

**Liu, Yuhan**

**Uncertain random variables: a mixture of uncertainty and randomness.** (English)

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The concept of uncertain random variables is proposed. This proposal is justified by the behavioral premises. The probability measure and the uncertainty measure are combined into the chance measure. The concept of chance distribution is introduced. This distribution is used for determining the expected value and variance of uncertain random variables. In my opinion, the reviewed paper presents results which are very important for applied mathematics.

Reviewer: Krzysztof Piasecki (Poznań)

**MSC:**

60A86 Fuzzy probability

Cited in **39** Documents

**Keywords:**

uncertainty theory; probability theory; uncertain random variable; chance measure; expected value; variance

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