References

Arts, G.R.J., **Coolen, F.** & **van der Laan, P.** (2004): Nonparametric predictive inference in statistical process control. To appear in: *Quality Technology and Quantitative Management.*

Augustin, T. (1998): *Optimale Tests bei Intervallwahrscheinlichkeit.* Vandenhoeck & Ruprecht, Göttingen. In German with an English summary on pages 247–249.

Augustin, T. (2001): On decision making under ambiguous prior and sampling information. In: G. de Cooman, T. Fine, S. Moral and T. Seidenfeld (Eds.), ISIPTA 01: *Proceedings of the Second International Symposium on Imprecise Probabilities and their Applications.* Cornell University, Ithaca (N.Y.), Shaker, Maastricht, 9-16.

Augustin, T. (2002a): Neyman-Pearson testing under interval probability by globally least favorable pairs. Reviewing Huber-Strassen theory and extending it to general interval probability. *Journal of Statistical Planning and Inference* **105**, 149-173.

Augustin, T. (2002b): Expected utility within a generalized concept of probability – a comprehensive framework for decision making under ambiguity, *Statistical Papers* **43**, 5-22.

Augustin, T. (2003): On the suboptimality of robust Bayesian procedures from the decision theoretic point of view. In: J.M. Bernard, T. Seidenfeld, M. Zaffalon (Eds.): ISIPTA 03: *Proceedings of the Third International Symposium on Imprecise Probabilities and their Applications*, Lugano. Carleton Scientific, Waterloo, 31-45.

Augustin, T. (2004a): Optimal decisions under complex uncertainty – Basic notions and a general algorithm for data-based decision making with partial prior knowledge described by interval probability. To appear in: *ZAMM - Zeitschrift für Angewandte Mathematik und Mechanik.*

Augustin, T. (2004b): Generalized basic probability assignments. Conditionally accepted and under revision for: *International Journal of General Systems.*

Augustin, T. (2004c): A note on lower envelopes. Manuscript, available upon request.

Augustin, T. & **Coolen, F.** (2004): Nonparametric predictive inference and interval probability. *Journal of Statistical Planning and Inference* **124**, 251-272.

Augustin, T. & **Pöhlmann, S.** (2004): On robust sequential analysis – Kiefer-Weiss optimal testing under interval probability. Conditionally accepted and under revision for *Journal of Statistical Planning and Inference.*

Baumann, V. (1968): Eine parameterfreie Theorie der ungünstigsten Verteilungen für das Testen von Hypothesen. *Zeitschrift für Wahrscheinlichkeitstheorie und verwandte Gebiete* **11**, 41-60.

Bednarski, T. (1981): On the solution of minimax problems for special capacities. *Zeitschrift für Wahrscheinlichkeitstheorie und verwandte Gebiete* **58**, 397-405.

Berger, J.O. (1990): Robust Bayesian analysis: sensitivity to the prior. *Journal of Statistical Planning and Inference* **25**, 303-328.

Berger, J.O. (1984): *Statistical Decision Theory and Bayesian Analysis* (2nd edition). Springer, New York.

Bernard, J.M. (2004): An Introduction to the Imprecise Dirichlet Model for Multinomial Data. To appear in: *International Journal of Approximate Reasoning.* (See also the tutorial held at the Third International Symposium on Imprecise Probabilities and their Applications, Lugano. (http://ippserv.rug.ac.be/~isipta03/jean-marc.pdf)

Buja, A. (1986): On the Huber-Strassen theorem. *Probability Theory and Related Fields* **73**, 149-152.

de Campos, L.M., **Huete, J.F.** & **Moral, S.** (1994): Probability intervals: A tool for uncertain reasoning. *International Journal of Uncertainty, Fuzziness and Knowledge-Based Systems* **2**, 167-196.

Chateauneuf, A., **Cohen, M.** & **Meilijson, I.** (1997): New tools to better model behavior under risk and uncertainty: An overview. *Finance* **18**, 25-46.

Coolen, F. & **Yan, K.J.** (2004): Nonparametric predictive inference with right-censored data. To appear in: *Journal of Statistical Planning and Inference.*

Coolen-Schrijner, P. & **Coolen, F.** (2004): Adaptive age replacement strategies based on nonparametric predictive inference. To appear in: *Journal of the Operational Research Society.*

Cozman, F.G. (1999): Calculation of posterior bounds given complex sets of prior probability measures and Likelihood functions. *Journal of Computational and Graphical Statistics* **8**, 824-838.

Cozman, F.G. (2000): Computing posterior upper expectations. *International Journal of Approximate Reasoning* **24**, 191-205.

Denneberg, D. (1994): *Non-Additive Measure and Integral.* Kluwer, Dordrecht.

Ellsberg, D. (1961): Risk, ambiguity, and the Savage axioms. *Quarterly Journal of Economics* **75**, 643-669.

Ellsberg, D. (2001): *Risk, Ambiguity and Decision.* Garland, New York.

Fandom Noubiap, R. & **Seidel, W.** (2001): An algorithm for calculating Γ-minimax decision rules under generalized moment conditions. *Annals of Statistics* **29** (2001), 1094-1116.

Fierens, P.I. & **Fine, T.L.** (2003): Towards a chaotic probability model for frequentist probability: The univariate case. In: J.M. Bernard, T. Seidenfeld, M. Zaffalon (Eds.): ISIPTA 03: *Proceedings of the Third International Symposium on Imprecise Probabilities and their Applications*, Lugano. Carleton Scientific, Waterloo, 245-259.

Gilboa, I. & **Schmeidler D.** (1989): Maxmin expected utility with non-unique prior. *Journal of Mathematical Economics* **18**, 141–153.

Hafner, R. (1992): Konstruktion robuster Teststatistiken. In: Schach, S.; Trenkler, G. (Eds.): *Data Analysis and Statistical Inference. (Festschrift in Honor of Prof. Dr. Friedhelm Eicker.)* Eul. Bergisch Gladbach, 145-160.

Hamouda, O.F. & **Rowley, J.C.R.** (1997): *Paradoxes, Ambiguity and Rationality*, Edward Elgar, Cheltenham.

Hermanec, D. (2002): Generalizing Markov decision processes to imprecise probabilities, *Journal of Statistical Planning and Inference* **105**, 199-213.

Huber, P.J. (1965): A robust version of the probability ratio test. *Annals of Mathematical Statistics* **36**, 1753-1758.

Huber, P.J. (1981): *Robust Statistics.* Wiley, New York.

Huber, P.J.; Strassen, V. (1973): Minimax tests and the Neyman-Pearson lemma for capacities. *Annals of Statistics* **1**, 251-263; Correction: **2**, 223-224.

Huschens, S. (1985): *Entscheidungen bei Unsicherheit.* R.G. Fischer, Frankfurt (Main).

Jaffray, J.-Y. (1989): Linear utility theory and belief functions. *Operations Research Letters* **8**, 107-122.

Jaffray, J.-Y. (1999): Rational decision making with imprecise probabilities. In: G. de Cooman, F.G. Cozman, S. Moral and P. Walley (Eds.), *ISIPTA '99, Proceedings of the First International Symposium on Imprecise Probabilities and their Applications*, Gent, 183-188.

Keynes, J.M. (1921): *A Treatise on Probability.* Macmillan, London. (New edition 1973.)

Knight, F.H. (1921): *Risk, Uncertainity and Profit.* University of Chicago Press, Chicago, London.

Kofler, E. (1989): *Prognosen und Stabilität bei unvollständiger Information.* Campus. Frankfurt/Main.

Kofler, E. & **Menges, G.** (1976): *Entscheidungen bei unvollständiger Information.* Springer, Berlin (Lecture Notes in Economics and Mathematical Systems, 136).

Meeden, G. & **Lazar, R.** (2003): Exploring imprecise probability assessments based on linear constraints. In: J.M. Bernard, T. Seidenfeld, M. Zaffalon (Eds.): ISIPTA 03: *Proceedings of the Third International Symposium on Imprecise Probabilities and their Applications*, Lugano. Carleton Scientific, Waterloo, 361-371.

Miranda, E., **de Cooman, G.**, & **Couso, I.** (2002): Imprecise probabilities induced by multi-valued mappings. In: *Proceedings of the Ninth International Conference on Information Processing and Management of Uncertainty in Knowledge-Based Systems* (IPMU 2002, Annecy, France, July 1-5, 2002), Gutenberg 1061-1068.

Miranda, E., **de Cooman, G.** & **Couso, I.** (2004): Lower previsions induced by multi-valued mappings. To appear in: *Journal of Statistical Planning and Inference.*

Österreicher, F. (1978): On the construction of least favorable pairs of distributions. *Zeitschrift für Wahrscheinlichkeitstheorie und Verwandte Gebiete* **43**, 49-55.

Papamarcou, A. & **Fine, T.L.** (1991): Unstable collectives and envelopes of probability measures. *Annals of Probability* **19**, 893-906.

Pelessoni, R. & **Vicig, P.** (2003a): Imprecise previsions for risk measurement. *International Journal of Uncertainty, Fuzziness and Knowledge-Based Systems* **11**, 393-412.

Pelessoni, R. & **Vicig, P.** (2003b): Convex imprecise previsions. *Reliable Computing* **9**, 465-485.

Pelessoni, R. & **Vicig, P.** (2004): Uncertainty modelling and conditioning with convex imprecise previsions. To appear in: *International Journal of Approximate Reasoning.*

Plachky, D. & **Rüschendorf, L.** (1984): Conservation of the UMP- resp. maximin-property of statistical tests under extensions of probability measures. In: Revesz, P., Sarkadi, K., Sen, P.K. (Eds.), *Goodness-of-fit (Colloquia Mathematica Societatis Janos Bolyai 45).* Debrecen, 439-457.

Peirce, C.S. (1878): *Collected Papers of Charles Sanders Peirce*, The Belknap Press of Harvard University Press, Cambridge (Massachusetts). Edited by C. Hartshorne and P. Weiss, 1960.

Rieder, H. (1978): A robust asymptotic testing model. *The Annals of Statistics* **6**, 1080-1094.

Rieder, H. (1977): Least favorable pairs for special capacities. *The Annals of Statistics* **5**; 909-921.

Schneeweiß, H. (1964): Eine Entscheidungsregel für den Fall partiell bekannter Wahrscheinlichkeiten. *Unternehmensforschung* **8**, 86-95.

Seidenfeld, T., **Schervish, M.J.** & **Kadane, J.B.** (1995): A representation of partially ordered preferences. *Annals of Statistics* **23**, 2168-2217.

Seidenfeld, T. & **Wassermann, L.** (1993): Dilation for sets of probabilities. *The Annals of Statistics* **21**, 1139-1154.

Shafer, G. (1976): *A Mathematical Theory of Evidence.* Princeton University Press, Princeton.

Smithson, M. (1999): Human judgement research on imprecise probabilities – a reference list distributed at ISIPTA'99. Division of Psychology, The Australian National University.

Vidakovic, B. (2000): Γ-minimax: A paradigm for conservative robust Bayesians. In: Ríos Insua, D., and Ruggeri, F. (Eds.) *Robust Bayesian Analysis.* Springer, 241-259.

Walley, P. (1981): Coherent Lower (and Upper) Probabilities. Research Report, Department of Statistics, University of Warwick, Coventry, UK.

Walley, P. (1991): *Statistical Reasoning with Imprecise Probabilities.* Chapman & Hall, London.

Walley, P. (1996): Inferences from multinomial data: Learning from a bag of marbles (with discussion). *Journal of the Royal Statistical Society* **B 58**, 3-57.

Walley, P. & **de Cooman, G.** (1999): Coherence of rules for defining conditional plausibility. *International Journal of Approximate Reasoning* **21**, 63-107.

Wallner, A. (2002): *Beiträge zur Theorie der Intervallwahrscheinlichkeit: der Blick über Kolmogorov und Choquet hinaus.* Kovac, Hamburg.

Wallner, A. (2003): Bi–elastic neighbourhood models. In: J.M. Bernard, T. Seidenfeld, M. Zaffalon (Eds.): ISIPTA 03: *Proceedings of the Third International Symposium on Imprecise Probabilities and their Applications*, Lugano. Carleton Scientific, Waterloo, 593-607.

Wassermann, L. (1997): Bayesian robustness. In: Kotz, S., Read, C.B., Banks, D.L. (Eds.), *Encyclopedia of Statistical Sciences*, Update Volume 1. Wiley, New York, 45-51.

Wassermann, L. & **Seidenfeld, T.** (1994): The dilation phenomenon in robust Bayesian inference (with discussion). *Journal of Statistical Planning and Inference* **40**, 345-356

Weichselberger, K. (1996): Interval-probability on finite sample-spaces. In: Rieder, H. (Ed.) *Robust Statistics, Data Analysis and Computer Intensive Methods*, Springer, New York, 391-409.

Weichselberger, K. (2000): The theory of interval-probability as a unifying concept for uncertainty. *International Journal of Approximate Reasoning* **24**, 149-170.

Weichselberger, K. (2001): *Elementare Grundbegriffe einer allgemeineren Wahrscheinlichkeitsrechnung I. Intervallwahrscheinlichkeit als umfassendes Konzept.* Physika, Heidelberg.

Weichselberger, K. & **Augustin, T.** (1998): Analysing Ellsberg's paradox by means of interval probability. In: Galata, R.; Küchenhoff, H. (Eds.): *Econometrics in Theory and Practice.* Physica, Heidelberg, 291-304.

Weichselberger, K. & **Augustin, Z.** (2003): On the competition and symbiosis of two concept of conditional interval probability. In: J.M. Bernard, T. Seidenfeld, M. Zaffalon (Eds.): ISIPTA 03: *Proceedings of the Third International Symposium on Imprecise Probabilities and their Applications*, Lugano. Carleton Scientific, Waterloo, 608-629.

Weichselberger, K. & **Pöhlmann, S.** (1990): *A Methodology for Uncertainty in Knowledge-Based Systems.* Springer, Berlin. Lecture Notes in Artificial Intelligence 419.

Yager, R.R., **Fedrizzi, M.** & **Kacprzyk, J.** (Eds.) (1994): *Advances in the Dempster-Shafer Theory of Evidence.* Wiley, New York.