

2) Condition

(d)

Multiple models
for $p(\Omega|M_k)$:
 $\{M_1, \dots, M_K\}$

(a)

Candidate decisions
 $\{x_1, x_2, \dots, x_I\}$

(b)

Many
Simulated futures
 $\{s_1, \dots, s_J\} \in \Omega$

1) Explore

(c)

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

(e)

Conditional
distribution
over outcomes
 $\hat{p}(u|x_i, M_k)$

(f)

Weights

w_1, \dots, w_J

3) Synthesize

