership function for laminar and turbulent flow for a typical flat plate with a sharp leading edge in a typical air stream. Transition usually takes place between Reynolds numbers ( $Re$ ) of  $2 \times 10^5$  and  $3 \times 10^6$ . An  $Re$  of  $5 \times 10^5$  is usually considered the point of turbulent flow for this situation.
- 1.3. Curling in a concrete slab is defined as the distortion of the slab into a curved shape by upward or downward bending of the edges. The occurrence is primarily due to differences in moisture and temperature between the top and bottom surfaces of a concrete slab. Suppose that at temperatures near  $90^\circ\text{F}$ , a freshly poured slab of concrete will curl. At temperatures near  $70^\circ\text{F}$ , no curling will take place for the same slab. Some curling will take place at temperatures between  $70^\circ\text{F}$  and  $90^\circ\text{F}$ . Develop membership functions that show these three states.
- 1.4. For the cylindrical shapes shown in Figure 1.2, develop a membership function for each of the following shapes using the ratio  $d/h$ , and discuss the reason for any

overlapping among the three membership functions:

- (a) Rod
- (b) Cylinder
- (c) Disk.

- 1.5. The question of whether a glass of water is half-full or half-empty is an age-old philosophical issue. Such descriptions of the volume of liquid in a glass depend on the state of mind of the person asked the question. Develop membership functions for the fuzzy sets “half-full,” “full,” “empty,” and “half-empty” using percent volume as the element of information. Assume the maximum volume of water in the glass is  $V_0$ . Discuss whether the terms *half-full* and *half-empty* should have identical membership functions. Does your answer solve this ageless riddle?
- 1.6. Landfills are a primary source of methane, a greenhouse gas. Landfill caps, called *biocaps*, are designed to minimize methane emission by maximizing methane oxidation; these caps are classified as “best” if they are capable of oxidizing 80% of the methane that originates in the landfill’s interior. Complete oxidation was found to be difficult to establish. Develop a reasonable membership function of the percent methane oxidation to show the performance of the biocap and emissions of methane.
- 1.7. Industry A discharges wastewater into a nearby river. Wastewater contains high biological oxygen demand (BOD) and other inorganic contaminants. The discharge rate of rivers and wastewater is constant through the year. From research, it has been found that BOD values not exceeding  $250 \text{ mg l}^{-1}$  do not cause any harmful effect to aquatic ecosystems. However, BOD values higher than  $250 \text{ mg l}^{-1}$  have significant impact. Draw both a crisp and fuzzy membership function to show the effects of the BOD value on aquatic ecosystems.
- 1.8. A fuzzy set for a major storm event in Calgary, Alberta, could be described as a rainstorm in a subdivision that raised the level of the storm-water pond to within 70% of its design capacity. The membership function for a major storm set could be described as having full membership when 70% of the pond volume has been reached but varies from zero membership to full membership at 40% capacity and 70% capacity, respectively. Draw a typical membership function as it is described.
- 1.9. In Alberta, a waste is orally toxic if it has an oral toxicity ( $\text{LD}_{50}$ ) of less than  $5000 \text{ mg kg}^{-1}$ . Develop and draw a crisp and a fuzzy membership function for the oral toxicity.
- 1.10. Steel is one of the most highly used structural materials in the United States due to its strength, flexibility, and low-cost/weight ratio. Steel will fail if it is stressed much beyond its rupture strength. For example, “carbon A36 steel” will rupture at or near 75 ksi of tensile stress. Draw both crisp and fuzzy membership functions showing the “rupture strength” of A36 steel.
- 1.11. Develop algorithms for the following membership function shapes:
  - (a) Triangular
  - (b) Trapezoid
  - (c) Gaussian.
- 1.12. In soil mechanics, soils are classified based on the size of their particles as clay, silt, or sand (clays having the smallest particles and sands having the largest particles). Though silts have larger particles than clays, it is often difficult to distinguish between these two soil types; silts and sands present the same problem. Develop membership functions for these three soil types, in terms of their grain size,  $S$ .

- 1.13. A sour natural gas stream is contacted with a lean amine solution in an absorber; this allows the amine to remove the sour component in the natural gas producing a rich amine solution and a “sales gas” which is the natural gas with a much lower sour gas concentration than the feed gas as shown in Figure P1.13. Concentrations above  $C_2$ , which is the pipeline specification for sour gas concentration, are considered to have full membership in the set of “high concentrations.” A concentration below  $C_1$ , which is the lower limit of sour gas concentration that can be detected by analysis instrumentation, is considered to have full membership in the set of “low concentrations.” Sketch a membership function for the absorber “sales gas” sour gas concentration as a function of concentration,  $C$ ; show the points  $C_1$  and  $C_2$ .

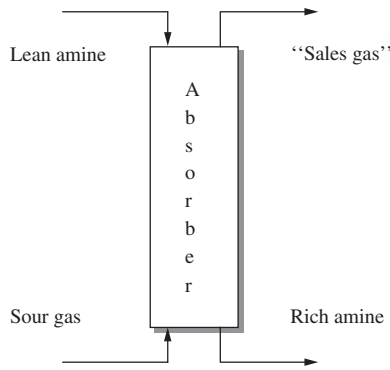


FIGURE P1.13

- 1.14. A circular column loaded axially is assumed to be eccentric when the load is acting at 5% of the axis, depending on the diameter of the column,  $d$ , as shown in Figure P1.14. We have the following conditions:  $e/d = 0.05$  eccentric;  $e/d < 0.05$  not-very-eccentric;  $e/d > 0.05$ , very eccentric. Develop a membership function for “eccentricity” on the scale of  $e/d$  ratios.

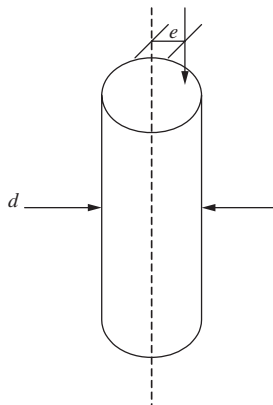


FIGURE P1.14

- 1.15. A bridge pier in Idaho is said to be “safe” if the pier settles less than 10 inches in its lifetime. The pier is judged to be “unsafe” if the pier settles more than 20 inches in its lifetime. Draw the membership function for a “safe” pier.
- 1.16. Enumerate the nonfuzzy subsets of the power set for a universe with  $n = 4$  elements, that is,  $X = \{x_1, x_2, x_3, x_4\}$ , and indicate their coordinates as the vertices on a 4-cube.
- 1.17. Probability distributions can be shown to exist on certain planes that intersect the regions shown in Figure 1.4. Draw the points, lines, and planes on which probability distributions exist for the one-, two-, and three-parameter cases shown in Figure 1.4.