

Construction of fuzz. nbers via CDF

prop 4: $F_x: \mathbb{R} \rightarrow \mathbb{R}$ is a CDF then

$$A(x) = \begin{cases} \frac{F_x(x)}{F_x(a)} & \text{if } x \leq a \\ \frac{1 - F_x(x)}{1 - F_x(a)} & \text{if } x \geq a \end{cases} \quad x, a \in \mathbb{R}$$

The choice of $a \in \mathbb{R}$ can be a measure of location.

eg. Uniform distribution

$$F(x) = \begin{cases} 0 & \text{for } x < a \\ \frac{x-a}{b-a} & \text{for } a < x < b \\ 1 & \text{for } x > b \end{cases}$$

Uniform : mean : $(a+b)/2$
variance : $(b-a)^2/12$

To get a fuzzy number "close to μ ", we have:

$$A(x) = \begin{cases} 2F(x) & \text{if } x \leq \mu \\ 2(1 - F(x)) & \text{if } x \geq \mu \end{cases} \quad x \in \mathbb{R}$$

(membership pct. of fuzzy x)

