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Handling Uncertainty and Networked Structure in Robot Control

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David Jobber, Fiona Ellis-Chadwick



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EBOOK: Principles and Practice of Marketing, 9e David Jobber,Fiona Ellis-Chadwick,2019-08-01 EBOOK Principles and Practice of Marketing 9e **Decision-making Under Uncertainty** Jackie Baek,2022 The surge of data and technological advances over the past decade has immensely increased the use of algorithms to automate decisions for a plethora of problems This thesis focuses on developing data driven methodologies for sequential decision making under uncertainty Specifically we develop solutions to address practical issues that can arise when operationalizing mathematical models ranging from general methodologies to applications in healthcare and revenue management First we study an issue of fairness that arises in online learning In online learning it is well known that good strategies must explore but exploration is associated with a cost stemming from playing actions that are eventually revealed to be sub optimal We study how this cost of exploration is distributed amongst groups in a bandit setting We leverage the theory of axiomatic bargaining and the Nash bargaining solution in particular to formalize what might constitute a fair division of the cost of exploration across groups On the one hand we show that any regret optimal policy strikingly results in the least fair outcome such policies will perversely leverage the most disadvantaged groups when they can More constructively we derive policies that are optimally fair and simultaneously enjoy a small price of fairness We illustrate the relative merits of our algorithmic framework with a case study on contextual bandits for warfarin dosing where we are concerned with the cost of exploration across multiple races and age groups Next we study the classical problem of minimizing regret for multi armed bandits In this classic problem there are several existing policies that are provably asymptotically optimal but it is well known that the empirical performance of these policies can vary greatly We develop a new policy that we dub TS UCB which is a policy that combines ideas from two prominent policies for multi armed bandits Thompson sampling and upper confidence bound We show that TS UCB achieves materially lower regret on a comprehensive suite of synthetic and real world datasets and we establish optimal regret guarantees for TS UCB for both the K armed and linear bandit models Lastly we study a decision making problem in a revenue management setting We study the network revenue management problem an online allocation problem in which products are sold to a stream of arriving customers where each product consumes a subset of capacity constrained resources We show that certain network structures can be exploited to improve both theoretical and empirical performance over existing one size fits all approaches Specifically we study instances with a matroid sub structure which can be motivated by several classical supply chain constraints involving postponement and process flexibility We prove that our policy improves over existing theoretical guarantees under this structure and these results are empirically supported by numerical

simulations Uncertainty Deconstructed Bruce Garvey, Dowshan Humzah, Storm Le Roux, 2022-08-26 This book argues that uncertainty is not really uncertainty at all but just demonstrates a lack of vision and willingness to think about the unthinkable good and bad The task of accepting that uncertainty is about exploring the possible rather than the impossible has to be taken on board by strategists policy developers and political leaders if we are to meet the challenges that an ever changing world is throwing at us The term unknown unknowns is ubiquitous albeit the vast majority of future uncertain events do not fall into this category However it has been used to absolve decision makers from criticism post event whereas poor foresight is the prime culprit and that most future uncertainties are known unknowns or inevitable surprises This re positioning of uncertainties can help mitigate the impact of such risks through better foresight aware contingency planning The enemy is not uncertainty itself but our lack of imagination when trying to visualize the future we need to transform our behaviour To better understand uncertainty we have to deconstruct it and get to grips with its component parts Three main questions are posed and practical approaches presented What are the main structural components that make up the conditions under which uncertainty operates What scenario lenses can be used when exploring uncertainty What behavioural factors do we need to consider when analysing the human responses to uncertainty Practitioners having to deal with making better decisions under uncertainty will find the book a useful guide Endorsements for the book With this book Bruce Garvey performs a great service for consultants planners and indeed anyone whose job involves a degree of speculation about what will happen in the future Through a comprehensive survey of methods tools and techniques he provides a practical guide to unpacking the uncertainty that besets all human endeavour This is no dry academic treatise it deals with highly contemporary topics such as fake news part of a fascinating dissection of dark data and how our biases and preconceptions shape our views The book finishes with three case studies dealing with the Covid 19 pandemic social mobility and inequality and achieving net zero all topics that are sorely in need of the critical thinking and analysis skills described previously No one can completely eliminate 20 20 hindsight from all business decisions but readers applying the lessons of this book may find themselves saying if only we d known less frequently Nick Bush Director CMCE Centre for Management Consulting Excellence Academic literature and practical guides to uncertainty management are disparate this exciting edition brings it all together Principal author Bruce Garvey recognises the erroneous attribution of many recent events to unforeseeable uncertainty unknown unknowns calling these out as inevitable surprises or unknown knowns a category of uncertainty that is typically overlooked Garvey describes critical dimensions of uncertainty before examining scenarios and behavioural aspects the latter being a hidden influencer which is too often neglected The guidebook contains a variety of methods tools and techniques including several that deserve more use and contains a detailed glossary and reference list Practical advice covers topics such as identifying weak signals for use in scenario development and overcoming cognitive dissonance This well structured and engagingly written guide should serve as a standard text for students academics and practitioners across

policy making business and industry Dr Geoff Darch Water Resources Strategy Manager Anglian Water Co Founder Analysis under Uncertainty for Decision Makers AU4DM Network This is a valuable companion volume to John Kay and Mervyn King's Radical Uncertainty and it is a necessary corrective to the physics envy of disciplines such as economics which achieve a false sense of certainty by creating highly plausible but unreliable simplifications of things through over generalisation leading to simplistic proposals for interventions which can only rightly be judged through a lens of complexity and probability I would like to be more optimistic about the ultimate effects of books of this kind and in some fields perhaps in military decision making and defence I am quite optimistic In such fields people tend to approach decision making through the assumption that things will go wrong and that the effects of any mistakes will be very keenly perhaps fatally experienced In business and softer social policy making I fear the battle will be much harder In such fields as politics and business it is often better for the reputation as Keynes remarked to fail conventionally than to succeed unconventionally In such fields it is more important to make defensible decisions than to make good decisions so an artificial sense of logical certainty will perhaps always hold an unhealthy appeal But here's hoping anyway Rory Sutherland Vice Chairman Ogilvy Group Here is a most insightful book which holistically examines the world of uncertainty particularly as it impacts sense to decision making processes for many different stakeholders Both scholars and practitioners strategists to operators soon gain from reading Journeying from theory to practice we embark on a comprehensive definition of uncertainty to subsequently become better equipped for its greater contemporary navigation when going forward all elucidated by several well structured scenarios and case study examples How uncertainty relates to risk both qualitative and quantitative is systematically charted articulating their close interactivity Forming a successful guide this book has much enduring reference value and is therefore deserving of being readily retrievable as events and developments benefit from their improved understanding Uncertainty can demonstrably be negotiated much more effectively Alternative situations and conditions of denial lamented as we should have fore seen that no longer stand as acceptable when it comes to anticipating futures ahead With this book further help is now at hand Adam D M Svendsen PhD International Intelligence Defence Strategist Researcher Analyst Educator Consultant

Design Decisions under Uncertainty with Limited Information Efstratios Nikolaidis, Zissimos P. Mourelatos, Vijitashwa Pandey, 2011-02-18 Today's business environment involves design decisions with significant uncertainty To succeed decision makers should replace deterministic methods with a risk based approach that accounts for the decision maker's risk tolerance In many problems it is impractical to collect data because rare or one time events are involved Therefore we need a

Managing in Uncertainty: Theory and Practice Constantin Zopounidis, Panos M. Pardalos, 2013-04-17 This book provides a new point of view on the subject of the management of uncertainty It covers a wide variety of both theoretical and practical issues involving the analysis and management of uncertainty in the fields of finance management and marketing Audience Researchers and professionals from operations research management science and economics Decision Making Under

Uncertainty Mykel J. Kochenderfer, 2015-07-24 An introduction to decision making under uncertainty from a computational perspective covering both theory and applications ranging from speech recognition to airborne collision avoidance Many important problems involve decision making under uncertainty that is choosing actions based on often imperfect observations with unknown outcomes Designers of automated decision support systems must take into account the various sources of uncertainty while balancing the multiple objectives of the system This book provides an introduction to the challenges of decision making under uncertainty from a computational perspective It presents both the theory behind decision making models and algorithms and a collection of example applications that range from speech recognition to aircraft collision avoidance Focusing on two methods for designing decision agents planning and reinforcement learning the book covers probabilistic models introducing Bayesian networks as a graphical model that captures probabilistic relationships between variables utility theory as a framework for understanding optimal decision making under uncertainty Markov decision processes as a method for modeling sequential problems model uncertainty state uncertainty and cooperative decision making involving multiple interacting agents A series of applications shows how the theoretical concepts can be applied to systems for attribute based person search speech applications collision avoidance and unmanned aircraft persistent surveillance Decision Making Under Uncertainty unifies research from different communities using consistent notation and is accessible to students and researchers across engineering disciplines who have some prior exposure to probability theory and calculus It can be used as a text for advanced undergraduate and graduate students in fields including computer science aerospace and electrical engineering and management science It will also be a valuable professional reference for researchers in a variety of disciplines

Uncertainty Handling for Communications Network Management Expert System Barry L. Gingrich, Gary Jon Minden, 1989

Perspectives on Uncertainty and Risk Marjolein Van Asselt, 2014-03-14 This volume is intended to stimulate a change in the practice of decision support advocating an interdisciplinary approach centred on both social and natural sciences both theory and practice It addresses the issue of analysis and management of uncertainty and risk in decision support corresponding to the aims of Integrated Assessment A pluralistic method is necessary to account for legitimate plural interpretations of uncertainty and multiple risk perceptions A wide range of methods and tools is presented to contribute to adequate and effective pluralistic uncertainty management and risk analysis in decision support endeavours Special attention is given to the development of one such approach the Pluralistic fRamework for Integrated uncertainty Management and risk Analysis PRIMA of which the practical value is explored in the context of the Environmental Outlooks produced by the Dutch Institute for Public Health and Environment RIVM Audience This book will be of interest to researchers and practitioners whose work involves decision support uncertainty management risk analysis environmental planning and Integrated Assessment

Uncertainty Modelling in Information Management and Decision Making Cengiz Kahraman, 2014 This ebook incorporates excellent quality

submissions that focus on providing a mixture of theoretical and practical contributions The research work presented in these papers highlights that social media are playing a rapidly expanding role in both companies and in teaching and learning The aim of this ebook is to provide a broad understanding of the significance that uncertainty modelling in the context of managing information resources and decision making process plays The techniques for uncertainty modelling and analysis in engineering presents appropriate analytical and useful tools

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