

Contents

| | | |
|----------|---|-----------|
| 1 | The Conceptual Model of Statistical Estimation | 5 |
| 2 | 2.1.1. What Is a Statistical Estimator? | 10 |
| 3 | 3.1.1. Comparison of Quantified Uncertainties | 11 |
| 4 | 4.2.1. A Comparison of Two Methods of Quantifying Uncertainty | 12 |
| 5 | 5.2.1. Uncertainty of a Logarithmic Transformation from Probability to Odds | 13 |
| 6 | 5.3.1. Estimates of Mean Values of Distributions of the Model | 14 |
| 7 | 7.1.1. How to Transform a Logarithmic Scale to a Linear Scale? | 15 |
| 8 | 8.1.1. The Mean Value of the Distribution of a | 16 |
| 9 | 9.1.1. A Quantitative Value: $\text{sigma}^2_{\text{stability}}(M_A)$ | 16 |
| 10 | 10.1.1. A Subjective Probability: $\text{prob}_{\text{exp}}(m_2)$ | 16 |
| 11 | 11.1.1. A Global Model Parameter: $\text{sigma}^2_{\text{stability}}(M_A)$ | 16 |
| 12 | 12.1.1. A Global Model Parameter: $\text{sigma}^2_{\text{stability}}(M_A)$ | 16 |
| 13 | 13.1.1. References | 17 |
| 1 | 1. Introduction and Necessary Distinctions | 1 |
| 1.1 | 1.1.1. The Application of Computer Models | 1 |
| 1.2 | 1.2.1. Sources of Epistemic Uncertainty | 2 |
| 1.3 | 1.3.1. Verification and Validation | 5 |
| 1.4 | 1.4.1. Why Perform an Analysis of Epistemic Uncertainty? | 5 |
| 1.5 | 1.5.1. Source of Aleatoric Uncertainty | 6 |
| 1.6 | 1.6.1. Two Different Interpretations of “Probability” | 8 |
| 1.7 | 1.7.1. Separation of Uncertainties | 8 |
| | 1.7.2. References | 12 |
| 2 | 2. STEP 1: Search | 15 |
| 2.1 | 2.1.1. The Scenario Description | 15 |
| 2.2 | 2.2.1. The Conceptual Model | 16 |
| 2.3 | 2.3.1. The Mathematical Model | 17 |
| 2.4 | 2.4.1. The Numerical Model | 18 |
| 2.5 | 2.5.1. Conclusion | 19 |
| 3 | 3. STEP 2: Quantify | 21 |
| 3.1 | 3.1.1. Subjective Probability | 21 |
| 3.2 | 3.2.1. Data Versus Model Uncertainty | 22 |
| 3.3 | 3.3.1. Ways to Quantify Data Uncertainty | 23 |
| 3.3.1 | 3.3.1.1. Measurable Quantities as Uncertain Data | 24 |
| 3.3.2 | 3.3.2.1. Results of Functions of Measurable Quantities | 35 |
| 3.3.3 | 3.3.3.1. Distributions Fitted to Measurable Quantities | 35 |
| 3.3.4 | 3.3.4.1. Sequences of Uncertain Input Data | 36 |
| 3.3.5 | 3.3.5.1. Special Cases | 36 |
| 3.4 | 3.4.1. Ways to Quantify Model Uncertainty | 38 |
| 3.4.1 | 3.4.1.1. Sets of Alternative Model Formulations | 39 |
| 3.4.2 | 3.4.2.1. Two Extreme Models | 43 |
| 3.4.3 | 3.4.3.1. Corrections to the Result from the Preferred Model | 44 |

| | | |
|-------|--|-----|
| 3.4.4 | Issues | 45 |
| 3.4.5 | Some Final Remarks | 45 |
| 3.4.6 | Completeness Uncertainty | 46 |
| 3.5 | Ways to Quantify State of Knowledge Dependence | 47 |
| 3.5.1 | How to Identify State of Knowledge Dependence? | 48 |
| 3.5.2 | How to Express State of Knowledge Dependence Quantitatively? | 51 |
| 3.5.3 | Sample Expressions of State of Knowledge Dependence | 99 |
| 3.5.4 | A Multivariate Sample | 99 |
| 3.5.5 | Summary of Sect. 3.5 | 100 |
| 3.6 | State of Knowledge Elicitation and Probabilistic Modelling | 102 |
| 3.6.1 | State of Knowledge Elicitation and Probabilistic Modelling for Data | 103 |
| 3.6.2 | State of Knowledge Elicitation and Probabilistic Modelling for Model Uncertainties | 132 |
| 3.6.3 | Elicitation for State of Knowledge Dependence | 136 |
| 3.7 | Survey of Expert Judgment | 140 |
| 3.7.1 | The Structured Formal Survey of Expert Judgment | 141 |
| 3.7.2 | The Structured Formal Survey of Expert Judgment by Questionnaire | 146 |
| | References | 147 |
| 4 | STEP 3: Propagate | 149 |
| 4.1 | Introduction | 149 |
| 4.2 | Random Sampling | 151 |
| 4.3 | Monte Carlo Simulation | 153 |
| 4.4 | Sampling Techniques | 155 |
| 4.4.1 | Simple Random Sampling (SRS) | 155 |
| 4.4.2 | Latin Hypercube Sampling (LHS) | 165 |
| 4.4.3 | Importance Sampling | 168 |
| 4.4.4 | Subset Sampling | 173 |
| | References | 176 |
| 5 | Step 4: Estimate Uncertainty | 179 |
| 5.1 | Introduction | 179 |
| 5.2 | Uncertainty Statements Available from Uncertainty Propagation Using SRS | 181 |
| 5.2.1 | The Meaning of Confidence and Tolerance Confidence Limits and Intervals | 182 |
| 5.2.2 | The Mean Value of the Model Result | 183 |
| 5.2.3 | A Quantile Value of the Model Result | 185 |
| 5.2.4 | A Subjective Probability Interval for the Model Result | 188 |
| 5.2.5 | Compliance of the Model Result with a Limit Value | 189 |

| | | |
|-------|---|-----|
| 5.2.6 | The Sample Variability of Statistical Tolerance Limits | 190 |
| 5.2.7 | Comparison of Two Model Results | 191 |
| 5.2.8 | Comparison of More than Two Model Results | 192 |
| 5.3 | Uncertainty Statements Available from Uncertainty Propagation Using LHS | 193 |
| 5.3.1 | Estimates of Mean Values of Functions of the Model Result | 194 |
| 5.3.2 | The Mean Value of the Model Result | 195 |
| 5.3.3 | A Quantile Value | 195 |
| 5.3.4 | A Subjective Probability Interval | 196 |
| 5.3.5 | Compliance with a Limit Value | 196 |
| 5.3.6 | Comparison of Two Model Results | 196 |
| 5.3.7 | Comparison of More than Two Model Results | 197 |
| 5.3.8 | Estimates from Replicated Latin Hypercube Samples | 197 |
| 5.4 | Graphical Presentation of Uncertainty Analysis Results | 200 |
| 5.4.1 | Graphical Presentation of Uncertainty Analysis Results Obtained Using SRS | 200 |
| 5.4.2 | Graphical Presentation of Uncertainty Analysis Results Obtained Using LHS | 208 |
| | References | 208 |
| 6 | Step 5: Rank Uncertainties | 209 |
| 6.1 | Introduction | 209 |
| 6.2 | Differential Sensitivity and “One-at-a-Time” Analysis | 212 |
| 6.3 | Affordable Measures for Uncertainty Importance Ranking | 214 |
| 6.3.1 | Uncertainty Importance Measures Computed from Raw Data | 215 |
| 6.3.2 | Uncertainty Importance Measures Computed from Rank Transformed Data | 247 |
| 6.3.3 | Practical Examples | 250 |
| 6.4 | Explaining the Outliers | 254 |
| 6.5 | Contributions to Quality Assurance | 257 |
| 6.6 | Graphical Presentation of the Uncertainty Importance Measures | 258 |
| 6.7 | Conclusions | 260 |
| | References | 262 |
| 7 | Step 6: Present the Analysis and Interpret Its Results | 265 |
| 7.1 | Presentation of the Analysis | 265 |
| 7.2 | Interpretation of the Uncertainty Estimate | 269 |
| 7.3 | Interpretation of the Uncertainty Importance Ranking | 270 |
| 8 | Practical Execution of the Analysis | 273 |
| 8.1 | Stepwise Support by Analysis Software | 273 |

| | | | |
|---|------------|--|-----|
| 8.2 Comparison of Four Software Packages | 278 | 10.3.8 Propagation of the State of Knowledge Quantifications Through the Model | 335 |
| Reference | 279 | 10.3.9 Why Two Monte Carlo Simulation Loops? | 336 |
| 9 Uncertainty Analysis When Separation of Uncertainties Is Required | 281 | 10.3.10 Answering the Assessment Questions | 338 |
| 9.1 Introduction | 281 | 10.3.11 Uncertainty Importance Statements for Selected Model Results | 344 |
| 9.2 STEP 1: Search | 285 | References | 346 |
| 9.3 STEP 2: Quantify | 285 | | |
| 9.4 STEP 3: Propagate | 289 | | |
| 9.4.1 Two Nested Monte Carlo Simulation Loops | 289 | | |
| 9.4.2 Low Probability Extreme Value Answers | 291 | | |
| 9.5 STEP 4: Estimate Uncertainty | 292 | | |
| 9.6 STEP 5: Rank Uncertainties | 301 | | |
| 9.7 STEP 6: Present the Analysis and Interpret Its Results | 305 | | |
| References | 305 | | |
| 10 Practical Examples | 307 | | |
| 10.1 Introduction | 307 | | |
| 10.2 Uncertainty Analysis of Results from the Application of a Population Dynamics Model for the Peruvian Anchovy | 308 | | |
| 10.2.1 The Assessment Questions | 308 | | |
| 10.2.2 The Model | 309 | | |
| 10.2.3 The Analysis Tool | 310 | | |
| 10.2.4 The Elicitation Process | 310 | | |
| 10.2.5 The Potentially Important Uncertainties | 310 | | |
| 10.2.6 Provisional State of Knowledge Quantifications | 310 | | |
| 10.2.7 State of Knowledge Dependences | 312 | | |
| 10.2.8 Model Results Obtained with Best Estimate Data Values and El Nino | 313 | | |
| 10.2.9 Propagation of the Provisional State of Knowledge Quantifications Through the Model | 314 | | |
| 10.2.10 Uncertainty Statements for Selected Model Results | 315 | | |
| 10.2.11 Uncertainty Importance Statements for Selected Model Results | 318 | | |
| 10.2.12 Conclusions | 324 | | |
| 10.3 Uncertainty Analysis of Results from the Application of a Dose Reconstruction Model | 329 | | |
| 10.3.1 The Assessment Question | 329 | | |
| 10.3.2 The Model | 331 | | |
| 10.3.3 The Analysis Tool | 332 | | |
| 10.3.4 The Elicitation Process | 332 | | |
| 10.3.5 The Potentially Important Uncertainties | 332 | | |
| 10.3.6 The State of Knowledge Quantifications | 333 | | |
| 10.3.7 State of Knowledge Dependences | 334 | | |