

How to play ambiguously?

Miklós Pintér

BME and CUB

Abstract

In this talk we introduce a method to generate non-additive probability distributions. More precisely, the proposed method is like the roulette wheel in the case of ordinary probability distributions, that is, it is a device which for each event generates a random binary sequence such that the relative frequency sequence of each event does not converge and its least upper bound (\limsup) and its biggest lowest bound (\liminf) are predefined, exogenously given values.