

"Global sensitivity analysis and quantification of uncertainty."

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Sobol's variance decomposition may be used to quantify uncertainty (see e.g. E. Borgonovo and L. Peccati - 2007), so that global sensitivity analysis may be a useful tool in risk management. We show some links between sensitivity analysis and stochastic ordering theories. Some applications to credit risk will be presented. This is a joint work with Areski Cousin, Alexandre Janon and Ibrahima Niang.