

I. Explore

II. Condition

Probabilistic scenarios
 $\mathbf{M} = \{M_1, \dots, M_K\}$
for $p(s|M_k)$

(d)

Candidate decisions
 $\mathbf{x} = \{x_1, x_2, \dots, x_I\}$

(a)

Many possible futures
 $\mathbf{s} = \{s_1, \dots, s_J\}$
where $s_j \in \Omega$

(b)

System model
 $u_{ij} = f(x_i, s_j)$

(c)

Conditional
distribution
over outcomes
 $p(u|x_i, M_k)$

(e)

III. Synthesize

Weights
 $\mathbf{w} = \{w_1, \dots, w_J\}$
where $\sum_{j=1}^J w_j = 1$

(f)

