

Li, Shoumei; Ogura, Yukio

A convergence theorem of fuzzy-valued martingales in the extended Hausdorff metric H_∞ .
(English) [Zbl 1020.60036](#)
Fuzzy Sets Syst. 135, No. 3, 391-399 (2003).

A new embedding method for fuzzy-valued random variables with the same expectation is used to prove a convergence theorem for fuzzy-valued martingales in the sense of H_∞ . The considered fuzzy subsets do not need to satisfy the Lipschitz condition.

Reviewer: [Krzysztof Piasecki \(Poznań\)](#)

MSC:

[60G48](#) Generalizations of martingales
[03E72](#) Theory of fuzzy sets, etc.

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fuzzy-valued random variable; fuzzy-valued martingale; extended Hausdorff metric space

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