

## 【微分方程与动力系统研究】

## 第二类 Fredholm 模糊积分方程的模糊数值解

刘雪铃, 黄静, 冯依虎, 崔钰晗

(亳州学院 电子与信息工程系, 安徽 亳州 236800)

**摘要:** 研究了一类模糊集意义下的第二类 Fredholm 模糊积分方程的数值解。采用残余幂级数法得到第二类 Fredholm 模糊积分方程的  $k$  级截断级数解, 将第二类 Fredholm 模糊积分方程的数值解用泰勒光滑公式展开, 并通过代数方程组求解出相关系数。最后, 结合数值算例证明了残余幂级数方法的稳定性和收敛性。

**关键词:** 第二类 Fredholm 模糊积分方程; 残余幂级数法; 模糊微分方程; 数值解; 模糊函数  
**中图分类号:** O 175; O 241.8 **文献标识码:** A **DOI:** 10.13486/j.cnki.1673-2618.2024.02.007

## 0 引言

文献[1]建立的模糊函数的思想受到国内外众多学者的关注<sup>[2-3]</sup>。近年来, 模糊积分-微分方程在不确定性下建模的动态系统中起着愈发重要的作用。文献[4]研究了第二类 Fredholm 模糊积分方程(FFID), 在模糊数的参数形式下, 将方程转换为第二类直线积分方程组, 利用 Adomian 方法获得了第二类线性模糊 Fredholm 积分方程的模糊解的近似值。文献[5]将线性模糊 Fredholm 积分方程转化为等价的两个线性第二类积分方程, 使用 Nystrom 数值方法, 获得第二类线性模糊 Fredholm 积分方程的模糊解的近似值。文献[6]利用 Bernstein 和脉冲函数在区间上的组合, 研究了线性模糊 Fredholm 积分方程组的解, 并且证明了解的存在性和收敛性。关于此方面的论文可参见文献[7-8]。

综上所述, 近年来关于第二类 Fredholm 模糊积分方程的数值研究主要集中点在局部边值问题。但是在实际模拟过程中, 由于多种因素的干扰, 对于方程解的问题, 不能只考虑其依赖于边值条件。故本文利用残余幂级数(RPS)法研究了第二类 Fredholm 模糊积分方程的数值解, 并通过数值实例验证了方法的可行性与有效性。

## 1 预备知识

**定义 1**<sup>[9]</sup> 若  $E^n = \{v | v: R^n \rightarrow [0, 1]\}$  满足条件: ①  $v$  是上半连续函数; ② 若存在  $t_0 \in R^n$ , 使得  $v(t_0) = 1$ , 则称  $v$  是正规的模糊集; ③  $[v]^0 = cl\{t \in R^n | v(t) > 0\}$  是紧集; ④  $v$  是凸模糊集, 即对  $\forall t_1, t_2 \in R, \lambda \in [0, 1]$  有  $v(\lambda t_1 + (1-\lambda)t_2) > \min\{v(t_1), v(t_2)\}$ , 则称  $E^n$  是  $n$  维模糊数空间。

**定义 2**<sup>[10]</sup> 如果对  $\forall v \in E, r \in [0, 1]$ , 则  $v$  的  $r$  阶水平截集被定义为

收稿日期: 2023-05-09

基金项目: 安徽省高等学校省级质量工程项目(2019mooc374); 安徽省教育厅自然科学研究重点项目(2022AH052415); 亳州学院大学生创新项目(2022XJXM095); 安徽省教育厅自然科学基金项目(KJ2021A1150)

第一作者简介: 刘雪铃(1992—), 女, 安徽阜阳人, 讲师, 硕士, 主要从事微分方程的数值解研究。

E-mail: 1271392727@qq.com

$$[v]^r = \begin{cases} \{t \in R \mid v(t) \geq r, 0 < r < 1, \\ clv, r = 0. \end{cases}$$

由以上表达式容易得到,  $\forall r \in [0, 1], [v]^r$  是闭区间而且是有界的。

为了书写方便, 本文统一将  $[v]^r$  的上下端点简记为  $v_{1r}, v_{2r}$ , 即  $[v]^r = [v_{1r}, v_{2r}]$ 。

定义 3<sup>[11]</sup> 若  $\forall u, v \in E, k \in R$ , 则基于扩张原理的和( $\oplus$ )、积( $\otimes$ )可表示为

$$\begin{aligned} u \oplus v &= [u + v]^r = [u]^r + [v]^r = [u_{1r} + v_{1r}, u_{2r} + v_{2r}], \\ u \otimes v &= [uv]^r = [\min\{u_{1r}v_{1r}, u_{1r}v_{2r}, u_{2r}v_{2r}, u_{2r}v_{1r}\}, \max\{u_{1r}v_{1r}, u_{1r}v_{2r}, u_{2r}v_{2r}, u_{2r}v_{1r}\}], \\ k \otimes u &= [ku]^r = \begin{cases} [ku_{1r}, ku_{2r}], k \geq 0, \\ [ku_{2r}, ku_{1r}], k < 0. \end{cases} \end{aligned}$$

下面通过更加详细的定理来描述一维模糊数。

定义 4<sup>[12]</sup> 对于  $\forall v \in E^1, v = [v_{1r}, v_{2r}]$ , 若  $v$  为  $[0, 1]$  上的函数并且满足条件:  $v_{1r}$  单调非减左连续,  $v_{2r}$  单调非增连续,  $v_{1r}$  和  $v_{2r}$  在  $r = 0$  处右连续,  $v_{2r} \geq v_{1r}$ , 则称  $v_{1r}, v_{2r}$  在  $[0, 1]$  上连续。

若  $[F(t)]^r = [F_{1r}(t), F_{2r}(t)]$ ,  $F_{1r}(t)$  和  $F_{2r}(t)$  都可微, 则有

$$F'(t) = [F'_{1r}(t), F'_{2r}(t)], F'(t) = [F'_{2r}(t), F'_{1r}(t)].$$

简记为情况(i)和情况(ii)。

定理 1<sup>[13-15]</sup> 若  $\forall \beta \in [0, 1], I = [a, b]$ , 令  $F: I \rightarrow E$  是模糊函数, 使得  $[F(t)]^r = [F_{1r}(t), F_{2r}(t)]$ , 则:

(1) 当  $F$  是第(i)种情况时有

$${}_c D_{a^+}^\beta F(t, r) = [{}_c D_{a^+}^\beta F_{1r}(t), {}_c D_{a^+}^\beta F_{2r}(t)];$$

(2) 当  $F$  是第(ii)种情况时有

$${}_c D_{a^+}^\beta F(t, r) = [{}_c D_{a^+}^\beta F_{2r}(t), {}_c D_{a^+}^\beta F_{1r}(t)].$$

其中

$$\begin{aligned} {}_c D_{a^+}^\beta F_{1r}(t) &= \frac{1}{\Gamma(m-\beta)} \int_0^x \frac{F_{1r}^m(\eta)}{(x-\eta)^{\beta+1-m}} d\eta, m-1 < \beta < m, m \in \mathbf{N}, \\ {}_c D_{a^+}^\beta F_{2r}(t) &= \frac{1}{\Gamma(m-\beta)} \int_0^x \frac{F_{2r}^m(\eta)}{(x-\eta)^{\beta+1-m}} d\eta, m-1 < \beta < m, m \in \mathbf{N}. \end{aligned}$$

定义 5<sup>[16]</sup> 若  $F: [a, b] \rightarrow E$  是一个模糊函数, 对每一个分割点  $P = \{t_0, t_1, \dots, t_n\} \in [a, b]$  和  $\xi_i \in [t_{i-1}, t_i] (1 \leq i \leq n)$ , 假设

$$R_p = \sum_{i=1}^n F(\xi_i)(t_i - t_{i-1}) (\Delta = \max_{1 \leq i \leq n} [t_i - t_{i-1}]),$$

则定义

$$\int_a^b F(t) dt = \lim_{\Delta \rightarrow 0} R_p,$$

而且

$$\int_a^b F(t) dt = \left[ \int_a^b F_{1r}(t) dt, \int_a^b F_{2r}(t) dt \right].$$

## 2 数值的求解

提出一种新的数值解析方法求解第二类 Fredholm 积分方程的模糊数值解<sup>[17]</sup>

$$\varphi(x) + \lambda \int_a^b K(x, t) \varphi(t) dt = f(x), x \in [a, b], t \in [a, b], \quad (1)$$

满足初始条件

$$\varphi(0) = \alpha_0. \quad (2)$$

这里的  $\lambda > 0, K(x, t), f(x)$  为定义在区间  $[a, b]$  上的已知核函数、模糊函数,  $\varphi(x)$  是未知的模糊函数。则方程可能只具有模糊解, 现在用  $r$  阶水平截集表示  $f(x), \varphi(x)$ , 有

$$[\varphi(x)]^r = [\varphi_{1r}(x), \varphi_{2r}(x)], [f(x)]^r = [f_{1r}(x), f_{2r}(x)].$$

则方程(1)(2) 可以表示为

$$\varphi_{1r}(x) + \lambda \int_a^b K(x, t)\varphi_{1r}(t) dt = f_{1r}(x), \varphi_{1r}(0) = \alpha_{01r}, \tag{3}$$

$$\varphi_{2r}(x) + \lambda \int_a^b K(x, t)\varphi_{2r}(t) dt = f_{2r}(x), \varphi_{2r}(0) = \alpha_{02r}. \tag{4}$$

下面采用文献[8-9] 中提出的 RPS 法来求出第二类 Fredholm 积分方程的模糊数值解。根据 RPS 法, 假设方程(1) 的解用泰勒光滑公式表示为

$$\varphi_{1r}(x) = \sum_{m=0}^{\infty} E_m x^m, \tag{5}$$

$$\varphi_{2r}(x) = \sum_{m=0}^{\infty} F_m x^m, \tag{6}$$

由于  $\varphi_{1r}(0) = \alpha_{01r}, \varphi_{2r}(0) = \alpha_{02r}$ , 则  $E_0 = \alpha_{01r}, F_0 = \alpha_{02r}$ , 方程(5)(6) 可以用  $k$  级截断的级数将方程的近似解表示为

$$\varphi_{1r}^k(x) = E_0 + \sum_{m=1}^k E_m x^m, \tag{7}$$

$$\varphi_{2r}^k(x) = F_0 + \sum_{m=1}^k F_m x^m, \tag{8}$$

通过 RPS 法, 替换式(7)(8) 中的  $\varphi_{1r}^k(x), \varphi_{2r}^k(x)$  进入第  $k$  个残余函数如下:

$$\text{Re } s_{1r}^k(x) = \varphi_{1r}^k(x) + \lambda \int_a^b K(x, t)\varphi_{1r}^k(t) dt - f_{1r}(x), \tag{9}$$

$$\text{Re } s_{2r}^k(x) = \varphi_{2r}^k(x) + \lambda \int_a^b K(x, t)\varphi_{2r}^k(t) dt - f_{2r}(x). \tag{10}$$

为了求出  $E_1, F_1$ , 令式(9)(10) 中的

$$k = 1, \text{Re } s_{1r}^1(0) = \text{Re } s_{2r}^1(0) = 0,$$

则有

$$E_1 = \frac{E_0 + \lambda E_0 \int_a^b K(0, t) dt - f_{1r}(0)}{-\lambda \int_a^b K(0, t) dt}, F_1 = \frac{F_0 + \lambda F_0 \int_a^b K(0, t) dt - f_{2r}(0)}{-\lambda \int_a^b K(0, t) dt}.$$

令式(9)(10) 中的

$$k = 2, \frac{d}{dx} \text{Re } s_{1r}^2(0) = \frac{d}{dx} \text{Re } s_{2r}^2(0) = 0,$$

则有

$$E_2 = \frac{E_1 + \lambda E_0 \int_a^b \frac{\partial}{\partial x} K(0, t) dt + \lambda E_1 \int_a^b \frac{\partial}{\partial x} K(0, t) t dt - f'_{1r}(0)}{-\lambda \int_a^b \frac{\partial}{\partial x} K(0, t) t^2 dt},$$

$$F_2 = \frac{F_1 + \lambda F_0 \int_a^b \frac{\partial}{\partial x} K(0, t) dt + \lambda F_1 \int_a^b \frac{\partial}{\partial x} K(0, t) t dt - f'_{2r}(0)}{-\lambda \int_a^b \frac{\partial}{\partial x} K(0, t) t^2 dt}.$$

令式(9)(10) 中的  $k = 3, \frac{d^2}{dx^2} \text{Re } s_{1r}^3(0) = \frac{d^2}{dx^2} \text{Re } s_{2r}^3(0) = 0$ , 则有

$$E_3 = \frac{2E_2 + \lambda E_0 \int_a^b \frac{\partial^2}{\partial x^2} K(0, t) dt + \lambda E_1 \int_a^b \frac{\partial^2}{\partial x^2} K(0, t) t dt + \lambda E_2 \int_a^b \frac{\partial^2}{\partial x^2} K(0, t) t^2 dt - f''_{1r}(0)}{-\lambda \int_a^b \frac{\partial^2}{\partial x^2} K(0, t) t^3 dt},$$

$$F_3 = \frac{2F_2 + \lambda F_0 \int_a^b \frac{\partial^2}{\partial x^2} K(0, t) dt + \lambda F_1 \int_a^b \frac{\partial^2}{\partial x^2} K(0, t) t dt + \lambda F_2 \int_a^b \frac{\partial^2}{\partial x^2} K(0, t) t^2 dt - f''_{1r}(0)}{-\lambda \int_a^b \frac{\partial^2}{\partial x^2} K(0, t) t^3 dt}.$$

同样的方法令式(9)(10)中的  $k = m$ , 可以得到

$$E_m = \frac{(m-1)!E_m + \lambda \sum_{j=0}^{m-1} E_j \int_a^b \frac{\partial^m}{\partial x^{m-1}} K(0, t) t^{j-1} dt - f_{1r}^{(m-1)}(0)}{-\lambda \int_a^b \frac{\partial^{m-1}}{\partial x^{m-1}} K(0, t) t^m dt},$$

$$F_m = \frac{(m-1)!F_m + \lambda \sum_{j=0}^{m-1} F_j \int_a^b \frac{\partial^m}{\partial x^{m-1}} K(0, t) t^{j-1} dt - f_{2r}^{(m-1)}(0)}{-\lambda \int_a^b \frac{\partial^{m-1}}{\partial x^{m-1}} K(0, t) t^m dt}.$$

因此, 方程(3)(4) 数值解可以表述为

$$\varphi_{1r}(x) = E_0 + \sum_{m=1}^{\infty} \frac{(m-1)!E_m + \lambda \sum_{j=0}^{m-1} E_j \int_a^b \frac{\partial^m}{\partial x^{m-1}} K(0, t) t^{j-1} dt - f_{1r}^{(m-1)}(0)}{-\lambda \int_a^b \frac{\partial^{m-1}}{\partial x^{m-1}} K(0, t) t^m dt},$$

$$\varphi_{2r}(x) = F_0 + \sum_{m=1}^{\infty} \frac{(m-1)!F_m + \lambda \sum_{j=0}^{m-1} F_j \int_a^b \frac{\partial^m}{\partial x^{m-1}} K(0, t) t^{j-1} dt - f_{2r}^{(m-1)}(0)}{-\lambda \int_a^b \frac{\partial^{m-1}}{\partial x^{m-1}} K(0, t) t^m dt}.$$

### 3 例题

为了证明上述方法的可行性, 给出例题, 用上述方法进行求解, 同时给出其数值解。

$$\varphi(x) - \operatorname{csch}(1) \int_0^1 \sinh(x) \varphi(t) dt = \cosh(x) - \sinh(x), \varphi(0) = \alpha_0 = [\alpha - 1, 1 - \alpha].$$

在第(i)种可微的情况下

$$\varphi_{1r}(x) - \operatorname{csch}(1) \int_0^1 \sinh(x) \varphi_{1r}(t) dt = \cosh(x) - \sinh(x),$$

$$\varphi_{2r}(x) - \operatorname{csch}(1) \int_0^1 \sinh(x) \varphi_{2r}(t) dt = \cosh(x) - \sinh(x).$$

带有初值  $\varphi_{1r}(0) = \alpha - 1, \varphi_{2r}(0) = 1 - \alpha$ 。采用 RPS 法有

$$\operatorname{Re} s_{1r}^k(x) = \varphi_{1r}^k(x) - \operatorname{csch}(1) \int_0^1 \sinh(x) \varphi_{1r}^k(t) dt - \cosh(x) + \sinh(x),$$

$$\operatorname{Re} s_{2r}^k(x) = \varphi_{2r}^k(x) - \operatorname{csch}(1) \int_0^1 \sinh(x) \varphi_{2r}^k(t) dt - \cosh(x) + \sinh(x).$$

其中,

$$\varphi_{1r}^k(x) = r - 1 + \sum_{m=1}^n E_m t^m, \varphi_{2r}^k(x) = 1 - r + \sum_{m=1}^n F_m t^m.$$

利用

$$\frac{d^{(k-1)}}{dx^{k-1}} \operatorname{Re} s_{1r}^k(0) = \frac{d^{(k-1)}}{dx^{k-1}} \operatorname{Re} s_{2r}^k(0) = 0 (k=1, 2, \dots, n),$$

当  $n=10$  时,  $\alpha$  取不同值, 可以得到  $E_m$  与  $F_m$  即可求出数值解, 如表 1 所示。

表 1 例 1 的数值解

$x$	$\varphi_{1r}$			$\varphi_{2r}$		
	$\alpha=0$	$\alpha=0.5$	$\alpha=0.75$	$\alpha=0$	$\alpha=0.5$	$\alpha=0.75$
0.2	-1.020 07	-0.502 35	-0.253 45	1.020 07	0.503 65	0.225 61
0.4	-1.081 07	-0.508 32	-0.254 86	1.081 07	0.509 64	0.236 58
0.6	-1.185 47	-0.654 35	-0.312 56	1.185 47	0.536 21	0.263 14
0.8	-1.337 43	-0.785 63	-0.356 42	1.337 43	0.586 79	0.296 25
1.0	-1.534 68	-0.803 52	-0.423 06	1.483 52	0.601 25	0.302 76

#### 4 结论

利用 RPS 法研究了强广义可微性下第二类 Fredholm 模糊积分方程的数值解。将问题以参数化的形式引入, 并将其转化为两个等价的常积分-微分方程进行求解。数值结果表明了 RPS 法求解问题的有效性和可靠性。本文提出的数值方法可为模糊积分方程的数值解提供一定的理论基础, 但是 RPS 法是否适用于求解分数阶模糊积分方程的数值解还有待考虑, 因此笔者未来的工作可能会通过 RPS 等方法研究分数阶模糊积分方程的数值解以及解的存在唯一性。

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## Numerical Solution of Fredholm Fuzzy Integral Equation of the Second Kind

LIU Xueling, HUANG Jing, FENG Yihu, CUI Yuhan  
(*Department of Electronic and Information Engineering,*  
*Bozhou University, Bozhou 236800, China*)

**Abstract:** The numerical solution of Fredholm fuzzy integral equation of the second kind in the sense of a fuzzy set is studied mainly. The  $k$ -order truncated series solution of the second kind of Fredholm fuzzy integral equation is obtained by residual power series method. The numerical solution of the second kind of Fredholm fuzzy integral equation is expanded by Taylor smoothing formula, and the relevant coefficients are solved by Algebraic equation. Finally, the stability and convergence of residual power series method are proved by numerical examples.

**Keywords:** Fredholm fuzzy integral equations of the second kind; residual power series method; fuzzy differential equations; numerical solution; fuzzy function

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