

A Fuzzy Residual Network Approach to Minimum Cost Flow Problem with Fuzzy Parameters

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ABSTRACT

The Minimum Cost Flow (MCF) problem has been defined as to determine a least cost shipment of a commodity through a network in order to satisfy demands at certain nodes from available supplies at other nodes. In this paper the minimum cost flow problem with fuzzy parameters is considered. Based on integer solution property of the problem, the Yager ranking indices can be calculated for fuzzy arc costs to change the fuzzy arc costs to crisp ones. Consequently the problem can be converted to a MCF problem with fuzzy arc capacities and fuzzy supply\demands. Then by defining the fuzzy residual network, the MCF algorithms are developed to solve this problem efficiently. In fact the aim of this paper is to consider the theoretical aspects of the problem, not numerical results of the presented algorithm. So the computational complexity of the proposed method is discussed.

Keywords: *Minimum cost flow problem; Fuzzy interval valued data; Complexity;*

1. INTRODUCTION

MCF problem represents a general form of network flow problems. It is also used to solve several real-world applicational problems and can be solved very efficiently by strongly polynomial algorithms [1]. MCF can be defined as follows. Let $G=(N,A)$ be a directed network with node set N , arc set A , a cost c_{ij} and a capacity u_{ij} associated with each arc $(i, j) \in A$. We associate with each node $i \in N$ a number $b(i)$ which indicates its supply or demand depending on whether $b(i)>0$ or $b(i)<0$. Node i is called a transshipment node if $b(i)=0$. The MCF problem can be stated as:

$$\text{Min.} \quad \sum_{(i,j) \in A} c_{ij} x_{ij} \quad (1-1a)$$

$$\text{s.t.} \quad \sum_{j \in N} x_{ij} - \sum_{j \in N} x_{ji} = b(i), \quad \forall i \in N \quad (1-1b).$$

$$0 \leq x_{ij} \leq u_{ij}, \quad \forall (i, j) \in A \quad (1-1c)$$

The objective is to minimize the total cost of shipment. Constraints (1-1b) represent the conservation of flows, and constraints (1-1c) represent the capacity constraints.

In general, the MCF problem also has some additional assumptions such as: (a) supplies, demands, and capacities must be integers; (b) the network is directed; (c) the supply\demands satisfy the condition $\sum_{i \in N} b(i) = 0$; and (d) the MCF problem has a feasible solution.

In actual practice including internet and other communication networks, the costs, capacities and

supply\demands of the network are generally vague or uncertain. This vagueness in parameters can arise in a number of ways. There are errors in determining the quantities, also in some situations variability and uncertainty within the network are such that the parameters are only known to lie within specified ranges, or may vary in time within these ranges. There are articles discussing the network flow problems where arc capacities are random variables. [2, 3, 4]. However probability distributions require either a priori predictable regularity or a posteriori frequency determination to construct. Moreover the premise that imprecision can be equated with randomness is questionable [5]. As an alternative, uncertain values can be represented by membership functions of the fuzzy set theory [6, 7]. In the literature, there are articles address fuzzy network flow problems. Dubois [8], Klein [9], and Yager [10] have studied the fuzzy shortest path problem. Okada and Soper [11] developed an algorithm based on the labeling method for a multicriteria shortest path to solve a shortest path problem. A number of no dominated paths are obtained and offered to the decision maker. Hernandez et al [12] proposed an algorithm for the shortest problem which can be applied in graphs with negative parameters and it can detect whether there are negative circuits. Tai and Kao [13] have considered network flow problem with only fuzzy arc costs. They solved this problem by converting it to a crisp one. Chanas and Kolodziejczyk [14] proved an equivalent theorem to the Ford and Fulkerson one concerning the classic task of maximum flow and proposed an algorithm for searching maximum flow in a network with fuzzy arc capacities. Diamond [15] proved a fuzzy maximum flow-minimum cut theorem and proposed an algorithm to solve maximum flow problem in a network with fuzzy number arc capacities. Shih and Lee [16] solved a multi-level minimum cost flow

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problem with fuzzy arc costs and fuzzy arc capacities via a modified fuzzy linear programming technique by Negi and Lee [17]. They converted the problem into a mixed integer linear programming problem. Their procedure is based on linear programming formulation of the problem, not on the network structure of it while there exist minimum cost flow algorithms based on the network structure of the problem which are much more efficient than the linear programming based ones [1]. Ghatee and Hashemi [18] converted the fully fuzzified MCFP into three crisp problems solvable in polynomial time using a ranking function which is a total order. They proposed ranking function-based solutions using Hukohara's difference for mathematical modeling of flows, and by combining the two procedures; they used existing combinatorial algorithms to solve the fully fuzzified minimal cost flow problem. Ghatee et al [19] also proposed the Preemptive priority-based algorithms for the minimal cost flow problem (MCFP) with fuzzy link costs, say fuzzy MCFP. With respect to the most possible case, the worst case and the best case, they converted the fuzzy MCFP into a 3-objective MCFP. Applying a lexicographical ordering on the objective functions of derived problem, they provided two algorithms to find the preemptive priority-based solution(s), namely p-successive shortest path algorithm and p-network simplex algorithm. In their proposed techniques 3 problems should be solved. In [20, 21, 22] Ghatee and Hashemi deal with fuzzy quantities and relations in multi-objective minimum cost flow problem. When t-norms and t-conorms are available, they used the goal programming to minimize the deviation among the multiple costs of fuzzy flows and the given targets while the fuzzy supplies and demands are satisfied. They used a scheme based on genetic algorithm together with fuzzy minimum cost flow problem. In [23, 24] Ghatee ET. Al. deal with imprecise network problems and in [25] they investigate the fuzzy generalized minimal cost flow problem. In none of the above mentioned papers the fuzzy residual network has been used. In this paper we consider MCF problem with fuzzy arc costs, fuzzy arc capacities and fuzzy supply\demands which is more general than the model of Shih and Lee [16] where supply/demands are not considered as fuzzy numbers. Our procedure is more general than the model of Tai and Kao [13] too, where only arc costs are considered fuzzy. Then by defining the fuzzy residual network, we adapt the MCF algorithms to solve the MCF problem with fuzzy parameters more efficiently than Ghatee and Hashemi [22] where it is necessary to solve 3 problems using combinatorial procedures which are not as efficient as residual network based minimum cost flow algorithms [1] in terms of complexity. The rest of the paper is organized as follows. In section 2, the fuzzy MCF problem is formulated. In section 3 the transformation of the fuzzy arc costs to crisp ones is presented. In section 4 some useful definitions and results

about fuzzy numbers are discussed. In section 5 the fuzzy residual network which is the main contribution of this work is introduced and it is used to develop fuzzy MCF algorithms for solving the MCF problem with fuzzy arc capacities and fuzzy supply\demands. A numerical example is presented to show the performance of the algorithm. The last section ends the paper with conclusion and some suggestions for further research.

2. FUZZY MINIMUM COST FLOW PROBLEM

In many actual situations, the arc capacities, arc costs and supply\demands of a flow network are vague and must be considered as fuzzy numbers, thus the fuzzy MCF problem can be formulated as:

$$\text{Min.} \quad \sum_{(i,j) \in A} \tilde{c}_{ij} x_{ij} \quad (2-1a)$$

$$\text{s.t.} \quad \sum_{j \in N} x_{ij} - \sum_{j \in N} x_{ji} = \tilde{b}(i), \forall i \in N \quad (2-1b).$$

$$0 \leq x_{ij} \leq \tilde{u}_{ij}, \forall (i, j) \in A \quad (2-1c)$$

Where \tilde{c}_{ij} , \tilde{u}_{ij} , and \tilde{b}_i represent the fuzzy cost, fuzzy capacity of each arc $(i, j) \in A$, and fuzzy supply\demands of each node $i \in N$, respectively.

3. TRANSFORMATION OF FUZZY ARC COSTS TO CRISP ONES

Since the objective function of the problem (2-1) is a fuzzy number it cannot be minimized directly. To tackle this problem, one way is transforming the problem into multiple objectives. Buckley and Feuring [26] transformed the objective function of a fuzzy linear programming problem to a multiple objective programming problem which leads to 3 problems to be solved. As an alternative procedure the ranking methods can be used to convert the fuzzy numbers to crisp ones, which leads to only one problem to be solved. Many ranking methods concerning the dominance of fuzzy numbers have been proposed and discussed [27, 28-30, 31, 32]. We transform the fuzzy arc costs to crisp ones via the ranking method of [13] used by Tai and Kao. Given a convex fuzzy number \tilde{c} , the classical definition in area compensation is defined by:

$$I(\tilde{c}) = \int_0^1 .5(c_\alpha^l + c_\alpha^u) d\alpha.$$

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Where (c_α^l, c_α^u) is the α -level cut of \tilde{c} . This index is exactly the ranking index developed by Yager [32]. This ranking index has some useful properties.

3.1 Properties of the Yager's ranking index

- Yager method posses the properties of compensation, linearity and additivity.
- $I(\tilde{c})$ is the center of the mean value of the fuzzy number, \tilde{c} (see [31]).
- If $I(\tilde{A}) \leq I(\tilde{B})$, then \tilde{A} is dominated by \tilde{B} .
i.e. $\tilde{A} \leq \tilde{B}$, moreover $\min\{\tilde{A}, \tilde{B}\} = \tilde{A}$.
- If $\tilde{R} = a\tilde{S} + b\tilde{T}$ and $\tilde{W} = c\tilde{U} - d\tilde{V}$, where a, b, c, and d are constants, then
 $I(\tilde{R}) = aI(\tilde{S}) + bI(\tilde{T})$ and
 $I(\tilde{W}) = cI(\tilde{U}) - dI(\tilde{V})$.

To verifying these properties the interested reader is referred to [32]. Based on these properties the fuzzy arc costs of a fuzzy MCF problem can be transformed to crisp ones, by considering $I(\tilde{c}_{ij})$ as the cost of arc $(i, j) \in A$. After this transformation we have a MCF problem with fuzzy arc capacities and fuzzy supply/demands.

4. FUZZY ARC CAPACITIES AND FUZZY SUPPLY/DEMANDS

In the following subsections we show that a fuzzy number is characterized by its level sets which are compact intervals. This means that any algorithm which is proposed to solve the MCF problem with interval valued parameters can be used to solve a MCF with fuzzy number parameters. So in this paper, we consider the interval valued numbers to represent the fuzzy parameters. Thus given a network $G=(N,A)$, suppose that the capacity function u , class of flows f , and the supply/demands are known only to fall within specific ranges expressed as compact intervals, that is for each arc $e \in A$, $u(e) = [l_u(e), r_u(e)]$ and $f(e) = [l_f(e), r_f(e)]$ are the fuzzy capacity and fuzzy flow of arc $e \in A$ respectively, and $b(i) = [l_b(i), r_b(i)]$ is the fuzzy supply/demand of node $i \in N$. Since we should work with interval valued data, some useful definitions and descriptions of the interval arithmetic are presented in the next subsection.

4.1 Interval Arithmetic

Let F denote the class of nonempty compact intervals $A = [l_A, r_A]$ on $[0, \infty)$. If $l_A = r_A = a$, the interval A is defined by the real number a . The addition in F is defined as: $A + B = [l_A + l_B, r_A + r_B]$, $A, B \in F$. There is no additive inverse in F , but there is a cancellation law: $A + B = A + C \Rightarrow B = C$. If $r_A - l_A \leq r_B - l_B$ and $l_A \leq l_B$ then the equation $A + X = B$ has a unique solution $X \in F$ which is represented by $X = B \ominus_H A$ which is known as Hukuhara difference [35].

Let $A = [l_A, r_A]$ and $B = [l_B, r_B]$ be two compact intervals. Then $A \leq B$ if $l_A \leq l_B$ and $r_A \leq r_B$. The infimum $A \wedge B$ and the supremum $A \vee B$ are defined as:

$$A \wedge B = [\min\{l_A, l_B\}, \min\{r_A, r_B\}],$$

$$A \vee B = [\max\{l_A, l_B\}, \max\{r_A, r_B\}].$$

$$\text{If } A, B, C \in F, \text{ then } A + B \leq C \Rightarrow A \leq C.$$

The interested reader is referred to [8, 31, 33, 34] for more complete description of interval arithmetic.

4.2 Fuzzy Flows

An interval valued function f on A is said to be a flow in an interval valued capacity network $G = (N, A)$, if it satisfies the following condition:

$0 \leq f(e) \leq u(e)$, for each arc $e \in A$, that is $0 \leq l_f(e) \leq l_u(e)$, and $0 \leq r_f(e) \leq r_u(e)$; Consequently l_f and r_f are themselves flows corresponding to the capacities l_u and r_u respectively.

4.3 Representing the Fuzzy Numbers as Compact Intervals

A fuzzy number is defined as follows: U is a fuzzy number if all the level sets $[U]^\beta$, $0 \leq \beta \leq 1$, are compact intervals and there is at least one $z \in \mathfrak{R}$ such that $U(z)=1$. The infimum and supremum of two fuzzy numbers U and W is defined by using the extension principle as follows:

$$(U \wedge W)_{(t)} = \sup_{\min(r,s)=t} \min\{U(r), W(s)\},$$

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$$(U \vee W)_{(t)} = \sup_{\max(r,s)=t} \min\{U(r), W(s)\}.$$

The important feature is the relation between the operations on compact intervals and those on fuzzy numbers:
 For $0 \leq \beta \leq 1$: $[U \wedge W]^\beta = [U]^\beta \wedge [W]^\beta$ and $[U \vee W]^\beta = [U]^\beta \vee [W]^\beta$.

Moreover partial orders can be defined as follows: $U \leq W$ if $[U]^\beta \leq [W]^\beta$, for all $0 \leq \beta \leq 1$.

Addition of fuzzy numbers can be defined through the extension principle in terms of the level sets:
 $[U + W]^\beta = [U]^\beta + [W]^\beta = [l_U(\beta) + l_W(\beta), r_U(\beta) + r_W(\beta)]$, for $0 \leq \beta \leq 1$.

4.4 Stacking Theorem (Negoita and Ralescu [36])

Let $\{I_\beta : 0 \leq \beta \leq 1\}$ be a family of compact intervals satisfying:

- a. $I_\beta \in F$, for all $0 \leq \beta \leq 1$;
- b. $I_\beta \subseteq I_\alpha$, for all $0 \leq \alpha \leq \beta \leq 1$;
- c. $I_\beta = \bigcap_{i=1}^\infty I_{\beta_i}$, for any non decreasing sequence $\beta_i \rightarrow \beta$ in $[0,1]$.

Then there is a fuzzy number U such that $[U]^\beta = I_\beta$. conversely the level sets of U satisfy these conditions.

Since a fuzzy number is characterized by its level sets which are compact intervals, any algorithm which is proposed to solve the MCF problem with interval valued capacities and supply\demands can be used to solve a MCF with fuzzy number arc capacities and supply\demands.

5. THE FUZZY RESIDUAL NETWORK

All the MCF algorithms which are based on the network structure of the problem rely on the concept of the residual network. For the crisp structure, the residual network $G(x)$ corresponding to a flow x is defined as follows: Each arc $(i, j) \in A$ is replaced with two arcs (i,j) and (j,i) . The arc (i,j) has cost c_{ij} and residual capacity $r_{ij} = u_{ij} - x_{ij}$, and arc (j,i) has cost $-c_{ij}$ and residual

capacity $r_{ji} = x_{ij}$. The residual network consists only of arcs with positive residual capacity.

For a MCF problem with fuzzy parameters, we define two fuzzy residual networks $G_l(f)$ and $G_r(f)$ for $G=(N,A)$ in which the arc capacities and supply\demands are fuzzy numbers and so is the flow f . i.e.

$$[u(e)]^\beta = [l_u(e, \beta), r_u(e, \beta)],$$

$$[f(e)]^\beta = [l_f(e, \beta), r_f(e, \beta)] \quad , \text{and}$$

$$[b(i)]^\beta = [l_b(i, \beta), r_b(i, \beta)] \text{ as follows:}$$

If $r_f(e, \beta) < r_u(e, \beta)$, for arc $e \in A$, add arc e to $G_r(f, \beta)$ with cost $I(\tilde{c}_e)$ and residual capacity $v_r(e, \beta) = r_u(e, \beta) - r_f(e, \beta)$; and if $r_f(e, \beta) > 0$, then add arc $-e$ to $G_r(f, \beta)$ with cost $-I(\tilde{c}_e)$ and residual capacity $v_r(-e, \beta) = r_f(e, \beta)$.

If $l_f(e, \beta) < l_u(e, \beta)$, for arc $e \in A$, add arc e to $G_l(f, \beta)$ with cost $I(\tilde{c}_e)$ and capacity $v_l(e, \beta) = l_u(e, \beta) - l_f(e, \beta)$; and if $l_f(e, \beta) > 0$, then add arc $-e$ to $G_l(f, \beta)$ with cost $-I(\tilde{c}_e)$ and capacity $v_l(-e, \beta) = l_f(e, \beta)$.

We should assume that $\sum_i l_b(i, \beta) = 0$, and $\sum_i r_b(i, \beta) = 0$, for all $0 \leq \beta \leq 1$.

Now the fuzzy minimum cost flow algorithm can be developed.

5.1 Fuzzy Minimum Cost Flow Algorithm

We adopt the successive shortest path algorithm to work with fuzzy arc capacities, fuzzy arc costs, and fuzzy supply\demands. Using similar modification any other minimum cost flow algorithm such as primal-dual, out-of-kilter, and relaxation can be developed to solve the problem.

Algorithm Fuzzy successive shortest path
 begin

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set $\pi(i) = \pi_l(i) = \pi_r(i) = 0$,
 $l_e(i, \beta) = l_b(i, \beta)$ and $r_e(i, \beta) = r_b(i, \beta)$ for all
 $i \in N$;
 Set $l_f((i, j), \beta) = 0, r_f((i, j), \beta) = 0$
 and $c_{l,ij}^\pi = c_{r,ij}^\pi = I(\tilde{c}(i, j)) - \pi(i) + \pi(j)$ for all
 arc $(i, j) \in A$;
 Initialize the sets $E_l = \{i \in N : l_e(i, \beta) > 0\}$,

$E_r = \{i \in N : r_e(i, \beta) > 0\}$,
 $D_l = \{i \in N : l_e(i, \beta) < 0\}$
 and $D_r = \{i \in N : r_e(i, \beta) < 0\}$
 while $E_l \neq \emptyset$ or $E_r \neq \emptyset$ do

Begin select a node $k_l \in E_l$, a node $k_r \in E_r$, a
 node $t_l \in D_l$ and a node $t_r \in D_r$; determine shortest path
 distances $d_l(i)$ and $d_r(i)$ from nodes k_l and k_r to all
 other nodes in $G_l(f, \beta)$ and $G_r(f, \beta)$ with respect to
 the reduced costs c_{ij}^π respectively;

let p_l and p_r denote the shortest paths from nodes
 k_l and k_r to nodes $t_l \in D_l$ and $t_r \in D_r$ in $G_l(f, \beta)$ and
 $G_r(f, \beta)$ respectively; update $\pi_l = \pi_l - d_l$, and
 $\pi_r = \pi_r - d_r$

Let
 $\delta_l(\beta) = \min\{l_b(k_l, \beta), -l_b(t_l, \beta), v_l((i, j), \beta) : (i, j) \in p_l\}$
 and
 $\delta_r(\beta) = \min\{r_b(k_r, \beta), -r_b(t_r, \beta), v_r((i, j), \beta) : (i, j) \in p_r\}$
 ;augment $\delta_l(\beta)$ units of flow along the path p_l and $\delta_r(\beta)$
 units of flow along the path p_r ; update $l_f((i, j), \beta)$,
 $r_f((i, j), \beta), l_b(i, \beta), r_b(i, \beta), G_r(f, \beta)$, and
 $G_l(f, \beta), E_l, E_r, D_l, D_r, c_{l,ij}^\pi$, and $c_{r,ij}^\pi$; end; end.

5.2 Complexity Discussion

As it is seen, the modifications added to successive
 shortest path algorithm, does not affect the complexity of it.
 So the proposed approach can solve the fuzzy MCF problem
 in $O(nB S(n, m, nC))$ where $S(n, m, C)$ denotes the time
 taken to solve a shortest path problem with nonnegative arc
 lengths and B is an upper bound on the largest supply of any

node, and the costs in the residual network are bounded by
 nC . The algorithm requires pseudo polynomial time to solve
 the MCF problem with fuzzy parameters since it is
 polynomial in n, m and the largest supply B. The double
 scaling algorithm [1] solves the capacitated MCF problem
 with fuzzy parameters in $O(nm \log B \log(nC))$ time. When
 the double scaling algorithm implemented using a dynamic
 tree data structure, one of the best polynomial time
 algorithms for solving the MCF problem with fuzzy
 parameters is obtained.

5.3 Example: Consider the network of Figure 1.

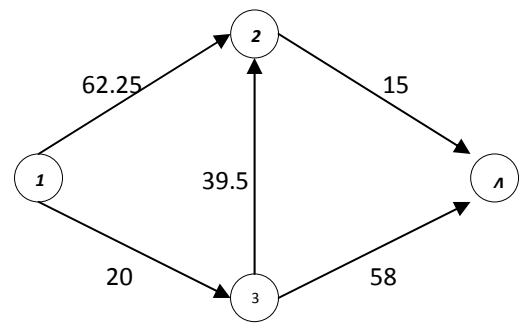


Fig 1

Where $\tilde{c}_{13} = (52, 62, 65, 70)$, $\tilde{c}_{34} = (10, 13, 17, 20)$,
 $\tilde{c}_{12} = (10, 20, 30)$, $\tilde{c}_{24} = (52, 55, 60, 65)$, and
 $\tilde{c}_{23} = (35, 38, 40, 45)$, thus $I(\tilde{c}_{13}) = 62.25$,
 $I(\tilde{c}_{34}) = 15$, $I(\tilde{c}_{12}) = 20$, $I(\tilde{c}_{24}) = 58$, $I(\tilde{c}_{23}) = 39.5$
 which are shown near each arc. The fuzzy supply/demands
 are $b(1) = [2 + \beta, 4 - \beta]$, $b(2) = 0$, $b(3) = 0$, and
 $b(4) = [-2 - \beta, -4 + \beta]$ and the fuzzy arc capacities are
 as follows:
 $u_{13}(\beta) = [1 + \beta, 3 - \beta]$,
 $u_{12}(\beta) = [1 + \frac{\beta}{2}, 2 - \frac{\beta}{2}]$, $u_{23}(\beta) = [1 + 2\beta, 5 - 2\beta]$,
 $u_{34}(\beta) = [2 + 2.5\beta, 7 - 2.5 - \beta]$,
 and $u_{24}(\beta) = [1 + 2.5\beta, 6 - 2.5\beta]$.

Iteration 1:

$l_f(e, \beta) = 0, r_f(e, \beta) = 0, c_{l,ij}^\pi = c_{r,ij}^\pi = I(\tilde{c}_{ij})$,
 for all arcs.

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We find $p_l = p_r = 1 \rightarrow 2 \rightarrow 3 \rightarrow 4$ as the shortest paths from node 1 to node 4.

$$\delta_l(\beta) = \min\{2 + \beta, 1 + \frac{\beta}{2}, 1 + 2\beta, 2 + 2.5\beta\} = 1 + \frac{\beta}{2};$$

and

$$\delta_r(\beta) = \min\{4 - \beta, 2 - \frac{\beta}{2}, 5 - 2\beta, 7 - 2.5\beta\} = 2 - \frac{\beta}{2};$$

;

By augmenting $\delta_l(\beta)$ units of flow along p_l and $\delta_r(\beta)$ units of flow along p_r , we get:

$$l_f((1, 2), \beta) = l_f((2, 3), \beta) = l_f((3, 4), \beta) = 1 + \frac{\beta}{2} \text{ and}$$

$$r_f((1, 2), \beta) = r_f((2, 3), \beta) = r_f((3, 4), \beta) = 2 - \frac{\beta}{2},$$

and

$$\text{Now we update } \pi_r(1) = \pi_l(1) = 0, \pi_r(2) = \pi_l(2) = -20, \pi_r(3) = \pi_l(3) = -59.5, \text{ and}$$

$$\pi_r(4) = \pi_l(4) = -74.5. \quad b(1) = [1 + \frac{\beta}{2}, 2 - \frac{\beta}{2}],$$

$$b(4) = [-1 - \frac{\beta}{2}, -2 + \frac{\beta}{2}]$$

Iteration 2:

$$\pi_l(1, \beta) = \pi_r(1, \beta) = 0,$$

$$\pi_l(2, \beta) = \pi_l(3, \beta) = \pi_r(3, \beta) = \pi_r(2, \beta) = 131.75,$$

$$\text{and } \pi_l(4, \beta) = \pi_r(4, \beta) = 131.75$$

We find $p_l = p_r = 1 \rightarrow 3 \rightarrow 4$ as the shortest paths from node 1 to node 4.

$$\delta_l(\beta) = \min\{1 + \frac{\beta}{2}, 1 + 2\beta, 1 + \beta\} = 1 + \frac{\beta}{2},$$

and

$$\delta_r(\beta) = \min\{2 - \frac{\beta}{2}, 3 - \beta, 5 - 2\beta\} = 2 - \frac{\beta}{2}.$$

By augmenting $\delta_l(\beta)$ units of flow along p_l and $\delta_r(\beta)$ units of flow along p_r , we get:

$$l_f((1, 2), \beta) = l_f((2, 3), \beta) = l_f((1, 3), \beta) = 1 + \frac{\beta}{2},$$

$$l_f((3, 4), \beta) = 2 + \beta \quad \text{and}$$

$$r_f((1, 2), \beta) = r_f((2, 3), \beta) = r_f((1, 3), \beta) = 2 - \frac{\beta}{2}, \text{ and}$$

$$r_f((3, 4), \beta) = 4 - \beta$$

Thus $b(1, \beta) = b(4, \beta) = 0$ and the algorithm terminates.

6. CONCLUSION

In this paper the MCF problem with fuzzy parameters has been considered. The problem is modeled as a MCF problem with fuzzy interval valued parameters. Then by defining the fuzzy residual network, the well-known MCF algorithms were developed to solve the problem. Since these algorithms are based on the network structure of the problem, they are much more efficient than the previous works which are based on linear programming procedures like network simplex algorithm. In our model arc capacities, arc costs and supply/demands were considered fuzzy numbers. A challenging research topic is the case of fuzzy constraints.

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