









**Theorem 4.7.** *Let  $(\Omega, \mathbb{A}, P)$  and  $(\Xi, \mathbb{B}, Q)$  be classical probability spaces and let  $(\Omega, \mathcal{M}(\mathbb{A}), \int(\cdot) dP)$  and  $(\Xi, \mathcal{M}(\mathbb{B}), \int(\cdot) dQ)$  be the corresponding fuzzy probability spaces. Let  $h_c$  be a classical observable. Then there exists a unique fuzzy observable  $h$  such that  $h_c(B) = h(B)$  for all  $B \in \mathbb{B}$ .*

Denote RFP the subcategory of FP having the fuzzy probability spaces as objects and the restricted fuzzy observables as morphisms.

The next theorem follows directly from the previous one.

**Theorem 4.8.** *The categories CP and RFP are isomorphic.*

ANSWER. There is a canonical isomorphism between CP, representing the classical probability theory, and the subcategory RFP of FP, representing the fuzzy probability theory. The objects of the two categories are in a canonical one-to-one correspondence, but the fuzzy probability theory has “more” morphisms. Indeed, to each classical domain of probability  $\mathbb{A}$  ( $\sigma$ -field of sets) there corresponds a unique domain of fuzzy probability theory  $\mathcal{M}(\mathbb{A})$  (the set of all measurable functions ranging in  $I$ ) but, in general, there are fuzzy observables of  $\mathcal{M}(\mathbb{B})$  to  $\mathcal{M}(\mathbb{A})$  which are not extensions of any classical random variable from  $\mathbb{B}$  to  $\mathbb{A}$ .

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