Resilience, Sustainability and Decision Under Uncertainty

MICHEL DE LARA

École des Ponts ParisTech, France, michel.delara@enpc.fr

Keywords: resilience, sustainability, viability, multistage stochastic optimization, risk

In this talk, I gather previous works related to mathematical methods for the management of natural resources, and present how they can contribute to tackle questions in resilience and sustainability. For this purpose, I will

- scan through the vocabulary of sustainability in the IPCC (climate) and IPBES (biodiversity) international bodies reports: goals, indicators, vulnerability, adaptive capacity, stress, risk, scenarios, models, etc.;
- address theoretical aspects: how can we formalize sustainability and resilience with tools from control theory (optimal control, viability) and decision under uncertainty (multi-stage stochastic optimization, risk)? for instance, when goals to achieve are formulated as constraints to satisfy like minimal spawning stock biomass every year in fishery management, or maximal number of infected in epidemics control we present the notion of viability kernel, and their stochastic and robust variants;
- present methods: how can we tackle the solving of problems, once mathematically formalized? we present stochastic and robust dynamic programming in small state dimension;
- outline examples: biodiversity (fisheries, epidemiology), energy and climate;
- raise open questions and challenges: numerical methods in high dimension, risk measures for random processes, axiomatics for acceptable processes, etc.

Bibliography

- M. De Lara and V. Martinet. Multi-criteria dynamic decision under uncertainty: A stochastic viability analysis and an application to sustainable fishery management. *Mathematical Biosciences*, 217(2):118–124, February 2009.
- [2] Michel De Lara. A mathematical framework for resilience: Dynamics, uncertainties, strategies, and recovery regimes. *Environmental Modeling & Assessment*, 23(6):703–712, December 2018.
- [3] Michel De Lara and Luc Doyen. Sustainable Management of Natural Resources. Mathematical Models and Methods. Springer-Verlag, Berlin, 2008.
- [4] Michel De Lara, Vincent Martinet, and Luc Doyen. Satisficing versus optimality: Criteria for sustainability. Bulletin of Mathematical Biology, 77(2):281–297, 2015.
- [5] L. Doyen and M. De Lara. Stochastic viability and dynamic programming. Systems and Control Letters, 59(10):629-634, October 2010.
- [6] L. Doyen and P. Saint-Pierre. Scale of viability and minimum time of crisis. Set-valued Analysis, 5:227-246, 1997.

- [7] C. S. Holling. Resilience and stability of ecological systems. Annual Review of Ecology and Systematics, 4:1–23, 1973.
- [8] Vincent Martinet, Julio Peña-Torres, Michel De Lara, and Hector Ramírez. Risk and sustainability: Assessing fishery management strategies. *Environmental and Resource Eco*nomics, 64(9):683–707, August 2016.
- [9] François Pacaud, Michel De Lara, Jean-Philippe Chancelier, and Pierre Carpentier. Distributed multistage optimization of large-scale microgrids under stochasticity. *IEEE Trans*actions on Power Systems, 37(1):204–211, 2022.
- [10] Lilian Sofia Sepulveda Salcedo and Michel De Lara. Robust viability analysis of a controlled epidemiological model. *Theoretical Population Biology*, 126:51–58, 2019.