Transactions on Quantitative Finance and Beyond

www.tqfb.reapress.com

Trans. Quant. Fin. Bey. Vol. 1, No. 1 (2024) 35-47.

Paper Type: Original Article

Enhancing Possibilistic Fuzzy Goal Programming Approach for Solving Multi Objective Minimum Cost Flow Problems Coefficients

Hamiden Abd El- Wahed Khalifa^{1,2},*¹ Seyed Ahmad Edalatanah³

¹Department of Mathematics, College of Science and Arts, Qassim University, Al-Badaya 51951 Saudi Arabia; Ha.Ahmed@qu.edu.sa.

²Department of Operations and Management Research, Faculty of Graduate Studies for Statistical Research, Cairo University, Giza 12613, Egypt; hamiden@cu.edu.eg.

³ Department of Applied Mathematics, AyendangInstitute of Higher Education, Tonkabon, Iran; saedalat@yahoo.com & s.a.edalatpanah@aihe.ac.ir.

Citation:

Received: 7 August 2023	Abd El-WahedKhalifa, H., Edalatpanah,S. A. (2024). Enhancing		
Revised: 13 October 2023	possibilistic fuzzy goal programming approach for solving multi-		
Accepted: 20 March 2024	objective minimum cost flow problems coefficients. Transactions on		
	<i>auantitative finance and beyond</i> , 1(1), 35-47.		

Abstract

This study investigates a multi-objective minimum cost flow with probabilistic objective function coefficients (Poss- MOMCF). Under using the α -cut set of the possibilistic variables, the Poss-MOMCF problem is converted into the corresponding (α -MOMCF) and hence into the (P-MOMCF) problem. A necessary and sufficient condition for investigating the α -possibly optimal solution is established. A fuzzy goal programming approach is applied to obtain the α -parametric optimal compromise solution. The stability set of the first kid under the concept of α -possibly optimal solution is characterized and analyzed without differentiability. Finally, a numerical example is given in the sake of the paper to clarify the methodology.

Keywords: Optimization problem, Minimum cost flow, Multi-objective optimization, Possibilistic variables, Fuzzy goal programming approach, α –possibly optimal solution, Goal programming, Decision maker, Compromise solution, Parametric analysis.

1 | Introduction

The Minimum Cost Flow (MCF) problem is a general form of the network flow problem, which aims to determine the east coast of the shipment of a commodity during a capacitated network to achieve demands at certain nodes from supplies at other nodes. The study of MCF can be investigated to enormous other network problems, for example, maximum flow, assignment, shortest path, transportation, transshipment problems, multi-stage production inventory planning, nurse scheduling, project assignment, mold allocation,

Corresponding Author: hamiden@cu.edu.eg.



college course assignment, and automobile routing [1]-[4]. Hu et al. [5] proposed an algorithm that holds the complementarity slackness at each iteration with the help of a dual approach that is node by updating node potential iteratively; they found an augmenting path.

Multi-objective MCF problems have been studied in the literature [6], [7]. Bazaraa et al. [8] applied the parametric analysis in large-scale linear programming. Steuer [9] decomposed the parametric space of convex combination parametric programming using the parametric analysis. Luhandjula [10] studied the multi-objective linear problem having coefficients represented by possibilistic data. Lee and Moore [11] and Hemaida and Kwak [12] reviewed the Multi-Objective Transportation Problem (MOTP) and applied Goal Programming (GP) to obtain a satisfactory solution. Tamiz et al. [13] and Romero [14] discussed the shortcomings of GP. Many authors applied a fuzzy programming approach to solving MOTP [15]-[22]. Cui et al. [23] proposed a novel general MCF model for optimizing the distribution pattern of evacuation flow and rescue flow on the same network by introducing the conflict cost.

This paper introduces a multi-objective MCF problem with probabilistic variables. The parametric study corresponding to the α –possibly optimal solution is defined and determined without differentiability.

The above literature analysis clearly shows that the proposed study is novel, more generalized, and flexible compared to existing relevant literature. It has the distinction due to the inclusion of the following features for the first time in literature:

- I. Possibilistic multi-objective MCF.
- II. Possibilistic in all of the coefficients of the objective functions.
- III. α -pareto optimal solution-based scenario.
- IV. The stability set of the first kind without differentiability.

The rest of the paper is outlined as follows.

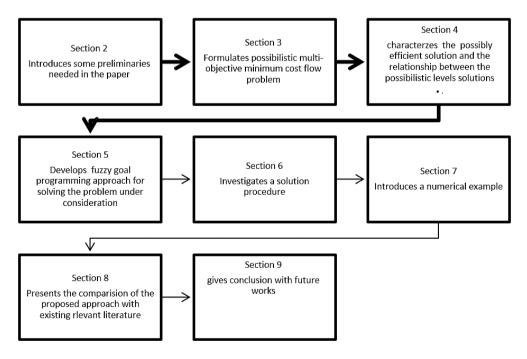


Fig. 1. Layout of remaining paper.

2 | Preliminaries

This section introduces some basic concepts and results related to possibilistic variables and its α –level set, possibilistic distribution, and support.

Definition 1 ([24], [25]). A possibilistic variable u on V is a variable characterized by a possibility distribution $\mu_u(v)$, which means that if u is a variable taking values in V, then μ_u corresponding to u may be viewed as a fuzzy constraint. Such a distribution is characterized by a possibility distribution function $\mu_u: V \rightarrow [0, 1]$, which is associated with each $v \in V$, the degree of compatibility of u with the realization $v \in V$. If V is a Cartesian product of $V_1, V_2, ..., V_n$, then $\mu_u(v_1, v_2, ..., v_n)$ is an n-ary possibility distribution, i.e.,

$$\mu_{u}(v) = \left(\mu_{u_{1}}(v_{1}), \mu_{u_{2}}(v_{2}), \dots, \mu_{u_{n}}(v_{n})\right).$$

Definition 2. The α –level set of possibilistic variable u is

$$u_{\alpha} = \{ v \in V : \mu_u(v) \ge \alpha \}.$$

Definition 3 ([24]). A possibility distribution μ_u on V is said to be convex if

$$\mu_{u}(\gamma v^{1} + (1 - \gamma)v^{2}) \geq \min(\mu_{u}(v^{1}), \mu_{u}(v^{2})), \text{ for all } v^{1}, v^{2} \in V, \gamma \in [0, 1].$$

Definition 4 ([24]). The support of a possibilistic variable u is

Supp (u) =
$$\left\{ v \in V: \sup_{v \in N_{\delta}(y)} \mu_{u}(v) > 0, \text{ for all } \delta > 0 \right\}$$
, where $N_{\delta}(y) = \{ v \in V \in : ||v - y|| < \delta \}$.

3 Problem Statement and Solution Concepts

Consider the following possibilistic multi-objective MCF problem.

(Poss MOMCF) min $\tilde{F}_r(x, \tilde{c}^r) = \sum_{(i,j) \in M} \tilde{c}_{ij}^r x_{ij}$, r = 1, 2, ..., K,

s.t.

$$x \in X = \left\{ \begin{aligned} \sum_{j: \ (i,j) \in M} x_{ij} - \sum_{k:(k,i) \in M} x_{li} = b(i), & \text{for all } i \in V, \\ x_{ij} \in U_{ij}, & \text{for all } (i,j) \in M, \\ x_{ij} \ge 0, & \text{for all } (i,j) \in M, \end{aligned} \right\}$$

where

M: The set of arcs (i, j),

V: The set of nodes,

x_{ij}: The decision variable representing the flow through the arc (i, j),

 $U_{ij} = [l_{ij}, u_{ij}]$: Capacity of arc (i, j),

 \tilde{c}_{ij}^{r} : The possibilistic penalty per unit of flow through the arc (i, j) in the \tilde{c}_{ij}^{r} objective function r = 1, 2, ..., K,

b(i): The net flow generated at node i, the values of b(i) being positive, zero, or negative classifies node i as a supply node, transshipment node, or demand node, respectively.

It is noted that the parameters \tilde{c}_{ij}^{K} is vectors of possibilistic variables on \mathbb{R} , which is characterized by possibility distributions $\mu_{\tilde{c}_{ij}^{r}}$. It is assumed that all possibility distributions in the Poss MOMCF problem are convex cones having compact supports and $u_0 = \text{supp}(u)$.

Definition 5. $x^* \in G$ is an α –possibly efficient solution for Poss MOMCF if there is no $x \in G$ such that

$$Poss \begin{pmatrix} F_{1}(x, \tilde{c}^{1}) \leq F_{1}(\hat{x}, \tilde{c}^{1}), F_{2}(x, \tilde{c}^{2}) \leq F_{2}(\hat{x}, \tilde{c}^{2}), \\ \dots, F_{r-1}(x, \tilde{c}^{r-1}) \leq F_{r-1}(\hat{x}, \tilde{c}^{r-1}), F_{r}(x, \tilde{c}^{r}) \leq F_{r}(\hat{x}, \tilde{c}^{r}), \\ F_{r+1}(x, \tilde{c}^{r+1}) \leq F_{r+1}(\hat{x}, \tilde{c}^{r+1}), \dots, F_{K}(x, \tilde{c}^{K}) \leq F_{K}(\hat{x}, \tilde{c}^{K}) \end{pmatrix} \geq \alpha.$$
(1)

Based on the extension principle, we have

$$Poss \begin{pmatrix} F_{1}(x,\tilde{c}^{1}) \leq F_{1}(\hat{x},\tilde{c}^{1}), F_{2}(x,\tilde{c}^{2}) \leq F_{2}(\hat{x},\tilde{c}^{2}), \\ \dots, F_{r-1}(x,\tilde{c}^{r-1}) \leq F_{r-1}(\hat{x},\tilde{c}^{r-1}), F_{r}(x,\tilde{c}^{r}) \leq F_{r}(\hat{x},\tilde{c}^{r}), \\ F_{r+1}(x,\tilde{c}^{r+1}) \leq F_{r+1}(\hat{x},\tilde{c}^{r+1}), \dots, F_{K}(x,\tilde{c}^{K}) \leq F_{K}(\hat{x},\tilde{c}^{K}) \end{pmatrix}$$

$$(2)$$

$$= \sup_{(c^{1}, c^{2}, ..., c^{K}) \in E} \min \begin{pmatrix} \mu_{\tilde{c}^{1}}(c^{1}), \mu_{\tilde{c}^{2}}(c^{2}), ..., \mu_{\tilde{c}^{r-1}}(c^{r-1}), \\ \mu_{\tilde{c}^{r}}(c^{r}), \mu_{\tilde{c}^{r+1}}(c^{r+1}), ..., \mu_{\tilde{c}^{K}}(c^{K}) \end{pmatrix}$$

where

$$E = \begin{cases} \left(c^{1}, c^{2}, ..., c^{K}\right): F_{1}(x, \tilde{c}^{1}) \leq F_{1}(\hat{x}, \tilde{c}^{1}), F_{2}(x, \tilde{c}^{2}) \leq F_{2}(\hat{x}, \tilde{c}^{2}), \\ ..., F_{r-1}(x, \tilde{c}^{r-1}) \leq F_{r-1}(\hat{x}, \tilde{c}^{r-1}), F_{r}(x, \tilde{c}^{r}) \leq F_{r}(\hat{x}, \tilde{c}^{r}), \\ F_{r+1}(x, \tilde{c}^{r+1}) \leq F_{r+1}(\hat{x}, \tilde{c}^{r+1}), ..., F_{K}(x, \tilde{c}^{K}) \leq F_{K}(\hat{x}, \tilde{c}^{K}) \end{cases} \end{cases}.$$
(3)

 $\mu_{\tilde{c}^r,r} = 1, 2, ..., K$ are arcs K(i, j) possibly distributions.

4 | Characterization of α –Possibly Efficient Solution for Poss MOMCF Problem

For investigating the α –possibly efficient solutions for the Poss MOMCF problem, let us consider the α –parametric multi-objective MCF problem

(
$$\alpha$$
 –PMOMCF) min $F_r(x, c^r) = \sum_{(i,j) \in M} c_{ij}^r x_{ij}$, $r = 1, 2, ..., K_r$

s.t.

$$\mathbf{x} \in \mathbf{X} = \left\{ \begin{array}{ll} \sum_{j: (i,j) \in \mathbf{M}} \mathbf{x}_{ij} - \sum_{k: (k,i) \in \mathbf{M}} \mathbf{x}_{li} = \mathbf{b}(i), & \text{for all } i \in \mathbf{V}, \\ \mathbf{x}_{ij} \in \mathbf{U}_{ij}, & \text{for all } (i,j) \in \mathbf{M}, \mathbf{x}_{ij} \ge 0, & \text{for all } (i,j) \in \mathbf{M}, \mathbf{c}_{ij}^{r} \in \left(\tilde{\mathbf{c}}_{ij}^{r}\right)_{\alpha}, \end{array} \right\}$$
(4)

where, $(\tilde{c}_{ij}^r)_{\alpha}$ is the α -cut of the possibilistic variable c_{ij}^r . Based on the convexity assumption $\mu_{\tilde{c}_{ij}^r}(c_{ij}^r), (i, j)$ is arc, $r = \overline{1, K}$ are real intervals denoted by $[(c_{ij}^{r-})_{\alpha}, (c_{ij}^{r+})_{\alpha}]$. Let φ_{α}^r be the set of arcs (i, j) with $c_{ij}^r \in [(c_{ij}^{r-})_{\alpha'}, (c_{ij}^{r+})_{\alpha}], r = \overline{1, K}$. The α -PMOMCF problem can be rewritten as

$$\min F_{r}(x, c^{r}) = \sum_{(i,j) \in M} c^{r}_{ij} x_{ij}, r = 1, 2, ..., K,$$
s.t.
$$x \in X, \text{ and } c^{r} \in \varphi^{r}_{\alpha}, r = \overline{1, K}.$$

$$(5)$$

Problem (5) can be rewritten as

(6)

min $F_r(x, c^r) = \sum_{(i,j) \in M} (c_{ij}^{r-}(\tau) + \tau c_{ij}^{r-}(\tau)) x_{ij}$, r = 1, 2, ..., K,

 $x \in X$, and $c^r \in \phi^r_{\alpha}$, $r = \overline{1, K}$, $\tau \in [0, 1]$.

Definition 6. $x^* \in G$ is an α -parametric efficient solution for α -PMOMCF problem if there is no $x \in G$ and $c^r \in \varphi_{\alpha}^r$ such that $F_r(x, c^r) \leq F_r(x^*, c^r)$; $\forall r = \overline{1, K}$ and $F_r(x, c^r) < F_r(x^*, c^r)$ holds for at least one r.

Definition 7 ([26]). A feasible vector $Y^{\circ} \in X$ is said to be α -parametric compromise solution of α -PMOMCF if and only if $Y^{\circ} \in H$ and $F(Y) \leq \Lambda_{Y \in X} F(Y)$, where Λ stands for the minimum, and H is the set of α -parametric efficient solutions.

Definition 8 ([15]). If the α –parametric compromise solution satisfies the decision makers' preference, the solution is called α –preferred parametric compromise solution.

Theorem 1. $x^* \in G$ is an α -possibly efficient solution for the Poss MOMCF problem if and only if α -parametric efficient solution for α -PMOMCF problem.

Proof: (see [24]).

5 | Fuzzy Goal Programming Approach for Solving Problem (5)

Based on the three concepts of fuzzy goals (G), fuzzy constraints (C), and fuzzy decision (D) introduced by Bellman and Zadeh [27], the fuzzy decision is defined as

 $\mathbf{D} = \mathbf{C} \cap \mathbf{G}.\tag{7}$

Then

$$\mu_{\rm D}({\rm x}) = \min(\mu_{\rm C}({\rm x}), \mu_{\rm G}({\rm x})). \tag{8}$$

With the membership *Function (8)*, let us describe the fuzzy goals for the problem under study. The linear membership function (MP) [28] is given by

$$\mu_{r}(F_{r}(x,c^{r})) = \begin{cases} 0, & F_{r}(x,c^{r}) \leq L_{r}, \\ \frac{U_{r}-F_{r}(x,c^{r})}{U_{r}-L_{r}}, & L_{r} < F_{r}(x,c^{r}) < U_{r}, \\ 1, & F_{r}(x,c^{r}) \geq U_{r}, \end{cases}$$
(9)

where, L_r , and U_r are the lower and upper bounds of $F_r(x, c^r)$, $L_r \neq U_r$, and can be calculated as

$$L_r = \min_x F_r(x, c^r)$$
, and $U_r = \max_x F_r(x, c^r)$, $r = 1, 2, ..., K$. (10)

By applying the fuzzy *Decision (8)* and membership *Function (9)*, α –PMOMCF can be rewritten as

$$\max \min_{\mathbf{r}=\mathbf{1},\mathbf{K}} \left(\mu_{\mathbf{r}} \left(\mathbf{F}_{\mathbf{r}}(\mathbf{x}, \mathbf{c}^{\mathbf{r}}) \right) \right),$$

s.t. (11)

$$x \in X$$
, and $c^r \in \varphi_{\alpha}^r$, $r = 1$, K.

Problem (11) can be converted into well-defined linear programming using the auxiliary variable ϑ as

$$\max\vartheta$$
(12)

$$\begin{split} \vartheta &\leq \mu_r \big(\ F_r(x,c^r) \big), r = \overline{1,K}, \\ x &\in X, \text{ and } c^r \in \phi^r_\alpha, r = \overline{1,K}. \end{split}$$

In order to formulate Problem (12) as a GP [29], we introduce the negative and positive deviational variables.

$$F_r(x, c^r) - v_r^+ + v_r^- = G_r, r = \overline{1, K},$$
 (13)

where, G_r is the aspiration level of the objective function r. Now, *Problem (12)* is reformulated as a mixed integer GP problem as

max ϑ

s.t.

$$\vartheta \le \mu_r (F_r(x, c^r)), r = \overline{1, K},$$

 $x \in X, \text{ and } c^r \in \varphi_{\alpha}^r, r = \overline{1, K},$
 $F_r(x, c^r) - v_r^+ + v_r^- = G_r,$
 $v_r^-, v_r^+ \ge 0, r = \overline{1, K}, 0 \le \vartheta \le 1.$
(14)

6|Solution Procedure

In this section, a solution procedure for solving the Poss MOMCF problem can be summarized in the following steps:

Step 1. Consider the Poss MOMCF problem.

Step 2. Solve each one of the objective function and continue this process K times. If all the resulting solutions are equal, select one of them and go to Step 5.

Step 3. Define the membership function of every one of the objectives and also the aspiration level.

Step 4. Construct *Problem (13)*, then solve it using any computer package (Say, GAMS).

Step 5. Stop and then determine the stability set of the first kind $S(x^{\circ}, c^{\circ})$ as

$$\begin{split} \omega_{ij} \left(c_{ij}^{r} - \left(c_{ij}^{r+} \right)_{\alpha} \right) &= 0, \text{ for all } \operatorname{arc}(i, j), r = \overline{1, K}, \\ \phi_{ij} \left(\left(c_{ij}^{r-} \right)_{\alpha} - c_{ij}^{r} \right) &= 0, \text{ for all } \operatorname{arc}(i, j), r = \overline{1, K}. \end{split}$$

7 | Numerical Example

Consider the following problem:

$$\min F_{1}(x, c^{1}) = \sum_{(i,j) \in M} \tilde{c}_{ij}^{1} x_{ij},$$

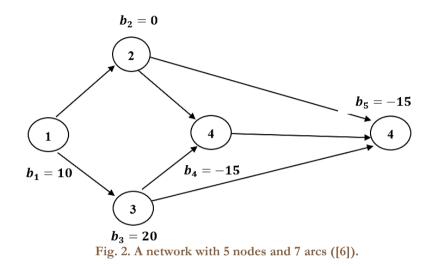
$$\min F_{2}(x, c^{2}) = \sum_{(i,j) \in M} \tilde{c}_{ij}^{2} x_{ij},$$

s.t.
(15)

$$x_{12} + x_{13} = 10,$$

 $x_{24} + x_{25} - x_{12} = 0,$

$$\begin{split} & x_{34} + x_{35} - x_{13} = 20, \\ & x_{45} - x_{24} - x_{34} = -15, \\ & -x_{25} - x_{35} - x_{45} = -15, \\ & x_{12} \in [0, 20], \\ & x_{13} \in [0, 10], \\ & x_{24} \in [0, 20], \\ & x_{25} \in [0, 10], \\ & x_{34} \in [0, 30], \\ & x_{35} \in [0, 25], \\ & x_{45} \in [0, 50]. \end{split}$$



The possibilistic variables \tilde{c}_{ij}^1 , and \tilde{c}_{ij}^2 are represented by a possibility distributions $\mu_{\tilde{c}_{ij}^1}(.)$, and $\mu_{\tilde{c}_{ij}^2}(.)$ In *Fig. 1* and *Fig. 2*. The supports of the possibilistic variables \tilde{c}_{ij}^1 , and \tilde{c}_{ij}^2 are[3,12], and [2,10]. Hence, for the parametric functions $0 \le \tau \le 1$, the supports are

Supp $(\tilde{a}_1) = 1 + 4\vartheta$, $\mu_{\tilde{a}_1}(1) = \mu_{\tilde{a}_1}(5) = 0$, Supp $(\tilde{a}_2) = 10 - 4\vartheta$, $\mu_{\tilde{a}_2}(10) = \mu_{\tilde{a}_2}(6) = 0$.

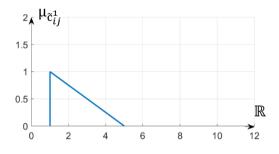


Fig. 3. Possibility distributions $\mu(.)$ for \tilde{c}_{ij}^1 .

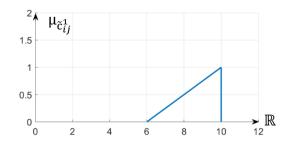


Fig. 4. Possibility distributions $\mu(.)$ for \tilde{c}_{ij}^2 .

Supp $(\tilde{c}_{12}^1) = 3 + 4\tau$,	$\mu_{\tilde{c}_{12}^1}(3) = \mu_{\tilde{c}_{12}^1}(7) = 0,$				
Supp $(\tilde{c}_{13}^1) = 6 - 2\tau$,	$\mu_{\tilde{c}_{13}^1}(4) = \mu_{\tilde{c}_{13}^1}(6) = 0,$				
Supp $(\tilde{c}_{24}^1) = 5 + 4\tau$,	$\mu_{\tilde{c}_{24}^1}(5) = \mu_{\tilde{c}_{24}^1}(9) = 0,$				
Supp $(\tilde{c}_{25}^1) = 7 + \tau$,	$\mu_{\tilde{c}_{13}^1}(7) = \mu_{\tilde{c}_{13}^1}(8) = 0,$				
Supp $(\tilde{c}_{34}^1) = 9 + 2\tau$,	$\mu_{\tilde{c}_{34}^1}(9) = \mu_{\tilde{c}_{34}^1}(11) = 0,$				
Supp $(\tilde{c}_{35}^1) = 10 + 2\tau$,	$\mu_{\tilde{c}_{35}^1}(10) = \mu_{\tilde{c}_{35}^1}(12) = 0,$				
Supp $(\tilde{c}_{45}^1) = 1 + \tau$,	$\mu_{\tilde{c}_{45}^1}(1) = \mu_{\tilde{c}_{45}^1}(2) = 0,$				
Supp $(\tilde{c}_{12}^2) = 13 - 4\tau$,	$\mu_{\tilde{c}_{12}^2}(13) = \mu_{\tilde{c}_{12}^2}(9) = 0,$				
Supp $(\tilde{c}_{13}^2) = 4 + 4\tau$,	$\mu_{\tilde{c}_{13}^2}(4) = \mu_{\tilde{c}_{13}^2}(8) = 0,$				
Supp $(\tilde{c}_{24}^2) = 7 - 4\tau$,	$\mu_{\tilde{c}_{24}^2}(7) = \mu_{\tilde{c}_{24}^2}(3) = 0,$				
Supp $(\tilde{c}_{25}^2) = 4 + 4\tau$,	$\mu_{\tilde{c}_{25}^2}(4) = \mu_{\tilde{c}_{25}^2}(8) = 0,$				
Supp $(\tilde{c}_{34}^2) = 7 - 2\tau$,	$\mu_{\tilde{c}_{34}^2}(5) = \mu_{\tilde{c}_{34}^2}(7) = 0,$				
Supp $(\tilde{c}_{35}^2) = 4 + 2\tau$,	$\mu_{\tilde{c}_{35}^2}(4) = \mu_{\tilde{c}_{35}^2}(6) = 0,$				
Supp $(\tilde{c}_{45}^2) = 10 - 4\tau$,	$\mu_{\tilde{c}_{45}^2}(6) = \mu_{\tilde{c}_{45}^2}(10) = 0.$				
Min $F_1(\tau) = (3 + 4\tau)x_1$	$x_{2} + (6 - 2\tau)x_{13} + (5 + 4\tau)x_{24} + (7 + \tau)x_{25} + (9 + 2\tau)x_{34}$				
$+(10+2\tau)x_{35}+(1+$	- τ)x ₄₅ ,				
$\operatorname{Min} F_2(\tau) = (13 - 4\tau)$	$x_{12} + (4 + 4\tau)x_{13} + (7 - 4\tau)x_{24} + (4 + 4\tau)x_{25} + (7 - 2\tau)x_{34}$				
$+(4+2\tau)x_{35}+(10-$	- 4τ)x ₄₅ ,				
s.t.					
$x_{12} + x_{13} = 10,$ $x_{24} + x_{25} - x_{12} = 0,$		(16)			
$x_{24} + x_{25} - x_{12} = 0,$ $x_{34} + x_{35} - x_{13} = 20,$					
$x_{34} + x_{35} - x_{13} = 20,$ $x_{45} - x_{24} - x_{34} = -15,$					
$-x_{25} - x_{35} - x_{45} = -2$	15,				
$\mathbf{x_{12}} \in [0, 20], \mathbf{x_{13}} \in [0,$	10], $x_{24} \in [0, 20], x_{25} \in [0, 10],$				
$x_{34} \in [0, 30], x_{35} \in [0, 25], x_{45} \in [0, 50], and \tau \in [0, 1].$					
$L_1 = 265, U_1 = 375, L_2 =$	= 250, U ₁ = 425,				
At $\tau = 0$, the GP for the p	problem becomes				
max ϑ					
s. t.					
$3x_{12} + 6x_{13} + 5x_{24} +$	$-7x_{25} + 9x_{34} + 10x_{35} + x_{45} + \vartheta 110 \le 375,$	(17)			
	$+ 4x_{25} + 7x_{34} + 4x_{35} + 10x_{45} + \vartheta 175 \le 425,$	(-')			
$x_{12} + x_{13} = 10,$					

 $x_{24} + x_{25} - x_{12} = 0$,

$$\begin{aligned} x_{34} + x_{35} - x_{13} &= 20, \\ x_{45} - x_{24} - x_{34} &= -15, \\ -x_{25} - x_{35} - x_{45} &= -15, \\ x_{12} &\in [0, 20], x_{13} \in [0, 10], x_{24} \in [0, 20], x_{25} \in [0, 10], \\ x_{34} &\in [0, 30], x_{35} \in [0, 25], x_{45} \in [0, 50], \\ 3x_{12} + 6x_{13} + 5x_{24} + 7x_{25} + 9x_{34} + 10x_{35} + x_{45} - v_1^+ + v_1^- = 265, \\ 13x_{12} + 4x_{13} + 7x_{24} + 4x_{25} + 7x_{34} + 4x_{35} + 10x_{45} - v_2^+ + v_2^- = 250, \\ v_1^+, v_1^-, v_2^+, v_2^- &= \text{ and } \vartheta \in [0, 1]. \end{aligned}$$

Using the GINO software, the optimal compromise solution is

$$\mathbf{x}_{12}^{\circ} = \mathbf{x}_{24}^{\circ} = 8.56, \, \mathbf{x}_{13}^{\circ} = 1.44, \, \mathbf{x}_{25}^{\circ} = \, \mathbf{x}_{45}^{\circ} = 0, \, \mathbf{x}_{34}^{\circ} = 6.44, \, \mathbf{x}_{35}^{\circ} = 15, \, \mathbf{v}_{1}^{+} = 20.11,$$

 $\mathbf{v}_{1}^{-} = \mathbf{v}_{2}^{-} = 0, \, \mathbf{v}_{2}^{+} = 32, \, \vartheta^{\circ} = 0.82.$

To determine the stability set $S(x_{12}^{\circ}, x_{24}^{\circ}, x_{13}^{\circ}, x_{25}^{\circ}, x_{45}^{\circ}, x_{34}^{\circ}, x_{35}^{\circ}, c_{ij}^{1^{\circ}}, c_{2j}^{2^{\circ}})$,

$$\begin{split} \omega_{12}^1(3 - (c_{12}^{1+})_0) &= 0, \\ \omega_{13}^1(6 - (c_{13}^{1+})_0) &= 0, \\ \omega_{24}^1(5 - (c_{24}^{1+})_0) &= 0, \\ \omega_{25}^1\left(7 - (c_{25}^{1+})_0\right) &= 0, \\ \omega_{13}^1(9 - (c_{34}^{1+})_0) &= 0, \\ \omega_{13}^1(9 - (c_{34}^{1+})_0) &= 0, \\ \omega_{13}^2(4 - (c_{13}^{2+})_0) &= 0, \\ \omega_{24}^2(7 - (c_{24}^{2+})_0) &= 0, \\ \omega_{25}^2\left(4 - (c_{25}^{2+})_0\right) &= 0, \\ \omega_{35}^2\left(4 - (c_{35}^{2+})_0\right) &= 0, \\ \omega_{45}^2\left(10 - (c_{45}^{2+})_0\right) &= 0, \\ \omega_{12}^2, \\ \omega_{13}^1, \\ \omega_{24}^1, \\ \omega_{25}^1, \\ \omega_{13}^1, \\ \omega_{24}^1, \\ \omega_{15}^2, \\ \omega_{13}^1, \\ \omega_{24}^1, \\ \omega_{15}^2, \\ \omega_{15}^1, \\ \omega_{16}^2, \\ \omega_{16}^$$

We get $I_1 \subseteq \{1, 2\}$.

For $I_1 = \emptyset, \omega_{12}^1, \omega_{13}^1, \omega_{24}^1, \omega_{25}^1, \omega_{34}^1, \omega_{35}^1, \omega_{45}^1, \omega_{12}^2, \omega_{13}^2, \omega_{24}^2, \omega_{25}^2, \omega_{34}^2, \omega_{35}^2, \omega_{45}^2 = 0$. Then

$$S_{I_{1}}\left(x_{12}^{\circ}, x_{24}^{\circ}, x_{13}^{\circ}, x_{25}^{\circ}, x_{45}^{\circ}, x_{34}^{\circ}, x_{35}^{\circ}, c_{1j}^{1}^{\circ}, c_{2j}^{2}^{\circ}\right) \\ = \begin{cases} c_{1j}^{r}: (c_{12}^{1+})_{0} \ge 3, (c_{13}^{1+})_{0} \ge 6, (c_{24}^{1+})_{0} \ge 5, \\ (c_{25}^{1+})_{0} \ge 7, (c_{34}^{1+})_{0} \ge 9, (c_{35}^{1+})_{0} \ge 10, (c_{45}^{1+})_{0} \ge 1, (c_{12}^{2+})_{0} \ge 13, \\ (c_{13}^{2+})_{0} \ge 4, (c_{24}^{2+})_{0} \ge 7, (c_{25}^{2+})_{0} \ge 4, (c_{34}^{2+})_{0} \ge 7, (c_{35}^{2+})_{0} \ge 4, (c_{45}^{2+})_{0} \ge 10 \end{cases}$$

For $I_2 = \{1\}, \omega_{12}^1, \omega_{13}^1, \omega_{24}^1, \omega_{25}^1, \omega_{34}^1, \omega_{35}^1, \omega_{45}^1 > 0; \omega_{12}^2, \omega_{13}^2, \omega_{25}^2, \omega_{34}^2, \omega_{35}^2, \omega_{45}^2 = 0.$ Then

$$\begin{split} &S_{I_2}\left(x_{12}^{\circ}, x_{24}^{\circ}, x_{13}^{\circ}, x_{25}^{\circ}, x_{45}^{\circ}, x_{34}^{\circ}, x_{35}^{\circ}, c_{1j}^{1}^{\circ}, c_{2j}^{2}^{\circ}\right) \\ &= \begin{cases} c_{1j}^{r}: (c_{12}^{1+})_0 = 3, (c_{13}^{1+})_0 = 6, (c_{24}^{1+})_0 = 5, \\ (c_{25}^{1+})_0 = 7, (c_{34}^{1+})_0 = 9, (c_{35}^{1+})_0 = 10, (c_{45}^{1+})_0 = 1, (c_{12}^{2+})_0 \ge 13, \\ (c_{13}^{2+})_0 \ge 4, (c_{24}^{2+})_0 \ge 7, (c_{25}^{2+})_0 \ge 4, (c_{34}^{2+})_0 \ge 7, (c_{35}^{2+})_0 \ge 4, (c_{45}^{2+})_0 \ge 10 \end{cases} \right\}. \end{split}$$

For $I_3 = \{2\}, \omega_{12}^1, \omega_{13}^1, \omega_{24}^1, \omega_{25}^1, \omega_{34}^1, \omega_{35}^1, \omega_{45}^1 = 0; \omega_{12}^2, \omega_{13}^2, \omega_{24}^2, \omega_{25}^2, \omega_{34}^2, \omega_{35}^2, \omega_{45}^2 > 0.$ Then

$$\begin{split} S_{I_3} & \left(x_{12}^{\circ}, x_{24}^{\circ}, x_{13}^{\circ}, x_{25}^{\circ}, x_{45}^{\circ}, x_{34}^{\circ}, x_{35}^{\circ}, c_{1j}^{1^{\circ}}, c_{2j}^{2^{\circ}} \right) \\ & = \begin{cases} c_{1j}^{r}: (c_{12}^{1+})_0 \geq 3, (c_{13}^{1+})_0 \geq 6, (c_{24}^{1+})_0 \geq 5, \\ (c_{25}^{1+})_0 \geq 7, (c_{34}^{1+})_0 \geq 9, (c_{35}^{1+})_0 \geq 10, (c_{45}^{1+})_0 \geq 1, (c_{12}^{2+})_0 = 13, \\ (c_{13}^{2+})_0 = 4, (c_{24}^{2+})_0 = 7, (c_{25}^{2+})_0 = 4, (c_{34}^{2+})_0 = 7, (c_{35}^{2+})_0 = 4, (c_{45}^{2+})_0 = 10 \end{cases}$$

For $I_4 = \{1,2\}, \omega_{12}^1, \omega_{13}^1, \omega_{24}^1, \omega_{25}^1, \omega_{34}^1, \omega_{35}^1, \omega_{45}^1 > 0; \omega_{12}^2, \omega_{13}^2, \omega_{24}^2, \omega_{25}^2, \omega_{34}^2, \omega_{35}^2, \omega_{45}^2 > 0.$ Then

$$S_{I_4}\left(\overset{\circ}{x_{12}}, \overset{\circ}{x_{24}}, \overset{\circ}{x_{13}}, \overset{\circ}{x_{25}}, \overset{\circ}{x_{45}}, \overset{\circ}{x_{34}}, \overset{\circ}{x_{35}}, c_{ij}^{\circ}, c_{ij}^{2^{\circ}}\right) = \\ \begin{cases} c_{ij}^{r}: (c_{12}^{1+})_0 = 3, (c_{13}^{1+})_0 = 6, (c_{24}^{1+})_0 = 5, \\ (c_{25}^{1+})_0 = 7, (c_{34}^{1+})_0 = 9, (c_{35}^{1+})_0 = 10, (c_{45}^{1+})_0 = 1, (c_{12}^{2+})_0 = 13, \\ (c_{13}^{2+})_0 = 4, (c_{24}^{2+})_0 = 7, (c_{25}^{2+})_0 = 4, (c_{34}^{2+})_0 = 7, (c_{35}^{2+})_0 = 4, (c_{45}^{2+})_0 = 10 \end{cases} \right).$$

Hence

$$\begin{split} S\left(\overset{\circ}{x_{12}},\overset{\circ}{x_{24}},\overset{\circ}{x_{13}},\overset{\circ}{x_{25}},\overset{\circ}{x_{45}},\overset{\circ}{x_{34}},\overset{\circ}{x_{35}},c^{1}_{ij}\,\overset{\circ}{,}\,c^{2}_{ij}\,\overset{\circ}{)}\right) \\ = \bigcup_{P=1}^{4} S_{I_{p}}\left(\overset{\circ}{x_{12}},\overset{\circ}{x_{24}},\overset{\circ}{x_{13}},\overset{\circ}{x_{25}},\overset{\circ}{x_{45}}\,,\overset{\circ}{x_{34}},\overset{\circ}{x_{35}},c^{1}_{ij}\,\overset{\circ}{,}\,c^{2}_{ij}\,\overset{\circ}{)}. \end{split}$$

8 | Discussion

In this section, the proposed study is compared with some existing relevant literature to carve out the advantageous aspect of the proposed research. *Table 1* presents this comparison under specific parameters. It's evident that the result obtained by the proposed approach is less than that obtained by Alharbi et al. [30].

Author's Name	α –Efficient Solution	α – Parametric Compromise Solution	Fuzzy Goal Programming	Stability Set of the First Kind	Environment
Ghatee and Hashemi [31]	×	×	×	×	Fuzzy
Bustos et al. [32]	×	×	×	×	Stochastic
Alharbi et al. [30]		\checkmark		\checkmark	Fuzzy
Our proposed approach	\checkmark				Possibilistic

Table 1. Comparisons of different researcher's contributions.

9 | Conclusion

This paper introduces a multi-objective MCF problem with possibilistic variables. A fuzzy GP approach has been applied to the possibilistic MCF problem. The advantage of this approach is the utilization to allow conflicting goals and permit the consideration of the decision environment. The GAMS software has been applied to obtain the solution. The parametric study corresponding to the α -possibly optimal solution is defined and determined without differentiability. Future work may include extending this study to other fuzzy-like structures (i. e., interval-valued fuzzy set, Neutrosophic set, Pythagorean fuzzy set, Spherical fuzzy set, etc., with more discussion and suggestive comments.

Author Contribution

H.A. K. research design, conceptualization, and validation. S. A. E. data gathering, computing, and editing. The authors have read and agreed to the published version of the manuscript.

Funding

The authors declare thatno external funding or support was received for the research.

Data Availability

All data supporting the reported findings in this research paper are provided within the manuscript.

Conflicts of Interest

The authors declare no conflicts of interest.

References

- [1] Ahuja, R. K., Magnanti, T., & Orlin, J. (1993). Network Flows. Englewood.
- Jewell, W. S. (1957). Warhousing and distribution of a seasonal product 1. Naval research logistics quarterly, 4(1), 29–34. DOI:10.1002/nav.3800040107
- [3] Slump, C. H., & Gerbrands, J. J. (1982). A network flow approach to reconstruction of the left ventricle from two projections. *Computer graphics and image processing*, 18(1), 18–36. DOI:10.1016/0146-664X(82)90097-1
- Sapountzis, C. (1984). Allocating blood to hospitals from a central blood bank. European journal of operational research, 16(2), 157–162. DOI:10.1016/0377-2217(84)90070-5
- [5] Hu, Y., Zhao, X., Liu, J., Liang, B., & Ma, C. (2020). An efficient algorithm for solving minimum cost flow problem with complementarity slack conditions. *Mathematical problems in engineering*, 2020, 1–5. DOI:10.1155/2020/2439265
- [6] Kumar, A., & Kaur, M. (2014). A new method for solving single and multi-objective fuzzy minimum cost flow problems with different membership functions. *Sadhana*, 39, 189–206. https://doi.org/10.1007/s12046-014-0228-7
- [7] Hamacher, H. W., Pedersen, C. R., & Ruzika, S. (2007). Multiple objective minimum cost flow problems: a review. *European journal of operational research*, *176*(3), 1404–1422. DOI:10.1016/j.ejor.2005.09.033
- [8] Bazaraa, M. S., Jarvis, J. J., & Sherali, H. D. (2011). *Linear programming and network flows*. John Wiley & Sons. https://cs.yazd.ac.ir/hasheminezhad/Bazaraa-LP%5B430912%5D.pdf
- [9] Steuer, R. E. (1986). Multiple criteria optimization. *Theory, computation, and application*. https://cir.nii.ac.jp/crid/1573668923835678848
- [10] Luhandjula, M. K. (1987). Multiple objective programming problems with possibilistic coefficients. *Fuzzy* sets and systems, 21(2), 135–145. DOI:10.1016/0165-0114(87)90159-X
- [11] Lee, S. M., & Moore, L. J. (1973). Optimizing transportation problems with multiple objectives. AIIE transactions, 5(4), 333–338. DOI:10.1080/05695557308974920
- [12] Hemaida, R. S., & Kwak, N. K. (1994). A linear goal programming model for trans-shipment problems with flexible supply and demand constraints. *Journal of the operational research society*, 45(2), 215–224. DOI:10.1057/jors.1994.26
- [13] Tamiz, M., Jones, D., & Romero, C. (1998). Goal programming for decision making: an overview of the current state-of-the-art. *European journal of operational research*, 111(3), 569–581. DOI:10.1016/S0377-2217(97)00317-2
- [14] Romero, C. (2014). Handbook of critical issues in goal programming. Elsevier. https://shop.elsevier.com/books/handbook-of-critical-issues-in-goal-programming/romero/978-0-08-040661-9
- [15] Abd El-Wahed, W. F., & Lee, S. M. (2006). Interactive fuzzy goal programming for multi-objective transportation problems. *Omega*, 34(2), 158–166. https://doi.org/10.1016/j.omega.2004.08.006
- [16] Bit, A. K., Biswal, M. P., & Alam, S. S. (1993). An additive fuzzy programming model for multiobjective transportation problem. *Fuzzy sets and systems*, 57(3), 313–319. DOI:10.1016/0165-0114(93)90026-E

- [17] Chanas, S., & Kuchta, D. (1998). Fuzzy integer transportation problem. *Fuzzy sets and systems*, 98(3), 291–298. DOI:10.1016/S0165-0114(96)00380-6
- [18] Chanas, S., Kołodziejczyk, W., & Machaj, A. (1984). A fuzzy approach to the transportation problem. *Fuzzy sets and systems*, 13(3), 211–221.
- [19] Ehrgott, M., & Verma, R. (2001). A note on solving multicriteria transportation-location problems by fuzzy programming. *Asia-pacific journal of operational research*, 18(2), 149–164.
- [20] Aruna Chalam, G. (1994). Fuzzy goal programming (FGP) approach to a stochastic transportation problem under budgetary constraint. *Fuzzy sets and systems*, 66(3), 293–299. DOI:10.1016/0165-0114(94)90096-5
- [21] Lai, Y. J., Hwang, C. L. (1994). Fuzzy multiple objective decision making (pp. 139-262). Springer Berlin Heidelberg.
- [22] Büsing, C., Koster, A. M. C. A., & Schmitz, S. (2022). Robust minimum cost flow problem under consistent flow constraints. *Annals of operations research*, 312(2), 691–722.
- [23] Cui, J., An, S., & Zhao, M. (2014). A generalized minimum cost flow model for multiple emergency flow routing. *Mathematical problems in engineering*, 2014. https://doi.org/10.1155/2014/832053
- [24] Hussein, M. L. (1992). On convex vector optimization problems with possibilistic weights. *Fuzzy sets and systems*, 51(3), 289–294. DOI:10.1016/0165-0114(92)90019-Z
- [25] Kassem, M. A. E. H. (1998). Stability of possibilistic multiobjective nonlinear programming problems without differentiability. *Fuzzy sets and systems*, 94(2), 239–246.
- [26] Leberling, H. (1981). On finding compromise solutions in multicriteria problems using the fuzzy minoperator. *Fuzzy sets and systems*, 6(2), 105–118. DOI:10.1016/0165-0114(81)90019-1
- [27] Bellman, R. E., & Zadeh, L. A. (1970). Decision-making in a fuzzy environment. *Management science*, 17(4), B-141. DOI:10.1142/9789812819789_0004
- [28] Zimmermann, H. J. (1978). Fuzzy programming and linear programming with several objective functions. *Fuzzy sets and systems*, 1(1), 45–55. DOI:10.1016/0165-0114(78)90031-3
- [29] Sakawa, M. (1993). Fuzzy Sets and interactive multiobjective optimization. Springer science & business media.
- [30] Alharbi, M. G., Khalifa, H. A. E. W., & Ammar, E. E. (2020). An interactive approach for solving the multiobjective minimum cost flow problem in the fuzzy environment. *Journal of mathematics*, 2020, 1–7. DOI:10.1155/2020/6247423
- [31] Ghatee, M., & Hashemi, S. M. (2009). Application of fuzzy minimum cost flow problems to network design under uncertainty. *Fuzzy sets and systems*, 160(22), 3263–3289. DOI:10.1016/j.fss.2009.04.004
- [32] Bustos, A., Herrera, L., & Jiménez, E. (2014). Efficient frontier for multi-objective stochastic transportation networks in international market of perishable goods. *Journal of applied research and technology*, 12(4), 654– 665. DOI:10.1016/S1665-6423(14)70082-3