1. Record Nr. UNINA9910824361803321 Autore Troffaes Matthias C. M. <1977-> Titolo Lower previsions / / Matthias C.M. Troffaes, Gert de Cooman Pubbl/distr/stampa Chichester, England:,: Wiley,, 2014 ©2014 1-118-76113-8 **ISBN** 1-118-76262-2 1-118-76264-9 Descrizione fisica 1 online resource (449 p.) Wiley Series in Probability and Statistics Collana 519.2 Disciplina Soggetti **Probabilities** Statistical decision Games of chance (Mathematics) Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Description based upon print version of record. Nota di bibliografia Includes bibliographical references and index. Nota di contenuto Cover; Title Page; Copyright; Contents; Preface; Acknowledgements; Chapter 1 Preliminary notions and definitions; 1.1 Sets of numbers; 1.2 Gambles; 1.3 Subsets and their indicators; 1.4 Collections of events; 1.5 Directed sets and Moore-Smith limits: 1.6 Uniform convergence of bounded gambles; 1.7 Set functions, charges and measures; 1.8 Measurability and simple gambles; 1.9 Real functionals; 1.10 A useful lemma; Part I Lower Previsions On Bounded Gambles; Chapter 2 Introduction; Chapter 3 Sets of acceptable bounded gambles; 3.1 Random variables; 3.2 Belief and behaviour; 3.3 Bounded gambles 3.4 Sets of acceptable bounded gambles 3.4.1 Rationality criteria; 3.4.2 Inference: Chapter 4 Lower previsions: 4.1 Lower and upper previsions: 4.1.1 From sets of acceptable bounded gambles to lower previsions; 4.1.2 Lower and upper previsions directly; 4.2 Consistency for lower previsions; 4.2.1 Definition and justification; 4.2.2 A more direct justification for the avoiding sure loss condition; 4.2.3 Avoiding sure loss and avoiding partial loss; 4.2.4 Illustrating the avoiding sure loss condition; 4.2.5 Consequences of avoiding sure loss; 4.3 Coherence for lower previsions

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Sommario/riassunto

This book has two main purposes. On the one hand, it provides aconcise and systematic development of the theory of lower previsions, based on the concept of acceptability, in spirit of the work of Williams and Walley. On the other hand, it also extends this theory todeal with unbounded quantities, which abound in practical applications. Following Williams, we start out with sets of acceptable gambles. From those, we derive rationality criteria---avoiding sure loss and coherence---and inference methods----natural extension---for (unconditional)

7.4 Lower previsions associated with proper filters