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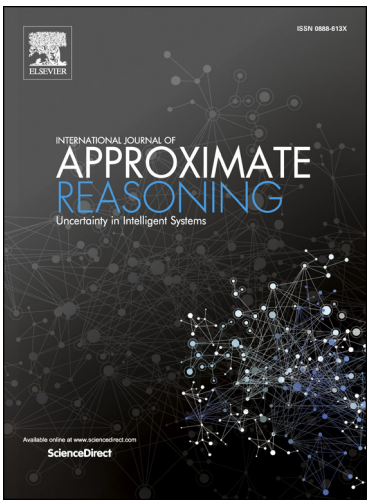

New definitions of mean value and variance of fuzzy numbers: An application to the pricing of life insurance policies and real options

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PII: S0888-613X(17)30559-5
DOI: http://dx.doi.org/10.1016/j.ijar.2017.09.001
Reference: IJA 8113

To appear in: *International Journal of Approximate Reasoning*

Received date: 10 January 2017
Revised date: 4 September 2017
Accepted date: 6 September 2017

Please cite this article in press as: L. Anzilli, G. Facchinetti, New definitions of mean value and variance of fuzzy numbers: An application to the pricing of life insurance policies and real options, *Int. J. Approx. Reason.* (2017), http://dx.doi.org/10.1016/j.ijar.2017.09.001

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Highlights

- We propose a new definition of weighted mean value for fuzzy numbers.
- We propose a new definition of weighted variance for fuzzy numbers.
- We view fuzzy numbers as bounded variation functions.
- We apply our approach to the pricing of life insurance policies.
- We apply our approach to the evaluation of real options.

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