A Multi-Level Multi-Objective Quadratic Programming Problem with Fuzzy Parameters on Objective Functions

O.E.Emam. A.M.Abdo. N.M. Bekhit.

Information Systems Department, Faculty of Computers and Information, Helwan University, Cairo, Egypt.

Emam_o_e@yahoo.com
Amanyabdo_80@yahoo.com
Bekhit.n.m@gmail.com

ABSTRACT
This paper proposes an algorithm to solve multi-level multi-objective quadratic programming problems with fuzzy parameters in the objective functions. This algorithm uses the tolerance membership function concepts and multi-objective optimization at each level to develop a fuzzy Max-Min decision model for generating satisfactory solutions after applying linear ranking methods on trapezoidal fuzzy numbers in the objective functions. An illustrative example is included to explain the results.

Keywords
Multi-Level Programming, Trapezoidal Fuzzy Numbers, Linear Ranking Methods, Fuzzy approach.

Academic Discipline And Sub-Disciplines
Computers & Technology
Management & Information Technology

TYPE (METHOD/APPROACH)
Multi-Objective Non-linear Programming, Fuzzy programming techniques, Quadratic programming.

1. INTRODUCTION
Multi-level programming (MLP) techniques are developed to solve decentralized problems that contain multiple decision-makers in hierarchical organization, where each unit or department independently seeks its own interest, but is affected by the actions of other units through externalities. Three-level programming is a class of Multi-level programming problem in which there are three independent decision-makers. The field of multi-level programming which defines the art and science of making such decisions studied in [2, 3, and 4].

Fuzzy approach uses the concept of tolerance membership to develop a fuzzy max-min decision model for generating Pareto optimal (satisfactory) solutions [1 and 3].

In [3] Osman et al. presented the concepts of tolerance membership function and multi-objective optimization at each level to develop a fuzzy max-min decision model for generating (satisfactory) solutions for three-level multi-objective programming problems.

Recently several linear or nonlinear programming problems with fuzzy parameters on objective functions and their solution methods have been presented, such as, in [4, 5, 6, 7, 8, 9, 10, and 11]. In [4] Under the rules of simplex technique and the operations on trapezoidal fuzzy numbers, Emam et al., suggested a new solution method to solve bi-level linear fractional integer programming problem with trapezoidal fuzzy numbers in the objective functions of the two levels. In [5] Dashetal. aimed to present a method in which a fuzzy multi-objective nonlinear programming problem is reduced to crisp using ranking function and then the crisp problem is solved by fuzzy programming technique. In [6] Nasseri defined a quadratic programming problem with trapezoidal and/or triangular fuzzy numbers in the cost coefficients, constraint coefficients, and right-hand sides then used linear ranking method to solve the problem.

2. PROBLEM FORMULATION AND SOLUTION CONCEPT
Let \( x_i \in \mathbb{R}^n, (i = 1, 2, 3) \), be a vector of variables which indicates the first decision level’s choice, the second decision level’s choice and the third decision level’s choice and \( f_i : \mathbb{R}^n \rightarrow \mathbb{R}^n, (i = 1, 2, 3) \), be the first level objective function, the second level objective function and the third level objective function, respectively. Assume that the first level decision maker is (FLDM), the second level decision maker is (SLDM) and the third level decision maker is (TLDM). \( N_1, N_2 \), and \( N_3 \) are the number of objectives, respectively. Let \( G \) be the feasible set of choices \( \{(x_1, x_2, x_3)\} \). Therefore at (MLMOQPP) with fuzzy parameters in the objective functions may be formulated as follows:
\[\text{[1st level]}\]
\[
\max F_1(x, \tilde{q}, \tilde{c}) = \max_{x_1} \left[ \left( \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \tilde{q}_{ij} x_{ij} + \sum_{j=1}^{n} \tilde{c}_{ij} x_{ij} \right) \right], \ldots, \max_{x_{N_1}} \left[ \left( \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \tilde{q}_{ij} x_{ij} + \sum_{j=1}^{n} \tilde{c}_{ij} x_{ij} \right) \right]
\]

Where \(x_2, x_3\) solve

\[\text{[2nd level]}\]
\[
\max F_2(x, \tilde{q}, \tilde{c}) = \max_{x_2} \left[ \left( \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \tilde{q}_{ij} x_{ij} + \sum_{j=1}^{n} \tilde{c}_{ij} x_{ij} \right) \right], \ldots, \max_{x_{N_2}} \left[ \left( \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \tilde{q}_{ij} x_{ij} + \sum_{j=1}^{n} \tilde{c}_{ij} x_{ij} \right) \right]
\]

Where \(x_3\) solves

\[\text{[3rd level]}\]
\[
\max F_3(x, \tilde{q}, \tilde{c}) = \max_{x_3} \left[ \left( \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \tilde{q}_{ij} x_{ij} + \sum_{j=1}^{n} \tilde{c}_{ij} x_{ij} \right) \right], \ldots, \max_{x_{N_3}} \left[ \left( \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \tilde{q}_{ij} x_{ij} + \sum_{j=1}^{n} \tilde{c}_{ij} x_{ij} \right) \right]
\]

Subject to:
\[G: \{ (\bar{x}) | g_l(\bar{x}) \leq 0, l = 1, 2, \ldots, m \}, \bar{x} = (x_1, x_2, x_3) \in \mathbb{R}^{n_1+n_2+n_3}\]

Where \(F_i(\bar{x}, \tilde{q}, \tilde{c})\) is a multi-level multi-objective quadratic programming problem with fuzzy parameters in the objective functions.

\text{Definition 1 [3]:}
Let \(G_1, G_2, G_3\) be the feasible regions of FLDM, SLDM and TLDM, respectively. For any \((x_1 \in G_1 = (x_1, x_2, x_3) / \in G_1)\) given by FLDM, and \((x_2 \in G_2 = (x_2, x_3) / \in G_2)\) given by SLDM, if the decision-making variable \((x_3 \in G_3 = (x_3) / \in G_3)\) is the optimal solution of the TLDM, then \((x_1, x_2, x_3)\) is a feasible solution of the (MLMOQPP) with fuzzy parameters in the objective functions.

\text{Definition 2[3]:}
If \((x_1^*, x_2^*, x_3^* )\) is a feasible solution of the (MLMOQPP) with fuzzy parameters in the objective functions (1)-(4); no other feasible solution \((x_1, x_2, x_3) \in G\) exists, such that \(f_i(x_1^*, x_2^*, x_3^*) \leq f_i(x_1, x_2, x_3)\) with at least one \((i = 1, 2, \ldots, K_i)\); so \((x_1^*, x_2^*, x_3^*)\) is the optimal solutions of the (MLMOQPP) with fuzzy parameters in the objective functions.

\text{3. RANKING METHOD}
To solve (MLMOQPP) with fuzzy parameters in the objective functions a linear ranking method technique is used to convert fuzzy number form into equivalent crisp form.

\text{Definition 3.1[10]}:
If \(\hat{A} = (a, b, c, d) \in F(\mathbb{R})\), then a linear ranking function is defined as \(\hat{R}(\hat{A}) = a + b + \frac{1}{2}(d - c)\)

\text{Definition 3.2[10]}:
\(\hat{A} = (a_1, b_1, c_1, d_1), \hat{B} = (a_2, b_2, c_2, d_2)\) are two trapezoidal fuzzy numbers and \(x \in \mathbb{R}\). Ranking function is a convenient method for comparing the fuzzy numbers which is a map from \(F(\mathbb{R})\) into the real line. So, the orders on \(F(\mathbb{R})\) as follow:
1. \(\hat{A} \geq \hat{B}\) if and only if \(\hat{R}(\hat{A}) \geq \hat{R}(\hat{B})\).
2. \(\hat{A} > \hat{B}\) if and only if \(\hat{R}(\hat{A}) > \hat{R}(\hat{B})\).
3. \(\hat{A} = \hat{B}\) if and only if \(\hat{R}(\hat{A}) = \hat{R}(\hat{B})\).

Where \(\hat{A} = \hat{B}\) are in \(F(\mathbb{R})\).
Now after applying linear ranking method the problem will be formulated as follow:
[1st level]

\[
\max_{x_1} F_1(x_1, x_2, x_3) = \max_{x_1} \left[ \left( \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} q_{ij} x_i x_j + \sum_{j=1}^{n} C_j x_j \right) \right] \quad (6)
\]

Where \( x_2, x_3 \) solve

[2nd level]

\[
\max_{x_2} F_2(x_1, x_2, x_3) = \max_{x_2} \left[ \left( \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} q_{ij} x_i x_j + \sum_{j=1}^{n} C_j x_j \right) \right] \quad (7)
\]

Where \( x_3 \) solves

[3rd level]

\[
\max_{x_3} F_3(x_1, x_2, x_3) = \max_{x_3} \left[ \left( \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} q_{ij} x_i x_j + \sum_{j=1}^{n} C_j x_j \right) \right] \quad (8)
\]

Subject to:

\[
G: \{g_i(\bar{x}) \leq 0, i = 1, 2, \ldots, m\}, \bar{x} = (x_1, x_2, x_3) \in \mathbb{R}^{n_1+n_2+n_3} \quad (4)
\]

4. FUZZY APPROACH FOR SOLVING (MLMOQPP)

To solve the (MLMOQPP) by using fuzzy approach, first the satisfactory solution that is acceptable for the FLDM is obtained, then the FLDM’s decision variables and goals with some leeway are given to the SLDM to seek the satisfactory solution according to him/her, then the SLDM’s decision variables and goals with some leeway are given to the TLDM to seek the satisfactory solution according to him/her and finally to arrive at the solution which is closest to the optimal solution of the FLDM.[3]

4.1. The problem of the FLDM.

The problem of the FLDM is solved individually: FLDM’s optimal solution is achieved by applying the following steps, firstly obtaining the best and the worst solutions of the problem

\[
( f_{11}^*, \ldots, f_{1k}^* ) ( f_{11}^*, \ldots, f_{1k}^* ) \quad (9)
\]

Second Using the value of \( ( f_{1k}^*, f_{1k}^* ) \) to build membership functions as follows:

\[
\mu_{f_{1k}}(f_{1k}(\bar{x})) = \begin{cases} 
1 & \text{if } f_{1k}(\bar{x}) > f_{1k}^* \\
\frac{f_{1k}(\bar{x}) - f_{1k}^-}{f_{1k}^* - f_{1k}^-} & \text{if } f_{1k}^- \leq f_{1k}(\bar{x}) \leq f_{1k}^* \\
0 & \text{if } f_{1k} \geq f_{1k}(\bar{x}) \\
\end{cases} \quad (10)
\]

Third by solving the Tchebycheff problem as follow:
Max \lambda,

Subject to:

\[ x \in G, \]
\[ \mu_{f_k} (f_k (x)) \geq \lambda, k = 1,2,\ldots N, \]
\[ \lambda \in [0,1] \]

Whose solution is assumed to be: \[ [x_1^F, x_2^F, x_3^F, f_k^F, k = 1,2,\ldots N, \lambda^F] \]

(satisfactory level).

Now the SLDM and TLDM do the same action like the FLDM till they obtains their optimal solutions as

\[ [x_1^S, x_2^S, x_3^S, f_{2q}^S, q = 1,2,\ldots N, \beta^S] \] and \[ [x_1^S, x_2^S, f_{2q}^S, r = 1,2,\ldots N, \gamma^S] \]

Now the solution of the three level decision makers is disclosed. However, three solutions are usually different because of nature between three levels objective functions.

The FLDM knows that using the optimal decisions \( x_1^F \) as a control factors for the SLDM are not practical. It is more reasonable to have some tolerance that gives the SLDM an extent feasible region to search for his/her optimal solution, and reduce searching time or interactions, also the SLDM do the same action with the TLDM. In this way, the range of decision variables \( x_1^F, x_2^S \) with maximum tolerance \( t_1, t_2 \) and the following membership function specify \( x_1^F, x_2^S \) as:

\[
\mu_{x_1} (x_1) = \begin{cases} 
\frac{x_1 - (x_1^F - t_1)}{t_1}, & x_1^F - t_1 \leq x_1 \leq x_1^F \\
\frac{(x_1^F + t_1) - x_1}{t_1}, & x_1 \leq x_1^F + t_1 
\end{cases} 
\]

(12)

\[
\mu_{x_2} (x_2) = \begin{cases} 
\frac{x_2 - (x_2^S - t_2)}{t_2}, & x_2^S - t_2 \leq x_2 \leq x_2^S \\
\frac{(x_2^S + t_2) - x_2}{t_2}, & x_2 \leq x_2^S + t_2 
\end{cases} 
\]

(13)

The FLDM goal may be reasonably consider all \( f_k \geq f_k^F, k = 1,2,\ldots N_1 \) are absolutely acceptable and \( f_k < f_k^F \) \( k = 1,2,\ldots N_1 \) are absolutely unacceptable, and that the preference with\( f_k^F, f_k^F, k = 1,2,\ldots N_1 \) is linearly increasing. This is due to the fact that the SLDM obtained the optimum at \( (x_1^S, x_2^S, x_3^S) \) which in turn provides the FLDM the objective function values \( f_k^F \), makes any \( f_k^F, f_k^F, k = 1,2,\ldots N_1 \), unattractive in practice. The following membership functions of the FLDM can be stated as

\[
\mu_{f_k} (f_k (x)) = \begin{cases} 
1, & \text{if } f_k (x) > f_k^F(x) \\
\frac{f_k (x) - f_k^F (x)}{f_k^F (x) - f_k (x)}, & \text{if } f_k^F (x) \leq f_k (x) \leq f_k (x) \\
0, & \text{if } f_k (x) \geq f_k^F (x) 
\end{cases} 
\]

(14)

Second, the SLDM goal may reasonably consider all \( f_{2q} \geq f_{2q}^S, q = 1,2,\ldots N_2 \) are absolutely acceptable and \( f_{2q} < f_{2q}^F = f_{2q} (x_1^T, x_2^T, x_3^T), q = 1,2,\ldots N_2 \) are absolutely unacceptable, and that the preference with\( f_{2q}^S, f_{2q}^F, q = 1,2,\ldots N_2 \) is linearly increasing. This is due to the fact that the SLDM obtained the optimum at \( (x_1^T, x_2^T, x_3^T) \) which in turn provides the SLDM the objective function values \( f_{2q}^S \), makes any \( f_{2q}^F, f_{2q}^F, q = 1,2,\ldots N_2 \), unattractive in practice. The following membership functions of the SLDM can be stated as

\[
\mu_{f_k} (f_k (x)) = \begin{cases} 
1, & \text{if } f_k (x) > f_k^F(x) \\
\frac{f_k (x) - f_k^F (x)}{f_k^F (x) - f_k (x)}, & \text{if } f_k^F (x) \leq f_k (x) \leq f_k (x) \\
0, & \text{if } f_k (x) \geq f_k^F (x) 
\end{cases} 
\]
increasing. This is due to the fact that the TLDM obtained the optimum at \((x^1_1, x^T_2, x^T_3)\) which in turn provides the SLDM the objective function values \(f'_{2q}\), makes any \(f'_{2q}, f'_{2q}, q = 1, 2, \ldots, N_2\), unattractive in practice. The following membership functions of the SLDM can be stated as

\[
\mu_{f_{2q}}[f_{2q}(\bar{x})] = \begin{cases} 
1 & \text{if } f_{2q} > f'_{2q}(x) \\
\frac{f_{2q}(\bar{x}) - f'_{2q}(x)}{f'_{2q} - f_{2q}} & \text{if } f'_{2q} \leq f_{2q}(x) \leq f'_{2q} \\
0 & \text{if } f_{2q}(x) \geq f'_{2q}
\end{cases}
\] (15)

Third, the TLDM may be willing to build a membership function for his/her objective functions, so that he/she can rate the satisfaction of each potential solution. In this way, the TLDM has the following membership functions for his/her goals:

\[
\mu_{f_{3r}}[f_{3r}(\bar{x})] = \begin{cases} 
1 & \text{if } f_{3r} > f'_{3r}(x) \\
\frac{f_{3r}(\bar{x}) - f'_{3r}(x)}{f'_{3r} - f_{3r}} & \text{if } f'_{3r} \leq f_{3r}(x) \leq f'_{3r} \\
0 & \text{if } f_{3r}(x) \geq f'_{3r}
\end{cases}
\] (16)

Finally, in order to generate the satisfactory solution, which is also a Pareto optimal solution with overall satisfaction for all DMs, the Tchebycheff problem can be solved as follow:

\[
\text{Max } \delta
\]

Subject to:
\[
l \in G,
\]

\[
\mu(x_i) \geq \delta, \\
\mu_{f_{ik}}[f_{ik}(\bar{x})] \geq \delta, (k = 1, 2, \ldots, N_1), \\
\mu_{f_{2q}}[f_{2q}(\bar{x})] \geq \delta, (q = 1, 2, \ldots, N_2), \\
\mu_{f_{3r}}[f_{3r}(\bar{x})] \geq \delta, (r = 1, 2, \ldots, N_3), \\
\delta \in [0, 1].
\]

5. AN ALGORITHM

In this section an algorithm is presented to solve (MLMOQPP) with fuzzy parameters in the objective functions, the algorithm is illustrated in the following series steps:

Step 1: Compute \(\text{Re}(\tilde{A})\) for all the coefficients of the (MLMOQPP) with fuzzy number in the objective functions (1) - (3), where \(\tilde{A}\) is a trapezoidal fuzzy number.

Step 2: Convert the (MLMOQPP) with fuzzy number in the objective functions (1) - (3) from the fuzzy form to the crisp form.

Step 3: Formulate the (MLMOQPP) (6) - (8).

Step 4: Use fuzzy approach to solve the (MLMOQPP).

Step 5: The FLDM finds the individual best solutions \(f'_{ik}\) and individual worst \(f_{ik}\) for each objective of the FLDM.

Step 6: State membership functions of the FLDM, \(\mu_{f_{ik}}[f_{ik}(\bar{x})]\)

Step 7: Solve the Tchebycheff problem of the FLDM.

Step 8: Obtain satisfactory level of FLDM \(x^F_1, x^F_2, x^F_3, f_{ik}^F, k = 1, 2, \ldots, N, \tilde{x}^F\).

Step 9: The SLDM finds the individual best solutions \(f'_{2q}\) and individual worst \(f_{2q}\) for each objective of the SLDM.
Step 10: State membership functions of the SLDM, $\mu_{f_{2q}}(\bar{y})$.

Step 11: Solve the Tchebycheff problem of the SLDM.

Step 12: Obtain satisfactory level of SLDM $\{x^1_1, x^2_1, x^3_1, f^1_2, q = 1, 2, \ldots, N, \beta \}$. 

Step 13: The TLDM finds the individual best solutions $f^*_q$ and individual worst $f^*_{3q}$ for each objective of the TLDM.

Step 14: State membership functions of the TLDM $\mu_{f_{3q}}(\bar{y})$.

Step 15: Solve the Tchebycheff problem of the TLDM.

Step 16: Obtain satisfactory level of TLDM $\{x^1_1, x^2_1, x^3_1, f^1_2, q = 1, 2, \ldots, N, \gamma \}$. 

Step 17: Set $t_1, t_2$, then calculate $\mu_{x_1}(x_1), \mu_{x_2}(x_2)$.

Step 18: State membership function $\mu_{f_{1k}}(\bar{y}), \mu_{f_{2q}}(\bar{y}), \mu_{f_{3r}}(\bar{y})$.

Step 19: Solve the Tchebycheff problem for all decision makers problem.

Step 20: If $\delta < 0.5$, decrease tolerance value $t_1, t_2$, then go to step 17, otherwise go to step 21.

Step 21: A compromise solution $X^0$ of the (MLMOQP) problem is obtained and $\delta$ is overall satisfaction for all decision makers.

5.1. A flowchart:
A flowchart to explain the suggested algorithm is described as follow:
Fig1: An algorithm for solving the (MLMOQPP) with fuzzy number in the objective functions.
6. NUMERICAL EXAMPLE

[1st level]

\[
\max_{x_1} F_1(x_1, x_2, x_3) = \max_{x_1} [3(1,3,2,4)x_1^2 + x_2^2 + x_3, \ 4(1,2,4,1)x_1^2 + 3x_3^2]
\]

Where \(x_2, x_3\) solves

[2nd level]

\[
\max_{x_2} F_2(x_1, x_2, x_3) = \max_{x_2} [x_1^2 + 3x_2^2, \ 2x_1^2 + (2,4,6,8)x_2^2 + 3x_3]
\]

Where \(x_3\) solves

[3rd level]

\[
\max_{x_3} F_3(x_1, x_2, x_3) = \max_{x_3} [x_1^2 + x_2 + 3(1,3,2,4)x_3^2, \ 2x_1^2 + x_2^2 + 2(3,4,5,6)x_3^2]
\]

Subject to

\[
(x_1, x_2, x_3) \in G = \{(x_1, x_2, x_3)
\mid
\begin{align*}
x_1 &+ x_2 + x_3 \leq 5 \\
x_1 &+ 2x_2 + x_3 \leq 10 \\
2x_1 &+ x_2 + x_3 \leq 14
\end{align*}
\}
\]

Firstly, by using equation (5) all the coefficients of the problem are computed so the problem is converted from the fuzzy form to the crisp form then the problem is formulated as follows:

[1st level]

\[
\max_{x_1} F_1(x_1, x_2, x_3) = \max_{x_1} [35x_1^2 + x_2^2 + x_3, \ 6x_1^2 + 3x_3^2]
\]

Where \(x_2\) solves

[2nd level]

\[
\max_{x_2} F_2(x_1, x_2, x_3) = \max_{x_2} [x_1^2 + 3x_2^2, \ 2x_1^2 + 7x_2^2 + 3x_3]
\]

Where \(x_3\) solves

[3rd level]

\[
\max_{x_3} F_3(x_1, x_2, x_3) = \max_{x_3} [x_1^2 + x_2 + 15x_3, \ 2x_1^2 + x_2^2 + 15x_3^2]
\]

Subject to

\[
(x_1, x_2, x_3) \in G = \{(x_1, x_2, x_3)
\mid
\begin{align*}
x_1 &+ x_2 + x_3 \leq 5 \\
x_1 &+ 2x_2 + x_3 \leq 10 \\
2x_1 &+ x_2 + x_3 \leq 14
\end{align*}
\}
\]

Secondly, by using fuzzy approach, the FLDM solves his/her problem as follows:

[1st level]

\[
\max_{x_1} F_1(x_1, x_2, x_3) = \max_{x_1} [35x_1^2 + x_2^2 + x_3, \ 6x_1^2 + 3x_3^2]
\]

Subject to

\[
(x_1, x_2, x_3) \in G = \{(x_1, x_2, x_3)
\mid
\begin{align*}
x_1 &+ x_2 + x_3 \leq 5
\end{align*}
\}
\]
\[
x_1 + 2x_2 + x_3 \leq 10 \\
2x_1 + x_2 + x_3 \leq 14
\]

By solving equation (9), \((f_{11}^*, f_{12}^*) = (375,150), (f_{21}^*, f_{22}^*) = (-.18,-.19)\), then equation (10) and then equation (11)

\[
\text{Max} \lambda,
\]

Subject to:
\[
(x_1, x_2, x_3) \in G,
\]
\[
\lambda \in [0.2],
\]
\[
15x_1^2 + x_2^2 + x_3 -375.18 \lambda \geq -1.8,
\]
\[
6x_1^2 + 3x_2^2 -150.19 \lambda \geq 0.19
\]
Whose solution is assumed to be:
\[
(x_1^*, x_2^*, x_3^*) = (2.60,0.67,1.23), (f_{11}^*, f_{12}^*) = (103.07,91.90), \lambda = 0.2
\]

The SLDL solves his/her problem exactly like FLDL as follow:

\[2^{\text{nd level}}\]

\[
\max f_2(x_1,x_2,x_3) = \max_x [3x_1^2 + 3x_2^2] , \quad 2x_1^2 + 7x_2^2 + 3x_3]
\]

Subject to:
\[
(x_1, x_2, x_3) \in G = \{(x_1, x_2, x_3)
\]
\[
x_1 + x_2 + x_3 \leq 5 \\
x_1 + 2x_2 + x_3 \leq 10 \\
2x_1 + x_2 + x_3 \leq 14
\]

\[
(f_{21}^*, f_{22}^*) = (75,175), (f_{21}^*, f_{22}^*) = (-0.16,-0.19)
\]

\[
\text{Max} \beta,
\]

Subject to :
\[
(x_1, x_2, x_3) \in G,
\]
\[
\beta \in [0.0.1],
\]
\[
x_1^2 + 3x_2^2 - 75.16 \beta \geq -0.16
\]
\[
2x_1^2 + 13x_2^2 + 3x_3 -175.19 \beta \geq -0.19
\]
Whose solution is assumed to be:
\[
(x_1^*, x_2^*, x_3^*) = (1.74,1.23,0.39), (f_{31}^*, f_{32}^*) = (7.56,17.81), \beta = 0.1
\]

The TLDM solves his/her problem exactly like SLDMs follow:

\[3^{\text{rd level}}\]

\[
\max f_3(x_1,x_2,x_3) = \max_x [2x_1 + x_2 + 15x_3^2] , \quad 2x_1^2 + x_2^2 + 15x_3^2]
\]

Subject to:
\[
(x_1, x_2, x_3) \in G = \{(x_1,x_2,x_3)
\]
\[
x_1 + x_2 + x_3 \leq 5 \\
x_1 + 2x_2 + x_3 \leq 10 \\
2x_1 + x_2 + x_3 \leq 14
\]

\[
(f_{31}^*, f_{32}^*) = (375,375), (f_{31}^*, f_{32}^*) = (0,0)
\]

\[
\text{Max} \gamma,
\]

Subject to :
\[
(x_1, x_2, x_3) \in G,
\]
\[ x_1 + x_2 + 15x_3 \geq 375 \gamma = 0 \]
\[ 2 \cdot x_1^2 + x_2^2 + 15x_3^2 \gamma = 0 \]
\[ \gamma \in [0.01] \}

Whose solution is assumed to be:
\[ \left( x_1^T, x_2^T, x_3^T \right) = (0.70, 1.23, 1.57); \left( f_{11}^T, f_{12}^T \right) = (38.90, 39.46), \gamma = 0.1 \]

Finally
1- Assume the FLDM’s control decision is around 0 with tolerance 1.
2- Assume the SLM’s control decision is around 0 with the tolerance 1.
3- By using (12)-(17) the Chebycheff problem can be solved as follow:

Max $\delta$.
Subject to:
\[ (x_1, x_2, x_3) \in G, \]
\[ x_1 - \delta \geq 1.6 \]
\[ -x_1 - \delta \geq -3.6 \]
\[ x_2 - \delta \geq 0.23 \]
\[ -x_2 - \delta \geq -2.23 \]
\[ 15x_1^2 + x_2^2 + x_3 + 55.76 \delta \geq 47.31 \]
\[ 6x_1^2 + 3x_2^2 + 19.2 \delta \geq 22.70 \]
\[ x_1^2 + 3x_2^2 + 5.4 \delta \geq 8.1 \]
\[ 2x_1^2 + 7x_2^2 + 3x_3 + 2.54 \delta \geq 20.35 \]
\[ x_1 + x_2 + 15x_3^2 - 33.64 \delta \geq 5.25 \]
\[ 2x_1^2 + x_2^2 + 15x_3^2 - 29.62 \delta \geq 9.84 \]
\[ \delta \in [5.1] \}

Whose is Compromise solution $X^0 = (2.46, 1.09, 1.43), \delta = 0.87$.
\[ (f_{11}^0, f_{12}^0) = (93.39, 39.87) \]
\[ (f_{21}^0, f_{22}^0) = (96.1, 24.70) \]
\[ (f_{31}^0, f_{32}^0) = (34.22, 43.96) \]

7. CONCLUSION

This paper proposed an algorithm to solve Multi-level multi-objective Quadratic programming problem, with fuzzy parameters in the objective functions. This algorithm used the concepts of tolerance membership function and multi-objective optimization at each level to develop a fuzzy Max-Min decision model for generating satisfactory solution after applying linear Ranking Method on trapezoidal fuzzy numbers in the objective function. This algorithm can be applied to problems when the fuzzy numbers in the constraint or in both the objective function and the constraint

REFERENCE


Osama E. Emam is Associate professor of information systems at Faculty of Computer Science and Information, Helwan University. He received the Ph.D. degree in operations research at Helwan University. His research interest in the multi-level

Amany M. Abdo is lecturer of the Department of Information Systems at Helwan University, where she has been since 1996. She received a B.S.c from Helwan University in 2000, and an M.S.c from the Faculty of Computers and Information at Helwan in 2004. She received her Ph.D. in Information Systems from Helwan University in 2010. Her research interests center on improving the understanding, design, and performance of information systems, mainly through the application of data mining, databases, and performance evaluation.

Noha M. Bekhit is a Demonstrator at New Cairo Academy, Higher Institute for computer science and information systems also was Demonstrator at El Salam higher institute for Engineering and technology (S.H.I). She is a Postgraduate Student and Research Assistant in in the Faculty of Computers and Information, Helwan University where she received her bachelor degree in Information Systems. Her research interests are in fuzzy multi-level.