

## Application of Fuzzy Expansion Methods for Solving Fuzzy Fredholm- Volterra Integral Equations of the First Kind

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**Abstract.** In this paper we intend to offer new numerical methods to solve the fuzzy Fredholm- Volterra integral equations of the first kind (*FVFIE – 1*) base on collocation and Galerkin methods. Some examples are investigated to verify convergence results and to illustrate the efficiency of the methods.

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**Keywords:** Airfoil polynomials, Jacobi polynomials, Fuzzy Collocation method, Fuzzy Galerkin method, Fuzzy integral equations, Volterra and Fredholm integral equations, Zero fuzzy singleton.

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## 1. Introduction

The fuzzy differential and integral equations are important part of the fuzzy analysis theory and they have the valued application in mechanics, electrical engineering, the theory of automatic control, medicine and biology. Recently, some mathematicians have studied solution of fuzzy integral equation and fuzzy integro-differential equation by numerical methods [1, 13].

In this work, we develop the Jacobi polynomials and the Airfoil polynomials fuzzy collocation methods and the fuzzy Galerkin method to solve the fuzzy Fredholm- Volterra integral equation of the first kind as follows:

$$\tilde{f}(s) = \mu_1 \int_a^b k_1(s, t)\tilde{x}(t) dt + \mu_2 \int_a^s k_2(s, t)\tilde{x}(t) dt, \quad (1)$$

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where  $\mu_1$  and  $\mu_2$  are crisp constant values,  $k_1(x, t)$  and  $k_2(x, t)$  are crisp functions that have derivatives on an interval  $a \leq s \leq t \leq b$  and  $\tilde{f}(s)$  is fuzzy function.

Here is an outline of the paper. In section 2, the basic notations and definitions in fuzzy calculus are briefly presented. Section 3 describes how to find an approximate solution of the given fuzzy Fredholm- Volterra integral equations of the first kind by using proposed methods. Finally in section 4, we apply the proposed methods by examples to show the simplicity and efficiency of the methods, and a brief conclusion is given in Section 5.

## 2. Basic Concepts

In this section, some basic definitions of a fuzzy number are given [10, 12].

**DEFINITION 2.1** An arbitrary fuzzy number  $\tilde{u}$  in the parametric form is represented by an ordered pair of functions  $(\underline{u}, \bar{u})$  which satisfy the following requirements:

- (i)  $\bar{u} : r \rightarrow u_r^- \in \mathbb{R}$  is a bounded left-continuous non-decreasing function over  $[0, 1]$ ,
- (ii)  $\underline{u} : r \rightarrow u_r^+ \in \mathbb{R}$  is a bounded left-continuous non-increasing function over  $[0, 1]$ ,
- (iii)  $\underline{u} \leq \bar{u}$ ,  $0 \leq r \leq 1$ .

**DEFINITION 2.2** For arbitrary fuzzy numbers  $\tilde{u}, \tilde{v} \in E$ , we use the distance (Hausdorff metric) [7]

$$D(u(r), v(r)) = \max\{\sup_{r \in [0,1]} |\underline{u}(r) - \underline{v}(r)|, \sup_{r \in [0,1]} |\bar{u}(r) - \bar{v}(r)|\},$$

and it is shown [7] that  $(E, D)$  is a complete metric space and the following properties are well known:

$$\begin{aligned} D(\tilde{u} + \tilde{w}, \tilde{v} + \tilde{w}) &= D(\tilde{u}, \tilde{v}), \forall \tilde{u}, \tilde{v} \in E, \\ D(k\tilde{u}, k\tilde{v}) &= |k| D(\tilde{u}, \tilde{v}), \forall k \in \mathbb{R}, \tilde{u}, \tilde{v} \in E, \\ D(\tilde{u} + \tilde{v}, \tilde{w} + \tilde{e}) &\leq D(\tilde{u}, \tilde{w}) + D(\tilde{v}, \tilde{e}), \forall \tilde{u}, \tilde{v}, \tilde{w}, \tilde{e} \in E. \end{aligned}$$

**DEFINITION 2.3** A triangular fuzzy number is defined as a fuzzy set in  $E$ , that is specified by an ordered triple  $u = (a, b, c) \in \mathbb{R}^3$  with  $a \leq b \leq c$  such that  $[u]^r = [u_-^r, u_+^r]$  are the endpoints of  $r$ -level sets for all  $r \in [0, 1]$ , where  $u_-^r = a + (b - a)r$  and  $u_+^r = c - (c - b)r$ . Here,  $u_-^0 = a, u_+^0 = c, u_-^1 = u_+^1 = b$ , which is denoted by  $u^1$ . The set of triangular fuzzy numbers will be denoted by  $E$ .

**DEFINITION 2.4** A fuzzy number  $\tilde{A}$  is of LR-type if there exist shape functions  $L$  (for left),  $R$  (for right) and scalar  $\alpha \geq 0, \beta \geq 0$  with

$$\tilde{\mu}_A(x) = \begin{cases} L\left(\frac{a-x}{\alpha}\right) & x \leq a \\ R\left(\frac{x-b}{\beta}\right) & x \geq a \end{cases} \quad (2)$$

the mean value of  $\tilde{A}$ ,  $a$  is a real number, and  $\alpha, \beta$  are called the left and right spreads, respectively.  $\tilde{A}$  is denoted by  $(a, \alpha, \beta)$ .

**DEFINITION 2.5** Let  $\tilde{M} = (m, \alpha, \beta)_{LR}$  and  $\tilde{N} = (n, \gamma, \delta)_{LR}$  and  $\lambda \in \mathbb{R}^+$ . Then,

- (1) :  $\lambda\tilde{M} = (\lambda m, \lambda\alpha, \lambda\beta)_{LR}$
- (2) :  $-\lambda\tilde{M} = (-\lambda m, \lambda\beta, \lambda\alpha)_{LR}$
- (3) :  $\tilde{M} \oplus \tilde{N} = (m + n, \alpha + \gamma, \beta + \delta)_{LR}$

$$(4) : \tilde{M} \odot \tilde{N} \simeq \begin{cases} (mn, m\gamma + n\alpha, m\delta + n\beta)_{LR} & \tilde{M}, \tilde{N} > 0 \\ (mn, n\alpha - m\delta, n\beta - m\gamma)_{LR} & \tilde{M} > 0, \tilde{N} < 0 \\ (mn, -n\beta - m\delta, -n\alpha - m\gamma)_{LR} & \tilde{M}, \tilde{N} < 0 \end{cases} \quad (3)$$

DEFINITION 2.6 The integral of a fuzzy function was defined in [12] by using the Riemann integral concept.

Let  $f : [a, b] \rightarrow E^1$ , for each partition  $P = \{t_0, t_1, \dots, t_n\}$  of  $[a, b]$  and for arbitrary  $\xi_i \in [t_{i-1}, t_i]$ ,  $1 \leq i \leq n$ , suppose

$$R_p = \sum_{i=1}^n f(\xi_i)(t_i - t_{i-1}),$$

$$\Delta := \max\{|t_i - t_{i-1}|, 1 \leq i \leq n\}.$$

The definite integral of  $f(t)$  over  $[a, b]$  is

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

provided that this limit exists in the metric  $D$ .

If the fuzzy function  $f(t)$  is continuous in the metric  $D$ , its definite integral exists [12], and also,

$$\overline{\left(\int_a^b f(t, r)dt\right)} = \int_a^b \underline{f}(t, r)dt,$$

$$\overline{\left(\int_a^b f(t, r)dt\right)} = \int_a^b \overline{f}(t, r)dt.$$

### 3. Description of the Methods

In this section we are going to solve the equation.(1) by using the Jacobi polynomials and the Airfole polynomials fuzzy collocation methods and the fuzzy fast Galerkin method.

#### 3.1 Description of the Jacobi Polynomials Fuzzy Collocation Method

To obtain the approximation solution of equation.(1), according to the Jacobi polynomials method [16] we can write:

$$\tilde{x}_n(s) = w(s) \sum_{i=0}^n \tilde{a}_i p_i^{\alpha, \beta}(s), \quad \alpha, \beta > -1, \quad (4)$$

where,

$$\begin{aligned} w(s) &= \frac{(1-s)^\alpha}{(1+s)^\beta}, \\ p_i^{\alpha,\beta}(s) &= \frac{(1-s)^{-\alpha}(1+s)^{-\beta}}{(-2)^n n!} \frac{d^n}{ds^n} [(1-s)^{n+\alpha}(1+s)^{n+\beta}], \end{aligned} \quad (5)$$

and  $a_i$  are fuzzy coefficients.

From equation. (1)

$$\mu_1 \sum_{i=0}^n \tilde{a}_i \int_a^b w(t)k_1(s,t) p_i^{\alpha,\beta}(t) dt + \mu_2 \sum_{i=0}^n \tilde{a}_i \int_a^s w(t)k_2(s,t) p_i^{\alpha,\beta}(t) dt = \tilde{f}(s) + \tilde{R}_n(s). \quad (6)$$

So, we have

$$\mu_1 \sum_{i=0}^n \tilde{a}_i \int_a^b w(t)k_1(s,t) p_i^{\alpha,\beta}(t) dt + \mu_2 \sum_{i=0}^n \tilde{a}_i \int_a^s w(t)k_2(s,t) p_i^{\alpha,\beta}(t) dt \ominus \tilde{f}(s) = \tilde{R}_n(s). \quad (7)$$

$$\tilde{R}_n(s_j) = \tilde{0}. \quad (8)$$

The zero is fuzzy singleton.

It means,

$$\underline{R}_n^r(s_j) = 0, \quad \overline{R}_n^r(s_j) = 0, \quad \forall r \in [0, 1].$$

Where  $s_j$  ( $j = 1, \dots, n$ ) are collocation points.

Therefore we can write,

$$\mu_1 \sum_{i=0}^n \tilde{a}_i \int_a^b w(t)k_1(s_j,t) p_i^{\alpha,\beta}(t) dt + \mu_2 \sum_{i=0}^n \tilde{a}_i \int_a^{s_j} w(t)k_2(s_j,t) p_i^{\alpha,\beta}(t) dt \ominus \tilde{f}(s_j) = \tilde{0}. \quad (9)$$

equation.(9) can be written in the following operator form

$$A\tilde{a} \oplus L\tilde{a} \ominus \tilde{F} = \tilde{0}. \quad (10)$$

$$\sum_{a_{ij} \geq 0} a_{ij} \tilde{a}_j \oplus \sum_{a_{ij} < 0} a_{ij} \tilde{a}_j \oplus \sum_{l_{ij} \geq 0} l_{ij} \tilde{a}_j \oplus \sum_{l_{ij} < 0} l_{ij} \tilde{a}_j \ominus \tilde{F}_j = \tilde{0}.$$

Where,

$$\begin{aligned} (\tilde{F})_j &= \tilde{f}(s_j), \\ (A)_{ij} &= \mu_1 \int_a^b w(t)k_1(s_j,t) p_i^{\alpha,\beta}(t) dt, \\ (L)_{ij} &= \mu_2 \int_a^{s_j} w(t)k_2(s_j,t) p_i^{\alpha,\beta}(t) dt. \end{aligned} \quad (11)$$

### 3.2 Description of the Fuzzy Galerkin Method

The Galerikn condition is as follows:

$$\int_{-1}^1 \frac{\tilde{R}_n(s)T_i(s)}{\sqrt{1-s^2}} ds = \tilde{0}. \quad (12)$$

It means,

$$\begin{aligned} \int_{-1}^1 \frac{R_n^r(s)T_i(s)}{\sqrt{1-s^2}} ds &= 0, \\ \int_{-1}^1 \frac{\tilde{R}_n^r(s)T_i(s)}{\sqrt{1-s^2}} ds &= 0, \quad \forall r \in [0, 1]. \end{aligned}$$

Where  $T_j(s)$  ( $j = 0, 1, \dots, n$ ) are Chebyshev polynomials. The Chebyshev polynomials are orthogonal on  $[-1, 1]$  with weight function  $\frac{1}{\sqrt{(1-s^2)}}$ . Also, we have [8]

$$\int_{-1}^1 \frac{T_i(s) T_j(s)}{\sqrt{(1-s^2)}} ds = \begin{cases} \pi, & i = j = 0, \\ \frac{\pi}{2}, & i = j > 0, \\ 0, & i \neq j. \end{cases}$$

$$\begin{aligned} [a, b] &\rightarrow [-1, 1] \\ t_1 &= \frac{b+a}{2} + \frac{b-a}{2}t. \end{aligned}$$

Therefore we can write,

$$\begin{aligned} \sum_{j=0}^n \tilde{a}_j \int_{-1}^1 \int_{-1}^1 \mu_1 \frac{k_1(s,t) T_i(s) T_j(t)}{\sqrt{1-s^2}} dt ds + \\ \sum_{j=0}^n \tilde{a}_j \int_{-1}^1 \int_{-1}^1 \mu_2 \frac{k_2(s,t) T_i(s) T_j(t)}{\sqrt{1-s^2}} dt ds \ominus \int_{-1}^1 \frac{f(s) T_i(s)}{\sqrt{1-s^2}} ds = \tilde{0}. \end{aligned} \quad (13)$$

equation.(13) can be written in the following operator form

$$A_1 \tilde{a} + L_1 \tilde{a} \ominus \tilde{F}_1 = \tilde{0}, \quad (14)$$

where,

$$\begin{aligned} (\tilde{f}_1)_i(s) &= \int_{-1}^1 \frac{\tilde{f}(s) T_i(s)}{\sqrt{1-s^2}} ds, \\ (A_1)_{ij} &= \int_{-1}^1 \int_{-1}^1 \mu_1 \frac{k_1(s,t) T_i(s) T_j(t)}{\sqrt{1-s^2}} dt ds, \\ (L_1)_{ij} &= \int_{-1}^1 \int_{-1}^1 \mu_2 \frac{k_2(s,t) T_i(s) T_j(t)}{\sqrt{1-s^2}} dt ds. \end{aligned} \quad (15)$$

### 3.3 Description of the Airfoil Polynomials Fuzzy Collocation Method

To obtain the approximation solution of equation.(1), according to the airfoil polynomials method of the first kind [9] we can write:

$$\tilde{x}_n(s) = w(s) \sum_{i=0}^n \tilde{a}_i t_i(s), \quad (16)$$

where

$$\begin{aligned} w(s) &= \sqrt{\frac{1+s}{1-s}}, \\ t_i(s) &= \frac{\cos[(\frac{1}{2}) \arccos s]}{\cos(\frac{1}{2} \arccos s)}, \\ u_i(s) &= \frac{\sin[(\frac{1}{2}) \arcsin s]}{\cos(\frac{1}{2} \arcsin s)}, \\ (1+s)t'_i(s) &= (i + \frac{1}{2})u_i(s) - \frac{1}{2}t_i(s). \end{aligned} \quad (17)$$

We can write equation. (1) as follows:

$$\mu_1 \sum_{i=0}^n \tilde{a}_i \int_a^b w(t)k_1(s,t) t_i(t) dt + \mu_2 \sum_{i=0}^n \tilde{a}_i \int_a^s w(t)k_2(s,t) t_i(t) dt = \tilde{f}(s) + \tilde{R}_n(s). \quad (18)$$

So, we have

$$\mu_1 \sum_{i=0}^n \tilde{a}_i \int_a^b w(t)k_1(s,t) t_i(t) dt + \mu_2 \sum_{i=0}^n \tilde{a}_i \int_a^s w(t)k_2(s,t) t_i(t) dt \ominus \tilde{f}(s) = \tilde{R}_n(s). \quad (19)$$

$$\tilde{R}_n(s_j) = \tilde{0}. \quad (20)$$

It means,

$$\underline{R}_n^r(s_j) = 0, \quad \overline{R}_n^r(s_j) = 0, \quad \forall r \in [0, 1].$$

Where  $s_j$  ( $j = 1, \dots, n$ ) are collocation points.

$$s_j = -\cos \frac{2j-1}{2n+3} \pi, \quad j = 0, 1, \dots, n.$$

Therefore we can write,

$$\mu_1 \sum_{i=0}^n \tilde{a}_i \int_a^b w(t)k_1(s_j, t) t_i(t) dt + \mu_2 \sum_{i=0}^n \tilde{a}_i \int_a^{s_j} w(t)k_2(s_j, t) t_i(t) dt \ominus \tilde{f}(s_j) = \tilde{0}. \quad (21)$$

equation .(21) can be written in the following operator form

$$A_2 \tilde{a} \oplus L_2 \tilde{a} \ominus \tilde{F}_2 = \tilde{0}. \quad (22)$$

$$\sum_{a_{2ij} \geq 0} a_{2ij} \tilde{a}_j \oplus \sum_{a_{2ij} < 0} a_{2ij} \tilde{a}_j \oplus \sum_{l_{2ij} \geq 0} l_{2ij} \tilde{a}_j \oplus \sum_{l_{2ij} < 0} l_{2ij} \tilde{a}_j \ominus \tilde{F}_{2j} = \tilde{0}.$$

Where,

$$\begin{aligned} (\tilde{F}_2)_j &= \tilde{f}(s_j), \\ (A_2)_{ij} &= \mu_1 \int_a^b w(t) k_1(s_j, t) t_i(t) dt, \\ (L_2)_{ij} &= \mu_2 \int_a^{s_j} w(t) k_2(s_j, t) t_i(t) dt. \end{aligned} \quad (23)$$

#### 4. Numerical Example

In this section, we solve the fuzzy Fredholm -Volterra integral equation of the first kind by using the Jacobi polynomials and Airfoil polynomials fuzzy collocation methods and fuzzy Galerkin method. The program has been provided with Mathematica 6.

**Algorithm :**

**Step 1.** Set  $n \leftarrow 0$ .

**Step 2.** Solve the systems (10), (14) and (22).

**Step 3.** If  $D(\tilde{x}_{n+1}(s), \tilde{x}_n(s)) < \varepsilon$  then go to step 4, else  $n \leftarrow n + 1$  and go to step 2.

**Step 4.** Print  $\tilde{x}_n(s)$  as the approximation of the exact solution.

*Example 4.1*

Consider the fuzzy Fredholm- Volterra integral equation as follows:

$$\tilde{f}(s) = \int_0^{0.6} \left(\frac{s^2}{2} + 3t\right) \tilde{x}(t) dt + \int_0^s (s+t) \tilde{x}(t) dt,$$

where,

$$\tilde{f}(s) = (s^3 + 0.01, s^3 + 0.03, s^3 + 0.06).$$

$$\varepsilon = 10^{-4}.$$

$$\alpha = \frac{-1}{5},$$

$$\beta = \frac{-1}{2}.$$

Table 1 Numerical results for Example 4.1 by using the Airfoli polynomail fuzzy collocation method

$r$	$(\underline{u}, n = 6, s = 0.43)$	$(\bar{u}, n = 6, s = 0.43)$
0.0	0.3631245	0.6442618
0.1	0.3725855	0.6339714
0.2	0.3837482	0.6237159
0.3	0.4053144	0.5929352
0.4	0.4246097	0.5933355
0.5	0.4346512	0.5728573
0.6	0.4554643	0.5565578
0.7	0.4672641	0.5466493
0.8	0.4969823	0.5248704
0.9	0.5158822	0.5037657
1.0	0.5255268	0.5255268

$$D(E_n(s), \tilde{0}) \leq 0.000849$$

Table 2 Numerical results for Example 4.1 by using the Jacobi polynomail fuzzy collocation method

$r$	$(\underline{u}, n = 5, s = 0.43)$	$(\bar{u}, n = 5, s = 0.43)$
0.0	0.4531245	0.7542618
0.1	0.4634509	0.7422315
0.2	0.4738752	0.7317609
0.3	0.4945266	0.7047854
0.4	0.5139122	0.6964821
0.5	0.5247759	0.6844657
0.6	0.5466553	0.6682127
0.7	0.5576559	0.6469543
0.8	0.5875427	0.6342396
0.9	0.6048283	0.6261548
1.0	0.6125213	0.6125213

$$D(E_n(s), \tilde{0}) \leq 0.000825$$



Table 3 Numerical results for Example 4.1 by using the fast fuzzy Galerkin method

$r$	$(\underline{u}, n = 7, s = 0.43)$	$(\bar{u}, n = 7, s = 0.43)$
0.0	0.3624618	0.6535473
0.1	0.3563766	0.6441427
0.2	0.3675285	0.6344128
0.3	0.3848764	0.6027423
0.4	0.4042252	0.6138628
0.5	0.4133324	0.5925766
0.6	0.4360441	0.5759637
0.7	0.4483275	0.5661893
0.8	0.4767472	0.5571436
0.9	0.4956548	0.5416229
1.0	0.5049746	0.5049746

$$D(E_n(s), \tilde{0}) \leq 0.000856$$

*Example 4.2*

Consider the fuzzy Fredholm- Volterra integral equation of the first kind as follows:

$$\tilde{f}(s) = \int_0^{0.8} \sqrt{s+t} \tilde{x}(t) dt + \int_0^s (s^2 + 2t) \tilde{x}(t) dt,$$

where,

$$\begin{aligned} \underline{f}(s, r) &= rs + \frac{1}{8} - \frac{1}{8}r - \frac{4}{17}s^2 + \frac{4}{17}s^2r, \\ \bar{f}(s, r) &= 2r - rs + \frac{1}{8}r - \frac{1}{8} + \frac{4}{17}s^2r - \frac{4}{17}s^2. \end{aligned}$$

$$\varepsilon = 10^{-4}.$$

$$\alpha = \frac{-1}{4},$$

$$\beta = \frac{-1}{5}.$$

Table 4 Numerical results for Example 4.2 by using the Airfoli polynomail fuzzy collocation method

$r$	$(\underline{u}, n = 7, s = 0.25)$	$(\bar{u}, n = 7, s = 0.25)$
0.0	0.3536454	0.7525317
0.1	0.3739474	0.7357419
0.2	0.3838278	0.7243321
0.3	0.4029266	0.7019884
0.4	0.4236241	0.6922446
0.5	0.4362346	0.6776322
0.6	0.45452487	0.6562742
0.7	0.4636722	0.6476634
0.8	0.50592819	0.6223654
0.9	0.51727508	0.6025857
1.0	0.52672622	0.5267262

$$D(E_n(s), \tilde{0}) \leq 0.000803$$

Table 5 Numerical results for Example 4.2 by using the Jacobi polynomail fuzzy collocation method

$r$	$(\underline{u}, n = 6, s = 0.25)$	$(\bar{u}, n = 6, s = 0.25)$
0.0	0.4529479	0.8432675
0.1	0.4724382	0.8341378
0.2	0.4827677	0.8246705
0.3	0.5035533	0.8044826
0.4	0.5258682	0.7926488
0.5	0.5367692	0.7755653
0.6	0.5547509	0.7582505
0.7	0.5647325	0.7466912
0.8	0.5818413	0.7225719
0.9	0.6077328	0.7044217
1.0	0.6258249	0.6258249

$$D(E_n(s), \tilde{0}) \leq 0.000798$$

Table 6 Numerical results for Example 4.2 by using the fast fuzzy Galerkin method

$r$	$(\underline{u}, n = 7, s = 0.25)$	$(\bar{u}, n = 7, s = 0.25)$
0.0	0.3836454	0.7525317
0.1	0.4039474	0.7657419
0.2	0.4138278	0.7443321
0.3	0.4329266	0.7219884
0.4	0.4536241	0.6822446
0.5	0.4662346	0.6676322
0.6	0.4845248	0.6545369
0.7	0.5022493	0.6432617
0.8	0.5337426	0.6252722
0.9	0.5482287	0.6038639
1.0	0.5661833	0.5661833

$$D(E_n(s), \tilde{0}) \leq 0.000811$$

## 5. Conclusion

In this study, the Jacobi polynomials and the Airfoil polynomials fuzzy collocation methods and the fuzzy Galerkin method have been presented to solve the fuzzy Fredholm- Volterra integral equations of the first kind. These methods have been successfully employed to obtain the approximate solution of the fuzzy Fredholm- Volterra integral equations of the first kind. We can use these methods to solve another nonlinear fuzzy problems such as fuzzy partial differential equations and fuzzy integral equations.

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