

---

## Elenco Schede Prodotto

---

Andrea Capotorti, Julianella Coletti, Barbara Vantaggi (In corso di stampa/deposito).

**Standard and Nonstandard Representability of Positive Uncertainty Orderings.**

KYBERNETIKA (ISSN:0023-5954)

---

Andrea Capotorti, Gianna Figà-Talamanca (2013). **On an implicit assessment of fuzzy volatility in the Black and Scholes environment.** FUZZY SETS AND SYSTEMS (ISSN:0165-0114)

---

Andrea Capotorti, Gianna Figà-Talamanca (2013). **Implicit binary merging of different volatility estimates elicited through fuzzy numbers.** XXXVII Convegno dell'Associazione per la Matematica Applicata alle Scienze Economiche e Sociali, Stresa (VA) - Italy,

---

A. Capotorti, E. Barbanera (2012). **Credit scoring analysis using a fuzzy probabilistic rough set model.** COMPUTATIONAL STATISTICS & DATA ANALYSIS (ISSN:0167-9473) p. 981 - 994 Vol. 56,

---

Andrea Capotorti, Gianna Figà-Talamanca (2012). **ON AN IMPLICIT ASSESSMENT OF FUZZY VOLATILITY IN THE BLACK AND SCHOLES ENVIRONMENT.** In this work we suggest a methodology to obtain the membership of a non observable parameter through implicit information. To this aim we profit from the interpretation of membership functions as coherent conditional probabilities. We develop full details for the well known Black and Scholes pricing model where the membership of the volatility parameter is obtained from a sample of either asset prices or market prices for options written on that asset..

---

A. Capotorti (2012). **A Further Empirical Study on the Over-Performance of Estimate Correction in Statistical Matching.** In: Salvatore Greco, Bernadette Bouchon-Meunier, Julianella Coletti, Mario Fedrizzi, Benedetto Matarazzo, Ronald R. Yager, Advances in Computational Intelligence. Springer, Heidelberg p. 124 - 133

---

Alessandro Brozzi, Andrea Capotorti, Barbara Vantaggi (2012). **Incoherence correction strategies in statistical matching.** INTERNATIONAL JOURNAL OF APPROXIMATE REASONING (ISSN:0888-613X) p. 1124 - 1136 Vol. 53,

---

A. Capotorti, G. Coletti, B. Vantaggi (2012). **A dynamic conditional decision model.** Proc. of 9th Workshop on uncertainty processing 22- 33, In: WUPES 2012. 12-15/09/2012, Marianske Lazne,

---

A. Capotorti, B. Vantaggi (2011). **Incoherence correction strategies in statistical matching.** In: a cura di F. Coolen, G. de Cooman, T. Fetz, Proceedings of the Seventh International Symposium on Imprecise Probability: Theories and Applications. SIPTA, Innsbruck, Austria p. 109 - 118

---

A. Capotorti, B. Vantaggi (2011). **Correction of incoherence in statistical matching..** CLADAG'11 settembre 2011, Pavia, IT,

---

A. Capotorti, B. Vantaggi (2011). **Correction of incoherence in statistical matching.** settembre 2011, Pavia, IT,

---

---

A. Capotorti, B. Vantaggi (2011). **Incoherence correction strategies in statistical matching.** ISIPTA'11 July 25-28 2011, Innsbruck, Austria,

---

Capotorti A., Regoli G., Vattari F. (2010). **Risk Neutral Valuations Based on Partial Probabilistic Information.** In: a cura di: Eyke H\"{u}llermeier and Rudolf Kruse and Frank Hoffmann, Information Processing and Management of Uncertainty in Knowledge-Based Systems. Springer, Heidelberg p. 188 - 197

---

Capotorti A., Regoli G., Vattari F. (2010). **Risk Neutral Valuations Based on Partial Probabilistic Information..** IPMU 2010 June 28 - July 02 2010, Dortmund, Germany,

---

Capotorti A., Regoli G., Vattari F. (2010). **Correction of incoherent conditional probability assessments.** INTERNATIONAL JOURNAL OF APPROXIMATE REASONING (ISSN: 0888-613X) p. 718 - 727 Vol. 51,

---

Capotorti A., Regoli G., Vattari F. (2010). **Option Pricing in Incomplete Markets based on Partial Information.** SMPS 2010. Springer-Verlag, p. 73 - 80

---

A. CAPOTORTI; REGOLI G; VATTARI F (2009). **On the use of a new discrepancy measure to correct incoherent assessments and to aggregate conflicting opinions based on imprecise conditional probabilities.** ISIPTA'09 - Proceedings of the sixth international symposium on imprecise probability: theories and applications SIPTA, DURHAM - UK: 71-78,

---

Capotorti A., Regoli G., Vattari F. (2009). **Merging different probabilistic information sources through a new discrepancy measure.** Proceedings of WUPES 2009 University of Economics, Prague (CZ): 35- 45,

---

A. CAPOTORTI; BARBANERA E (2009). **Credit scoring analysis by a partial probabilistic rough set model.** ERCIM WG on Computing & Statistics, 76- 29-31 October 2009, Limassol (Cyprus),

---

Capotorti A., Regoli G. (2008). **Coherent correction of inconsistent conditional probability assessments..** Proceedings of IPMU'08 L. Magdalena, M. Ojeda-Aciego, J.L. Verdegay (eds), Torremolinos (Malaga): 891- 898,

---

A. Capotorti, A. Formisano (2008). **Comparative uncertainty: theory and automation.** MATHEMATICAL STRUCTURES IN COMPUTER SCIENCE (ISSN:0960-1295) p. 57 - 79 Vol. 18/2008,

---

Capotorti A., Coletti G., Vantaggi B. (2008). **Preferences representable by a Lower Expectation: some characterizations.** THEORY AND DECISION (ISSN:0040-5833) p. 119 - 146 Vol. 64,

---

Capotorti A., Lad F., Sanfilippo G. (2007). **Reassessing accuracy rates from median decision procedures.** THE AMERICAN STATISTICIAN (ISSN:0003-1305) p. 132 - 138 Vol. 61,

---

Capotorti A., Zagoraiou M. (2006). **Implicit Degree of Support for Finite Lower-Upper Conditional Probabilities Extensions.** Information Processing and Management of Uncertainty in Knowledge-based Systems EDK, Paris - France: 2331- 2338, vol.III,

---

---

Capotorti A., Formisano A., Murador G. (2006). **Qualitative uncertainty orderings revised.** ELECTRONIC NOTES IN THEORETICAL COMPUTER SCIENCE (ISSN:1571-0661) p. 43 - 59 Vol. 169,

---

Capotorti A., Formisano A. (2006). **PreC: A prototypical tool to deal with partial preference orders and qualitative uncertainty.** WUPES'06 Oeconomica Publishers, Prague - CZ: 12- 23,

---

Capotorti A., Formisano A. (2006). **Management of Uncertainty Orderings through ASP.** In: a cura di: B. Bouchon-Meunier, G. Coletti and R.R. Yager, Editors, Modern Information Processing: From Theory to Applications. Elsevier, AMSTERDAM p. 133 - 144

---

Baioletti M., Capotorti A., Tulipani S. (2006). **An Empirical Complexity Study for a 2CPA Solver.** In: Bouchon-Meunier, G. Coletti, R.R. Yager, Modern Information Processing: From Theory to Applications. Elsevier, AMSTERDAM p. 73 - 84

---

Capotorti A. (2005). **Benefits of Embedding Structural Constraints in Coherent Diagnostic Processes.** INTERNATIONAL JOURNAL OF APPROXIMATE REASONING (ISSN: 0888-613X) p. 211 - 233 Vol. 39,

---

Capotorti A. (2005). **Configurations of locally strong coherence in the presence of conditional exchangeability (the case of cardinality k<=3).** Proceedings of the 4th International Symposium ISIPTA'05 SIPTASociety for Imprecise Probability Theory and Applications, Pittsburg - USA: 98- 106,

---

Capotorti A., Zagoraiou M. (2005). **Coherent restriction of vague conditional lower-upper probability extensions.** Symbolic and Quantitative Approaches to Reasoning with Uncertainty. -DORDRECHT, NETHERLANDS: SPRINGER VERLAG -Dordrecht ; Boston : Kluwer Academic Publishers, Berlin Heidelberg Germany p. 750 - 762

---

Capotorti A., Tulipani S., Baioletti M., Tiberi P. (2004). **An Empirical Complexity Study for a 2CPA Solver.** Proceedings of the Tenth International Conference "IPMU 2004 Information Processing and Management of Uncertainty in Knowledge-Based Systems" Editrice Universita' La Sapienza, Roma: 1857- 1864, vol.3, July, 4-9, 2004, Perugia,

---

Capotorti A., Formisano A. (2004). **A declarative approach to uncertainty orders.** Proc. of CILC'04 - Italian Conference on Computational Logic. Università di Parma, Parma: 56- 72, vol.390, 16-17 Giugno 2004, Parma,

---

Capotorti A., Fagundes Leite S. (2004). **Reliability of GIST diagnosis based on partial information.** In: M. DI BACCO; G. D'AMORE; F. SCALFARI, Applied Bayesian Statistical Studies in Biology and Medicine. --Netherlands: Springer Netherlands -Dordrecht Netherlands:Kluwer Academic Publishers, p. 73 - 88

---

Capotorti A., Formisano A. (2004). **Management of Uncertainty Orderings through ASP.** IIPMU 2004 - Information Processing and Management of Uncertainty in Knowledge-Based Systems Editrice Universita' La Sapienza, Roma - Italy: 459- 466, vol.1,

---

Capotorti A., Gardi S. (2003). **Conditional Exchangeability and Locally Strong Coherence.** proceedings of 6th workshop on Uncertainty Processing. Praha, Czech Rep. p. 13 - 24

---

BAIOLETTI M.; A. CAPOTORTI; TULIPANI S. (2003). **Procedures for the CPA problem**

---

Capotorti A., Galli L., Vantaggi B. (2003). **Locally strong coherence and inference with lowerupper probabilities.** SOFT COMPUTING (ISSN:1432-7643) p. 280 - 287 Vol. 7,

---

A. CAPOTORTI; GARDI S. (2003). **Conditional Exchangeability and Locally Strong Coherence.** 5th workshop on Uncertainty Processing in Expert Systems WUPES'03

---

A. CAPOTORTI (2003). **Relevance of Qualitative Constraints in Diagnostic Processes.** 3rd Intern. Symp. on Imprecise Probabilities and Their Applications ISIPTA'03 106- 120,

---

Capotorti A. (a cura di) (2003). **Relevance of Qualitative Constraints in Diagnostic Processes, "ISIPTA'03 proceedings of the 3rd International Symposium on Imprecise Probabilities and Their Applications"** Carleton Scientific,

---

Capotorti A., Vantaggi B. (2002). **Locally strong coherence in inferencial processes.** ANNALS OF MATHEMATICS AND OF ARTIFICIAL INTELLIGENCE (ISSN:1012-2443) p. 125 - 149 Vol. 35,

---

Baioletti M., Capotorti A., Tulipani S., Vantaggi B. (2002). **Simplification Rules for Coherent Probability Assessment Problem.** ANNALS OF MATHEMATICS AND OF ARTIFICIAL INTELLIGENCE (ISSN:1012-2443) p. 11 - 28 Vol. 35,

---

Capotorti A., Paneni T. (2001). **An Operational View of Coherent Conditional Previsions.** LECTURE NOTES IN ARTIFICIAL INTELLIGENCE (ISSN:0302-9743) p. 132 - 143 Vol. 2143,

---

Capotorti A. (2001). **Utilizzo delle componenti logiche nei processi inferenziali basati su assegnazioni di probabilità parziali.** 419- 422, 4-6/6/2001, Roma,

---

A. CAPOTORTI; VANTAGGI B. (2001). **A simplified algorithm for inference by lower conditional probabilities.** 2nd Intern. Symp. on Imprecise Probabilities and Their Applications ISIPTA'01 68- 76,

---

Capotorti A., Vantaggi B. (2001). **A simplified algorithm for inference by lower conditional probabilities.** In: Gert De Cooman, Terrence Fine, Teddy Seidenfeld, proceedings of the 2nd International Symposium on Imprecise Probabilities and Their Applications ISIPTA'01. Shaker Publishing 2000, The Netherlands

---

A. CAPOTORTI; VANTAGGI B. (2000). **Relationships Among Ordinal Relations on a Finite Set of Events.** In: B. BOUCHONMEUNIER; R.R. YAGER; L.A. ZADEH, Information, Uncertainty, Fusion. Kluwer, BOSTON

---

Capotorti A., Vantaggi B. (2000). **Axiomatic Characterization of Partial Ordinal Relations.** INTERNATIONAL JOURNAL OF APPROXIMATE REASONING (ISSN:0888-613X) p. 207 - 219 Vol. 24,

---

Baioletti M., Capotorti A., Tulipani S., Vantaggi B. (2000). **Elimination of Boolean variables for probabilistic coherence.** SOFT COMPUTING (ISSN:1432-7643) p. 81 - 88 Vol. 4,

---

Capotorti A., Vantaggi B. (1999). **Interpretation of Conditioning and its Implication on Coherence.** SOFT COMPUTING (ISSN:1432-7643) p. 148 - 153 Vol. 3,

---

---

A. CAPOTORTI; TOGNOLONI S.; VANTAGGI B. (1999). **Local coherence of conditional probability assessments: definition and application.** Universita' di Perugia.

---

A. CAPOTORTI; VANTAGGI B (1999). **General Interpretation of Conditioning and its Implication on Coherence.** SOFT COMPUTING (ISSN:1432-7643) p. 148 - 153 Vol. 3, 3,

---

CAPOTORTI A.; G. COLETTI; VANTAGGI B. (1998). **18. Non additive ordinal relations representable by conditional probabilities and its use in expert systems.** KYBERNETIKA (ISSN:0023-5954) p. 79 - 90 Vol. 34 (1),

---

A. CAPOTORTI; VANTAGGI B. (1998). **Relationships Among Ordinal Relations on a Finite Set of Events.** of 7th International Conference IPMU'98, 6-10/7/98,

---

A. CAPOTORTI; VANTAGGI B. (1998). **An Algorithm for Coherent Conditional Probability Assessments.** IV Congresso Nazionale della Società Italiana di Matematica Applicata e Indust. 1-5/6/98,

---

A. CAPOTORTI. (1998). **Inferenza su una grandezza continua usando dati imprecisi.**

---

A. CAPOTORTI; COLETTI G. VANTAGGI B. (1998). **Ordinal Relations Representable by Lower and Upper Probabilities.** p. 79 - 90 Vol. 34, 1,

---

A. CAPOTORTI; DI BACCO M. (1996). **A Note on the Equivalence Between Certain Equivalent and Least Expected Penalization Criteria.** STATISTICA (ISSN:0390-590X) p. 243 - 247 Vol. 2,

---

BAIOLETTI M.; A. CAPOTORTI (1996). **A Comparison Between Classical Logic and Three Valued logic for Conditional Events.** 6th International Conference IPMU'96, Granada (Spain) 1-5/7/1996,

---

CAPOTORTI A.; G. COLETTI; SCOZZAFAVA R. (1996). **Algorithms for Processing Partial Probabilistic Assessments.** 3rd European Congress on Systems Science, Roma 506- 511, 1-4/10/96,

---

A. CAPOTORTI; LAD F. (1996). **Complete Solution to the Problem of Quantisation Error Arising from Digital Measurements of a Repeated Square Wave Signal.** University of Canterbury, Christchurch, New Zealand.

---

A. CAPOTORTI; VANTAGGI B. (1996). **The Consistency Problem in Belief and Probability Assessments.** 6th International Conference IPMU'96, Granada 1-5/7/1996,

---

A. CAPOTORTI (1995). **Generalized Concept of Atoms for Conditional Events.** In: COLETTI G.; DUBOIS D.; SCOZZAFAVA R., Mathematical Models for Handling Partial Knowledge in Artificial Intelligence. Plenum Press, NEW YORK p. 183 - 189

---

Capotorti A. (1995). **Generalized concept of atoms for conditional events.** MATHEMATICAL MODELS FOR HANDLING PARTIAL KNOWLEDGE IN ARTIFICIAL INTELLIGENCE PLENUM PRESS DIV PLENUM PUBLISHING CORP, 183- 189, In:Workshop on Mathematical Models for Handling Partial Knowledge in Artificial Intelligence. JUN 19-25, 1994, Erice (Italy),

---

BARZANTI L.; BECCHERE G.; BOSETTO E.; BUSNELLO B.; A. CAPOTORTI; FIGA' TALAMANCA G.; PIERNO S.; RONCORONI A.; SABATTI C.; VARIN P. (1995). **Introduction to the Theory**

---

BAIOLETTI M.; A. CAPOTORTI (1994). **Two Different Characterizations of Logical Dependence on Conditional Events.** 3rd workshop on Uncertainty Processing in Expert Systems, Trest (Praga) 11-15/9/1994,