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Sensitivity analysis in practice. A guide to assessing scientific models. (English)

Zbl 1049.62112

Chichester: John Wiley & Sons (ISBN 0-470-87093-1/hbk; 978-0-470-87095-2/ebook). xi, 219 p. (2004).

This book provides an accessible overview of the most widely used sensitivity analysis methods. It covers a range of methodologies including variance-based methods, Bayesian uncertainty estimation, selected screening methods and Monte Carlo filtering. A range of worked examples is given to illustrate the practical applications of sensitivity analysis methods. In addition, the implementation of the methods using the SIMLAB software is discussed.

This book is primarily intended for researchers and practitioners working with statistical models in mathematics, medicine, environmental science, economics, biology, chemistry and engineering. It is also suitable for graduate students of statistical modelling.

Reviewer: [Ivan Křivý \(Ostrava\)](#)

MSC:

[62Pxx](#) Applications of statistics

[62-01](#) Introductory exposition (textbooks, tutorial papers, etc.) pertaining to statistics

[62-04](#) Software, source code, etc. for problems pertaining to statistics

Cited in **93** Documents

Keywords:

[statistical modelling](#); [sensitivity analysis](#); [SIMLAB software](#)

Software:

[SimLab](#)

Full Text: [DOI](#)