On a Completion of Fuzzy Measure

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Abstract: In this paper, we introduce some properties in completeness of fuzzy measure and we get some relations between them.

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1. Introduction

The fuzzy measure, defined on a classical σ – field, was introduced by Sugeno [7]. Ralescu and Adams [1] generalized the concepts of fuzzy measure and fuzzy integral to the case that the value of a fuzzy measure can be infinite, and to realize an approach from subjective.

Wang [12,11] and Kruse [4] studied some structural characteristics of fuzzy measures and proved several theorem about fuzzy measure.

The notion of fuzzy measure was extended by Avallone and Barbieri, Jiang and Suzuki [9], Narukawa and Murofushi[10], Ralscu and Adams [1] as a set function which was defined on σ – *field* with valus in $[0, \infty]$. After that, many authors studied the fuzzy measure and proved some results about it as Guo and Zhang [10], Kui [6], Li and Yasuda [3], Lushu and Zhaohu [5], Minghu[2].

In this paper, we mention the definition of completion of fuzzy measure with some properties, and prove some new relations deal with completeness of fuzzy measure.

Definition (1):[13]

Let (Ω, \mathcal{F}) be a measurable space. A set function $\mu: \mathcal{F} \to [0, \infty)$ is called a fuzzy measure if

1.
$$\mu(\emptyset) = 0$$

2.
$$\mu(A) \leq \mu(B)$$
, where $A \subseteq B$

Definition (2):

Let (Ω, \mathcal{F}) be a fuzzy measurable space, $A \in \mathcal{F}$ is said to be $\mu - null$ set if $\mu(A) = 0$. The fuzzy measure μ is said to be complete on \mathcal{F} if \mathcal{F} contains the subset of every $\mu - null$ sets.

Definition (3):[12]

 μ is called countably weakly null-additive, if for any $\{A_n\} \subset \mathcal{F}$,

$$\mu(A_n) = 0$$
 , for all $n \ge 1 \Longrightarrow \mu\left(\bigcup_{n=1}^{\infty} A_n\right) = 0$

Definition (4):[12]

 μ is said to be additive, if $\mu(A \cup B) = \mu(A) + \mu(B)$ whenever $A, B \in \mathcal{F}$ and $A \cap B = \emptyset$.

2. Main results

Theorem (1):

Let $(\Omega, \mathcal{F}, \mu)$ be a fuzzy measurable space and μ is countably weakly null-additive and $\delta_{\mu} = \{E: E \subset A \in \mathcal{F} \text{ and } \mu(A) = 0\}$. Then δ_{μ} is $\sigma - ring$.

Proof:

- 1. Clearly $\emptyset \in \delta_{\mu}$.
- 2. Let E_1 , $E_2 \in \delta_{\mu} \Longrightarrow$ there exists A_1 , $A_2 \in \mathcal{F}$ such that $E_1 \subset A_1$, $E_2 \subset A_2$ and $\mu(A_1) = 0$, $\mu(A_2) = 0$

$$E_1 \ / \ E_2 \subset E_1 \subset A_1 \in \mathcal{F}$$
 So $E_1 \ / \ E_2 \in \delta_\mu$.

3. Let $\{E_n\}$ be a sequence of sets in δ_{μ} n=1,2,... \Longrightarrow there exist a sequence $\{A_n\}$ n=1,2,... of sets in $\mathcal F$ such that E_n / A_n and $\mu(A_n) = 0$.

$$\bigcup_{n=1}^{\infty} E_n \subset \bigcup_{n=1}^{\infty} A_n$$

Since \mathcal{F} is σ – field

$$\Longrightarrow \bigcup_{n=1}^{\infty} A_n \in \mathcal{F}$$

Since μ is countably weakly null-additive

$$\Longrightarrow \mu\left(\bigcup_{n=1}^{\infty}A_{n}\right)=0\;.$$

So

$$\bigcup_{n=1}^{\infty} E_n \in \delta_{\mu}$$

Therefore

$$\delta_{\mu}$$
 is $\sigma - ring$

Theorem (2):

Let $(\Omega, \mathcal{F}, \mu)$ be a fuzzy measurable space and μ is additive, define $\bar{\mathcal{F}} = \{(E \cup E_1)/E_2 : E \in \mathcal{F}, E_1, E_2 \in \delta_{\mu}\}$. Then $A \in \bar{\mathcal{F}}$ iff there exists $M, N \in \mathcal{F}$ such that $M \subset A \subset N$ and $\mu(N/M) = 0$.

Proof:

Let $M, N \in \mathcal{F}$ and $M \subset A \subset N$ and $\mu(N / M) = 0$.

So

$$A = (N \cup \emptyset) / (N / A)$$

Since

$$N/A \subset N/M \in \mathcal{F}$$
 and $\mu(N/M) = 0 \Longrightarrow N/A \in \delta_{\mu}$.

Therefore

$$A \in \bar{\mathcal{F}}$$
.

Suppose that $A \in \overline{\mathcal{F}}$, then $= (E \cup E_1)/E_2$, $E \in \mathcal{F}$, E_1 , $E_2 \in \delta_u$.

$$\Rightarrow$$
 there exist A_1 , $A_2 \in \mathcal{F}$ such that $\mu(A_1)$
= 0, $\mu(A_2) = 0$

and
$$E_1 \subset A_1$$
, $E_2 \subset A_2$, $E / A_2 \subset A \subset E \cup A_1$

$$E \cup A_1$$
, $E/A_2 \in \mathcal{F}$ and $\mu((E \cup A_1)/(E/A_2))$

$$= \mu((A_1 / E) \cup (A_2 \cap E)) = \mu(A_1 / E) + \mu(A_2 \cap E)$$

Since

$$A_1/E \subset A_1$$
 and $A_2 \cap E \subset A_2 \Longrightarrow \mu(A_1/E)$
= 0 and $\mu(A_2 \cap E) = 0$

So

$$\mu((E \cup A_1)/(E/A_2)) = 0.$$

Corollary (1):

Let $(\Omega, \mathcal{F}, \mu)$ be a fuzzy measurable space and μ is additive. Then $A \in \overline{\mathcal{F}}$ iff $A = E \cup M$, $E \in \mathcal{F}$ and $M \in \delta_{\mu}$.

Proof:

Suppose that $A \in \overline{\mathcal{F}}$. By theorem (2) there exist $M, N \in \mathcal{F}$ such that $N \subset A \subset M$ and $\mu(M/N) = 0$

$$A = N \cup (A/N)$$
 , $N \in \mathcal{F}$

Since

$$A/N \subset M/N \in \mathcal{F}$$
 and $\mu(M/N) = 0 \Longrightarrow A/N \in \delta_{\mu}$

Conversely

Suppose $A = E \cup M$, $E \in \mathcal{F}$ and $M \in \delta_{\mu}$

$$A = (E \cup M)/\emptyset$$
 , $\emptyset \in \delta_u \Longrightarrow A \in \bar{\mathcal{F}}$

Corollary (2):

Let $(\Omega, \mathcal{F}, \mu)$ be a fuzzy measurable space and μ is additive. Then $A \in \overline{\mathcal{F}}$ iff A = E / D with $E \in \mathcal{F}$ and $D \in \delta_{\mu}$.

Proof:

Suppose that $A \in \bar{\mathcal{F}}$

$$\Rightarrow$$
 there exist $M, N \in \mathcal{F}$ such that $N \subset A \subset M$ and $\mu(M/N) = 0$ $A = M/(M/A)$, $M \in \mathcal{F}$

Since

$$M/A \subset M/N \in \mathcal{F}$$
 and $\mu(M/N) = 0$

So

$$M/A \in \delta_u$$
.

Conversely

Suppose that
$$A = E / D$$
 where $E \in \mathcal{F}$ and $D \in \delta_{\mu}$

$$\Rightarrow A = (E \cup \emptyset)/D \qquad D, \emptyset \in \delta_{\mu}$$

$$\Rightarrow A \in \bar{\mathcal{F}}$$

Theorem (3):

Let $(\Omega, \mathcal{F}, \mu)$ be a fuzzy measurable space and μ is additive. Then $\overline{\mathcal{F}}$ is $\sigma - ring$.

Proof:

- 1. Clearly $\emptyset \in \bar{\mathcal{F}}$.
- 2. Let $\{A_n\}$ n=1,2,... be a sequence of sets such that $A_n \in \overline{\mathcal{F}}$

$$\Longrightarrow A_n = M_n \cup N_n$$
 where $M_n \in \mathcal{F}$ and $N_n \in \delta_\mu$.

$$\bigcup_{n=1}^{\infty}A_n=\bigcup_{n=1}^{\infty}(M_n\cup N_n)=\left(\bigcup_{n=1}^{\infty}M_n\right)\cup\left(\bigcup_{n=1}^{\infty}N_n\right)$$

Since

$$\mathcal{F}$$
 is $\sigma-field$ and δ_{μ} is $\sigma-ring$
$$\Longrightarrow \bigcup_{n=1}^{\infty} M_n \in \mathcal{F} \ , \bigcup_{n=1}^{\infty} N_n \in \delta_{\mu}$$

So

$$\bigcup_{n=1}^{\infty} A_n \in \bar{\mathcal{F}}$$

3. Let A, $B \in \overline{\mathcal{F}}$ from Corollary(1) we obtain $A = M_1 \cup N_1$

$$B=M_2\cup N_2.$$

$$A/B = (M_1 \cup N_1)/(M_2 \cup N_2)$$

$$= ((M_1 / M_2) / N_2) \cup ((N_1 / M_2) / N_2)$$

$$= [((M_1 / M_2) / E_2) \cup ((E_2 / N_2) \cap (M_1 / M_2))] \cup ((N_1 / M_2) / N_2)$$

$$N_2 \subset E_2 \in \mathcal{F}$$
 , $\mu(E_2) = 0$ $A/B \in \bar{\mathcal{F}}$

Therefore

$$\bar{\mathcal{F}}$$
 is $\sigma - ring$.

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المستخلص: في هذا البحث ، قدمنا بعض الخصائص في كمالية القياس الضبابي وحصلنا على بعض العلاقات بينها