Mathematical methods for handling uncertainties

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In real life problems, many difficulties often occur: lack of data, conflicting aims, and so on, so the use of academic tools (for instance optimisation tools) is rarely possible. In this talk, we will present a "robust" approach, which takes all difficulties into account from the very beginning. We will also show that this approach requires sophisticated mathematical tools, mostly of probabilistic nature. In particular, we will present a brief description of the "Experimental Probabilistic Hypersurface", the construction of which is based upon entropy principles (Bernard Beauzamy and Olga Zeydina).