

# Definition of the Choquet integral with respect to fuzzified fuzzy measure

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**Definition 1** Let  $\Omega = \{\omega_1, \dots, \omega_n\}$  be a nonempty finite set,  $B_1, \dots, B_{2^n-1}$  be all its nonempty subsets,  $\mu_F$  be a fuzzified fuzzy measure on  $\Omega$ , and  $F : \Omega \rightarrow \mathcal{F}_N([0, 1])$ ,  $F(\omega_i) = H_i$ ,  $i = 1, \dots, n$  be a FNV-function. *The Choquet integral of  $F$  with respect to fuzzified fuzzy measure  $\mu_F$  is defined as a fuzzy number  $H$  with a membership function given for any  $h \in [0, 1]$  by*

$$H(h) = \max \left\{ \min \{ H_1(h_1), \dots, H_n(h_n), \mu_F(B_{(1)}) (\mu_1), \dots, \mu_F(B_{(n)}) (\mu_n) \} \mid \right. \\ \left. h = (C) \int_{\Omega} f d\mu, \text{ where } f : \Omega \rightarrow [0, 1] \text{ such that } f(\omega_i) = h_i, \right. \\ \left. i = 1, \dots, n, \text{ and } \mu \text{ is a fuzzy measure on } \Omega \text{ such that } \mu(B_{(i)}) = \mu_i, \right. \\ \left. i = 1, \dots, n, \text{ where } (i) \text{ is a permutation such that } h_{(1)} \leq \dots \leq h_{(n)}, \right. \\ \left. \text{and } B_{(i)} = \{\omega_{(i)}, \dots, \omega_{(n)}\} \right\}.$$