

The Further Studies of the C-Credibility Measure in Fuzzy Environment

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Abstract : Actuarial assessments in insurance are inherently subjective due to various factors, including data limitations and the complexity of problems. Fuzzy mathematics and credibility theory provide robust frameworks to manage this subjectivity and uncertainty. Uncertain future events are closely linked with the credibility theory. This paper extends the properties of c-credibility measure. We generalized the c-credibility measure in fuzzy environment and proved some properties of this measure. Those properties will provide more practical applications of the c-credibility measure of fuzzy events, especially in the context of insurance.

Keywords : uncertainty, fuzzy measures, c-credibility measure, c-credibility in fuzzy environment

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