

## 6 Modeling uncertainty with probability



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## 6 Modeling uncertainty with probability

- Objectives:
  - In this chapter we will introduce the main ideas and rules which are used in probability calculations.
  - Also, we will get to know some methods for eliciting probabilities.

# Probability Modeling Uncertainty

**Jonathan Lawry, Enrique  
Miranda, Alberto Bugarin, Shoumei  
Li, Maria Angeles Gil, Przemyslaw  
Grzegorzewski, Olgierd Hryniewicz**

## **Probability Modeling Uncertainty:**

**Probability** Donald R. Barr, Peter W. Zehner, 1983

**Principles of Modeling Uncertainties in Spatial Data and Spatial Analyses** Wenzhong Shi, 2009-09-30 When compared to classical sciences such as math with roots in prehistory and physics with roots in antiquity geographical information science GISci is the new kid on the block Its theoretical foundations are therefore still developing and data quality and uncertainty modeling for spatial data and spatial analysis is an important branch of it

**Modeling Uncertainty with Fuzzy Logic** Asli Celikyilmaz, I. Burhan Türksen, 2009-08-29 The world we live in is pervaded with uncertainty and imprecision Is it likely to rain this afternoon Should I take an umbrella with me Will I be able to find parking near the campus Should I go by bus Such simple questions are a common occurrence in our daily lives Less simple examples What is the probability that the price of oil will rise sharply in the near future Should I buy Chevron stock What are the chances that a bailout of GM Ford and Chrysler will not succeed What will be the consequences Note that the examples in question involve both uncertainty and imprecision In the real world this is the norm rather than exception There is a deep seated tradition in science of employing probability theory and only probability theory to deal with uncertainty and imprecision The monopoly of probability theory came to an end when fuzzy logic made its debut However this is by no means a widely accepted view The belief persists especially within the probability community that probability theory is all that is needed to deal with uncertainty To quote a prominent Bayesian Professor Dennis Lindley The only satisfactory description of uncertainty is probability

**Whys and Hows in Uncertainty Modelling** Isaac Elishakoff, 2014-05-04 This book presents as a single package three seemingly contradictory and often competitive approaches to deal with ever present uncertainty in science and engineering The book describes as a unique view probabilistic fuzzy sets based and anti-optimization based approaches in order to remedy the present Tower of Babel situation in which researchers in competing fields do not communicate Integrative approach will attract scientists and engineers alike and provide a strong impetus towards integrative hybrid approaches

**International Encyclopedia of Geography, 15 Volume Set** Noel Castree, Michael F. Goodchild, Audrey Kobayashi, Weidong Liu, Richard A. Marston, 2017-03-20 Zweifelsohne das Referenzwerk zu diesem weitgefächerten und dynamischen Fachgebiet The International Encyclopedia of Geography ist das Ergebnis einer einmaligen Zusammenarbeit zwischen Wiley und der American Association of Geographers AAG beleuchtet und definiert Konzepte Forschung und Techniken in der Geographie und zugehörigen Fachgebieten Die Enzyklopädie ist als Online Ausgabe und 15 bündige farbige Printversion erhältlich Unter der Mitarbeit einer Gruppe von Experten aus aller Welt ist ein umfassender und fundierter Überblick über die Geographie in allen Erdteilen entstanden Enthält mehr als 1 000 Einträge zwischen 1 000 und 10 000 Wörtern die verständlich in grundlegende Konzepte einführen komplexe Themen erläutern und Informationen zu geographischen Gesellschaften aus aller Welt enthalten Entstanden unter der Mitarbeit von mehr als 900 Wissenschaftlern aus über 40 Ländern und bietet damit einen umfassenden und fundierten Überblick über die Geographie in allen Erdteilen Deckt

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Strategy for the Evaluation and Use of Probability Models for Volcanic Disruptive Scenarios Charles B. Connor,1994 *Modeling Uncertainty* Moshe Dror,Pierre L'Ecuyer,Ferenc Szidarovszky,2019-11-05 Modeling Uncertainty An Examination of Stochastic Theory Methods and Applications is a volume undertaken by the friends and colleagues of Sid Yakowitz in his honor Fifty internationally known scholars have collectively contributed 30 papers on modeling uncertainty to this volume Each of these papers was carefully reviewed and in the majority of cases the original submission was revised before being accepted for publication in the book The papers cover a great variety of topics in probability statistics economics stochastic optimization control theory regression analysis simulation stochastic programming Markov decision process application in the HIV context and others There are papers with a theoretical emphasis and others that focus on applications A number of papers survey the work in a particular area and in a few papers the authors present their personal view of a topic It is a book with a considerable number of expository articles which are accessible to a nonexpert a graduate student in mathematics statistics engineering and economics departments or just anyone with some mathematical background who is interested in a preliminary exposition of a particular topic Many of the papers present the state of the art of a specific area or represent original contributions which advance the present state of knowledge In sum it is a book of considerable interest to a broad range of academic researchers and students of stochastic systems

Engineering Risk Assessment with Subset Simulation Siu-Kui Au,Yu Wang,2014-06-23 This book starts with the basic ideas in uncertainty propagation using Monte Carlo methods and the generation of random variables and stochastic processes for some common distributions encountered in engineering applications It then introduces a class of powerful simulation techniques called Markov Chain Monte Carlo method MCMC an important machinery behind Subset Simulation that allows one to generate samples for investigating rare scenarios in a probabilistically consistent manner The theory of Subset Simulation is then presented addressing related practical issues encountered in the actual implementation The book also introduces the reader to probabilistic failure analysis and reliability based sensitivity analysis which are laid out in a context that can be efficiently tackled with Subset Simulation or Monte Carlo simulation in general The book is supplemented with an Excel VBA code that provides a user friendly tool for the reader to gain hands on experience with Monte Carlo simulation Presents a powerful simulation method called Subset Simulation for efficient engineering risk assessment and failure and sensitivity analysis Illustrates examples with MS Excel spreadsheets allowing readers to gain hands on experience with Monte Carlo simulation Covers theoretical fundamentals as well as advanced

implementation issues A companion website is available to include the developments of the software ideas This book is essential reading for graduate students researchers and engineers interested in applying Monte Carlo methods for risk assessment and reliability based design in various fields such as civil engineering mechanical engineering aerospace engineering electrical engineering and nuclear engineering Project managers risk managers and financial engineers dealing with uncertainty effects may also find it useful Uncertainty William Briggs,2016-07-15 This book presents a philosophical approach to probability and probabilistic thinking considering the underpinnings of probabilistic reasoning and modeling which effectively underlie everything in data science The ultimate goal is to call into question many standard tenets and lay the philosophical and probabilistic groundwork and infrastructure for statistical modeling It is the first book devoted to the philosophy of data aimed at working scientists and calls for a new consideration in the practice of probability and statistics to eliminate what has been referred to as the Cult of Statistical Significance The book explains the philosophy of these ideas and not the mathematics though there are a handful of mathematical examples The topics are logically laid out starting with basic philosophy as related to probability statistics and science and stepping through the key probabilistic ideas and concepts and ending with statistical models Its jargon free approach asserts that standard methods such as out of the box regression cannot help in discovering cause This new way of looking at uncertainty ties together disparate fields probability physics biology the soft sciences computer science because each aims at discovering cause of effects It broadens the understanding beyond frequentist and Bayesian methods to propose a Third Way of modeling

**Uncertainty Models for Knowledge-based Systems** Irwin R. Goodman,Hung T. Nguyen,1985 *Uncertainty Models for Knowledge-based Systems* Irwin R. Goodman,Hung T. Nguyen,1985

**Soft Methods for Integrated Uncertainty Modelling** Jonathan Lawry,Enrique Miranda,Alberto Bugarin,Shoumei Li,Maria Angeles Gil,Przemyslaw Grzegorzewski,Olgierd Hryniewicz,2006-08-14 The idea of soft computing emerged in the early 1990s from the fuzzy systems community and refers to an understanding that the uncertainty imprecision and ignorance present in a problem should be explicitly represented and possibly even exploited rather than either eliminated or ignored in computations For instance Zadeh defined Soft Computing as follows Soft computing differs from conventional hard computing in that unlike hard computing it is tolerant of imprecision uncertainty and partial truth In effect the role model for soft computing is the human mind Recently soft computing has to some extent become synonymous with a hybrid approach combining AI techniques including fuzzy systems neural networks and biologically inspired methods such as genetic algorithms Here however we adopt a more straightforward definition consistent with the original concept Hence soft methods are understood as those uncertainty formalisms not part of mainstream statistics and probability theory which have typically been developed within the AI and decision analysis community These are mathematically sound uncertainty modelling methodologies which are complementary to conventional statistics and probability theory

*Uncertainty Modelling and Analysis* Bilal M. Ayyub, Madan M. Gupta,1994 Vital information on

machine intelligence and pattern recognition is provided by this publication. In particular, the 31 papers discuss the ways in which uncertainty modelling and analysis are becoming an integral part of system definition and modelling in many fields. Contributions are sourced from an international base of researchers, scientists and engineers working on theoretical developments and diversified applications in engineering systems. The book is divided into two main parts. The first, *Uncertainty Models and Measures*, includes chapters on theoretical studies and developments carried out on uncertainty including cognitive uncertainty and how it relates to information and intelligence, information, fuzzy logic, expert systems and neural networks. There are also chapters on modelling uncertainty in the reliability assessment of complex systems, linguistic connectives, the principle of maximum buoyancy, uncertain evidence, inductive learning, convex modelling, new uncertainty measures and information and uncertainty. The larger second part, *Applications to Engineering Systems*, contains application oriented studies in fields related to civil, electrical, energy and general engineering systems. The papers cover studies on general uncertainty types in structural engineering, bridges, transmission structures, structural reliability, structural identification, system life cycle analysis, control, construction activities, decision analysis, signal detection, risk management, product quality, military command and control, data bases, long term projections and predictions and assessment of insurance indices. The book conveys the excitement, advances and promises that all these fields offer to our expanding information based technological society. It also hopes to stimulate the interest of other researchers around the world who are facing the challenge of new theoretical studies and innovative technological changes.

### **Modelling Under Risk and Uncertainty**

Etienne de Rocquigny, 2012-04-12. Modelling has permeated virtually all areas of industrial, environmental, economic, bio medical or civil engineering, yet the use of models for decision making raises a number of issues to which this book is dedicated. How uncertain is my model? Is it truly valuable to support decision making? What kind of decision can be truly supported and how can I handle residual uncertainty? How much refined should the mathematical description be given the true data limitations? Could the uncertainty be reduced through more data, increased modeling investment or computational budget? Should it be reduced now or later? How robust is the analysis or the computational methods involved? Should those methods be more robust? Does it make sense to handle uncertainty, risk, lack of knowledge, variability or errors altogether? How reasonable is the choice of probabilistic modeling for rare events? How rare are the events to be considered? How far does it make sense to handle extreme events and elaborate confidence figures? Can I take advantage of expert phenomenological knowledge to tighten the probabilistic figures? Are there connex domains that could provide models or inspiration for my problem? Written by a leader at the crossroads of industry, academia and engineering and based on decades of multi disciplinary field experience, *Modelling Under Risk and Uncertainty* gives a self consistent introduction to the methods involved by any type of modeling development, acknowledging the inevitable uncertainty and associated risks. It goes beyond the black box view that some analysts, modelers, risk experts or statisticians develop on the underlying

phenomenology of the environmental or industrial processes without valuing enough their physical properties and inner modelling potential nor challenging the practical plausibility of mathematical hypotheses conversely it is also to attract environmental or engineering modellers to better handle model confidence issues through finer statistical and risk analysis material taking advantage of advanced scientific computing to face new regulations departing from deterministic design or support robust decision making Modelling Under Risk and Uncertainty Addresses a concern of growing interest for large industries environmentalists or analysts robust modeling for decision making in complex systems Gives new insights into the peculiar mathematical and computational challenges generated by recent industrial safety or environmental control analysis for rare events Implements decision theory choices differentiating or aggregating the dimensions of risk aleatory and epistemic uncertainty through a consistent multi disciplinary set of statistical estimation physical modelling robust computation and risk analysis Provides an original review of the advanced inverse probabilistic approaches for model identification calibration or data assimilation key to digest fast growing multi physical data acquisition Illustrated with one favourite pedagogical example crossing natural risk engineering and economics developed throughout the book to facilitate the reading and understanding Supports Master PhD level course as well as advanced tutorials for professional training Analysts and researchers in numerical modeling applied statistics scientific computing reliability advanced engineering natural risk or environmental science will benefit from this book

#### **Probability Methods for Cost Uncertainty Analysis**

Paul R. Garvey, 2000-01-03 A careful blend of theory and practice this book presents a comprehensive approach to assessing the impact of unplanned events on the cost of engineering complex systems It illustrates how probability theory is applied to model measure and manage risk in the cost of a systems engineering project The book contains numerous mathematical and professional anecdotes case studies results observations and interpretations that clarify the challenges in cost risk analysis It includes references equations and illustrations provides theoretical and applied exercises and uses examples and case discussions derived from systems engineering projects to describe key concepts

*A Practical Approach to Combined Probabilistic Analysis of Slope Stability and Seepage Problems* Ahmed Mohamed Hassan, 1998 Inverse Problems, Control

and Modeling in the Presence of Uncertainty Harvey Thomas Banks, K. Ito, 2007 We report progress on the development of methods in a number of specific areas of application including static non cooperative games related to counter and counter counter electromagnetic interrogation of targets modeling of complex viscoelastic polymeric materials stochastic and deterministic models for complex networks and development of inverse problem methodologies generalized sensitivity functions asymptotic standard errors for estimation of infinite dimensional functional parameters including probability measures and temporal spatial dependent functions in complex nonlinear dynamical systems These efforts are part of our fundamental research in a modeling estimation and control methodology theoretical statistical and computational for systems in the presence of major model and observation uncertainties Seismic Events Probabilistic Risk Assessments Pei-Ying

Chen, Christopher I. Grimes, 1984      Proceedings of the IASTED International Symposium, Modelling and Simulation  
International Association of Science and Technology for Development, 1985      **Probabilistic Method in Geomechanics**  
Arlo F. Fossum, 1992

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