

**PARAMETER ESTIMATION OF MULTIDIMENSIONAL
POSSIBILISTIC DISTRIBUTIONS FOR A GIVEN RISK LEVEL**

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Based on the work of Dug Hun Hong, we present a solution to parameters estimation problem of fuzzy distributions in m-dimensional case and show that this estimator is consistent, sufficient and maximum likelihood. Our method is based on geometrical approach, where minimal area enclosing ellipsoid is constructed around the sample.

Keywords: fuzzy distribution, parameter estimation.

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