

<input type="checkbox"/> Go to ScienceDirectR	<input type="checkbox"/> Register or Login: user name Password: <input type="checkbox"/> Athens Lc
<input type="checkbox"/> Home	<input type="checkbox"/> Browse
<input type="checkbox"/> Browse Abstract	<input type="checkbox"/> Browse
<input type="checkbox"/> My	<input type="checkbox"/> My

Fuzzy Sets and Systems

Volume 139, Issue 2 , 16 October 2003, Pages 349–362

doi:10.1016/S0165-0114(02)00500-6

☐ Cite or link using doi

Copyright © 2003 Elsevier B.V. All rights reserved.

This Document

☐ Abstract

▫ [Abstract + References](#)

▫ [PDF \(286 K\)](#)

Actions

▫ [E-mail Article](#)

Fuzzy stopping problems in continuous-time fuzzy stochastic systems^{*1}

Y. Yoshida^a, M. Yasuda^b, J. Nakagami^b and M. Kurano^c

☐ Corresponding Author Contact Information

☐ E-mail The Corresponding Author

^a Faculty of Economics and Business Administration, University of Kitakyushu, 4-2-1 Kitagata, Kokuraminami, Kitakyushu 802-8577, Japan

^b Faculty of Science, Chiba University, Japan

^c Faculty of Education, Yayoi-cho, Inage-ku, Chiba 263-8522, Japan

Received 12 December 2001; revised 23 July 2002; accepted 9 October 2002. ; Available online 31 October 2002.

Abstract

In a continuous-time fuzzy stochastic system, a stopping model with fuzzy stopping times is presented. The optimal fuzzy stopping times are given under an assumption of regularity for stopping rules. Also, the optimal fuzzy reward is characterized as a unique solution of an optimality equation under a differentiability condition. An example in the Markov models is discussed.

Author Keywords: Fuzzy stopping; Continuous-time stopping model; Fuzzy stochastic system; Optimal stopping time; Optimality equation

☐ Corresponding author. Tel.: +8193-964-4103; fax: +8193-964-4000

^{*1} Y. Yoshida, M. Yasuda and J. Nakagami greatly appreciate Prof. M. Kurano for his contribution to a series of our collaborated works and would like to congratulate him on his sixtieth birthday.

Fuzzy Sets and Systems

Volume 139, Issue 2 , 16 October 2003 , Pages 349–362

This Document

☐ Abstract

▫ [Abstract + References](#)

▫

[PDF \(286 K\)](#)

Actions

▫ [E-mail Article](#)

 Home	 Browse	 Browse Abstract	 Browse	 My	 My	
--	--	---	--	--	--	---

Send [feedback](#) to ScienceDirect

Software and compilation © 2003 ScienceDirect. All rights reserved.

ScienceDirect® is an Elsevier Science B.V. registered trademark.

Your use of this service is governed by [Terms and Conditions](#). Please review our [Privacy Policy](#) for details on how we protect information that you supply.