Mathematics Of Uncertainty Modeling In The Analysis Of Engineering And Science Problems Advance In Computational Intelligence And Robotics Acir

Right here, we have countless ebook **Mathematics Of Uncertainty Modeling In The Analysis Of Engineering And Science Problems Advance In Computational Intelligence And Robotics Acir** and collections to check out. We additionally come up with the money for variant types and then type of the books to browse. The all right book, fiction, history, novel, scientific research, as well as various supplementary sorts of books are readily within reach here.

As this Mathematics Of Uncertainty Modeling In The Analysis Of Engineering And Science Problems Advance In Computational Intelligence And Robotics Acir , it ends up mammal one of the favored books Mathematics Of Uncertainty Modeling In The Analysis Of Engineering And Science Problems Advance In Computational Intelligence And Robotics Acir collections that we have. This is why you remain in the best website to look the unbelievable book to have.

Mathematical Models for Structural Reliability Analysis - Fabio Casciati 1996-07-24
Mathematical Models for Structural Reliability Analysis offers mathematical models for describing load and material properties in solving structural engineering problems. Examples are provided, demonstrating how the models are implemented, and the limitations of the models are clearly stated. Analytical solutions are also discussed, and methods are clearly distinguished from models. The authors explain both theoretical models and practical applications in a clear, concise, and readable fashion.

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 / could 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.

Formalized Probability Theory and Applications Using Theorem Proving - Hasan, Osman 2015-03-31

Scientists and engineers often have to deal with systems that exhibit random or unpredictable elements and must effectively evaluate probabilities in each situation. Computer simulations, while the traditional tool used to solve such problems, are limited in the scale and complexity of the problems they can solve. Formalized Probability Theory and Applications Using Theorem Proving discusses some of the limitations inherent in computer systems when applied to problems of probabilistic analysis, and presents a novel solution to these limitations, combining higher-order logic with computer-based theorem proving. Combining practical application with theoretical discussion, this book is an important reference tool for mathematicians, scientists, engineers, and researchers in all STEM fields.

Mathematical Methods in Interdisciplinary Sciences - Snehashish Chakraverty 2020-06-15

Brings mathematics to bear on your real-world, scientific problems Mathematical Methods in Interdisciplinary Sciences provides a practical and usable framework for bringing a mathematical approach to modelling real-life scientific and technological problems. The collection of chapters Dr. Snehashish Chakraverty has provided describe in detail how to bring mathematics, statistics, and computational methods to the fore to solve even the most stubborn problems involving the intersection of multiple fields of study. Graduate students, postgraduate students, researchers, and professors will all benefit significantly from the author's clear approach to applied mathematics. The book covers a wide range of interdisciplinary topics in which mathematics can be brought to bear on challenging problems requiring creative solutions. Subjects include: Structural static and vibration problems Heat conduction and diffusion problems Fluid dynamics problems The book also covers topics as diverse as soft computing and machine intelligence. It concludes with examinations of various fields of application, like infectious diseases, autonomous car and monotone inclusion problems.

Dynamics under Uncertainty - Dragan Pamucar 2021-09-08

The dynamics of systems have proven to be very powerful tools in understanding the behavior of different natural phenomena throughout the last two centuries. However, the attributes of natural systems are observed to deviate from their classical states due to the effect of different types of uncertainties. Actually, randomness and impreciseness are the two major sources of uncertainties in natural systems. Randomness is modeled by different stochastic processes and impreciseness could be modeled by fuzzy sets, rough sets, Dempster–Shafer theory, etc.

Fuzzy Data Analysis - Hans Bandemer

2012-12-06
Fuzzy data such as marks, scores, verbal evaluations, imprecise observations, experts' opinions and grey tone pictures, are quite common. In Fuzzy Data Analysis the authors collect their recent results providing the reader with ideas, approaches and methods for processing such data when looking for sub-structures in knowledge bases for an evaluation of functional relationship, e.g. in order to specify diagnostic or control systems. The modelling presented uses ideas from fuzzy set theory and the suggested methods solve problems usually tackled by data analysis if the data are real numbers. Fuzzy Data Analysis is self-contained and is addressed to mathematicians oriented towards applications and to practitioners in any field of application who have some background in mathematics and statistics.

Dependability Modelling under Uncertainty - Philipp Limbourg 2008-08-20
Mechatronic design processes have become shorter and more parallelized, induced by growing time-to-market pressure. Methods that enable quantitative analysis in early design stages are required, should dependability analyses aim to influence the design. Due to the limited amount of data in this phase, the level of uncertainty is high and explicit modeling of these uncertainties becomes necessary. This work introduces new uncertainty-preserving dependability methods for early design stages. These include the propagation of uncertainty through dependability models, the activation of data from similar components for analyses and the integration of uncertain dependability predictions into an optimization framework. It is shown that Dempster-Shafer theory can be an alternative to probability theory in early design stage dependability predictions. Expert estimates can be represented, input uncertainty is propagated through the system and prediction uncertainty can be measured and interpreted. The resulting coherent methodology can be applied to represent the uncertainty in dependability models.

Physics Of Cancer, The: Research Advances - Bernard S Gerstman 2020-12-03
Cancer deaths per capita have decreased in recent years, but the improvement is attributed to prevention, not treatment. The difficulty in treating cancer may be due to its 'complexity', in the mathematical physics sense of the word. Tumors evolve and spread in response to internal and external factors that involve feedback mechanisms and nonlinear behavior. Investigations of the nonlinear interactions among cells, and between cells and their environment, are crucial for developing a sufficiently detailed understanding of the system's emergent phenomenology to be able to control the behavior. In the case of cancer, controlling the system's behavior will mean the ability to treat and cure the disease. Physicists have been studying various complex, nonlinear systems for many years using a variety of techniques. These investigations have provided insights that allow physicists to make unique contributions towards the treatment of cancer.This interdisciplinary book presents recent advancements in physicists' research on cancer. The work presented in this volume uses a variety of physical, biochemical, mathematical, theoretical, and computational techniques to gain a deeper molecular and cellular understanding of the horrific disease that is cancer.

Proceedings of the 5th International Symposium on Uncertainty Quantification and Stochastic Modelling - José Eduardo Souza De Cursi 2020-08-19
This proceedings book discusses state-of-the-art research on uncertainty quantification in mechanical engineering, including statistical data concerning the entries and parameters of a system to produce statistical data on the outputs of the system. It is based on papers presented at Uncertainties 2020, a workshop organized on behalf of the Scientific Committee on Uncertainty in Mechanics (Mécanique et Incertain) of the AFM (French Society of Mechanical Sciences), the Scientific Committee on Stochastic Modeling and Uncertainty Quantification of the ABCM (Brazilian Society of Mechanical Sciences) and the SBMAC (Brazilian Society of Applied Mathematics).

Sensitivity and Uncertainty Analysis, Volume II - Dan G. Cacuci 2005-05-16
As computer-assisted modeling and analysis of physical processes have continued to grow and diversify, sensitivity and uncertainty analyses have become indispensable scientific tools.

Sensitivity and Uncertainty Analysis. Volume I: Theory focused on the mathematical underpinnings of two important methods for such analyses: the Adjoint Sensitivity Analysis Procedure and the Global Adjoint Sensitivity Analysis Procedure. This volume concentrates on the practical aspects of performing these analyses for large-scale systems. The applications addressed include two-phase flow problems, a radiative convective model for climate simulations, and large-scale models for numerical weather prediction.

Uncertainty Quantification and Stochastic Modeling with Matlab - Eduardo Souza de Cursi 2015-04-09

Uncertainty Quantification (UQ) is a relatively new research area which describes the methods and approaches used to supply quantitative descriptions of the effects of uncertainty, variability and errors in simulation problems and models. It is rapidly becoming a field of increasing importance, with many real-world applications within statistics, mathematics, probability and engineering, but also within the natural sciences. Literature on the topic has up until now been largely based on polynomial chaos, which raises difficulties when considering different types of approximation and does not lead to a unified presentation of the methods. Moreover, this description does not consider either deterministic problems or infinite dimensional ones. This book gives a unified, practical and comprehensive presentation of the main techniques used for the characterization of the effect of uncertainty on numerical models and on their exploitation in numerical problems. In particular, applications to linear and nonlinear systems of equations, differential equations, optimization and reliability are presented. Applications of stochastic methods to deal with deterministic numerical problems are also discussed. Matlab® illustrates the implementation of these methods and makes the book suitable as a textbook and for self-study. Discusses the main ideas of Stochastic Modeling and Uncertainty Quantification using Functional Analysis Details listings of Matlab® programs implementing the main methods which complete the methodological presentation by a practical implementation Construct your own implementations from provided worked examples

Uncertainty in Biology - Liesbet Geris 2016-08-23

Computational modeling allows to reduce, refine and replace animal experimentation as well as to translate findings obtained in these experiments to the human background. However these biomedical problems are inherently complex with a myriad of influencing factors, which strongly complicates the model building and validation process. This book wants to address four main issues related to the building and validation of computational models of biomedical processes: 1. Modeling establishment under uncertainty 2. Model selection and parameter fitting 3. Sensitivity analysis and model adaptation 4. Model predictions under uncertainty In each of the abovementioned areas, the book discusses a number of key-techniques by means of a general theoretical description followed by one or more practical examples. This book is intended for graduate students and researchers active in the field of computational modeling of biomedical processes who seek to acquaint themselves with the different ways in which to study the parameter space of their model as well as its overall behavior.

Mathematics of Uncertainty Modeling in the Analysis of Engineering and Science Problems - Chakraverty 2013-11

"This book provides the reader with basic concepts for soft computing and other methods for various means of uncertainty in handling solutions, analysis, and applications"--

Uncertainty Theory - Baoding Liu 2007-09-14

This book provides a self-contained, comprehensive and up-to-date presentation of uncertainty theory. The purpose is to equip the readers with an axiomatic approach to deal with uncertainty. For this new edition the entire text has been totally rewritten. The chapters on chance theory and uncertainty theory are completely new. Mathematicians, researchers, engineers, designers, and students will find this work a stimulating and useful reference.

Probability Methods for Cost Uncertainty Analysis - Paul R. Garvey 2016-01-06

Probability Methods for Cost Uncertainty Analysis: A Systems Engineering Perspective, Second Edition gives you a thorough grounding

in the analytical methods needed for modeling and measuring uncertainty in the cost of engineering systems. This includes the treatment of correlation between the cost of system elements, how to present the analysis to

Uncertain Input Data Problems and the Worst Scenario Method - Ivan Hlavacek 2004-12-09

This book deals with the impact of uncertainty in input data on the outputs of mathematical models. Uncertain inputs as scalars, tensors, functions, or domain boundaries are considered. In practical terms, material parameters or constitutive laws, for instance, are uncertain, and quantities as local temperature, local mechanical stress, or local displacement are monitored. The goal of the worst scenario method is to extremize the quantity over the set of uncertain input data. A general mathematical scheme of the worst scenario method, including approximation by finite element methods, is presented, and then applied to various state problems modeled by differential equations or variational inequalities: nonlinear heat flow, Timoshenko beam vibration and buckling, plate buckling, contact problems in elasticity and thermoelasticity with and without friction, and various models of plastic deformation, to list some of the topics. Dozens of examples, figures, and tables are included. Although the book concentrates on the mathematical aspects of the subject, a substantial part is written in an accessible style and is devoted to various facets of uncertainty in modeling and to the state of the art techniques proposed to deal with uncertain input data. A chapter on sensitivity analysis and on functional and convex analysis is included for the reader's convenience. · Rigorous theory is established for the treatment of uncertainty in modeling · Uncertainty is considered in complex models based on partial differential equations or variational inequalities · Applications to nonlinear and linear problems with uncertain data are presented in detail: quasilinear steady heat flow, buckling of beams and plates, vibration of beams, frictional contact of bodies, several models of plastic deformation, and more · Although emphasis is put on theoretical analysis and approximation techniques, numerical examples are also present · Main ideas and approaches used today to handle uncertainties in modeling are described in an accessible form · Fairly self-contained book

Operational Modal Analysis - Siu-Kui Au 2017-06-25

This book presents operational modal analysis (OMA), employing a coherent and comprehensive Bayesian framework for modal identification and covering stochastic modeling, theoretical formulations, computational algorithms, and practical applications. Mathematical similarities and philosophical differences between Bayesian and classical statistical approaches to system identification are discussed, allowing their mathematical tools to be shared and their results correctly interpreted. The authors provide their data freely in the web at https://doi.org/10.7910/DVN/7EVTXG Many chapters can be used as lecture notes for the general topic they cover beyond the OMA context. After an introductory chapter (1), Chapters 2–7 present the general theory of stochastic modeling and analysis of ambient vibrations. Readers are first introduced to the spectral analysis of deterministic time series (2) and structural dynamics (3), which do not require the use of probability concepts. The concepts and techniques in these chapters are subsequently extended to a probabilistic context in Chapter 4 (on stochastic processes) and in Chapter 5 (on stochastic structural dynamics). In turn, Chapter 6 introduces the basics of ambient vibration instrumentation and data characteristics, while Chapter 7 discusses the analysis and simulation of OMA data, covering different types of data encountered in practice. Bayesian and classical statistical approaches to system identification are introduced in a general context in Chapters 8 and 9, respectively. Chapter 10 provides an overview of different Bayesian OMA formulations, followed by a general discussion of computational issues in Chapter 11. Efficient algorithms for different contexts are discussed in Chapters 12–14 (single mode, multi-mode, and multi-setup). Intended for readers with a minimal background in mathematics, Chapter 15 presents the ‘uncertainty laws’ in OMA, one of the latest advances that establish the achievable precision limit of OMA and provide a scientific basis for planning ambient vibration tests. Lastly Chapter

16 discusses the mathematical theory behind the results in Chapter 15, addressing the needs of researchers interested in learning the techniques for further development. Three appendix chapters round out the coverage. This book is primarily intended for graduate/senior undergraduate students and researchers, although practitioners will also find the book a useful reference guide. It covers materials from introductory to advanced level, which are classified accordingly to ensure easy access. Readers with an undergraduate-level background in probability and statistics will find the book an invaluable resource, regardless of whether they are Bayesian or non-Bayesian.

Handbook of Probabilistic Models - Pijush Samui 2019-10-05

Handbook of Probabilistic Models carefully examines the application of advanced probabilistic models in conventional engineering fields. In this comprehensive handbook, practitioners, researchers and scientists will find detailed explanations of technical concepts, applications of the proposed methods, and the respective scientific approaches needed to solve the problem. This book provides an interdisciplinary approach that creates advanced probabilistic models for engineering fields, ranging from conventional fields of mechanical engineering and civil engineering, to electronics, electrical, earth sciences, climate, agriculture, water resource, mathematical sciences and computer sciences. Specific topics covered include minimax probability machine regression, stochastic finite element method, relevance vector machine, logistic regression, Monte Carlo simulations, random matrix, Gaussian process regression, Kalman filter, stochastic optimization, maximum likelihood, Bayesian inference, Bayesian update, kriging, copula-statistical models, and more. Explains the application of advanced probabilistic models encompassing multidisciplinary research Applies probabilistic modeling to emerging areas in engineering Provides an interdisciplinary approach to probabilistic models and their applications, thus solving a wide range of practical problems

Uncertainty Modeling for Engineering Applications - Flavio Canavero 2018-12-29

This book provides an overview of state-of-the-art uncertainty quantification (UQ) methodologies and applications, and covers a wide range of current research, future challenges and applications in various domains, such as aerospace and mechanical applications, structure health and seismic hazard, electromagnetic energy (its impact on systems and humans) and global environmental state change. Written by leading international experts from different fields, the book demonstrates the unifying property of UQ theme that can be profitably adopted to solve problems of different domains. The collection in one place of different methodologies for different applications has the great value of stimulating the cross-fertilization and alleviate the language barrier among areas sharing a common background of mathematical modeling for problem solution. The book is designed for researchers, professionals and graduate students interested in quantitatively assessing the effects of uncertainties in their fields of application. The contents build upon the workshop “Uncertainty Modeling for Engineering Applications” (UMEMA 2017), held in Torino, Italy in November 2017.

Mathematics of Uncertainty - Hans Bandemer 2008-01-25

"Mathematics of Uncertainty" provides the basic ideas and foundations of uncertainty, covering the fields of mathematics in which uncertainty, variability, imprecision and fuzziness of data are of importance. This introductory book describes the basic ideas of the mathematical fields of uncertainty from simple interpolation to wavelets, from error propagation to fuzzy sets and neural networks. The book presents the treatment of problems of interpolation and approximation, as well as observation fuzziness which can essentially influence the preciseness and reliability of statements on functional relationships. The notions of randomness and probability are examined as a model for the variability of observation and measurement results. Besides these basic ideas the book also presents methods of qualitative data analysis such as cluster analysis and classification, and of evaluation of functional relationships such as regression analysis and quantitative fuzzy data analysis.

Modeling Change and Uncertainty - William P. Fox 2022

Mathematical modeling is a powerful craft that requires practice. The more practice the better one will become in executing the art. The authors wrote this book to develop the craft of mathematical modeling and to foster a desire for lifelong learning, habits of mind and develop competent and confident problem solvers and decision makers for the 21st century. This book offers a problem-solving approach. The authors introduce a problem to help motivate the learning of a particular mathematical modeling topic. The problem provides the issue or what is needed to solve using an appropriate modeling technique. Then principles are applied to the problem and present the steps in obtaining an appropriate model to solve the problem. Modeling Change and Uncertainty: Covers both linear and nonlinear models of discrete dynamical systems. Introduces statistics and probability modeling. Introduces critical statistical concepts to handle univariate and multivariate data. Establishes a foundation in probability modeling. Uses ordinary differential equations (ODEs) to develop a more robust solution to problems. Uses linear programming and machine learning to support decision making. Introduces the reality of uncertainty and randomness that is all around us. Discusses the use of linear programing to solve common problems in modern industry. Discusses he power and limitations of simulations. Introduces the methods and formulas used in businesses and financial organizations. Introduces valuable techniques using Excel, MAPLE, and R. Mathematical modeling offers a framework for decision makers in all fields. This framework consists of four key components: the formulation process, the solution process, interpretation of the solution in the context of the actual problem, and sensitivity analysis. Modeling Change and Uncertainty will be of interest to mathematics departments offering advanced mathematical modeling courses focused on decision making or discrete mathematical modeling and by undergraduate, graduate students and practitioners looking for an opportunity to develop, practice, and apply the craft of mathematical modeling. Table of Contents 1. Perfect Partners: Combining Models of Change and Uncertainty with Technology 2. Modeling Change: Discrete Dynamical Systems (DDS) and Modeling Systems of DDS 3. Statistical and Probabilistic Models 4. Modeling with Probability 5. Differential Equations 6. Forecasting with Linear Programming and Machine Learning 7. Stochastic Models and Markov Chains 8. Linear Programming 9. Simulation of Queueing Models 10. Modeling of Financial Analysis 11. Reliability Models 12. Machine Learning and Unconstrained Optimal Process Dr. William P. Fox is currently a visiting professor of Computational Operations Research at the College of William and Mary. He is an emeritus professor in the Department of Defense Analysis at the Naval Postgraduate School and teaches a three-course sequence in mathematical modeling for decision making. He received his Ph.D. in Industrial Engineering from Clemson University. He has taught at the United States Military Academy for twelve years until retiring and at Francis Marion University where he was the chair of mathematics for eight years. He has many publications and scholarly activities including twenty plus books and one hundred and fifty journal articles. Colonel (R) Robert E. Burks, Jr., Ph.D. is an Associate Professor in the Defense Analysis Department of the Naval Postgraduate School (NPS) and the Director of the NPS'' Wargaming Center. He holds a Ph.D. in Operations Research from the Air Force Institute of Technology. He is a retired logistics Army Colonel with more than thirty years of military experience in leadership, advanced analytics, decision modeling, and logistics operations who served as an Army Operations Research analyst at the Naval Postgraduate School, TRADOC Analysis Center, United States Military Academy, and the United States Army Recruiting Command. Other book by William P. Fox and Robert E. Burks: Advanced Mathematical Modeling with Technology, 2021, CRC Press. Other books by William P. Fox from CRC Press: Mathematical Modeling in the Age of the Pandemic, 2021, CRC Press. Advanced Problem Solving Using Maple: Applied Mathematics, Operations Research, Business Analytics, and Decision Analysis (w/William Bauldry), 2020, CRC Press. Mathematical Modeling with Excel (w/Brian Albright), 2020, CRC Press. Nonlinear Optimization: Models and Applications, 2020, CRC Press. Advanced Problem Solving with

Maple: A First Course (w/William Bauldry), 2019. CRC Press. Mathematical Modeling for Business Analytics, 2018, CRC Press.

The Uncertainty Analysis of Model Results - Eduard Hofer 2018-05-02

This book is a practical guide to the uncertainty analysis of computer model applications. Used in many areas, such as engineering, ecology and economics, computer models are subject to various uncertainties at the level of model formulations, parameter values and input data. Naturally, it would be advantageous to know the combined effect of these uncertainties on the model results as well as whether the state of knowledge should be improved in order to reduce the uncertainty of the results most effectively. The book supports decision-makers, model developers and users in their argumentation for an uncertainty analysis and assists them in the interpretation of the analysis results.

Uncertainty Theory - Baoding Liu 2011-11-07

Uncertainty theory is a branch of mathematics based on normality, monotonicity, self-duality, countable subadditivity, and product measure axioms. Uncertainty is any concept that satisfies the axioms of uncertainty theory. Thus uncertainty is neither randomness nor fuzziness. It is also known from some surveys that a lot of phenomena do behave like uncertainty. How do we model uncertainty? How do we use uncertainty theory? In order to answer these questions, this book provides a self-contained, comprehensive and up-to-date presentation of uncertainty theory, including uncertain programming, uncertain risk analysis, uncertain reliability analysis, uncertain process, uncertain calculus, uncertain differential equation, uncertain logic, uncertain entailment, and uncertain inference. Mathematicians, researchers, engineers, designers, and students in the field of mathematics, information science, operations research, system science, industrial engineering, computer science, artificial intelligence, finance, control, and management science will find this work a stimulating and useful reference.

Data Uncertainty and Important Measures - Christophe Simon 2018-01-19

The first part of the book defines the concept of uncertainties and the mathematical frameworks that will be used for uncertainty modeling. The application to system reliability assessment illustrates the concept. In the second part, evidential networks as a new tool to model uncertainty in reliability and risk analysis is proposed and described. Then it is applied on SIS performance assessment and in risk analysis of a heat sink. In the third part, Bayesian and evidential networks are used to deal with important measures evaluation in the context of uncertainties.

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 in Industrial Practice - Etienne de Rocquigny 2008-09-15

Managing uncertainties in industrial systems is a daily challenge to ensure improved design, robust operation, accountable performance and responsive risk control. Authored by a leading European network of experts representing a cross section of industries, Uncertainty in Industrial Practice aims to provide a reference

for the dissemination of uncertainty treatment in any type of industry. It is concerned with the quantification of uncertainties in the presence of data, model(s) and knowledge about the system, and offers a technical contribution to decision-making processes whilst acknowledging industrial constraints. The approach presented can be applied to a range of different business contexts, from research or early design through to certification or in-service processes. The authors aim to foster optimal trade-offs between literature-referenced methodologies and the simplified approaches often inevitable in practice, owing to data, time or budget limitations of technical decision-makers. Uncertainty in Industrial Practice: Features recent uncertainty case studies carried out in the nuclear, air & space, oil, mechanical and civil engineering industries set in a common methodological framework. Presents methods for organizing and treating uncertainties in a generic and prioritized perspective. Illustrates practical difficulties and solutions encountered according to the level of complexity, information available and regulatory and financial constraints. Discusses best practice in uncertainty modeling, propagation and sensitivity analysis through a variety of statistical and numerical methods. Reviews recent standards, references and available software, providing an essential resource for engineers and risk analysts in a wide variety of industries. This book provides a guide to dealing with quantitative uncertainty in engineering and modelling and is aimed at practitioners, including risk-industry regulators and academics wishing to develop industry-realistic methodologies.

Sensitivity & Uncertainty Analysis, Volume 1 - Dan G. Cacuci 2003-05-28

As computer-assisted modeling and analysis of physical processes have continued to grow and diversify, sensitivity and uncertainty analyses have become indispensable investigative scientific tools in their own right. While most techniques used for these analyses are well documented, there has yet to appear a systematic treatment of the method based on adjoint operators, which is applicable to a much wider variety of problems than methods traditionally used in control theory. This book fills that gap, focusing on the mathematical underpinnings of the Adjoint Sensitivity Analysis Procedure (ASAP) and the use of deterministically obtained sensitivities for subsequent uncertainty analysis.

Assessing the Reliability of Complex Models - National Research Council 2012-07-26

Advances in computing hardware and algorithms have dramatically improved the ability to simulate complex processes computationally. Today's simulation capabilities offer the prospect of addressing questions that in the past could be addressed only by resource-intensive experimentation, if at all. Assessing the Reliability of Complex Models recognizes the ubiquity of uncertainty in computational estimates of reality and the necessity for its quantification. As computational science and engineering have matured, the process of quantifying or bounding uncertainties in a computational estimate of a physical quality of interest has evolved into a small set of interdependent tasks: verification, validation, and uncertainty of quantification (VVUQ). In recognition of the increasing importance of computational simulation and the increasing need to assess uncertainties in computational results, the National Research Council was asked to study the mathematical foundations of VVUQ and to recommend steps that will ultimately lead to improved processes. Assessing the Reliability of Complex Models discusses changes in education of professionals and dissemination of information that should enhance the ability of future VVUQ practitioners to improve and properly apply VVUQ methodologies to difficult problems, enhance the ability of VVUQ customers to understand VVUQ results and use them to make informed decisions, and enhance the ability of all VVUQ stakeholders to communicate with each other. This report is an essential resource for all decision and policy makers in the field, students, stakeholders, UQ experts, and VVUQ educators and practitioners.

Fuzzy Randomness - Bernd Möller 2004-02-19

The subject of the book is the comprehensive consideration of uncertainty in the numerical analysis, the safety assessment, and the design of structures. Stochastic as well as non-stochastic uncertainty is treated on the basis of

the superordinated uncertainty model fuzzy randomness. This new uncertainty model contains the special cases of real valued random variables and fuzzy variables and permits to take account of both uncertainty characteristics simultaneously. The book introduces to the problem of uncertainty and provides a current survey of relevant uncertainty models and their application in civil engineering. The necessary, special mathematical basics of the fuzzy set theory and the theory of fuzzy random variables are explained in an engineering manner and illustrated by way of examples. Basic ideas and methods for appropriately quantifying uncertain structural parameters are presented and demonstrated by means of characteristic examples. For processing uncertainty in structural analysis, safety assessment, and structural design completely new algorithms are introduced and described in detail as fuzzy structural analysis, fuzzy probabilistic safety assessment, and fuzzy cluster design. The application of the new methods is demonstrated for selected examples from civil engineering, their essential advantages are emphasized. For the first time this represents a coherent, overall concept for considering uncertainty in civil engineering. The book in particular addresses to civil engineers and requires a university degree as well as basic knowledge in stochastics. But also for mechanical engineers, colleagues from applied mathematics, and other people who are interested in uncertainty problems the book represents a suitable introduction to the problem of uncertainty modeling and provides general solutions and algorithms, which may also be applied to problems from other fields beyond engineering.

Soft Methods for Integrated Uncertainty Modelling - Jonathan Lawry 2006-08-14

The idea of soft computing emerged in the early 1990s from the fuzzy systems c- munity, and refers to an understanding that the uncertainty, imprecision and ig- rance present in a problem should be explicitly represented and possibly even - ploited rather than either eliminated or ignored in computations. For instance, Zadeh de?ned ‘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 de?nition consistent with the original concept. Hence, soft methods are understood as those uncertainty formalisms not part of mainstream s- tistics and probability theory which have typically been developed within the AI and decisionanalysiscommunity.Thesearemathematic allysounduncertaintymodelling methodologies which are complementary to conventional statistics and probability theory.

Uncertainty Analysis in Engineering and Sciences: Fuzzy Logic, Statistics, and Neural Network Approach - Bilal M. Ayyub 2012-12-06

Uncertainty has been of concern to engineers, managers and . scientists for many centuries. In management sciences there have existed definitions of uncertainty in a rather narrow sense since the beginning of this century. In engineering and uncertainty has for a long time been considered as in sciences, however, synonymous with random, stochastic, statistic, or probabilistic. Only since the early sixties views on uncertainty have ~ecome more heterogeneous and more tools to model uncertainty than statistics have been proposed by several scientists. The problem of modeling uncertainty adequately has become more important the more complex systems have become, the faster the scientific and engineering world develops, and the more important, but also more difficult, forecasting of future states of systems have become. The first question one should probably ask is whether uncertainty is a phenomenon, a feature of real world systems, a state of mind or a label for a situation in which a human being wants to make statements about phenomena, i. e. , reality, models, and theories, respectively. One cart also ask whether uncertainty is an objective fact or just a subjective impression which is closely related to individual persons. Whether uncertainty is an objective feature of physical real systems seems to be a philosophical question. This shall not be answered in this volume.

Uncertainty Quantification - Christian Soize 2017-04-24

This book presents the fundamental notions and advanced mathematical tools in the stochastic modeling of uncertainties and their quantification for large-scale computational models in sciences and engineering. In particular, it focuses in parametric uncertainties, and non-parametric uncertainties with applications from the structural dynamics and vibroacoustics of complex mechanical systems, from micromechanics and multiscale mechanics of heterogeneous materials. Resulting from a course developed by the author, the book begins with a description of the fundamental mathematical tools of probability and statistics that are directly useful for uncertainty quantification. It proceeds with a well carried out description of some basic and advanced methods for constructing stochastic models of uncertainties, paying particular attention to the problem of calibrating and identifying a stochastic model of uncertainty when experimental data is available. This book is intended to be a graduate-level textbook for students as well as professionals interested in the theory, computation, and applications of risk and prediction in science and engineering fields.

Handbook of Research on Generalized and Hybrid Set Structures and Applications for Soft Computing - John, Sunil Jacob 2016-04-08

Successful development of effective computational systems is a challenge for IT developers across sectors due to uncertainty issues that are inherently present within computational problems. Soft computing proposes one such solution to the problem of uncertainty through the application of generalized set structures including fuzzy sets, rough sets, and multisets. The Handbook of Research on Generalized and Hybrid Set Structures and Applications for Soft Computing presents double blind peer-reviewed and original research on soft computing applications for solving problems of uncertainty within the computing environment. Emphasizing essential concepts on generalized and hybrid set structures that can be applied across industries for complex problem solving, this timely resource is essential to engineers across disciplines, researchers, computer scientists, and graduate-level students.

Aerospace System Analysis and Optimization in Uncertainty - Loïc Brevault 2020-07-15

Spotlighting the field of Multidisciplinary Design Optimization (MDO), this book illustrates and implements state-of-the-art methodologies within the complex process of aerospace system design under uncertainties. The book provides approaches to integrating a multitude of components and constraints with the ultimate goal of reducing design cycles. Insights on a vast assortment of problems are provided, including discipline modeling, sensitivity analysis, uncertainty propagation, reliability analysis, and global multidisciplinary optimization. The extensive range of topics covered include areas of current open research. This Work is destined to become a fundamental reference for aerospace systems engineers, researchers, as well as for practitioners and engineers working in areas of optimization and uncertainty. Part I is largely comprised of fundamentals. Part II presents methodologies for single discipline problems with a review of existing uncertainty propagation, reliability analysis, and optimization techniques. Part III is dedicated to the uncertainty-based MDO and related issues. Part IV deals with three MDO related issues: the multifidelity, the multi-objective optimization and the mixed continuous/discrete optimization and Part V is devoted to test cases for aerospace vehicle design.

Modeling and Inverse Problems in the Presence of Uncertainty - H. T. Banks 2014-04-01

Modeling and Inverse Problems in the Presence of Uncertainty collects recent research—including the authors' own substantial projects—on uncertainty propagation and quantification. It covers two sources of uncertainty: where uncertainty is present primarily due to measurement errors and where uncertainty is present due to the modeling formulation itself. After a useful review of relevant probability and statistical concepts, the book summarizes mathematical and statistical aspects of inverse problem methodology, including ordinary, weighted, and generalized least-squares formulations. It then discusses asymptotic theories, bootstrapping, and issues related to the evaluation of correctness of

assumed form of statistical models. The authors go on to present methods for evaluating and comparing the validity of appropriateness of a collection of models for describing a given data set, including statistically based model selection and comparison techniques. They also explore recent results on the estimation of probability distributions when they are embedded in complex mathematical models and only aggregate (not individual) data are available. In addition, they briefly discuss the optimal design of experiments in support of inverse problems for given models. The book concludes with a focus on uncertainty in model formulation itself, covering the general relationship of differential equations driven by white noise and the ones driven by colored noise in terms of their resulting probability density functions. It also deals with questions related to the appropriateness of discrete versus continuum models in transitions from small to large numbers of individuals. With many examples throughout addressing problems in physics, biology, and other areas, this book is intended for applied mathematicians interested in deterministic and/or stochastic models and their interactions. It is also suitable for scientists in biology, medicine, engineering, and physics working on basic modeling and inverse problems, uncertainty in modeling, propagation of uncertainty, and statistical modeling.

Mathematics of Uncertainty Modeling in the Analysis of Engineering and Science Problems - Chakraverty, S. 2014-01-31

"This book provides the reader with basic concepts for soft computing and other methods for various means of uncertainty in handling solutions, analysis, and applications"--Provided by publisher.

Uncertainty Modeling in Dose Response - Roger M. Cooke 2009-05-20

A valuable guide to understanding the problem of quantifying uncertainty in dose response relations for toxic substances In today's scientific research, there exists the need to address the topic of uncertainty as it pertains to dose response modeling. Uncertainty Modeling in Dose Response is the first book of its kind to implement and compare different methods for quantifying the uncertainty in the probability of response, as a function of dose. This volume gathers leading researchers in the field to properly address the issue while communicating concepts from diverse viewpoints and incorporating valuable insights. The result is a collection that reveals the properties, strengths, and weaknesses that exist in the various approaches to bench test problems. This book works with four bench test problems that were taken from real bioassay data for hazardous substances currently under study by the United States Environmental Protection Agency (EPA). The use of actual data provides readers with information that is relevant and representative of the current work being done in the field. Leading contributors from the toxicology and risk assessment communities have applied their methods to quantify model uncertainty in dose response for each case by employing various approaches, including Benchmark Dose Software methods, probabilistic inversion with isotonic regression, nonparametric Bayesian modeling, and Bayesian model averaging. Each chapter is reviewed and critiqued from three professional points of view: risk analyst/regulator, statistician/mathematician, and toxicologist/epidemiologist. In addition, all methodologies are worked out in detail, allowing readers to replicate these analyses and gain a thorough understanding of the methods. Uncertainty Modeling in Dose Response is an excellent book for courses on risk analysis and biostatistics at the upper-undergraduate and graduate levels. It also serves as a valuable reference for risk assessment, toxicology, biostatistics, and environmental chemistry professionals who wish to expand their knowledge and expertise in statistical dose response modeling problems and approaches.

An Introduction to Data Analysis and Uncertainty Quantification for Inverse Problems - Luis Tenorio 2017-07-06

Inverse problems are found in many applications, such as medical imaging, engineering, astronomy, and geophysics, among others. To solve an inverse problem is to recover an object from noisy, usually indirect observations. Solutions to inverse problems are subject to many potential sources of error introduced by approximate mathematical models, regularization methods, numerical approximations for efficient computations, noisy

data, and limitations in the number of observations; thus it is important to include an assessment of the uncertainties as part of the solution. Such assessment is interdisciplinary by nature, as it requires, in addition to knowledge of the particular application, methods from applied mathematics, probability, and statistics. This book bridges applied mathematics and statistics by providing a basic introduction to probability and statistics for uncertainty quantification in the context of inverse problems, as well as an introduction to statistical regularization of inverse problems. The author covers basic statistical inference, introduces the framework of ill-posed inverse problems, and explains statistical questions that arise in their applications. An Introduction to Data Analysis and Uncertainty Quantification for Inverse Problems?includes many examples that explain techniques which are useful to address general problems arising in uncertainty quantification, Bayesian and non-Bayesian statistical methods and discussions of their complementary roles, and analysis of a real data set to illustrate the methodology covered throughout the book.

Applied Research in Uncertainty Modeling and Analysis - Bilal M. Ayyub 2007-12-29

The application areas of uncertainty are numerous and diverse, including all fields of engineering, computer science, systems control and finance. Determining appropriate ways and methods of dealing with uncertainty has been a constant challenge. The theme for this book is better understanding and the application of uncertainty theories. This book, with invited chapters, deals with the uncertainty phenomena in diverse fields. The book is an outgrowth of the Fourth International Symposium on Uncertainty Modeling and Analysis (ISUMA), which was held at the center of Adult Education, College Park, Maryland, in September 2003. All of the chapters have been carefully edited, following a review process in which the editorial committee scrutinized each chapter. The contents of the book are reported in twenty-three chapters, covering more than . . ... pages. This book is divided into six main sections. Part I (Chapters 1-4) presents the philosophical and theoretical foundation of uncertainty, new computational directions in neural networks, and some theoretical foundation of fuzzy systems. Part I1 (Chapters 5-8) reports on biomedical and chemical engineering applications. The sections looks at noise reduction techniques using hidden Markov models, evaluation of biomedical signals using neural networks, and changes in medical image detection using Markov Random Field and Mean Field theory. One of the chapters reports on optimization in chemical engineering processes.

Modeling Uncertainty - Moshe Dror 2002-01-31

Writing in honour of Sid Yakowitz, 50 internationally known scholars have collectively contributed 30 papers on modelling uncertainty to this volume. These include papers with a theoretical emphasis and others that focus on applications.