

Integral with respect to a non additive measure and its application: An overview

Abstract

This talk gives an outline of the theory of the non-additive measure and the integral with respect to a non-additive measure. The Choquet integral, the Sugeno integral and Generalized integral as their generalization are introduced and their fundamental properties are shown. It is shown that applying the Choquet integral. Some paradoxes in economics are explained. Recent topics on the theory of the integral with respect to a non-additive measure are presented.