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The multi-attribute group decision making method based on the interval grey linguistic variables

Fang Jin and Peide Liu*

Information Management School, Shandong Economic University, Jinan 250014, China.

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The extended TOPSIS method is proposed to solve multi-attribute group decision-making problems which the attribute values take the form of interval grey linguistic variables and attribute weight is unknown. To begin with, the relative concepts of interval grey linguistic variables are defined; the operation rules, the properties, and the distance between the two interval grey linguistic variables are established. Then the evaluation information of each expert is aggregated into the group information by the arithmetic weighted average method, and the mathematical model is constructed to solve the attribute weight based on the rules of the maximum deviation. Furthermore, the ranking order of alternatives is determined by TOPSIS method. Finally, the practical example is given to show the decision-making steps and the effectiveness of this method.

Key words: Grey fuzzy number, interval grey linguistic variables, TOPSIS, multi-attribute group decision making.

INTRODUCTION

Multiple attribute decision making (MADM) has been extensively applied to various areas such as society, economics, management, military and engineering technology. For example, investment decision-making, project evaluation, economic evaluation, personnel evaluation etc. Since the object things are complex, uncertainty and Human thinking is ambiguous, the majority of multi-attribute decision-making is uncertain and fuzzy, so fuzziness is the major factor in the process of decision making. In dealing with the problem of incomplete information caused by poor information, decision-making demonstrated its greyness. Therefore, the decision making problems demonstrated not only its fuzziness, but also its greyness, which is called the grey fuzzy multi-attribute decision making problems. Grey fuzzy multi-attribute decision making is defined as the method by which deciding the things or phenomena with fuzzy factors under the premise of insufficient information which have already known. The "grey" means that objective uncertainty caused by the insufficient and incomplete information, while the "fuzzy" means that the uncertainty factors in the evaluation information, which is

the fuzziness of human thinking. The two is not the description of the same concept (Bu and Zhang 2002).

The research on grey fuzzy decision making problems has got rich achievements. Grey Analysis method was firstly presented by Professor Deng Julong (Deng, 1989; 2002; 2003), and it was well applied in multiple attribute decision making. Bu and Zhang (2002); Jin and Lou (2003, 2004); Choobineh and Li (1993a; 1993b); Luo and Liu (2004) studied the ranking method of grey fuzzy number. Bu and Zhang (2002) transformed the grey fuzzy number into the interval number, and then utilized the ranking method of interval number to rank the order of alternatives. According to the grey fuzzy multiple attribute decision making problems which both the fuzzy part and the grey part took the form of real number, Jin and Lou (2003) proposed the decision making model which utilized the hamming distance to measure the alternatives and utilized the difference between the fuzzy positive ideal solution and the negative ideal solution to rank the orders. Jin and Lou (2004) utilized the distance between each alternative and the grey fuzzy ideal solution to rank the orders of alternatives. In order to solving the grey fuzzy decision making problems, Luo and Liu (2004) utilized the maximum entropy formulism to determine attribute weight, then ranked the orders of alternative based on the linear combination of fuzzy information and grey information. Zhu et al. (2006) constructed the evaluation model in

*Corresponding author. E-mail: Peide.liu@gmail.com. Tel: +86-531-82222188. Fax: +86-531-88525229.

which the fuzzy part and the grey part took the form of interval number and the real number respectively.

Meng et al. (2007) proposed to present greyness and fuzziness of grey fuzzy decision making problems with the interval numbers, and the mathematical model of interval valued grey fuzzy comprehensive evaluation is established. At last its application to the selection of the preferred project is given. Wang and Wang (2008)

extended the grey fuzzy number which both the fuzzy part and the grey part took the form of interval number, and ranked the order of alternatives based on the OWA operator. Because the linguistic variable is easier to express fuzzy information, this paper proposed the concept of interval grey linguistic variables which the fuzzy part and the grey part took the form of linguistic variables and interval numbers respectively, then studied the operation rules and the multiple attribute decision making method based on interval grey linguistic variables.

PRELIMINARIES

The foundation of the grey fuzzy math (Chen, 1994; Wang et al., 1996; Li and Wang, 1994; Wang and Song, 1988)

Definition 1: Let A be the fuzzy subset in the space $X = \{x\}$, if the membership degree $\mu_A(x)$ of x to A is the grey in the interval $[0, 1]$, and its grey is $\nu_A(x)$, then A is called the grey fuzzy set in space X :

$$A = \{(x, \mu_A(x), \nu_A(x)) \mid x \in X\} \quad (1)$$

The set pair mode is $A_{\otimes} = (A, A_{\otimes})$, where $A = \{(x, \mu_A(x)) \mid x \in X\}$ is called the fuzzy part of A ,

and $A_{\otimes} = \{(x, \nu_A(x)) \mid x \in X\}$ is called the grey part of A .

So the grey fuzzy set is regarded as the generalization of the fuzzy set and the grey set.

Definition 2: Let $X = \{x\}$ and $Y = \{y\}$ be the given space, if $\nu_R(x, y)$ is the grey of the membership function $\mu_R(x, y)$ of R which is the fuzzy relationship between x and y , then grey fuzzy set $R = \{(x, y), \mu_R(x, y), \nu_R(x, y)) \mid x \in X, y \in Y\}$ is called the grey fuzzy relationship in direct product space $X \times Y$, which is represented as the grey fuzzy matrix mode:

$$R = \begin{pmatrix} (\mu_{11}, \nu_{11}) & (\mu_{12}, \nu_{12}) & \dots & (\mu_{1n}, \nu_{1n}) \\ (\mu_{21}, \nu_{21}) & (\mu_{22}, \nu_{22}) & \dots & (\mu_{2n}, \nu_{2n}) \\ \vdots & \vdots & \ddots & \vdots \\ (\mu_{m1}, \nu_{m1}) & (\mu_{m2}, \nu_{m2}) & \dots & (\mu_{mn}, \nu_{mn}) \end{pmatrix} \quad (2)$$

And $R_{\otimes} = (R, R_{\otimes})$ represents the grey fuzzy relationship in direct product space $X \times Y$, where

$R = \{(x, y), \mu_A(x, y) \mid x \in X, y \in Y\}$ represents the fuzzy relationship in direct product space $X \times Y$, and $R_{\otimes} = \{(x, y), \nu_A(x, y) \mid x \in X, y \in Y\}$ represents the grey relationship in direct product space $X \times Y$.

The linguistic evaluation set and its extension

Suppose that $S = (s_0, s_1, \dots, s_{l-1})$ is a finite and totally ordered discrete term set, where l the odd number is. In practical situation, l is equal to 3, 5, 7, 9 etc. In this paper, $l = 7$. For example, a set S could be given as follows (Herrera and Herrera-Viedma, 2000):

$S = (s_0, s_1, s_2, s_3, s_4, s_5, s_6) = \{\text{very poor, poor, slightly poor, fair, slightly good, good, and very good}\}$.

Usually, in these cases, it usually requires that s_i and s_j must satisfy the following additional characteristics:

- (1) The set is ordered: $s_i \leq s_j$, if and only if $i \leq j$;
- (2) There is the negation operator: $neg(s_i) = s_{-i}$, such that $j = l - i$;
- (3) Maximum operator: $\max(s_i, s_j) = s_i$, if $s_i \geq s_j$;
- (4) Minimum operator: $\min(s_i, s_j) = s_j$, if $s_i \leq s_j$;

For any linguistic set $S = (s_0, s_1, \dots, s_{l-1})$, the relationship between the element s_i and its subscript i is strictly monotone increasing (Herrera and Herrera-Viedma 1996; Xu, 2006a), so the function can be defined as follows:

$$f: s_i = f(i)$$

Obviously, the function $f(i)$ is the strictly monotone increasing function about subscript i . To preserve all the given information, the discrete linguistic label $S = (s_0, s_1, \dots, s_{l-1})$ is extended to a continuous label

variables, f

be the mapping, $f: Z \times Z \rightarrow R$

$d(A_{\otimes}, B_{\otimes})$, and satisfied the following formula:

$$(1) 0 \leq d(A_{\otimes}, B_{\otimes}) \leq 1 \quad d(A_{\otimes}, A_{\otimes}) = 0$$

$$(2) d(A_{\otimes}, B_{\otimes}) = d(B_{\otimes}, A_{\otimes})$$

$$(3) d(A_{\otimes}, B_{\otimes}) + d(B_{\otimes}, C_{\otimes}) \geq d(A_{\otimes}, C_{\otimes})$$

Then $d(A_{\otimes}, B_{\otimes})$ is called the distance between the

interval gray linguistic variable A and B .

Definition 6: Let $A_{\otimes} = (s_{\alpha}, g_A^L, g_A^U)$

and $B_{\otimes} = (s_{\beta}, g_B^L, g_B^U)$ be the interval gray linguistic

variables, then the Hamming distance $d(A_{\otimes}, B_{\otimes})$ between the interval gray linguistic variable A and B is defined as

follows:

$$d(A_{\otimes}, B_{\otimes}) = \frac{1}{2(l-1)} \left[\left| \alpha(1-g_A^L) - \beta(1-g_B^L) \right| + \left| \alpha(1-g_A^U) - \beta(1-g_B^U) \right| \right] \quad (21)$$

Proof: Formula (21) satisfied Conditions (1) and (2) of Definition 5 obviously. Now verified, the Formula (21) also satisfied Condition (3) of Definition 5.

For any interval gray linguistic variable $C_{\otimes} = (s_{\lambda}, g_C^L, g_C^U)$, we can get:

$$\begin{aligned} d(A_{\otimes}, C_{\otimes}) &= \frac{1}{2(l-1)} \left[\left| \alpha(1-g_A^L) - \lambda(1-g_C^L) \right| + \left| \alpha(1-g_A^U) - \lambda(1-g_C^U) \right| \right] \\ &= \frac{1}{2(l-1)} \left[\left| \alpha(1-g_A^L) - \beta(1-g_B^L) \right| + \left| \beta(1-g_B^L) - \lambda(1-g_C^L) \right| \right] \\ &\quad + \left[\left| \alpha(1-g_A^U) - \beta(1-g_B^U) \right| + \left| \beta(1-g_B^U) - \lambda(1-g_C^U) \right| \right] \\ &\leq \frac{1}{2(l-1)} \left[\left| \alpha(1-g_A^L) - \beta(1-g_B^L) \right| + \left| \beta(1-g_B^L) - \lambda(1-g_C^L) \right| \right] \\ &\quad + \left[\left| \alpha(1-g_A^U) - \beta(1-g_B^U) \right| + \left| \beta(1-g_B^U) - \lambda(1-g_C^U) \right| \right] \end{aligned}$$

While;

$$\begin{aligned} & \frac{1}{2(l-1)} \left[\left| \alpha(1-g_A^L) - \beta(1-g_B^L) \right| + \left| \beta(1-g_B^L) - \lambda(1-g_C^L) \right| \right] \\ & + \left[\left| \alpha(1-g_A^U) - \beta(1-g_B^U) \right| + \left| \beta(1-g_B^U) - \lambda(1-g_C^U) \right| \right] \\ & = \frac{1}{2(l-1)} \left[\left| \alpha(1-g_A^L) - \beta(1-g_B^L) \right| + \left| \alpha(1-g_A^U) - \beta(1-g_B^U) \right| \right] \\ & \quad + \left[\left| \beta(1-g_B^L) - \lambda(1-g_C^L) \right| + \left| \beta(1-g_B^U) - \lambda(1-g_C^U) \right| \right] \\ & = d(A_{\otimes}, B_{\otimes}) + d(B_{\otimes}, C_{\otimes}) \end{aligned}$$

So, $d(A_{\otimes}, B_{\otimes}) + d(B_{\otimes}, C_{\otimes}) \geq d(A_{\otimes}, C_{\otimes})$.

Specially, if $g_A^L = g_A^U = g_B^L = g_B^U = 0$, then the interval gray linguistic variable is reduced to linguistic variable, and the Formula (21) is transformed into Formula (8). That is, the Formula (8) is the special case of Formula (21).

THE MULTIPLE ATTRIBUTE GROUP DECISION MAKING METHOD BASED ON THE INTERVAL GREY LINGUISTIC VARIABLES

The description of the multiple attribute group decision making problem based on the interval grey linguistic variables

Let $E = \{e_1, e_2, \dots, e_p\}$ be the experts set in the group

decision making, $A = \{A_1, A_2, \dots, A_m\}$ be the set of

alternatives, and $C = \{C_1, C_2, \dots, C_n\}$ be the attribute set

with respect to the alternatives. Supposed that

$t_{ij}^k = (t_{ij}^k, g_{ij}^L, g_{ij}^U)$ be the attribute value in the attribute

set C_j with respect to the alternative A_i , given by

expert e_k , and \otimes_{ij}^k be the decision making

matrix given by the expert e_k , where t_{ij}^k is the fuzzy part

of the interval grey linguistic variables $t_{ij}^k \in S$, S is the

linguistic label, is the grey part of interval grey linguistic

variables t_{ij}^k . Let $\lambda = (\lambda_1, \lambda_2, \dots, \lambda_p)$ be the experts weight,

where $\sum_{k=1}^p \lambda_k = 1$. The attribute weight is unknown.

Ranking the order of the alternatives, based on the experts weight and interval grey linguistic variables in each attribute of each alternative, given by each expert.

The decision making steps

Aggregate the evaluation information of each expert

Based on attribute value A_{ij}^k in each attribute of each alternative, given by each expert, the decision making matrix A^k given by each experts are aggregated into group matrix A , where $A_{ij} = \frac{1}{p} \sum_{k=1}^p A_{ij}^k$, $A_{ij} = (t_{ij}, g_{ij}^L, g_{ij}^U)$. According to the arithmetic weighted average method, we can get $t_{ij} = \frac{1}{p} \sum_{k=1}^p t_{ij}^k$, $g_{ij}^L = \frac{1}{p} \sum_{k=1}^p g_{ij}^{Lk}$, $g_{ij}^U = \frac{1}{p} \sum_{k=1}^p g_{ij}^{Uk}$.

where;

$$t_{ij} = \left(\frac{1}{p} \sum_{k=1}^p t_{ij}^k \right) \quad (22)$$

$$g_{ij}^L = \frac{1}{p} \sum_{k=1}^p g_{ij}^{Lk}, \quad g_{ij}^U = \frac{1}{p} \sum_{k=1}^p g_{ij}^{Uk} \quad (23)$$

Determine the attribute weight based on the rules of the maximum deviation

While the attribute weights are unknown, the uncertainty of attribute weight causes the uncertainty of ranking the alternative orders. In general, if the attribute

among all the alternatives have smaller deviation with respect to attribute C_j , it shows that the attribute plays a less important role in the decision-making procedure. Contrariwise, if the attribute C_j makes the

larger deviation, such an attribute plays an important role in choosing the best alternative. So to the view of sorting the alternatives, if the attribute has similar attribute values across alternatives, it should be assigned a smaller weight; otherwise, the attribute which makes larger deviations should be evaluated a bigger weight. For the attribute C_j , the deviation value of alternative A_i to all the

other alternatives can be defined as

as $d_{ij} = \frac{1}{m-1} \sum_{l=1, l \neq i}^m |A_{ij} - A_{lj}|$, represents the total deviation value of all alternatives to the other

alternatives for the attribute. $D(w) = D(w) = d(X, X)$ represents the deviation of all attributes to all alternatives.

The maximum deviation model can be constructed as follows:

$$\max D(w) = d(X, X) = \sum_{j=1}^m \left(\sum_{i=1}^n |A_{ij} - A_{lj}| \right) w_j \quad (24)$$

$$s.t. \quad w_j^2 = 1, w_j \geq 0, j = 1, 2, \dots, n$$

According to calculating, we can get:

$$w_j = \frac{d_{ij}}{\sqrt{\sum_{i=1}^n \sum_{l=1}^m (A_{ij} - A_{lj})^2}} \quad (25)$$

After normalizing, we can get:

Rank the orders of alternatives by TOPSIS method

Calculate the ideal solutions of each alternative: The decision making matrix $X = (A_{ij})_{m \times n}$ is interval grey linguistic variables where $X_{ij} = (t_{ij}, g_{ij}^L, g_{ij}^U)$, and the attribute vector of the positive ideal solution V^+ which belongs to its alternatives is:

$$V_{\otimes}^+ = (V_{\otimes 1}^+, V_{\otimes 2}^+, \dots, V_{\otimes n}^+) \quad (27)$$

Where $V_{\otimes j}^+ = (z_j^+, h_j^+, h_j^U)$, then:

$$z_j^+ = \max_i t_{ij}, h_j^+ = \min_i g_{ij}^L, h_j^U = \min_i g_{ij}^U$$

the total deviation value of all alternatives to the other

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the deviation of all attributes to all alternatives.

The maximum deviation model can be constructed as follows:

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$$s.t. \quad w_j^2 = 1, w_j \geq 0, j = 1, 2, \dots, n$$

According to calculating, we can get:

$$w_j = \frac{d_{ij}}{\sqrt{\sum_{i=1}^n \sum_{l=1}^m (A_{ij} - A_{lj})^2}} \quad (25)$$

After normalizing, we can get:

$$w_j = \frac{d_{ij}}{n \sum_{i=1}^n \sum_{l=1}^m (A_{ij} - A_{lj})} \quad (26)$$

Rank the orders of alternatives by TOPSIS method

Calculate the ideal solutions of each alternative: The decision making matrix $X = (A_{ij})_{m \times n}$ is interval grey linguistic variables where $X_{ij} = (t_{ij}, g_{ij}^L, g_{ij}^U)$, and the attribute vector of the positive ideal solution V^+ which belongs to its alternatives is:

$$V_{\otimes}^+ = (V_{\otimes 1}^+, V_{\otimes 2}^+, \dots, V_{\otimes n}^+) \quad (27)$$

Where $V_{\otimes j}^+ = (z_j^+, h_j^+, h_j^U)$, then:

$$z_j^+ = \max_i t_{ij}, h_j^+ = \min_i g_{ij}^L, h_j^U = \min_i g_{ij}^U$$

the total deviation value of all alternatives to the other

alternatives for the attribute.

Table 1. The attribute values of each attribute with respect to four enterprises given by expert e_1 .

Enterprises	Attribute (C_1)	Attribute (C_2)	Attribute (C_3)	Attribute (C_4)
A1	$(s_5, [0.2, 0.3])$	$(s_2, [0.4, 0.4])$	$(s_5, [0.5, 0.5])$	$(s_3, [0.2, 0.4])$
A2	$(s_4, [0.4, 0.4])$	$(s_5, [0.4, 0.5])$	$(s_3, [0.1, 0.2])$	$(s_4, [0.5, 0.5])$
A3	$(s_3, [0.2, 0.3])$	$(s_4, [0.2, 0.3])$	$(s_4, [0.3, 0.3])$	$(s_5, [0.2, 0.3])$
A4	$(s_6, [0.5, 0.6])$	$(s_2, [0.2, 0.2])$	$(s_3, [0.2, 0.4])$	$(s_3, [0.3, 0.4])$

Table 2. The attribute values of each attribute with respect to four enterprises given by expert e_2 .

Enterprises	Attribute (C_1)	Attribute (C_2)	Attribute (C_3)	Attribute (C_4)
A1	$(s_4, [0.1, 0.3])$	$(s_3, [0.2, 0.3])$	$(s_3, [0.2, 0.2])$	$(s_6, [0.4, 0.5])$
A2	$(s_5, [0.4, 0.5])$	$(s_3, [0.3, 0.4])$	$(s_4, [0.2, 0.4])$	$(s_3, [0.2, 0.3])$
A3	$(s_4, [0.2, 0.4])$	$(s_4, [0.2, 0.3])$	$(s_2, [0.4, 0.4])$	$(s_3, [0.3, 0.3])$
A4	$(s_5, [0.3, 0.4])$	$(s_4, [0.4, 0.5])$	$(s_2, [0.3, 0.4])$	$(s_4, [0.2, 0.4])$

Table 3. The attribute values of each attribute with respect to four enterprises given by expert e_3 .

Enterprises	Attribute (C_1)	Attribute (C_2)	Attribute (C_3)	Attribute (C_4)
A1	$(s_5, [0.2, 0.4])$	$(s_3, [0.3, 0.3])$	$(s_4, [0.4, 0.5])$	$(s_4, [0.2, 0.3])$
A2	$(s_4, [0.3, 0.3])$	$(s_5, [0.3, 0.4])$	$(s_2, [0.1, 0.2])$	$(s_3, [0.1, 0.2])$
A3	$(s_4, [0.2, 0.3])$	$(s_5, [0.3, 0.4])$	$(s_1, [0.1, 0.2])$	$(s_4, [0.2, 0.3])$
A4	$(s_3, [0.2, 0.3])$	$(s_3, [0.1, 0.3])$	$(s_4, [0.3, 0.4])$	$(s_5, [0.4, 0.5])$

$$D^- = (0.37, 0.31, 0.46, 0.20)$$

(5) Calculate the relative closeness of each alternative

$$Q = (0.53, 0.60, 0.42, 0.74)$$

(6) Rank the alternatives.

So we can get the orders of technological innovation ability of the four enterprises $\{A_1, A_2, A_3, A_4\}$:

$$A_3 \quad A_1 \quad A_2 \quad A_4.$$

Conclusions

Real decision making problems have not only the fuzziness but also the greyness, so the study on grey fuzzy multiple attribute decision making is very significant. Because the linguistic variable is easier to express fuzzy information, this paper proposed the concept of interval grey linguistic variables which the fuzzy part and the grey part took the form of linguistic variables and interval numbers respectively, then studied the multiple attribute group decision making method based on interval grey linguistic variables, and proposed the decision making steps. This method which proposed in this paper is easy

to use and understand enriched and developed the theory and method of grey fuzzy multiple attribute decision making, and provided the new idea to solve the grey fuzzy multiple attribute decision making.

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