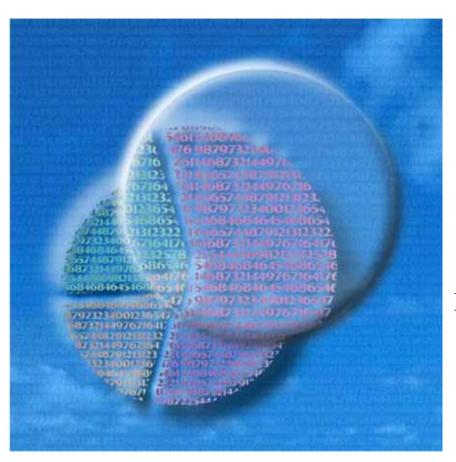




Andrea Saltelli, European Commission, Joint Research Centre

MPE 2013+ Workshop on Global Change
May 19 - 21, 2014
2060 Valley Life Sciences Building
University of California, Berkeley
DIMACS Centre for Discrete Mathemates and
Theoretical Computer Science
May 21 2014

andrea.saltelli@jrc.ec.europa.eu



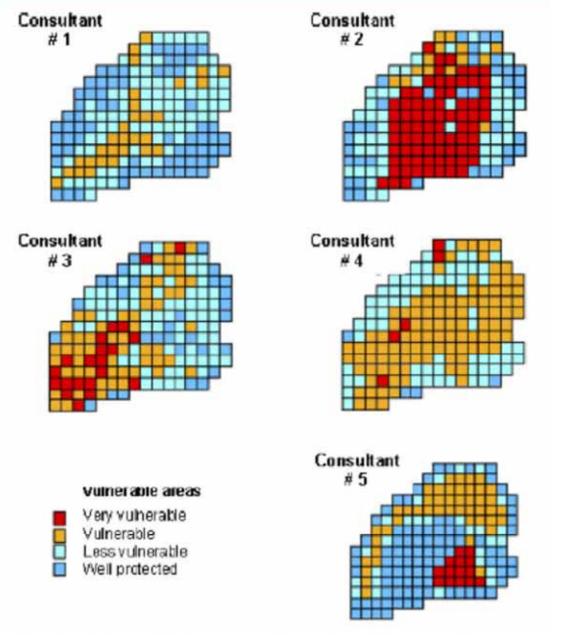


Model structure uncertainty...

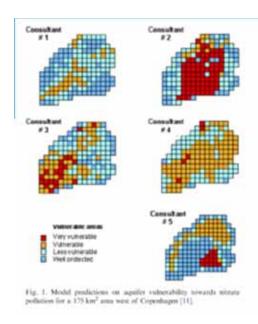
5 consultants, each using a different model were given the same question:

which parts of this particular area are most vulnerable to pollution and need to be protected?"

(Refsgaard et al, 2006)



Courtesy of Dr. Jeroen P. van der Sluijs (1965) Copernicus Institute of Sustainable Development, Utrecht University



How to act upon such uncertainty?

Bayesian approach: 5 priors. Average and update likelihood of each grid-cell being red with data (but oooops, there is no data and we need decisions now)

IPCC approach: Lock the 5 consultants up in a room and don't release them before they have consensus

Nihilist approach: Dump the science and decide on an other basis

Precautionary robustness approach: protect all grid-cells

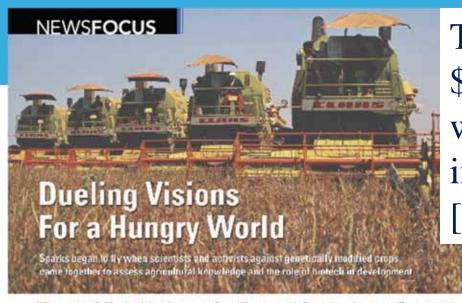
Academic bureaucrat approach: Weigh by citation index (or H-index) of consultant.

Select the consultant that you trust most

Real life approach: Select the consultant that best fits your **policy agenda**

Post normal: explore the relevance of our ignorance: working deliberatively within imperfections

Courtesy of Dr. Jeroen P. van der Sluijs (1965) Copernicus Institute of Sustainable Development, Utrecht University



The IFPRI had raised about \$460,000 for the modeling, which would have provided insights to help policymakers

When economist Carl Pray heard about plans for the first international assoument of agricultural research, a gold standard sprang to mind; the Intergovernmental Panel on Climate Change (IPCC). But things didn't turn out the way he expected.

IPCC has been pivotal in proving that climate change is real and linking it to human activities. As an agricultural economist at Rutgers University who has worked in many poor countries, Pray is convinced that agricultural research—and genetic modification in mentally, socially and economically sastainable development through the generation, access to, and use of agricultural knowledge, science and technology? Critics say this broad mandate made conflict inevitable and stanted the assessment's analytical rigor.

On several key issues, consensus proved chaive. Industry acientists and some academics—mainly agricultural economists and plant biologists—believe the ass essment was hijacked by participants who oppose genetically modified (OM) crops and other common the outcome. They note that the voice and experience of small-scale farmers, particularly somen, have finally been brought to the fore by the associated. "It really deals with issues of power, influence, and benefits," says Marcis hhit-Eitaman of the Pesticide Action Network North America in San Francisco, California. Toby Kiers, who studies sustainable agriculture at Vrije University in Amsterdam, the Netherlands, agrees. "For technology to be most effective, farmers must be at the center, influencing how it is developed, delivered, and

[...] But Greenpeace [...] objected that the models were not "transparent".

Source: Dueling visions for an hungry world, Erik Stokstad, 14 MARCH 2008, 319 SCIENCE

we reduce hunger and poverty, improve rural livelihoods, and facilitate equitable, environ-

community-based knowledge

 Create space for diverse voices and include social scientists in policy. wason, even me worst names center science, suggested that the bank review the enfer range of agricultural technologies and policies. Convinced that agricultural research should be unsidered in the context of the myrial factors

"www.agasesment.org

14 MARCH 2008 VOL 319 SCIENCE www.sciencemag.org

Research Centry



We just can't predict, says N. N. Taleb, and we are victims of the ludic fallacy, of delusion of uncertainty, and so on. Modelling is just another attempt to 'Platonify' reality...



financial crisis

Nassim Nichola Taleb, The Black Swan, Penguin, London 2007



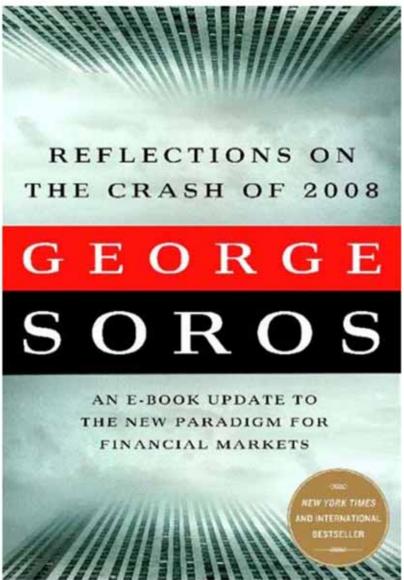




Postulate of 'radical fallibility':

"Whenever we acquire some useful knowledge, we tend to extend it to areas where it is no longer applicable"

(Taleb's -Platonification')







Models by their nature are like blinders. In leaving out certain things, they focus our attention on other things. They provide a frame through which we see the world.

Joseph E. Stiglitz, 2011, RETHINKING MACROECONOMICS: WHAT FAILED, AND HOW TO REPAIR IT, Journal of the European Economic Association August 2011 9(4):591–645







Caeteris are never paribus!







From sensitivity analysis to sensitivity auditing





Saltelli, A., Guimarães Pereira, Â., Van der Sluijs, J.P. and Funtowicz, S., 2013, What do I make of your latinorum? Sensitivity auditing of mathematical modelling, *Int. J. Foresight and Innovation Policy*, **9**, 2/3/4, 213–234.

Saltelli, A., Funtowicz, S., When all models are wrong: More stringent quality criteria are needed for models used at the science-policy interface, *Issues in Science and Technology*, Winter 2014, 79-85.

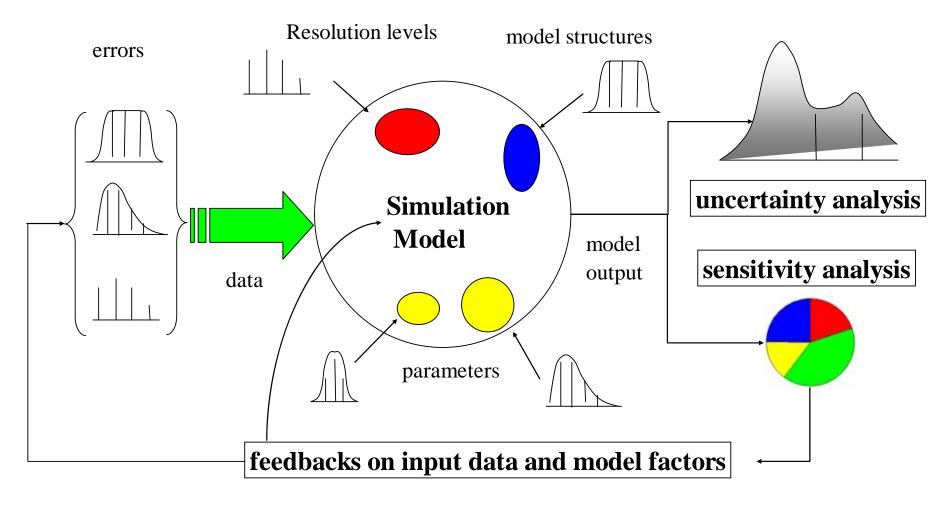
Available at http://issues.org/30-2/andrea/





Sensitivity Analysis









Sensitivity analysis, mandated by existing guidelines as a good practice to use in conjunction to mathematical modelling, is as such insufficient to ensure quality in the treatment of uncertainty of science for policy.



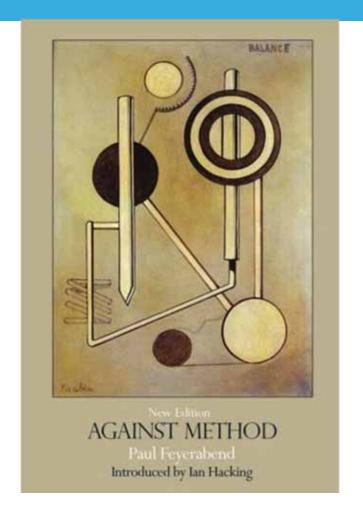


In an adversarial context not only the nature of the evidence, but also the degree of certainty and uncertainty associated to the evidence will be the subject of partisan interests

→ Extended peer review

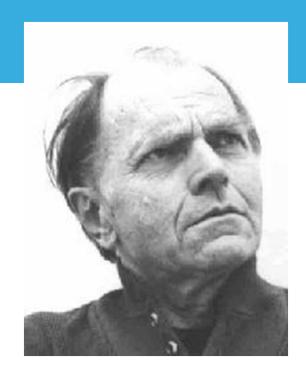


[...] in a democracy local populations not only will, but also should, use the sciences in ways most suitable to them. The objections that citizens do not have the expertise to judge scientific matters overlooks that important problems often lie across the boundaries of various sciences so that scientists within these sciences don't have the needed expertise either.





Moreover doubtful cases always produce experts from one side, experts for the other side, and experts in between. But the competence of the general public could be vastly improved by an education that exposes expert fallibility instead of acting as if it did not exist. (Paul Feyerabend, Against Method)



Paul Feyerabend





Doing flood risk science differently: an experiment in radical scientific method

S N Lane*, N Odoni*, C Landström**, S J Whatmore**, N Ward† and S Bradley‡



Trans Inst Br Geogr NS 36 15–36 2011 ISSN 0020-2754 © 2010 The Authors. [...] knowledge regarding flooding was co-produced. This illustrates a way of working with experts, both certified (academic natural and social scientists) and noncertified (local people affected by flooding), [...] We reveal a deep and distributed understanding of flood hydrology across all experts, certified and uncertified, ...



[...] the purpose of our experiment became as much about creating a new public capable of making a political intervention in a situation of impasse, as it was about producing the solution itself.

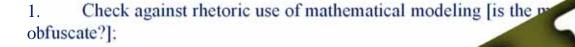
The practice of knowledge generation, the science undertaken, worked with the hybridisation of science and politics rather than trying to extract

science from it.



From sensitivity analysis to sensitivity auditing; Seven rules





- Adopt an 'assumption hunting' attitude [what possibly normative assumptions underlying the
- Detect Garbage In Garbage G a desired inference at a desired
- Find sensitive
- 5. of
- 6. stakeh

7. For the key question answered by the model, exploring holistically the entire space of the assumption of the assumpti

a in order to achieve

ake sense of, and possibly replicate, the results



RULE ONE: Check against rhetorical use of mathematical modelling



The instrumental use of mathematical modelling to advance one's agenda can be termed rhetorical, or strategic, like the use of Latin by the elites and the clergy in the classic age.



Commission

RULE ONE: Check against rhetorical use of mathematical modelling

<<[...] most simulation models will be complex, with many parameters, state-variables and non linear relations. Under the best circumstances, such models have many degrees of freedom and, with judicious fiddling, can be made to produce virtually any desired behaviour, often with both plausible structure and parameter values.>>

HORNBERGER and Spear (1981).

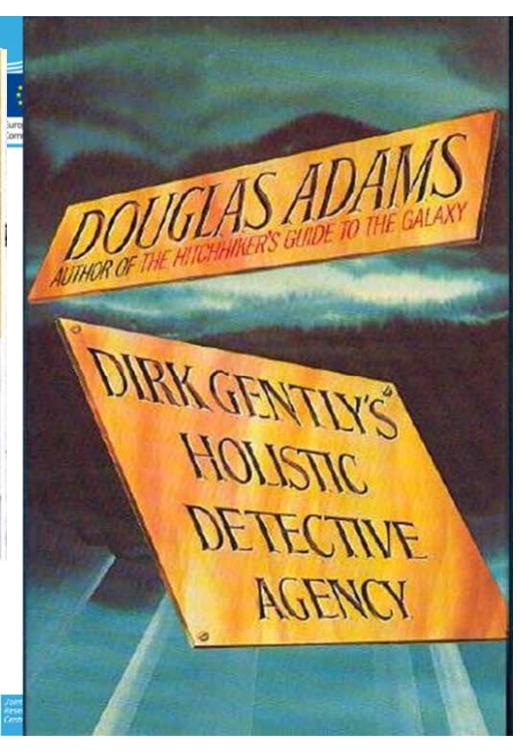


George M.
Hornberger,
Professor at
University of
Viginia





Douglas Adam Pocket Books 1987, p.69



RULE ONE: Check against rhetorical use of mathematical modelling

"Well, Gordon's great insight was to design a program which allowed you to specify in advance what decision you wished it to reach, and only then to give it all the facts. The program's task, [...], was to construct a plausible series of logical-sounding steps to connect the premises with the conclusion."

Commission



RULE TWO: Adopt an 'assumption hunting' attitude;

What was 'assumed out'? What are the tacit, pre-analytic, possibly normative assumptions underlying the analysis?

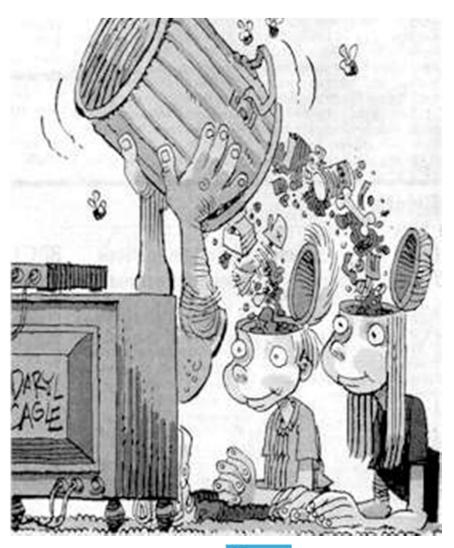
E.g. in 'Bogus Quantification: Uses and Abuses of Models' John Kay uncovers that the UK transport WebTAG model (the standard for transport policy simulation) needs as input 'Annual Percentage Change in Car Occupancy up to 2036.'



John Kay, London School Economics, Columnist Financial Times



RULE THREE: detect GIGO (Garbage In, Garbage Out) Science or pseudo-science





RULE THREE: detect GIGO (Garbage In, Garbage Out) Science or pseudo-science

"where uncertainties in inputs must be suppressed lest outputs become indeterminate"

From: Uncertainty and Quality in Science for Policy by Silvio Funtowicz and Jerry Ravetz, Springer 1990.







Edward E. Leamer, 1990, Let's Take the Con Out of Econometrics, American Economics Review, 73 (March 1983), 31-43.



<I have proposed a form of organised sensitivity analysis that I call "global sensitivity analysis" in which a neighborhood of alternative assumptions is selected and the corresponding interval of inferences is identified.

Conclusions are judged to be sturdy only if the neighborhood of assumptions is wide enough to be credible and the corresponding interval of inferences is narrow enough to be useful.>>



RULE FOUR: find sensitivities before sensitivities find you;

European Commission





RULE FOUR: find sensitivities before sensitivities find you;

Peter Kennedy, A Guide to Econometrics. Anticipating criticism by applying sensitivity analysis. This is one of the ten commandments of applied econometrics according to Peter Kennedy:

<< Thou shall confess in the presence of sensitivity.

Corollary: Thou shall anticipate criticism











Doubts raised over Europe's green energy plan

'Host of emotions' from advisors

Economic model lacks transparency

By PHIL Clark to Leedon

cacus advisors who nor transpored models. place to cut surhow seem. The for reaching nature

after the review, asserting three meetings to a finled report by africare donce by French

Excitorate of Athena and to use of different mines of which is challed by Distar. energy success affect the first, on Order surveyers whice englowy.

The Exception Common sion has used it for cause tower he listy guide the Moc's story's policies. Deltohisky exists complete that his assumptions are impossible to question become the model in priracidly owned. Our bialty The condition of a Roys grays, Endance Europe, peace salengy ravious has bee railed for the Commitbeen our transferent by spir dam in our other, more

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excusses protection, and A setting plant in Community the conflicting of plant is said SS embedden has been called into quantum by experter

There were able questions se, "the costs of different bridistingted" and "the severation of potion live-High's for nomposition but not by subvalues."

The gracp's top contenwas "alone the transparcary of the Poisson work. and in particular the peop-

Independent perties cannot replicate the results' Decause the model is private property

Dayword believed how south workings of the model", sign the report, which is morked "East duck".

private property of the read may next mouth. Shripped Decisioni Enliver - Peul Capres has bee sity of Athena" E serv.

"The abstrowner is that replicate the results. This is from Country energy repo-Companies, but members Person Corporation.

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The address group so: removeds that the Prince model be made publish gradiant of that he wonder east be replicated by Euler solved purtiso"

Philippe Charte, an recom mile from the Nidercal Testimical Triversity of erly rights in the algo- Atlens who built the Princes coaled, told the Phusicial There he agreed that transportery live imported and would not might if some of the mode's werduzin were made public. "Mil mid für noche fract" . not the soltware".

A special-contract for for every commissioner, GRINDER OVERSON, MICH AND on in reaction for blues scriptibilities declared. The final mesies of the admission gracy's report would be The model remains the released with the energy

Prof Caprise has been an HOWER ENCHAFORE BY MANY years and has beld your infragedest purious unusual tions we become ranging a communical marker for the . Loker to the excerpy's Public





"Experts have "raised a host of questions" about how the European Commission's use of a non-transparent model could affect the energy review, [in] "Energy Roadmap to 2050"

Financial Times November 6, 2011





"The credibility of a European energy review has been cast into doubt by experts who point out that long-term plans to cut carbon emissions are based on an economic model owned by a single Greek university that cannot be independently scrutinised."



RULE FIVE: aim for transparency

European
Commission

House Republicans Aim To Limit Power Of Environmental Protection Agency This is 2014

The Huffington Post | by Robin Wilkey (/robin-wilkey)

Posted: 02/07/2014 6:18 pm EST | Updated: 02/08/2014 10:59 am EST





113TH CONGRESS H. R. 4012

To prohibit the Environmental Protection Agency from proposing, finalizing, or disseminating regulations or assessments based upon science that is not transparent or reproducible.

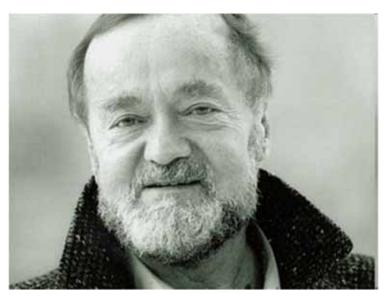
http://beta.congress.gov/bill/113th-congress/house-bill/4012 Accessed May 2014



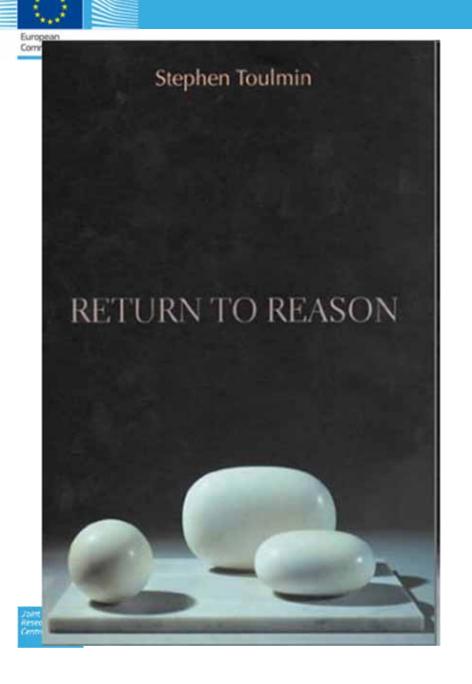
The bill, dubbed the Secret Science Reform Act would force the EPA to publicly release its research on a topic before issuing a policy recommendation, and require that the research be "reproducible." Supporters claim the bill will increase transparency in public policy, while opponents have accused the bill's authors of trying to "keep the EPA from doing its job."



RULE SIX: Do the right sums



Do the sum right
Versus
Do the right sums
(Stephen Toulmin)
A plea for
reasonableness versus
rationality



RULE SIX: Do the right sums European Commission



Peter Kennedy's commandment of applied econometrics: 'Thou shall answer the right question', Kennedy 2007



RULE SIX: Do the right sums

Final Report of the PABE research project funded by the Commission of European Communities, Contract number: FAIR CT98-3844 (DG12 - SSMI), December 2001

• Why do we need GMOs? What are the benefits?

Commission

- Who will benefit from their use?
- Who decided that they should be developed and how?
- Why were we not better informed about their use in our food, *before* their arrival on the market?
- Why are we not given an effective choice about whether or not to buy and consume these products?
- Do regulatory authorities have sufficient powers and resources to effectively counter-balance large companies who wish to develop these products?

• • •



RULE SEVEN: Explore diligently the space of the assumptions

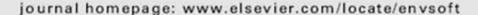
European Commission

Environmental Modelling & Software 25 (2010) 1508-1517



Contents lists available at ScienceDirect

Environmental Modelling & Software





How to avoid a perfunctory sensitivity analysis

Andrea Saltelli*, Paola Annoni

Joint Research Center, Institute for the Protection and Security of the Citizen, via E.Fermi, 2749, Ispra VA 21027, Italy



RULE SEVEN: Explore diligently the space of the assumptions

The most popular SA practice seen in the literature is that of 'one-factor-at-a-time' (OAT). This consists of analyzing the effect of varying one model input factor at a time while keeping all other fixed.

Commission

While the shortcomings of OAT are known from the statistical literature, its widespread use among modelers raises concern on the quality of the associated sensitivity analyses



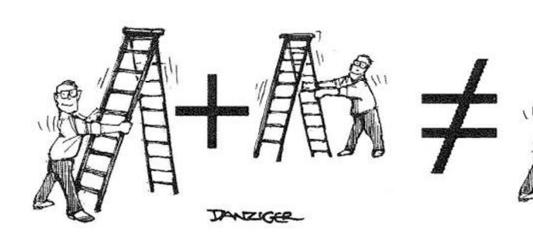
RULE SEVEN: Explore diligently the space of the

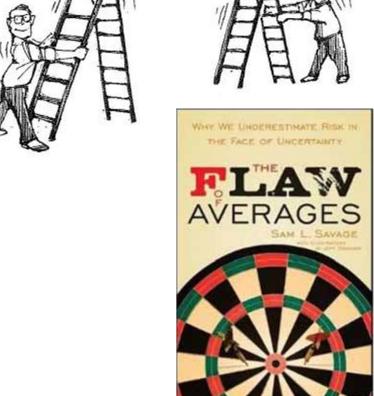
Commission

assumptions

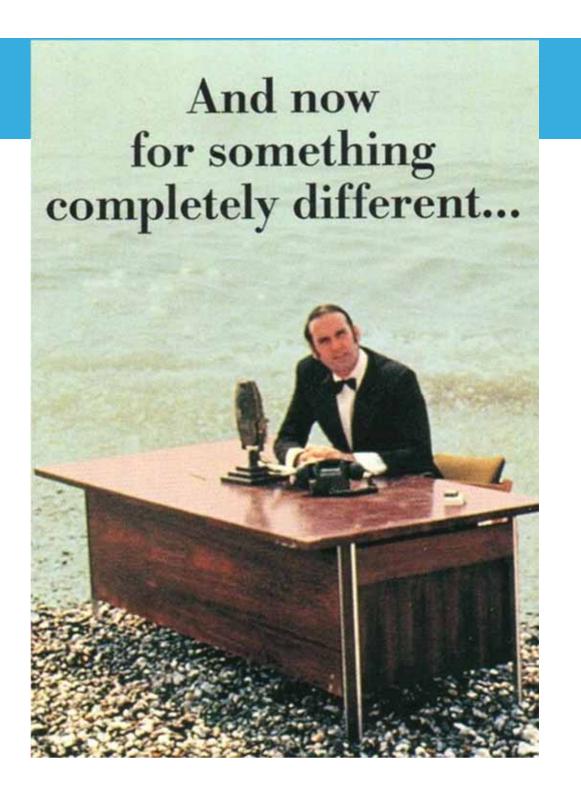
How coupled ladders are shaken in most of available literature

How to shake coupled ladders









The Washington Post

'Based on mountains of data from 39 models and accurate within five years in either direction for any of the locations they studied.'

Washington Post, October 9th 2013

D.C. climate will shift in 2047, researchers say; tropics will feel unprecedented change first





ARTICLE

The projected timing of climate departure from recent variability

Camilo Mora¹, Abby G. Frazier¹, Ryan J. Longman¹, Rachel S. Dacks², Maya M. Walton^{2,3}, Eric J. Tong^{3,4}, Joseph J. Sanchez¹, Lauren R. Kaiser¹, Yuko O. Stender^{1,3}, James M. Anderson^{2,3}, Christine M. Ambrosino^{2,3}, Iria Fernandez–Silva^{3,5}, Louise M. Giuseffi¹ & Thomas W. Giambelluca¹

Ecological and societal disruptions by modern climate change are critically determined by the time frame over which climates shift beyond historical analogues. Here we present a new index of the year when the projected mean climate of a given location moves to a state continuously outside the bounds of historical variability under alternative greenhouse gas emissions scenarios. Using 1860 to 2005 as the historical period, this index has a global mean of 2069 (±18 years s.d.) for near-surface air temperature under an emissions stabilization scenario and 2047 (±14 years s.d.) under a 'business-as-usual' scenario. Unprecedented climates will occur earliest in the tropics and among low-income countries, highlighting the vulnerability of global biodiversity and the limited governmental capacity to respond to the impacts of climate change. Our findings shed light on the urgency of mitigating greenhouse gas emissions it climates potentially harmful to biodiversity and society are to be prevented.

+/- 14 degrees and not five,





Bogus prophecies of doom will not fix the climate

Climate change demands action but not just on emissions, writes Richard Tol Financial Times, March 31, 2014

http://en.wikipedia.org/wiki/Richard_Tol









'According to Monday's report by the Intergovernmental Panel on Climate Change, a further warming of 2C could cause losses equivalent to 0.2-2 per cent of world gross domestic product.

On current trends, that level of warming would happen some time in the second half of the 21st century.

In other words, half a century of climate change is about as bad as losing one year of economic growth.'







Since the start of the crisis in the eurozone, the income of the average Greek has fallen more than 20 per cent. Climate change is not, then, the biggest problem facing humankind. It is not even its biggest environmental problem.



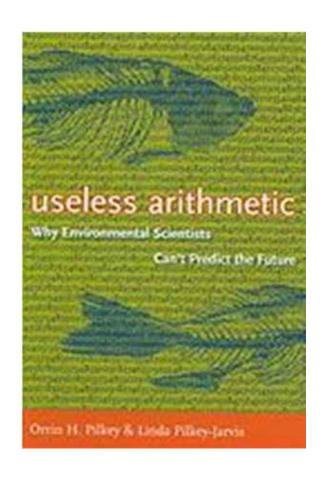




The World Health Organisation estimates that about 7m people are now dying each year as a result of air pollution. Even on the most pessimistic estimates, climate change is not expected to cause loss of life on that scale for another 100 years.



Orrin H. Pilkey and Linda Pilkey, Jarvis



Useless Arithmetic: Why
Environmental Scientists Can't
Predict the Future
by Orrin H. Pilkey and Linda
Pilkey-Jarvis

'Quantitative mathematical models used by policy makers and government administrators to form environmental policies are seriously flawed'



Orrin H. Pilkey and Linda Pilkey, Jarvis

Pilkey and Pilkey-Jarvis (2007:86) argue that the climate-sceptics' work would be harder if:

'[...] the global change modeling community would firmly and publicly recognize that its efforts to truly quantify the future are an academic exercise and that existing field data on atmospheric temperatures, melting glaciers, [...] and other evidence should be relied on to a much greater degree to convince politicians that we have a problem.'



Orrin H. Pilkey and Linda Pilkey, Jarvis

'Let the models point to a trend and answer 'what-if' questions. A serious societal debate about 'solutions' can never occur as long as modellers hold out the probability, just around the corner, of accurate projections of future climates and seal-level position.'





NATURE | COMMENT

Global warming: Improve economic models of climate change







NATURE | COMMENT

Global warming: Improve economic models of climate change

Richard L. Revesz, Peter H. Howard, Kenneth Arrow, Lawrence H. Goulder, Robert E. Kopp, Michael A. Livermore, Michael Oppenheimer & Thomas Sterner

04 April 2014

'Costs of carbon emissions are being underestimated, but current estimates are still valuable for setting mitigation policy, say Richard L. Revesz and colleagues'





NATURE | COMMENT

Global warming: Improve economic models of climate change

'On 31 March, the Intergovernmental Panel on Climate Change (IPCC) released its latest report on the impacts of climate change on humans and ecosystems (see go.nature.com/ad5v1b). These are real risks that need to be accounted for in planning for adaptation and mitigation. Pricing the risks with integrated models of physics and economics lets their costs be compared to those of limiting climate change or investing in greater resilience.'





NATURE | COMMENT

Global warming: Improve economic models of climate change

'Yet the social-cost benchmark is under fire. Industry groups, politicians — including leaders of the energy and commerce committee of the US House of Representatives — and some academics say that uncertainties render the estimate useless. As legal, climate-science and economics experts, we believe that the current estimate for the social cost of

carbon is useful for policy-making, notwithstanding the significant uncertainties.'



Gramelsberger and Feichter European Gommission

Chapter 2 Modelling the Climate System: An Overview

Gabriele Gramelsberger and Johann Feichter

G. Gramelsberger and J. Feichter (eds.), Climate Change and Policy, DOI 10.1007/978-3-642-17700-2_2, © Springer-Verlag Berlin Heidelberg 2011



Gramelsberger and Feichter

In a way climate change science and policy seems to be trapped between Scylla and Charybdis. Avoiding climate change entails approaching the danger of economic calamity, and vice versa. This is not entirely true, as recent studies have shown that the 2°C target might cost on the order of 1% of Gross Domestic Product [...].



Gramelsberger and Feichter European Governiselen

However, if mankind is unable to decide how to frame an appropriate response to climate change, nature will decide for both—environmental and economic calamities—as the economy is inextricably interconnected with the climate.





From: Saltelli, A., d'Hombres, 2010, Sensitivity analysis didn't help. A practitioner's critique of the Stern review, GLOBAL ENVIRONMENTAL CHANGE, 20, 298-302.





The case of Stern's Review – Technical Annex to postscript



William Nordhaus, University of Yale



Nicholas Stern, London School of Economics

Stern, N., Stern Review on the Economics of Climate Change. UK Government Economic Service, London, www.sternreview.org.uk. Nordhaus W., Critical Assumptions in the Stern Review on Climate Change, SCIENCE, 317, 201-202, (2007).





Stern's Review – Technical Annex to postscript (a sensitivity analysis of a cost benefit analysis)

The Stern - Nordhaus exchange on SCIENCE

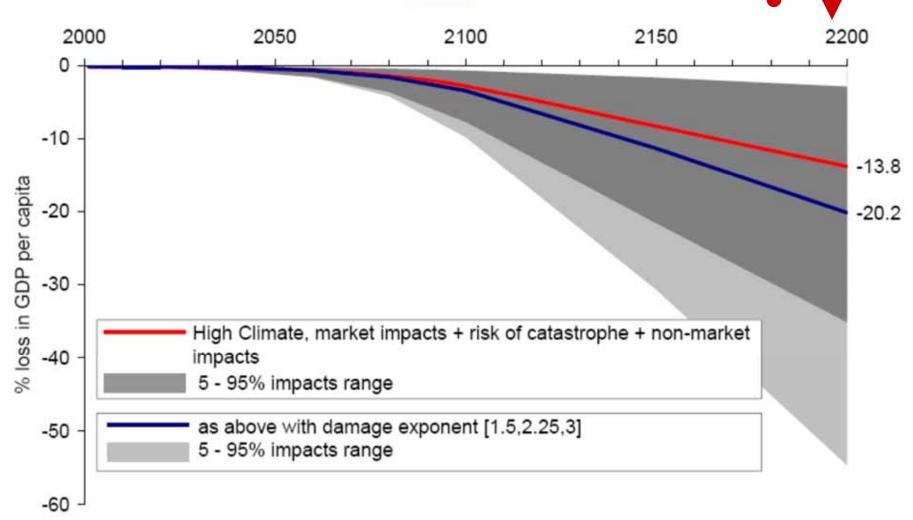
Nordhaus → falsifies Stern based on 'wrong' range of discount rate (~ you GIGOing)

Stern → 'My analysis shows robustness'



My problems with it:







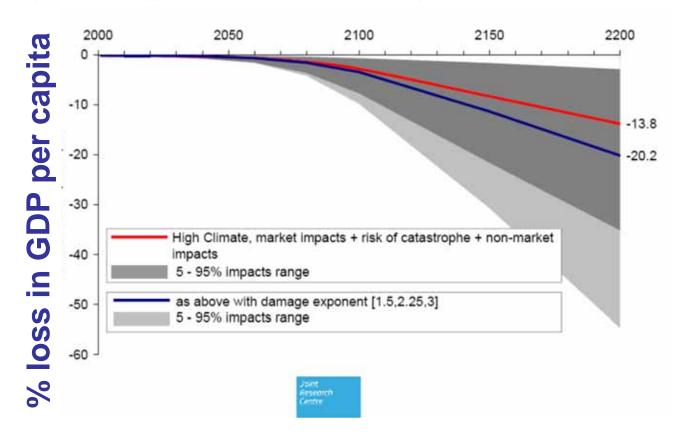


... but foremost Stern says:

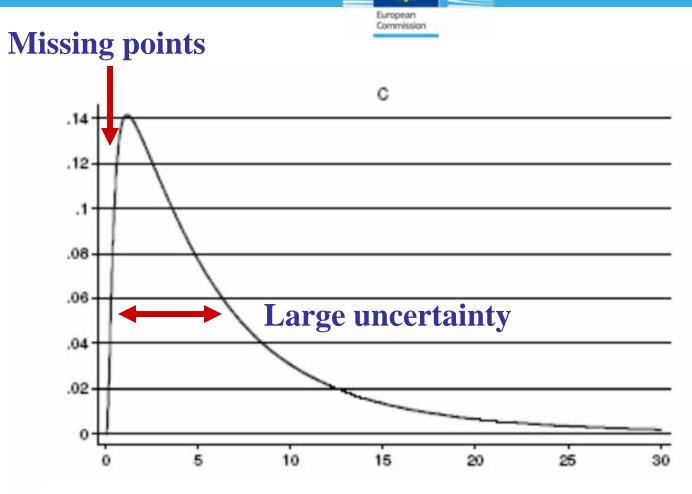
changing assumptions → important effect

when instead he should admit that:

changing assumptions → all changes a lot



How was it done? A reverse engineering of the analysis



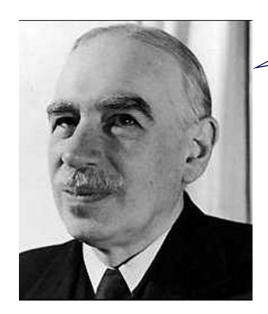
% loss in GDP per capita





Same criticism applies to Nordhaus – both authors frame the debate around numbers which are ...

... precisely wrong





Comments on the Stern Review's Economics of Climate Change*

Sir Partha Dasgupta, FBA FRS Frank Ramsey Professor of Economics University of Cambridge

November 11, 2006 (Revised: December 12, 2006)

About discount factors. A critique of the way delta (intergenerational) and eta (aversion to inequality) are set in the review;

"[...] to suppose that eta is 1 is also to suppose that starvation isn't all that painful!"



Comments on the Stern Review's Economics of Climate Change*

Sir Partha Dasgupta, FBA FRS Frank Ramsey Professor of Economics University of Cambridge

"But the conclusion I have reached is that the strong, immediate action on climate change advocated by the authors is an implication of their views on intergenerational equity; it isn't driven so much by the new climatic facts the authors have stressed."





'These calculations indicate that, even with higher discounting, the Stern Review's estimates of future benefits and costs imply that current mitigation passes a benefit-cost test.'

Global Climate Change: A
Challenge to Policy, Kenneth J.
Arrow, Economists' Voice
www.bepress.com/ev June, 2007





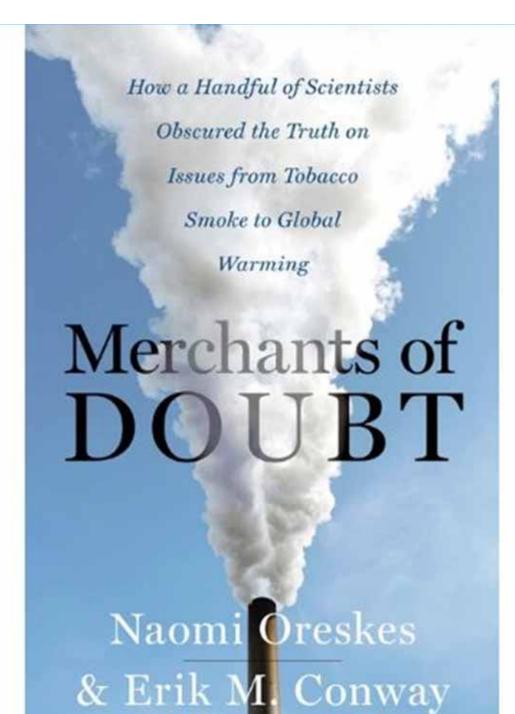




'Note that these calculations rely on the Stern Review's projected time profiles for benefits and its estimate of annual costs. Much disagreement surrounds these estimates, and further sensitivity analysis is called for. Still, I believe there can be little serious argument over the importance of a policy of avoiding major further increases in combustion by-products.'

Global Climate Change: A Challenge to Policy, Kenneth J. Arrow, Economists' Voice www.bepress.com/ev June, 2007

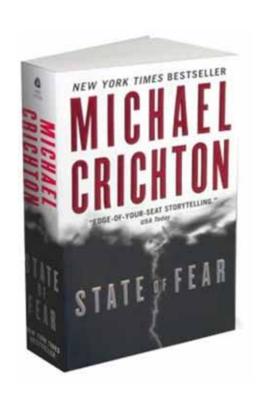




Climate sceptics
have bloated the
uncertainties
according to Oreskes
and Conway

(as was done by tobacco lobbies)





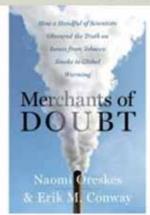
According to Lindzen [the likely source of Crichton] the opposite is true. Global change = Eugenics at the beginning of the XX century.

Richard S. Lindzen, Science and Politics: Global Warming and Eugenics, from Risks, Costs, and Lives Saved, R.W. Hahn, editor, Oxford University Press, New York, 1996.



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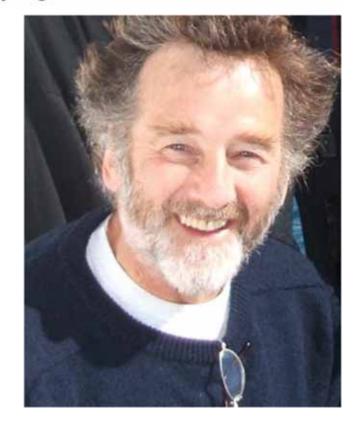
BOOKS



When doubt becomes a weapon

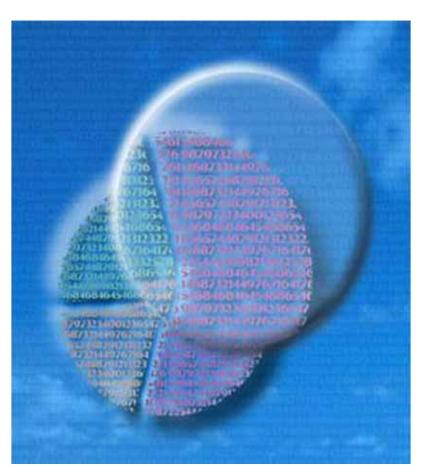
Brian Wynne wishes that a book on the vulnerability of scientific evidence to attack by ideologists had grappled more with the larger question of why science is such an easy target.

"Oreskes and Conway could have gone further in asking how scientific uncertainty should be interpreted in policy, and how science can be led to overreach itself in arbitrating public facts, meanings and norms."









END

