

Citations of

[Option valuation model with adaptive fuzzy numbers](#)

K Thiagarajah, SS Appadoo, A Thavaneswaran - *Computers and Mathematics with Applications*, 2007 - Elsevier

In this paper, we consider moment properties for a class of quadratic adaptive fuzzy numbers defined in Dubois and Prade [D. Dubois, H. Prade, *Fuzzy Sets and Systems: Theory and Applications*, Academic Press, New York, 1980]. The ...

by

1. On theoretical pricing of options with fuzzy estimators

KA Chrysafis, BK Papadopoulos - *Journal of Computational and Applied Mathematics*, 2009 – Elsevier . In this paper we present an application of a new method of constructing fuzzy estimators for the parameters of a given probability distribution function, using statistical data. This application belongs to the financial field and ...

2. [Application of possibility theory to investment decisions](#)

SS Appadoo, SK Bhatt, CR Bector - *Fuzzy Optimization and Decision Making*, 2008 - Springer
Abstract Carlson and Fuller (2001, *Fuzzy Sets and Systems*, 122, 315–326) introduced the concept of possibilistic mean, variance and covariance of fuzzy numbers. In this paper, we extend some of these results to a nonlinear ...

3. [Some applications of possibilistic mean value, variance, covariance and correlation](#)

C Carlsson, R Fuller - *bmf.hu*
Some applications of possibilistic mean value, variance, covariance and correlation ... IAMSRAbo Akademi University, Lemminkainengatan 14B, FIN-20520Abo, Finland e-mail: christer.carlsson@abo.fi

4. [Option Pricing with Stochastic Volatility Using Fuzzy Sets Theory](#)

A Swishchuk, A Ware, H Li - *northernfinance.org*
The aim of this paper is to price European options for underlying assets with stochastic volatility (SV) in Heston model in 1993 using fuzzy set theory. The main idea is to transform the probability distribution of stochastic ...