Abstract

Investment problem is considered as one of the most important and interesting optimization problem. This problem becomes more difficult when we deal with it in an uncertain and vague environment with fuzzy data. The aim of this paper is to modify the investment problem with Interval- valued fuzzy number instead of normal fuzzy numbers. While the Interval- valued fuzzy number investment problem introduced, a dynamic programming is applied to obtain the optimal policy and the corresponding best return. A numerical example is given to illustrate the aspects of the considered problem.

References

Index Terms

Computer Science  Fuzzy Systems

Keywords

Investment problem; Interval-valued fuzzy number; Signed distance ranking; Dynamic programming; Optimal policy; Best return.