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New definitions of mean value and variance of fuzzy numbers: An application to the pricing of life insurance policies and real options

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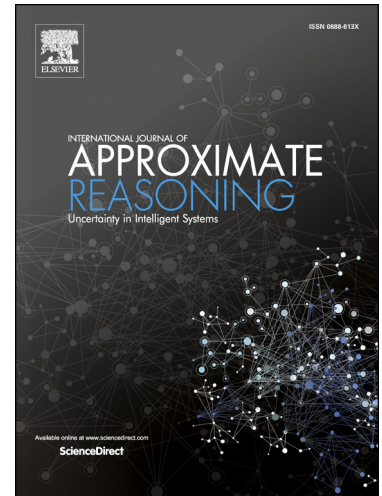
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Highlights

- We propose a new definition of weighted mean value for fuzzy numbers.
- We propose a new definition of weighted variance for fuzzy numbers.
- We view fuzzy numbers as bounded variation functions.
- We apply our approach to the pricing of life insurance policies.
- We apply our approach to the evaluation of real options.

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