



**Sixth Bayesian, Fiducial, and Frequentist (BFF6)  
Conference on Model Uncertainty  
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**SPEAKER TITLES/ABSTRACT**

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“Model Uncertainty: a review”

Nowadays the number of models trying to explain reality is huge. These models can be as "simple" as a linear regression or as complex as a mathematical model which take hours or days to run and give a single output. But from statistical to mathematical models they all have a common feature (quoting Box): All models are wrong, some of them are useful.

Statistics plays a very important role in this scenario trying to fill the gap between the models and reality. On the one hand, it is important to correctly measure the uncertainty so the unknown inputs (or parameters) of the model can be properly calibrated. On the other hand, it is crucial, in the presence of several models, to understand which one is closer to the truth.

During this tutorial I will introduce the problem pointing out to the main issues as well as showing some of the approaches that have been developed to solve them.