

# A Minkowski Type Inequality for Fuzzy Integrals

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## Abstract

One of the famous mathematical inequalities is Minkowski's inequality. It is an important inequality from both mathematical and application points of view. In this paper, a Minkowski type inequality for fuzzy integrals is studied. The established results are based on the classical Minkowski inequality for integrals. Moreover, a generalized Minkowski type inequality for fuzzy integrals is suggested. To illustrate the proposed inequalities some examples are given.

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## 1 Introduction

Fuzzy measure and fuzzy integrals can be used for modelling problems in non deterministic environment. Since Sugeno [22] initiated research on fuzzy measure and fuzzy integral, these area have been widely developed and a wide variety of topics have been investigated (see, e.g., [7-19] and references therein). Fuzzy integrals or Sugeno integrals have very interesting properties from a mathematical point of view which have been studied by many authors, including Ralescu and Adams [11], Roman-Flores *et al.* [12-19], Wang and Klir [24], among others. Ralescu and Adams [11] studied several equivalent definitions of fuzzy integrals. Román-Flores *et al.* [12, 13] developed the aspects of level-continuity and H-continuity of fuzzy integrals. The fuzzy integral for monotone functions was presented in [15]. A general overview on fuzzy integral measurement and fuzzy integration theory was presented by Wang and Klir [24]. In fact, fuzzy measures and fuzzy integrals are versatile operators which can be used in different areas. They have a broad use in information fusion, electronic auctions, decision making, and etc. Chen *et al.* [1] employed fuzzy integral and fuzzy measure to establish a public attitude analysis model. They applied their model to the gas taxi policy in Taipei City. Chen *et al.* [2] used fuzzy integral for face recognition. Narukawa and Torra [7] explored the use of fuzzy measures and fuzzy integrals to evaluate strategies in games. Fuzzy integral and fuzzy measure were applied to the problem of classifying highly confusable human non-speech sounds by Temko *et al.* [23].

The integral inequalities are useful results in several theoretical and applied fields. For instance, integral inequalities play a major role in the development of a time scales calculus. Özkan *et al.* [10] obtained Hölder's inequality, Minkowski's inequality and Jensen's inequality on time scales. Some famous inequalities have been generalized to fuzzy integral. Román-Flores and Chalco-Cano [14] analyzed an interesting type of geometric inequalities for fuzzy integral with some applications to convex geometry. Román-Flores *et al.* [16, 18] studied a Jensen type inequality and a convolution type inequality for fuzzy integrals. Also, they have investigated a Chebyshev type inequality and a Stolarsky type inequality for fuzzy integrals [3, 17]. In [3], a fuzzy Chebyshev inequality for a special case was obtained which has been generalized by Ouyang *et al.* [9]. Furthermore, Chybishev type inequalities for fuzzy integral were proposed in a rather general form by Mesiar and Ouyang [5]. Recently, Román-Flores *et al.* [19] proved a Hardy type inequality for fuzzy integrals.

This paper intends to present a Minkowski type inequality for fuzzy integrals. The rest of this paper is organized as follows: in Section 2 some preliminaries and summarization of some previous known results are given. Section 3 proposes a Minkowski type inequality for fuzzy integrals. Section 4 deals with a generalized Minkowski type inequality. Finally, Section 5 contains a short conclusion.

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## 2 Preliminaries

In this section, some definitions and basic properties of the Sugeno integral which will be used in the next sections are presented.

**Definition 2.1** ([3, 9]) Let  $\Sigma$  be a  $\sigma$ -algebra of subsets of  $R$  and let  $\mu : \Sigma \rightarrow [0, \infty]$  be a nonnegative, extended real valued set function.  $\mu$  is a fuzzy measure on  $R$  if

(FM1)  $\mu(\emptyset) = 0$ ;

(FM2)  $E, F \in \Sigma$  and  $E \subseteq F$  imply  $\mu(E) \leq \mu(F)$ ;

(FM3)  $\{E_p\} \subseteq \Sigma, E_1 \subseteq E_2 \subseteq \dots$ , imply  $\lim_{p \rightarrow \infty} \mu(E_p) = \mu\left(\bigcup_{p=1}^{\infty} E_p\right)$ ;

(FM4)  $\{E_p\} \subseteq \Sigma, E_1 \supseteq E_2 \supseteq \dots$ , imply  $\lim_{p \rightarrow \infty} \mu(E_p) = \mu\left(\bigcap_{p=1}^{\infty} E_p\right)$ .

When  $\mu$  is a fuzzy measure, the triple  $(X, \Sigma, \mu)$  is called a fuzzy measure space. Let  $f$  be a nonnegative real valued function defined on  $R$ . An  $\alpha$ -level of  $f$  (for  $\alpha > 0$ ) is denoted by  $L_\alpha f = \{x \in R \mid f(x) \geq \alpha\} = \{f \geq \alpha\}$  and  $L_0 f = \{x \in R \mid f(x) \geq 0\}$ .  $L_0 f$  is called the support of  $f$ . Note that  $\alpha \leq \beta$  implies  $L_\beta f = \{f \geq \beta\} \subseteq L_\alpha f = \{f \geq \alpha\}$ . If  $\mu$  is a fuzzy measure on  $R$ , then  $\aleph^\mu(R)$  is defined as follows

$$\aleph^\mu(R) = \{f : R \rightarrow [0, \infty) \mid f \text{ is } \mu\text{-measurable}\}.$$

**Definition 2.2** ([11, 22]) Let  $\mu$  be a fuzzy measure on  $R$ ,  $f \in \aleph^\mu(R)$ , and  $A \in \Sigma$ , then the Sugeno integral (or fuzzy integral) of  $f$  on  $A$ , with respect to the fuzzy measure  $\mu$ , is defined as

$$(S) \int_A f d\mu = \bigvee_{\alpha \geq 0} [\alpha \wedge \mu(A \cap \{f \geq \alpha\})], A \in \Sigma \quad (1)$$

where  $\vee, \wedge$  denote the operations sup and inf on  $[0, \infty)$ , respectively. In particular, if  $A = R$ , then

$$(S) \int_R f d\mu = \bigvee_{\alpha \geq 0} [\alpha \wedge \mu\{f \geq \alpha\}].$$

The following properties of the Sugeno integral are well known [11].

**Proposition 2.3** ([11]) If  $\mu$  is a fuzzy measure on  $R$  and  $f, g \in \aleph^\mu(R)$ , then

(i)  $(S) \int_A f d\mu \leq \mu(A)$ ;

(ii) If  $f \leq g$  on  $A$ , then  $(S) \int_A f d\mu \leq (S) \int_A g d\mu$ ;

(iii)  $(S) \int_A k d\mu = k \wedge \mu(A)$ , where  $k$  is a nonnegative constant.

Román-Flores *et al.* have studied several fuzzy integral inequalities [14-19]. In particular, the following optimal fuzzy integral inequalities for monotone functions are proved in [15].

**Theorem 2.4** Let  $\mu$  be the Lebesgue measure on  $R$  and let  $g : [0, \infty] \rightarrow [0, \infty]$  be a continuous and strictly increasing function. If  $(S) \int_0^a g d\mu = p$ , then

$$g(a - p) \geq (S) \int_0^a g d\mu = p, \quad \forall a \geq 0. \quad (2)$$

Moreover, if  $0 < p < a$ , then  $g(a - p) = p$ .

An analogous result is obtained for the decreasing case.

**Theorem 2.5** Let  $\mu$  be the Lebesgue measure on  $R$  and let  $g : [0, \infty] \rightarrow [0, \infty]$  be a continuous and strictly decreasing function. If  $(S) \int_0^a g d\mu = p$ , then

$$g(p) \geq (S) \int_0^a g d\mu = p, \quad \forall a \geq 0. \quad (3)$$

Moreover, if  $0 < p < a$ , then  $g(p) = p$ .

Ouyang *et al.* [8] proved the following two theorems which generalized the corresponding results in [15].

**Theorem 2.6** *Let  $m$  be the Lebesgue measure on  $R$  and let  $g : [0, \infty) \rightarrow [0, \infty)$  be a non-decreasing function. If  $(S) \int_0^a g dm = p$ , then*

$$g((a - p)+) \geq (S) \int_0^a g dm = p, \quad \forall a \geq 0 \tag{4}$$

where  $g(x+) = \lim_{\varepsilon \rightarrow 0^+} g(x + \varepsilon)$ . Moreover, if  $p < a$ , and  $g$  is continuous at  $a - p$ , then

$$g((a - p)+) = g(a - p) = p.$$

Notice that if  $m$  is the Lebesgue measure and  $g$  is a non-decreasing function, then

$$g((a - p)+) \geq p \implies (S) \int_0^a g dm \geq p.$$

**Theorem 2.7** *Let  $m$  be the Lebesgue measure on  $R$  and let  $g : [0, \infty) \rightarrow [0, \infty)$  be a non-increasing function. If  $(S) \int_0^a g dm = p$ , then*

$$g(p-) \geq (S) \int_0^a g dm = p, \quad \forall a \geq 0 \tag{5}$$

where  $g(x-) = \lim_{\varepsilon \rightarrow 0^+} g(x - \varepsilon)$ . Moreover, if  $p < a$ , and  $g$  is continuous at  $p$ , then

$$g(p-) = g(p) = p.$$

Notice that if  $m$  is the Lebesgue measure and  $g$  is a non-increasing function, then

$$g(p-) \geq p \implies (S) \int_0^a g dm \geq p.$$

### 3 Minkowski's Inequality for Fuzzy Integrals

The classical Minkowski inequality was published by Minkowski [6] in his famous book 'Geometrie der Zahlen'. A proof of Minkowski's inequality as well as several extensions, related results, and interesting geometrical interpretations can be found in [20, 21]. An extension of Minkowski's inequality, which is based on Hölder's inequality, is given in [24, 31-32]. Applications of Minkowski's inequality have been studied by many authors. For example Özkan *et al.* [10] applied Minkowski's inequality, Hölders inequality and Jensen's inequality on time scales. Lu *et al.* [4] used Minkowski's inequality for fast full search in motion estimation.

The classical Minkowski inequality [6] is as follows

$$\left( \int_0^1 (f + g)^s d\mu \right)^{\frac{1}{s}} \leq \left( \int_0^1 f^s d\mu \right)^{\frac{1}{s}} + \left( \int_0^1 g^s d\mu \right)^{\frac{1}{s}} \tag{6}$$

where  $1 \leq s < \infty$ , and  $f, g : [0, 1] \rightarrow [0, \infty)$  are two nonnegative functions. The aim of this section is to show the Minkowski inequality for the Sugeno integral.

**Theorem 3.1** *Let  $f, g : [0, 1] \rightarrow [0, \infty)$  be two real valued functions and let  $\mu$  be the Lebesgue measure on  $R$ . If  $f, g$  are both continuous and strictly decreasing functions, then the inequality*

$$\left( (S) \int_0^1 (f + g)^s d\mu \right)^{\frac{1}{s}} \leq \left( (S) \int_0^1 f^s d\mu \right)^{\frac{1}{s}} + \left( (S) \int_0^1 g^s d\mu \right)^{\frac{1}{s}} \tag{7}$$

holds for all  $1 \leq s < \infty$ .

**Proof:** Let  $(S) \int_0^1 (f + g)^s d\mu = r$ ,  $(S) \int_0^1 f^s d\mu = p$  and  $(S) \int_0^1 g^s d\mu = q$ , where  $1 \leq s < \infty$ . The proof is trivial for  $p = 1$  or  $p = 0$  ( $q = 1$  or  $q = 0$ ) due to Proposition 2.3(i). Let  $p, q \in (0, 1)$ . Then, Theorem 2.5 implies that

$$(f + g)^s(r) \geq r; \quad f^s(p) = p; \quad g^s(q) = q. \tag{8}$$

Then,

$$(f + g)(r) \geq r^{\frac{1}{s}}; \quad f(p) = p^{\frac{1}{s}}; \quad g(q) = q^{\frac{1}{s}}. \tag{9}$$

Now, on the contrary suppose that

$$r^{\frac{1}{s}} > p^{\frac{1}{s}} + q^{\frac{1}{s}}. \tag{10}$$

$$r^{\frac{1}{s}} > p^{\frac{1}{s}} + q^{\frac{1}{s}} \implies \begin{cases} r^{\frac{1}{s}} > p^{\frac{1}{s}} & \implies r > p, \\ r^{\frac{1}{s}} > q^{\frac{1}{s}} & \implies r > q. \end{cases} \tag{11}$$

Since  $f$  and  $g$  are decreasing functions, (9) and (11) imply that

$$f(r) < f(p) = p^{\frac{1}{s}} \tag{12}$$

and

$$g(r) < g(q) = q^{\frac{1}{s}}. \tag{13}$$

(9), (12) and (13) imply that

$$r^{\frac{1}{s}} \leq (f + g)(r) = f(r) + g(r) < p^{\frac{1}{s}} + q^{\frac{1}{s}},$$

which is a contradiction to (10). Hence  $r^{\frac{1}{s}} \leq p^{\frac{1}{s}} + q^{\frac{1}{s}}$  and the proof is completed.

**Example 1:** Let  $f$  and  $g$  be two real valued functions defined as  $f(x) = 1 - x$  and  $g(x) = 1 - x^2$  where  $x \in [0, 1]$ . Both  $f$  and  $g$  are strictly decreasing functions. In (7), let  $s = 1$ . A straightforward calculus shows that

$$\begin{aligned} (i) \quad (S) \int_0^1 f(x) d\mu &= \bigvee_{\alpha \in [0,1]} [\alpha \wedge \mu(\{1 - x \geq \alpha\})] = \bigvee_{\alpha \in [0,1]} [\alpha \wedge (1 - \alpha)] = 0.5, \\ (ii) \quad (S) \int_0^1 g(x) d\mu &= \bigvee_{\alpha \in [0,1]} [\alpha \wedge \mu(\{1 - x^2 \geq \alpha\})] = \bigvee_{\alpha \in [0,1]} [\alpha \wedge (\sqrt{1 - \alpha})] = 0.61803, \\ (iii) \quad (S) \int_0^1 (f + g)(x) d\mu &= \bigvee_{\alpha \in [0,2]} [\alpha \wedge \mu(\{-x^2 - x + 2 \geq \alpha\})] \\ &= \bigvee_{\alpha \in [0,2]} \left[ \alpha \wedge \left( -\frac{1}{2} + \frac{1}{2} \sqrt{9 - 4\alpha} \right) \right] = 0.73205. \end{aligned}$$

Therefore,

$$0.73205 = (S) \int_0^1 (f + g) d\mu \leq \left( (S) \int_0^1 f d\mu \right) + \left( (S) \int_0^1 g d\mu \right) = 0.5 + 0.61803 = 1.118.$$

**Theorem 3.2** Let  $f, g : [0, 1] \rightarrow [0, \infty)$  be two real valued functions and let  $\mu$  be the Lebesgue measure on  $R$ . If  $f, g$  are both continuous and strictly increasing functions, then the inequality

$$\left( (S) \int_0^1 (f + g)^s d\mu \right)^{\frac{1}{s}} \leq \left( (S) \int_0^1 f^s d\mu \right)^{\frac{1}{s}} + \left( (S) \int_0^1 g^s d\mu \right)^{\frac{1}{s}} \tag{14}$$

holds for all  $1 \leq s < \infty$ .

**Proof:** The proof is similar to that of Theorem 3.1.

**Remark 1:** Note that the inequalities (7) and (14) do not hold when  $f$  and  $g$  have different monotony. This matter is illustrated by the next example.

**Example 2:** Let  $X = [0, 1]$ ,  $f(x) = x^2$ ,  $g(x) = 1 - x^2$ ,  $s = 1$  and  $\mu(X) = m^2(X)$  where  $m$  is the Lebesgue measure on  $R$ . A straightforward calculus shows that

$$\begin{aligned} (S) \int (f + g) d\mu &= 1, \\ (S) \int f d\mu &= \bigvee_{\alpha \in [0,1]} [\alpha \wedge (1 - \sqrt{\alpha})^2] = \frac{1}{4}, \quad (S) \int g d\mu = \bigvee_{\alpha \in [0,1]} [\alpha \wedge (1 - \alpha)] = \frac{1}{2}, \end{aligned}$$

but

$$1 = \left( (S) \int (f + g) dm \right) > \left( (S) \int f dm \right) + \left( (S) \int g dm \right) = \frac{3}{4},$$

which violates (7) and (14).

### 4 A Generalized Minkowski's Inequality for Fuzzy Integrals

In this section, the inequalities (7) and (14) are generalized. In fact, the restrictions of continuous and strictly increasing (decreasing) are changed to a more general case as non-decreasing (non-increasing). Furthermore,  $(S) \int_0^1 (\cdot) d\mu$  is changed to the general form of  $(S) \int_0^a (\cdot) d\mu$ , where  $a \geq 1$ . To prove the generalized inequalities the following lemma is needed.

**Lemma 4.1** ([9]) *Let  $(S) \int_A f d\mu = p < \infty$ . Then  $\forall r \geq p$ ,  $(S) \int_A f d\mu = (S) \int_0^r \mu(A \cap \{f \geq \alpha\}) dm$ , where  $m$  is the Lebesgue measure.*

**Theorem 4.2** *Let  $\mu$  be an arbitrary fuzzy measure on  $[0, a]$  and let  $f, g : [0, a] \rightarrow R^+$  be two real valued measurable functions such that  $(S) \int_0^a (f + g)^s d\mu \leq 1$ . If  $f, g$  are both non-decreasing functions, then the inequality*

$$\left( (S) \int_0^a (f + g)^s d\mu \right)^{\frac{1}{s}} \leq \left( (S) \int_0^a f^s d\mu \right)^{\frac{1}{s}} + \left( (S) \int_0^a g^s d\mu \right)^{\frac{1}{s}} \tag{15}$$

holds for all  $1 \leq s < \infty$ .

**Proof:** Denote  $A(\alpha) = \mu([0, a] \cap \{f^s \geq \alpha\})$ ,  $B(\alpha) = \mu([0, a] \cap \{g^s \geq \alpha\})$ , and  $C(\alpha) = \mu([0, a] \cap \{(f + g)^s \geq \alpha\})$ . By Lemma 4.1,  $(S) \int_0^a (f + g)^s d\mu = (S) \int_0^1 C(\alpha) dm$ . Therefore, it suffices to prove

$$\left( (S) \int_0^1 C(\alpha) dm \right)^{\frac{1}{s}} \leq \left( (S) \int_0^1 A(\alpha) dm \right)^{\frac{1}{s}} + \left( (S) \int_0^1 B(\alpha) dm \right)^{\frac{1}{s}}.$$

Let  $(S) \int_0^1 C(\alpha) dm = r$ ,  $p = (S) \int_0^1 A(\alpha) dm$ , and  $q = (S) \int_0^1 B(\alpha) dm$ . The proof is trivial for  $p = 1$  or  $p = 0$  ( $q = 1$  or  $q = 0$ ) due to Proposition 2.3(i). Let  $p, q \in (0, 1)$ . Since  $A(\alpha)$ ,  $B(\alpha)$  and  $C(\alpha)$  are non-increasing with respect to  $\alpha$  and  $m$  is a Lebesgue measure, Theorem 2.7 implies that  $A(p-) = p$ ,  $B(q-) = q$ , and  $C(r-) \geq r$ . Now, on the contrary suppose that

$$r^{\frac{1}{s}} > p^{\frac{1}{s}} + q^{\frac{1}{s}}. \tag{16}$$

Since  $(p + q)^{\frac{1}{s}} \leq p^{\frac{1}{s}} + q^{\frac{1}{s}}$  where  $s \geq 1$ , then

$$r^{\frac{1}{s}} > (p + q)^{\frac{1}{s}} \implies r > (p + q),$$

and

$$r^{\frac{1}{s}} > p^{\frac{1}{s}} + q^{\frac{1}{s}} \implies r > \left( p^{\frac{1}{s}} + q^{\frac{1}{s}} \right)^s.$$

Thus

$$\begin{aligned} \{(f + g)^s \geq r\} &\subset \left\{ (f + g)^s \geq \left( p^{\frac{1}{s}} + q^{\frac{1}{s}} \right)^s \right\} = \left\{ (f + g) \geq \left( p^{\frac{1}{s}} + q^{\frac{1}{s}} \right) \right\} \\ &\subset \left\{ f \geq p^{\frac{1}{s}} \right\} \cup \left\{ g \geq q^{\frac{1}{s}} \right\} = \{f^s \geq p\} \cup \{g^s \geq q\}. \end{aligned}$$

Also

$$\begin{aligned} r &\leq C(r-) = \lim_{\epsilon \rightarrow 0^+} \mu([0, a] \cap \{(f + g)^s \geq r - \epsilon\}) \\ &\leq \lim_{\epsilon \rightarrow 0^+} \mu([0, a] \cap [\{f^s \geq p - \epsilon\} \cup \{g^s \geq q - \epsilon\}]) \\ &\leq \lim_{\epsilon \rightarrow 0^+} \mu([0, a] \cap \{f^s \geq p - \epsilon\}) + \lim_{\epsilon \rightarrow 0^+} \mu([0, a] \cap \{g^s \geq q - \epsilon\}) = A(p-) + B(q-) = p + q, \end{aligned}$$

which is a contradiction to (16). Hence  $r^{\frac{1}{s}} \leq p^{\frac{1}{s}} + q^{\frac{1}{s}}$  and the proof is completed.

**Example 3:** Let  $A = [0, 5]$  and  $m$  be the Lebesgue measure. Let  $f$  and  $g$  be two real valued functions defined as  $f(x) = \begin{cases} \frac{x}{2} & x \in [0, \frac{9}{2}] \\ \frac{9}{2} & x \in [\frac{9}{2}, 5] \end{cases}$  and  $g(x) = \frac{\sqrt{x}}{4}$ . Both  $f$  and  $g$  are non-decreasing functions. In (15), let

$s = 2$ . A straightforward calculus shows that

$$\begin{aligned}
 (i) \quad (S) \int_0^5 f^2 dm &= \left( \bigvee_{\alpha \in [0, 7.9102 \times 10^{-2})} \left[ \alpha \wedge \mu \left( \left\{ \left( \frac{x}{16} \right)^2 \geq \alpha \right\} \right) \right] \right) \\
 &\quad \bigvee \left( \bigvee_{\alpha \in [7.9102 \times 10^{-2}, .16]} \left[ \alpha \wedge \mu \left( \left\{ \left( \frac{2}{5} \right)^2 \geq \alpha \right\} \right) \right] \right) \\
 &= \left( \bigvee_{\alpha \in [0, 7.9102 \times 10^{-2})} [\alpha \wedge (5 - 16\sqrt{\alpha})] \right) \bigvee \left( \bigvee_{\alpha \in [7.9102 \times 10^{-2}, .16]} [\alpha \wedge 0.5] \right) \\
 &= 7.9102 \times 10^{-2} \vee 0.16 = 0.16,
 \end{aligned}$$

$$(ii) \quad (S) \int_0^5 g^2 dm = \bigvee_{\alpha \in [0, \frac{5}{16}]} \left[ \alpha \wedge \mu \left( \left\{ \left( \frac{\sqrt{x}}{4} \right)^2 \geq \alpha \right\} \right) \right] = \bigvee_{\alpha \in [0, \frac{5}{16}]} [\alpha \wedge (5 - 16\alpha)] = 0.29412,$$

$$\begin{aligned}
 (iii) \quad (S) \int_0^5 (f + g)^2 dm &= \left( \bigvee_{\alpha \in [0, .65866]} \left[ \alpha \wedge \mu \left( \left\{ \left( \frac{x}{16} + \frac{\sqrt{x}}{4} \right)^2 \geq \alpha \right\} \right) \right] \right) \\
 &\quad \bigvee \left( \bigvee_{\alpha \in [.65866, .91971]} \left[ \alpha \wedge \mu \left( \left\{ \left( \frac{2}{5} + \frac{\sqrt{x}}{4} \right)^2 \geq \alpha \right\} \right) \right] \right) \\
 &= \bigvee_{\alpha \in [0, .65866]} \left[ \alpha \wedge \left( 5 - \left( 8 - 8\sqrt{1 + 4\sqrt{\alpha}} + 16\sqrt{\alpha} \right) \right) \right] \\
 &\quad \bigvee \left( \bigvee_{\alpha \in [.65866, .91971]} \left[ \alpha \wedge \left( 5 - \left( \frac{64}{25} - \frac{64}{5}\sqrt{\alpha} + 16\alpha \right) \right) \right] \right) \\
 &= 0.63268 \vee 0.82913 = 0.82913.
 \end{aligned}$$

Therefore,

$$0.91057 = \left( (S) \int_0^5 (f + g)^2 dm \right)^{\frac{1}{2}} \leq \left( (S) \int_0^5 f^2 dm \right)^{\frac{1}{2}} + \left( (S) \int_0^5 g^2 dm \right)^{\frac{1}{2}} = 0.94233.$$

**Theorem 4.3** Let  $\mu$  be an arbitrary fuzzy measure on  $[0, a]$  and let  $f, g : [0, a] \rightarrow R^+$  be two real valued measurable functions such that  $(S) \int_0^a (f + g)^s d\mu \leq 1$ . If  $f, g$  are both non-increasing functions, then the inequality

$$\left( (S) \int_0^a (f + g)^s d\mu \right)^{\frac{1}{s}} \leq \left( (S) \int_0^a f^s d\mu \right)^{\frac{1}{s}} + \left( (S) \int_0^a g^s d\mu \right)^{\frac{1}{s}} \tag{17}$$

holds for all  $1 \leq s < \infty$ .

**Proof:** The proof is similar to that of Theorem 4.2.

**Example 4:** Let  $A = [0, 2]$  and  $m$  be the Lebesgue measure. Let  $f$  and  $g$  be two real valued functions

defined as  $f(x) = \frac{1}{x+3}$  and  $g(x) = \begin{cases} 1-x & x \in [0, \frac{1}{2}) \\ \frac{1}{10} & x \in [\frac{1}{2}, 2]. \end{cases}$  Both  $f$  and  $g$  are non-increasing functions. In (17), let  $s = 1$ . A straightforward calculus shows that

$$\begin{aligned}
 (i) \quad (S) \int_0^2 f dm &= \bigvee_{\alpha \in [0, 0.33333]} \left[ \alpha \wedge \mu \left( \left\{ \frac{1}{x+3} \geq \alpha \right\} \right) \right] = \bigvee_{\alpha \in [0, 0.33333]} \left[ \alpha \wedge \left( \frac{1-3\alpha}{\alpha} \right) \right] \\
 &= 0.30278,
 \end{aligned}$$

$$\begin{aligned}
 (ii) \quad (S) \int_0^2 g dm &= \left( \bigvee_{\alpha \in [0,0.1]} \left[ \alpha \wedge \mu \left( \left\{ \frac{1}{10} \geq \alpha \right\} \right) \right] \right) \bigvee \left( \bigvee_{\alpha \in (0.1,1]} [\alpha \wedge \mu(\{1-x \geq \alpha\})] \right) \\
 &= \left( \bigvee_{\alpha \in [0,0.1]} [\alpha \wedge 1.5] \right) \bigvee \left( \bigvee_{\alpha \in [0.1,1]} [\alpha \wedge (1-\alpha)] \right) \\
 &= 0.1 \vee 0.5 = 0.5,
 \end{aligned}$$

$$\begin{aligned}
 (iii) \quad (S) \int_0^2 (f+g) dm &= \left( \bigvee_{\alpha \in [0,0.38571]} \left[ \alpha \wedge \mu \left( \left\{ \left( \frac{1}{x+3} + \frac{1}{10} \right) \geq \alpha \right\} \right) \right] \right) \\
 &\quad \bigvee \left( \bigvee_{\alpha \in (0.38571, 1.3333]} \left[ \alpha \wedge \mu \left( \left\{ \left( \frac{1}{x+3} + 1-x \right) \geq \alpha \right\} \right) \right] \right) \\
 &= \left( \bigvee_{\alpha \in [0,0.38571]} \left[ \alpha \wedge \left( \frac{3-2\alpha}{2\alpha-1} \right) \right] \right) \\
 &\quad \bigvee \left( \bigvee_{\alpha \in (0.38571, 1.3333]} \left[ \alpha \wedge \left( -1 - \frac{1}{2}\alpha + \frac{1}{2}\sqrt{(20-8\alpha+\alpha^2)} \right) \right] \right) \\
 &= 0.39459 \vee 0.63746 = 0.63746.
 \end{aligned}$$

Therefore,

$$0.63746 = \left( (S) \int_0^2 (f+g) dm \right) \leq \left( (S) \int_0^2 f dm \right) + \left( (S) \int_0^2 g dm \right) = 0.80278.$$

## 5 Conclusion

The classical Minkowski inequality is an important result in theoretical and applied fields. This paper proposed a Minkowski type inequality for fuzzy integrals based on the classical one. Moreover, a generalized Minkowski's inequality for fuzzy integrals is introduced. To illustrate the proposed inequalities some examples are solved.

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