1. I have downloaded MuseScore-Studio-4.4.2.242570931-x86_64.AppImage for Linus under:

/home/user/Downloads/MuseScore-Studio-4.4.2.242570931-x86_64.AppImage 2. I have copied MuseScore-Studio-4.4.2.242570931-x86_64.AppImage from /home/user/Downloads/MuseScore-Studio-4.4.2.242570931-x86_64.AppImage to the Desktop from ubuntu.

3. As You cann see on the image, I have made click on the icon from MuseScore 4.4.2 with the right mouse key and set the "properties" \rightarrow Executione like on the bild.

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And then I have closed this window.

4. I made click a 2d. Time on the icon of MuseScore 4.4.2 again with the right mouse key and I press the option " Execute as program" (executare come programma). MuseScore opens at that time.

If You do not see the option "executare come programma" in your Linux system, it may happens that your operating system is not fully correctly installed.