

UNCERTAINTY ANALYSIS

*with High Dimensional
Dependence Modelling*



Dorota Kurowicka and Roger Cooke

Uncertainty Analysis With High Dimensional Dependence Modelling By Dorota Kurowicka 2006 03 31

Dorota Kurowicka, Harry Joe



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Uncertainty Analysis with High Dimensional Dependence Modelling Dorota Kurowicka, Roger M. Cooke, 2006-10-02

Mathematical models are used to simulate complex real world phenomena in many areas of science and technology. Large complex models typically require inputs whose values are not known with certainty. Uncertainty analysis aims to quantify the overall uncertainty within a model in order to support problem owners in model based decision making. In recent years there has been an explosion of interest in uncertainty analysis. Uncertainty and dependence elicitation, dependence modelling, model inference, efficient sampling, screening and sensitivity analysis and probabilistic inversion are among the active research areas. This text provides both the mathematical foundations and practical applications in this rapidly expanding area including an up to date comprehensive overview of the foundations and applications of uncertainty analysis. All the key topics including uncertainty elicitation, dependence modelling, sensitivity analysis and probabilistic inversion. Numerous worked examples and applications. Workbook problems enabling use for teaching. Software support for the examples using UNICORN, a Windows based uncertainty modelling package developed by the authors. A website featuring a version of the UNICORN software tailored specifically for the book as well as computer programs and data sets to support the examples. *Uncertainty Analysis with High Dimensional Dependence Modelling* offers a comprehensive exploration of a new emerging field. It will prove an invaluable text for researchers, practitioners and graduate students in areas ranging from statistics and engineering to reliability and environmetrics.

Dependence Modeling Dorota Kurowicka, Harry Joe, 2011

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web dec 2 2022 as nzs 3017 december 2 2022 electrical installations verification by inspection and testing this standard sets out some of the common inspection and test methods required to verify that a low voltage electrical installation or part installation complies with safety requirements