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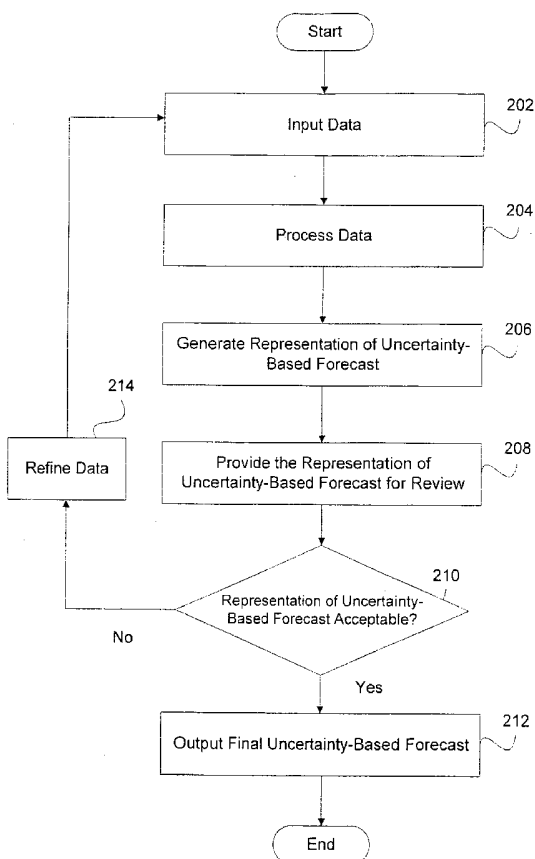
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[Continued on next page]

(54) Title: SYSTEM AND METHOD FOR REPRESENTING AND INCORPORATING AVAILABLE INFORMATION INTO UNCERTAINTY-BASED FORECASTS



(57) Abstract: A system and method for representing and incorporating available information into uncertainty-based forecasts is provided. The system comprises a new class of models able to efficiently and effectively represent uncertainty-based forecasts with a wide range of characteristics with greater accuracy. Further, methods provide for selection of a most appropriate model from the class of models and calibration of the selected model to all available data, including both directly relevant historical data and expert opinion and analysis. An output is a model that can be used to generate an uncertainty-based forecast for a variable or variables of interest accurately and efficiently. In addition, methods for refining input data and testing and refining the output representation of the uncertainty-based forecast are provided.

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**INTERNATIONAL SEARCH REPORT**

International application No.

PCT/US04/23144

<p><b>A. CLASSIFICATION OF SUBJECT MATTER</b>                  IPC(7) : G06E 1/00                  US CL : 706/021                  According to International Patent Classification (IPC) or to both national classification and IPC</p>																	
<p><b>B. FIELDS SEARCHED</b>                  Minimum documentation searched (classification system followed by classification symbols)                  U.S. : 706/021 706/14,12,62</p> <p>Documentation searched other than minimum documentation to the extent that such documents are included in the fields searched</p> <p>Electronic data base consulted during the international search (name of data base and, where practicable, search terms used)                  Please See Continuation Sheet</p>																	
<p><b>C. DOCUMENTS CONSIDERED TO BE RELEVANT</b></p> <table border="1"> <thead> <tr> <th>Category *</th> <th>Citation of document, with indication, where appropriate, of the relevant passages</th> <th>Relevant to claim No.</th> </tr> </thead> <tbody> <tr> <td>A</td> <td>BRADLEY UNIVERSITY, BLACK-SCHOLES-OPTION PRICING MODELS.</td> <td>1-26</td> </tr> <tr> <td>A</td> <td>US 5,768,284 A (Cox) 16 June 1998.</td> <td>1-26</td> </tr> <tr> <td>A</td> <td>US 6,493,682 B1 (Horrigan et al.) 10 December 2002.</td> <td>1-26</td> </tr> <tr> <td>A</td> <td>US 6,219,956 B1 (Ehlers et al.) 17 April 2001.</td> <td>1-26</td> </tr> </tbody> </table>			Category *	Citation of document, with indication, where appropriate, of the relevant passages	Relevant to claim No.	A	BRADLEY UNIVERSITY, BLACK-SCHOLES-OPTION PRICING MODELS.	1-26	A	US 5,768,284 A (Cox) 16 June 1998.	1-26	A	US 6,493,682 B1 (Horrigan et al.) 10 December 2002.	1-26	A	US 6,219,956 B1 (Ehlers et al.) 17 April 2001.	1-26
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<p><input type="checkbox"/> Further documents are listed in the continuation of Box C.      <input type="checkbox"/> See patent family annex.</p>																	
<p>* Special categories of cited documents:</p> <table border="0"> <tr> <td>"A" document defining the general state of the art which is not considered to be of particular relevance</td> <td>"T" later document published after the international filing date or priority date and not in conflict with the application but cited to understand the principle or theory underlying the invention</td> </tr> <tr> <td>"E" earlier application or patent published on or after the international filing date</td> <td>"X" document of particular relevance; the claimed invention cannot be considered novel or cannot be considered to involve an inventive step when the document is taken alone</td> </tr> <tr> <td>"L" document which may throw doubts on priority claim(s) or which is cited to establish the publication date of another citation or other special reason (as specified)</td> <td>"Y" document of particular relevance; the claimed invention cannot be considered to involve an inventive step when the document is combined with one or more other such documents, such combination being obvious to a person skilled in the art</td> </tr> <tr> <td>"O" document referring to an oral disclosure, use, exhibition or other means</td> <td>"&amp;" document member of the same patent family</td> </tr> <tr> <td>"P" document published prior to the international filing date but later than the priority date claimed</td> <td></td> </tr> </table>			"A" document defining the general state of the art which is not considered to be of particular relevance	"T" later document published after the international filing date or priority date and not in conflict with the application but cited to understand the principle or theory underlying the invention	"E" earlier application or patent published on or after the international filing date	"X" document of particular relevance; the claimed invention cannot be considered novel or cannot be considered to involve an inventive step when the document is taken alone	"L" document which may throw doubts on priority claim(s) or which is cited to establish the publication date of another citation or other special reason (as specified)	"Y" document of particular relevance; the claimed invention cannot be considered to involve an inventive step when the document is combined with one or more other such documents, such combination being obvious to a person skilled in the art	"O" document referring to an oral disclosure, use, exhibition or other means	"&" document member of the same patent family	"P" document published prior to the international filing date but later than the priority date claimed						
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<p>Date of the actual completion of the international search                  21 January 2005 (21.01.2005)</p>		<p>Date of mailing of the international search report  <b>14 FEB 2005</b></p>															
<p>Name and mailing address of the ISA/US                  Mail Stop PCT, Attn: ISA/US                  Commissioner for Patents                  P.O. Box 1450                  Alexandria, Virginia 22313-1450                  Facsimile No. (703) 305-3230</p>		<p>Authorized officer <i>fm</i>                  BRIAN JOHNSON                  Telephone No. (571) 272-<i>6595</i> <i>James R. Matthews</i></p>															

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International application No.  
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Continuation of B. FIELDS SEARCHED Item 3:  
USPAT;US-PGPUB;EPO;JPO;DERWENT;IBM\_TDB;IEEEXPLORE  
local,computer,mean,reverting,diverating,model,data,forcast,reversion