

Contents

1	Introduction	1
1.1	Introduction	1
1.2	Fuzzy Probabilities	1
1.3	Fuzzy Arrival/Service Rates	2
1.4	Optimization Models	2
1.5	Notation	3
1.6	References	4
2	Fuzzy Sets	5
2.1	Introduction	5
2.2	Fuzzy Sets	5
2.2.1	Fuzzy Numbers	6
2.2.2	Alpha-Cuts	7
2.2.3	Inequalities	9
2.2.4	Discrete Fuzzy Sets	9
2.3	Fuzzy Arithmetic	9
2.3.1	Extension Principle	9
2.3.2	Interval Arithmetic	10
2.3.3	Fuzzy Arithmetic	11
2.4	Fuzzy Functions	12
2.4.1	Extension Principle	12
2.4.2	Alpha-Cuts and Interval Arithmetic	13
2.4.3	Differences	14
2.5	Finding the Min/Max of a Fuzzy Number	15
2.6	Ordering/Ranking Fuzzy Numbers	16
2.7	References	18
3	Fuzzy Probabilities/Arrival Rates	21
3.1	Introduction	21
3.2	Fuzzy Probabilities from Confidence Intervals	21
3.3	Fuzzy Arrival/Service Rates	23
3.3.1	Fuzzy Arrival Rate	24
3.3.2	Fuzzy Service Rate	25

3.4	Fuzzy Numbers from Expert Opinion	27
3.5	Restricted Fuzzy Arithmetic	27
3.5.1	Probabilities	28
3.5.2	Restricted Arithmetic: General	28
3.5.3	Restricted Fuzzy Arithmetic: Book	29
3.6	Computations	30
3.6.1	First Problem	30
3.6.2	Second Problem	31
3.6.3	Another Fuzzy Computation	32
3.7	Figures	33
3.8	References	33
4	Fuzzy Markov Chains	35
4.1	Introduction	35
4.2	Fuzzy Regular Markov Chains	36
4.3	Fuzzy Absorbing Markov Chains	39
4.4	Other Fuzzy Markov Chains	41
4.5	References	43
5	Fuzzy Queuing Theory	45
5.1	Introduction	45
5.2	Queuing Theory	45
5.3	Fuzzy Queuing Theory	46
6	Computations: One Server	47
6.1	Introduction	47
6.2	Calculations	47
6.3	References	52
7	Example: One Server	53
7.1	Introduction	53
7.2	Computations	53
7.3	References	57
8	Computations: Two Servers	59
8.1	Introduction	59
8.2	Calculations	59
9	Example: Two Servers	63
9.1	Introduction	63
9.2	Computations	63
9.3	References	66
10	Computations: Three or More Servers	67
10.1	References	68

11 Fuzzy Arrival/Service Rates	69
11.1 Introduction	69
11.2 Fuzzy Steady State Probabilities	70
11.3 Fuzzy System Parameters	71
11.4 References	71
12 Example: Fuzzy Arrival/Service Rates	73
12.1 Introduction	73
12.2 One Server	73
12.3 Two Servers	77
12.4 Three or More Servers	80
12.5 References	81
13 Optimization: Without Revenue/Costs	83
13.1 Introduction	83
13.2 Fuzzy Probabilities	83
13.2.1 Minimize $\bar{R}$	84
13.2.2 Minimize $\bar{R}$ and Maximize $\bar{U}$	93
13.2.3 Ranking the Fuzzy Sets	96
13.3 Fuzzy Arrival/Service Rates	99
13.3.1 Minimize $\bar{R}$	99
13.3.2 Minimize $\bar{R}$ and Maximize $\bar{U}$	105
13.3.3 Ranking the Fuzzy Sets	106
13.4 References	110
14 Optimization: With Revenue/Costs	111
14.1 Introduction	111
14.2 Fuzzy Probabilities	111
14.2.1 Ranking the Fuzzy Sets	121
14.3 Fuzzy Arrival/Service Rates	122
14.3.1 Ranking the Fuzzy Sets	128
14.4 References	129
15 Burstiness	131
15.1 Introduction	131
15.2 Fuzzy Probabilities	131
15.2.1 Ranking the Fuzzy Numbers	137
15.3 Fuzzy Arrival/Service Rates	138
15.3.1 Ranking the Fuzzy Numbers	143
15.4 References	144
16 Long Tailed Distributions	147
16.1 Introduction	147
16.2 Fuzzy Probabilities	147
16.2.1 Ranking the Fuzzy Numbers	151

16.3 Fuzzy Arrival/Service Rates	153
16.3.1 Ranking the Fuzzy Numbers	158
16.4 References	159
17 Putting It All Together	161
17.1 Introduction	161
17.2 Fuzzy Probabilities	162
17.3 Fuzzy Arrival/Service Rates	165
18 Summary and Future Research	171
18.1 Introduction	171
18.2 Fuzzy Probabilities	171
18.3 Fuzzy arrival/Service Rate	172
18.4 Future Research	172
18.4.1 CD-ROM	172
18.4.2 Simulation	173
18.5 References	173
19 Computational Algorithms	175
19.1 Introduction	175
19.2 Computations: Fuzzy Probabilities	175
19.2.1 Premium Solver Problem	176
19.2.2 Genetic Algorithm	177
19.2.3 Optimization Models	179
19.3 Computations: Fuzzy Arrivals and Service Rates	180
19.4 References	180
Index	181
List of Figures	185
List of Tables	187