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Quantile oriented sensitivity analysis: why and how?

Quantile-oriented sensitivity analysis allows to quantify uncertainty around quantiles, at different levels, while sensitivity analysis is often focused on deviation around mean (as it involves variances). We will consider quantile-oriented sensitivity indices (QOSA) and quantile-oriented Shapley effects (QOSE). We will present their relevance on some analytical examples, show how to estimate them and present some concrete examples.

Special/ Invited session

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Classification

Mainly methodology

Keywords

quantile-oriented sensitivity analysis, quantile-oriented Shapley effects, projected forest

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