Expected value model of uncertain mathematical programming

Phridon   Dvalishvili

Pridon.dvalihhvili@tsu.ge

Department of Computer Sciences
Iv.Javakhishvili Tbilisi State University
13, University st., 0186, Tbilisi, Georgia.

Most human decisions are made in the state of uncertainty. In 2007 B.Liu [1]   introduced an uncertain measure to measure the truth degree of an uncertain event. Based on the uncertainty theory he introduced the concept of uncertain programming [1], which is a type of mathematical programming involving uncertain variables.

Given theorem, it using, it is possible uncertain programming problem replace to equivalent crisp mathematical programming problem. Given application in vehicle routing problem.

Reference

1.BAODING LIU   UNCERTAINTU THEORY   2rd Edition 2007 Springer-Verlag Berlin