

1046-60-1501

**Mark Burgin** (mburgin@math.ucla.edu) and **Alan Krinik\*** (ackrinik@csupomona.edu), Alan Krinik, Department of Mathematics and Statistics, California State Polytechnic Univ., Pomona, Pomona, CA 91768. *Generalized Spaces of Random Variables*.

Let us assume that  $(S, F, P)$  is a probability space,  $A$  is an element of  $F$  and  $T$  is a cumulative partition of the real line and  $X$  is a real random variable. We define the expected hyper-value  $HMX$  over the event  $A$  as the hyper-integral of  $X$  over  $A$  [Burgin, M. Hyper-functionals and Generalized Distributions, in "Stochastic Processes and Functional Analysis", Dekker, 2004].

Theorem 1. The expected hyper-value  $HMX$  exists for any random variable  $X$ . At the same time, the expected value  $MX$  does not exist for all random variables  $X$ . In addition, the expected hyper-value allows one to discern random variables that have "different" types of infinite expected values. The following theorem gives one of the main properties of expected hyper-values.

Theorem 2. The expected hyper-value  $HMX$  coincides with the expected value  $MX$  if and only if  $HMX$  does depend on the partition  $T$ .

We study other properties of expected hyper-values. Many of these properties are similar to properties of expected values.

Theorem 3. The expected hyper-value  $HMX$  is a linear hyper-functional on the space of random variables and an additive hyper-functional on the space of probabilities. (Received September 15, 2008)