

**Fast and Sobol Pick Freeze methods in the Costa Brava sauce**

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In this talk, we will discuss some recent theoretical advances on sensitivity analysis obtained by researchers of the COSTA BRAVA project [1]. More precisely, we will focus on the following topics:

1. Asymptotic properties of Sobol pick freeze method,
2. A new look of the FAST method,
3. Hoeffding Sobol decomposition for systems with non independent inputs.

**References :**

[1] Web page of the COSTA BRAVA project, [www.math.univ-toulouse.fr/COSTA\\_BRAVA](http://www.math.univ-toulouse.fr/COSTA_BRAVA)

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