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Chebyshev type inequality for Choquet integral and comonotonicity. (English)
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Summary: We supply a Chebyshev type inequality for Choquet integral and link this inequality with comonotonicity.

MSC: 28E10 Fuzzy measure theory

Keywords: monotone set function; additive measure; Choquet integral; Chebyshev inequality; comonotonicity

Full Text: DOI

References:

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