

Robustness: Gaussian + average

Assumptions and definitions

- $y_{\text{ave}}^{\text{actual}} = (1 + \delta)y_{\text{ave}}^{\text{ideal}} + \Delta$
- $\frac{\Delta \hat{S}}{\hat{S}} :=$ relative error btw. *ideal case* and *actual estimate*

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First-order approximation

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well posed map



Robustness: absolutely continuous dist. + max

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tradeoff robustness vs. performance