Fuzzy Decision Making via Multiple Attribute

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Abstract—In this paper, a method for decision making in fuzzy environment is presented. A new subjective and objective integrated approach is introduced that used to assign weight attributes in fuzzy multiple attribute decision making (FMADM) problems and alternatives and finally ranked by proposed method.

Keywords—Multiple Attribute Decision Making, Triangular fuzzy numbers, ranking index, Fuzzy Entropy.

I. INTRODUCTION

In Multiple Attribute Decision Making (MADM) problems, decision makers often confront a problem of electing among alternatives that have disagree attributes. Since human judgments and preferences are often vague and complex, and decision makers cannot appraise their preferences with an exact scale, we can only give linguistic evaluations instead of exact evaluations.

Multiple criteria decision making was introduced as a favorable and important area of study in the early 1970’s. Since then the number of theories and models, which could be used as a basis for more methodical and reasoning decision making with multiple criteria, has continued to extend at a fixed rate. The number of reviews shows the dynamism of the area and also, the throng of methods which have been extended [3].

Weights of attributes assume the relative weightiness of the attributes must be assigned. There are many approaches to assign the weights of attributes. Criteria weights are assigned after numerous value tradeoff operations. Saaty [21] made the analytic hierarchy process (AHP) method by using pairwise comparison. Then a corresponding pairwise comparison matrix was established. Criteria weights are obtained by combining various evaluations in a methodical manner. The uncertainty and imprecision of the weighting operation are indirectly modeled. Takeda [23] further generalize this method to indicate the DM’s uncertainty about the appraisals in the corresponding matrix. Laarhoven and Pedrycz [16], Buckley [8] extend this method to directly regard the uncertainty and inaccuracy of the pairwise comparison operation using fuzzy set theory. Some researchers think these methods may cause the rank inversion occurrence, and the computation involved can be absolutely complex and intricate when fuzzy numbers are used in the pairwise comparison operations. So, Von Winterfeldt and Edwards [26] propose a direct ranking and rating method. DMs first rank all criteria in the order of their weightiness, and then give each criterion an appraised numerical value to indicate its relative weightiness. Criteria weights are obtained by normalizing these appraised values. Mareschal [18] and Fischer [13] use a mathematical programming model with sensitivity analysis to assign the intervals of weights, inside which the identical ranking result is produced. This method gives DM’s flexibility in assessing criteria weights and helps them to understand much better how criteria weights influence the decision consequences, and reducing their cognitive burden in determining accurate weights.

However, this operation may become boring and difficult to organize the number of criteria increasing. When Bellman and Zadeh [30] and a few years later Zimmermann [31] introduced fuzzy sets into a field, they introduced a way for a new kind of method to deal with problems which was impermeable and remote with standard MADM techniques [9].

MADM final step is ranking, where multitudes of fuzzy set ranking methods exist (Bortolan and Degam [7], Prodanovic [20]). Due to the complexity of the problem, a lot of attempts have been made to suggest a more acceptable approach for ranking of various alternatives in fuzzy environment. Because of the intricacy of notable and utilizing methods, a simple ranking method will be propound. Therefore, lastly, alternatives are ranked by final method.

II. BACKGROUND INFORMATION

The fuzzy sets theory, introduced by Zadeh (1968) to deal with vague, imprecise and uncertain problems, has been applied as a modeling tool for complex systems that are hard to define precisely. Some basic definitions of fuzzy sets, fuzzy numbers and linguistic variables which are presented by Buckley (1985) and Kaufmann and Gupta (1991) will be reviewed.

Definition 1: A fuzzy set $\tilde{N}$ in a universe of discourse $X$ is characterized by a membership function $\mu_{\tilde{N}}(x)$ which associates with each element $x$ in $X$, a real number in the interval $[0,1]$. The function value $\mu_{\tilde{N}}(x)$ is termed the grade of membership of $x$ in $\tilde{N}$ (Bellman and Zadeh [70]).

Definition 2: A fuzzy number is a fuzzy subset of the universe of discourse $X$ that is both convex and normal. Figure 1 shows a fuzzy number $\tilde{N}$ in the universe of discourse $X$ that conforms to this definition (Zadeh [1965]).
We also use triangular fuzzy numbers. A triangular fuzzhy number $\tilde{N}$ can be defined by a triple $(a_1, a_2, a_3)$. Its conceptual schema and mathematical form is shown by (1).

$$
\mu_{\tilde{N}}(x) = \begin{cases} 
0 & x \leq a_1; \\
\frac{x - a_1}{a_2 - a_1} & a_2 < x \leq a_3; \\
\frac{x - a_3}{a_3 - a_2} & a_3 < x; \\
0 & x > a_3;
\end{cases}
$$

Where $(a_1, a_2, a_3)$ denote as left hand number, middle number and right hand number of $\tilde{N}$ respectively.

**Definition 3:** Assuming that both $\tilde{N} = (a_1, a_2, a_3)$ and $\tilde{M} = (b_1, b_2, b_3)$ are fuzzy numbers and $c$ is positive real number, then the basic operations such as multiplication, addition, distance, maximum and minimum on fuzzy triangular numbers are defined as follows respectively (Zadeh 1965).

$$
c \times \tilde{N} = (c \times a_1, c \times a_2, c \times a_3)
$$

$$
\tilde{N} + \tilde{M} = (a_1 + b_1, a_2 + b_2, a_3 + b_3)
$$

$$
d(\tilde{N}, \tilde{M}) = \frac{a_1 + 2a_2 + a_3}{4} - \frac{b_1 + 2b_2 + b_3}{4}
$$

$$
\max\{(a_i, b_i, c_i)_{i=1...n}\} = (\max(a_1, b_1), \max(b_1, b_2), \max(c_1))
$$

$$
\min\{(a_i, b_i, c_i)_{i=1...n}\} = (\min(a_1, a_2), \min(b_1, b_2), \min(c_1))
$$

**Definition 4:** when we consider a variable, in general, it takes numbers as its value. If the variable takes linguistic terms, it is called linguistic variable (Zadeh 1975). The concept of a linguistic variable is very useful to describe situations that are too complex or not well defined in conventional quantitative expressions. For example, "temperature" is a linguistic variable which contains the values like freeze, cold, cool, hot, very hot and etc., where it is defined as linguistic term.

## III. Proposed Method

Assume $m$ alternatives of $A_i$, $i = 1, ..., m$ be evaluated against $n$ criteria $C_j$, $j = 1, ..., n$. All elements of decision matrix are fuzzy numbers and demonstrate by $(y_{ij}^1, y_{ij}^m, y_{ij}^n)$. These elements are achieved by the brainstorming techniques by decision makers. Because all values of decision matrix have not same scale measurement, we have to normalize them.

<table>
<thead>
<tr>
<th>Criteria</th>
<th>$c_1$</th>
<th>...</th>
<th>$c_n$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$A_1$</td>
<td>$(y_{11}^1, y_{1m}^1, y_{1n}^1)$</td>
<td>...</td>
<td>$(y_{1n}^1, y_{1m}^1, y_{1n}^1)$</td>
</tr>
<tr>
<td>...</td>
<td>...</td>
<td>...</td>
<td>...</td>
</tr>
<tr>
<td>$A_m$</td>
<td>$(y_{m1}^n, y_{mn}^m, y_{mn}^n)$</td>
<td>...</td>
<td>$(y_{mn}^n, y_{mn}^m, y_{mn}^n)$</td>
</tr>
</tbody>
</table>

Implementation of the proposed method is dependent on the following steps:

**Step 1:** Some of the criteria have positive concepts, thus decision makers (DM) want to increase them (e.g. productivity). In contrast some of criteria have negative concept where DM would like to decrease them (e.g. cost). We normalize any columns separately. If $p$ criterion of decision matrix has positive concept, then $r^p$ row at the $j^p$ column element of decision matrix is normalized by below equation:

$$
\left(\frac{y_{ij}^p}{\max_{i=1,2,...,m} y_{ij}^p}, \frac{y_{ij}^m}{\max_{i=1,2,...,m} y_{ij}^m}, \frac{y_{ij}^n}{\max_{i=1,2,...,m} y_{ij}^n}\right)
$$

Conversely, if $q$ criterion of decision matrix has positive concept, then $r^q$ row at the $j^q$ column element of decision matrix is normalized by following relation:

$$
\left(\frac{\min_{i=1,2,...,m} y_{ij}^q}{y_{ij}^q}, \frac{\max_{i=1,2,...,m} y_{ij}^q}{y_{ij}^q}, \frac{\max_{i=1,2,...,m} y_{ij}^q}{y_{ij}^q}\right)
$$

**Step 2:** this step tries to give a new weight determination approach to retain the merits of both subjective and objective approaches (Tien 2009, Hobbs 1980): to assign weights by solving mathematical models automatically and at the same time taking into account the decision maker’s preferences.

**Step 2.1:** objective weights ($w^q_i$): The objective modes select weights through mathematical calculations, which quit subjective judgment information of decision makers. Entropy theory is another important theory to study the problem of uncertainty. Entropy weight is a parameter that clarifies how much diverse alternatives approach one to another in respect to a certain attribute. The greater the value of the entropy, the smaller the entropy weight, then the smaller the differences of diverse alternatives in this specific attribute, and the less important this attribute becomes in the decision making operation. In this paper we give a Fuzzy Entropy Weight, while for fuzzy numbers could not use the crisp formula to calculate the entropies of fuzzy numbers directly. Generally, we first transform the fuzzy numbers into crisp numbers, and...

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**International Scholarly and Scientific Research & Innovation 5(3) 2011 430**

**ISNI:0000000091950263**
then calculate their respective entropies. So, we transform all elements of normalized matrix in crisp to obtain \( x_{ij} \) (as elements). Thereafter, ratio of \( x_{ij} \) is computed according to the following equation and notified by \( f_{ij} \)

\[
f_{ij} = \frac{x_{ij}}{\sum_{i=1}^{m} x_{ij}}
\]

(5)

Then, the fuzzy entropies of the \( j^{th} \) attributes can be calculated with the following:

\[
E_j = -K \times \sum_{i=1}^{m} f_{ij} \times \ln(f_{ij}) = -\frac{1}{\ln(m)} \times \sum_{i=1}^{m} f_{ij} \times \ln(f_{ij})
\]

(6)

Now, the objective weight of \( j^{th} \) attributes calculated with the following equation:

\[
W_j^p = \frac{1 - E_j}{\sum_{j=1}^{n} (1 - E_j)}
\]

(7)

**Step 2.2:** Subjective weights \( (w_j^p) \): Weights assigned by subjective modes can specify the subjective judgments of decision makers, thus makes the rankings of alternatives in Fuzzy MADM problem have more discrectional factors. For calculating the subjective weights, it is needed a linguistic value to each criterion. Note that, they are values of importance linguistic variable. The corresponding linguistic values of the \( i^{th} \) criterion are denoted simply as \( MFC_i \). Reciprocal subtraction of each criterion defined by:

\[
R_S = \sum_{i=1}^{n} d(MFC_i, MFC_j)
\]

(8)

As defined in definition 3, \( d(MFC_i, MFC_j) \) states the fuzzy distance relation. Therefore, Subjective weight of \( i^{th} \) criterion achieve by relation (9):

\[
W_i^S = \frac{a^{R_S}}{\sum_{j=1}^{n} a^{R_S}}
\]

(9)

The parameter \( a \) is greater and not equal than 1. If it is equal 1, subjective weights achieve in same value.

**Step 2.3:** Calculation of the combined weights of attributes: Derive the combined weight of \( j^{th} \) attribute by geometric average according to:

\[
W_j = (w_j^O)^{\alpha} \times (w_j^S)^{\gamma}
\]

(10)

Where \( \alpha \) and \( \gamma \) represent the relative weightness of the objective weights and the subjective weights to decision makers respectively, such \( \alpha + \gamma = 1 \). Combined fuzzy weight is such a marker that not only shows how much an attribute is to the decision maker, but also shows how much various of attributes are in various alternatives.

**Step 3:** Weighing the normalized matrix: At this stage, we multiplied normalized matrix in weight vector. M-times TFNs are resulted by this multiplication. In fact, the results show the value of each alternative.

**Step 4:** Ranking: when the values of each alternative are obtained, we must rank them. Several techniques exist in literature to rank the fuzzy numbers. To do this, this section proposes a novel method for ranking of fuzzy numbers based on the distance of numbers value to their minimum and maximum (see details in (3)).

Let \( (a_i, b_i, c_i), i = 1, ..., n \) be the fuzzy numbers. To define the index of each alternative first we obtain the distance of each alternative from maximum and minimum of all alternatives. The unique point of this method is that the number is more important, if its distance is higher than minimum and is lower than maximum value, simultaneously. In contrast, we must obtain the average of per fuzzy number where it is acquired by (11):

\[
\bar{x}(a_i, b_i, c_i) = \frac{(a_i + b_i + c_i)}{3}
\]

(11)

As mentioned above, Equation (11) will be considered as the ranking index in which the larger value of index is the better ranking of each fuzzy number.

\[
\text{Index}_{x(a_i, b_i, c_i)} = \frac{d((a_i, b_i, c_i) / \text{min}(a_i, b_i, c_i)) \times \text{Index}_{x(a_i, b_i, c_i)}}{(d(\text{max}(a_i, b_i, c_i) / \text{min}(a_i, b_i, c_i)))}
\]

In next stage, we use the proposed method in a condensation case study.

**IV. NUMERICAL EXAMPLE**

In an effort to study the tourist attraction, a regular survey is usually done in the four-famous place of the Iran: Takhte-Jamshid in Shiraz \( (A_1) \), GhareAlisadr in Hamadan \( (A_2) \), Siosepol in Esfahan \( (A_3) \) and Bis'toon in Kermanshah \( (A_4) \). They are several of Iran's greatest tourist attractions, so we are now going to select the best case for tourist attraction \( A_i : i = 1, 2, 3, 4 \) based on three criteria \( (C_j : j = 1, 2, 3) \) as popularity \( (C_1) \), climate \( (C_2) \) and cost \( (C_3) \). Figure 2 shows each fuzzy linguistic term with its correspondent fuzzy number for each criterion. Note that, either Positive or negative concept of each criterion is included in following figures.

**TABLE II A**

<table>
<thead>
<tr>
<th>Fuzzy linguistic terms for criterion ( C_1 ) and ( C_2 )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Importance</td>
</tr>
<tr>
<td>Very low</td>
</tr>
<tr>
<td>Low</td>
</tr>
<tr>
<td>Medium low</td>
</tr>
<tr>
<td>Medium</td>
</tr>
<tr>
<td>Medium high</td>
</tr>
<tr>
<td>High</td>
</tr>
<tr>
<td>Very high</td>
</tr>
</tbody>
</table>
Table II B

<table>
<thead>
<tr>
<th>Importance</th>
<th>Abbreviation</th>
<th>Fuzzy Number</th>
</tr>
</thead>
<tbody>
<tr>
<td>Very low</td>
<td>V</td>
<td>(0, 0, 50)</td>
</tr>
<tr>
<td>Low</td>
<td>L</td>
<td>(50, 0, 150)</td>
</tr>
<tr>
<td>Medium low</td>
<td>ML</td>
<td>(50, 150, 200)</td>
</tr>
<tr>
<td>Medium</td>
<td>M</td>
<td>(150, 200, 250)</td>
</tr>
<tr>
<td>Medium high</td>
<td>MH</td>
<td>(200, 250, 350)</td>
</tr>
<tr>
<td>High</td>
<td>H</td>
<td>(250, 350, 400)</td>
</tr>
<tr>
<td>Very high</td>
<td>VH</td>
<td>(350, 350, 400)</td>
</tr>
</tbody>
</table>

Fig. (2A). Fuzzy linguistic terms for criterion C1 and C2

Fig. (2B). Fuzzy linguistic terms for criterion C3

Fig. 2 Fuzzy linguistic terms for each criterion

Decision maker completes the decision matrix based on himself/herself idea and fuzzy linguistic terms (See Figure 2). But, same scaling of decision matrix' elements, achieved decision maker ideas are transformed into normalized matrix. The decision matrix and its normalization are shown in Table 3. Note that, step 1 is performed by this process.

Table III Decision matrix and its normalization

<table>
<thead>
<tr>
<th>Alternative</th>
<th>C1</th>
<th>C2</th>
<th>C3</th>
</tr>
</thead>
<tbody>
<tr>
<td>Decision</td>
<td>A1</td>
<td>(7, 10)</td>
<td>(1, 15)</td>
</tr>
<tr>
<td></td>
<td>A2</td>
<td>(1, 5)</td>
<td>(9, 10)</td>
</tr>
<tr>
<td></td>
<td>A3</td>
<td>(5, 7)</td>
<td>(5, 7)</td>
</tr>
<tr>
<td>Normalized</td>
<td>A1</td>
<td>(0.07, 0.91)</td>
<td>(0.10, 0.3, 0.3)</td>
</tr>
<tr>
<td>decision</td>
<td>A2</td>
<td>(0.10, 0.3, 0.5)</td>
<td>(0.10, 0.9, 1)</td>
</tr>
<tr>
<td>matrix</td>
<td>A3</td>
<td>(0.5, 0.7, 0.9)</td>
<td>(0.10, 0.3, 0.5)</td>
</tr>
</tbody>
</table>

Table IV Entropy and objective weights of each criterion based on normalized matrix's elements

<table>
<thead>
<tr>
<th>Criterion</th>
<th>C1</th>
<th>C2</th>
<th>C3</th>
</tr>
</thead>
<tbody>
<tr>
<td>Entropy</td>
<td>0.95</td>
<td>0.91</td>
<td>0.93</td>
</tr>
<tr>
<td>Objective</td>
<td>0.24</td>
<td>0.42</td>
<td>0.34</td>
</tr>
</tbody>
</table>

It is ran Step 2.2 for specifying the subjective judgments of decision maker. Hence, Table V shows linguistic values of the i-th criterion which are used simply as MF Ci. According to the approach of Step 2.2, reciprocal subtraction matrix and also obtained subjective weights are calculated systematically. Results are shown in Table VI.

Table V

<table>
<thead>
<tr>
<th>Linguistic terms</th>
<th>Abbreviation</th>
<th>Membership function</th>
</tr>
</thead>
<tbody>
<tr>
<td>Extremely unimportant</td>
<td>EU</td>
<td>(1, 1, 3)</td>
</tr>
<tr>
<td>Very unimportant</td>
<td>VU</td>
<td>(1, 3, 5)</td>
</tr>
<tr>
<td>Important</td>
<td>I</td>
<td>(3, 5, 7)</td>
</tr>
<tr>
<td>Very important</td>
<td>V1</td>
<td>(5, 7, 9)</td>
</tr>
<tr>
<td>Extremely important</td>
<td>E1</td>
<td>(7, 9, 9)</td>
</tr>
</tbody>
</table>

Table VI Reciprocal Subtractions and Subjective weights

<table>
<thead>
<tr>
<th>C1</th>
<th>C2</th>
<th>C3</th>
<th>Rij</th>
<th>Wij</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>3.5</td>
<td>5.5</td>
<td>9</td>
<td>0.84</td>
</tr>
<tr>
<td>-3.5</td>
<td>0</td>
<td>2</td>
<td>-1.5</td>
<td>0.12</td>
</tr>
<tr>
<td>-5.5</td>
<td>-2</td>
<td>0</td>
<td>-7.5</td>
<td>0.04</td>
</tr>
</tbody>
</table>

It is combined weight of j-th attribute by geometric average according to the (8). In view of Step 3, achieved weights affect on normalized matrix. Finally in Step 4, we use equation 10 for ranking the fuzzy numbers that are acquired in the previous step. As mentioned before, the ranking order depends on two parameters of Wj. Accordingly, we used a different value of α to identify which subjective and objective weights of criteria is mostly impact. Table VII gives the total weights of each criteria and various ranking of each alternative based on different values of α.

Table VII Total weights of each criteria and final ranking with regard to different α

<table>
<thead>
<tr>
<th>α</th>
<th>W1</th>
<th>W2</th>
<th>W3</th>
<th>Rank</th>
<th>A1</th>
<th>A2</th>
<th>A3</th>
<th>A4</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.10</td>
<td>0.74</td>
<td>0.14</td>
<td>0.05</td>
<td>1</td>
<td>2</td>
<td>4</td>
<td>3</td>
<td></td>
</tr>
<tr>
<td>0.23</td>
<td>0.63</td>
<td>0.16</td>
<td>0.07</td>
<td>1</td>
<td>2</td>
<td>4</td>
<td>3</td>
<td></td>
</tr>
<tr>
<td>0.31</td>
<td>0.57</td>
<td>0.18</td>
<td>0.08</td>
<td>1</td>
<td>2</td>
<td>4</td>
<td>3</td>
<td></td>
</tr>
<tr>
<td>0.76</td>
<td>0.33</td>
<td>0.31</td>
<td>0.20</td>
<td>2</td>
<td>1</td>
<td>4</td>
<td>3</td>
<td></td>
</tr>
<tr>
<td>0.87</td>
<td>0.28</td>
<td>0.36</td>
<td>0.26</td>
<td>2</td>
<td>1</td>
<td>4</td>
<td>3</td>
<td></td>
</tr>
</tbody>
</table>

As demonstrated in table 10, rank of A4 and A3 is constant, but with emphasis on subjective judgment A1 is the better alternative than A2. Hence, with ignorant to decision maker's idea A2 is the better alternative than A1.
V. CONCLUSION

The main purpose of this paper is to develop a fuzzy based method to select information systems appropriately for an organization from available alternatives. In this regard, a novel approach is proposed for solving MADM problems in a fuzzy environment. To determine the performance of the proposed method, we apply the proposed method in a brief case study in the tourist attraction field. Most MADM approaches regard only decision maker’s subjective weights but in this manuscript illustrated an integrated approach of objective and subjective weighting to lead the simplicity of decision making. A simple index is defined to determine the ranking order of alternatives by calculating the distances to Maximum and Minimum of fuzzy numbers. This ranking is impressed by different combinations of subjective and objective weights. So, Alternatives ranking is studied in different combinations with respect to random values of α.

REFERENCES