Risk Analysis and Model Uncertainty

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Research Focus Relevant for USFOE

- **Risk Analysis for Networks and Spatial Random Processes.**
  1. Probabilities of extreme events.
  2. Conditional expectations given rare events (i.e. fast *what-if* rare-event analysis).

- **Model Uncertainty.**
  1. Evaluation of statistical error AND model error.
  2. Assume "wrong" but tractable model: How to correct its output?

- **Additional information.**
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