Crystal Ball Report - Custom
Simulation started on 12/5/2005 at 19:01:16
Simulation stopped on 12/5/2005 at 19:01:18
Run preferences:
Number of trials run ..... 10,000Extreme speedMonte CarloRandom seedPrecision control onConfidence level95.00\%
Run statistics:
Total running time (sec) ..... 25.33
Trials/second (average) ..... 395
Random numbers per sec ..... 1,974
Crystal Ball data:
Assumptions ..... 5
Correlations ..... 0
Correlated groups ..... 0
Decision variables ..... 0
Forecasts ..... 4

## Forecasts

## Expected Value Formulas - Nuclear Attack Scenarios

## Forecast: Average Expected Value (Clauset and Young)

Summary:
Certainty level is $95.00 \%$
Certainty range is from \$7,353,247,426.21 to \$207,819,312,669.49
Entire range is from $\$ 3,435,172,988.84$ to $\$ 535,234,452,920.52$
Base case is $\$ 42,702,041,263.01$
After 10,000 trials, the std. error of the mean is $\$ 529,552,341.26$


| Statistics: | Forecast values |
| :--- | ---: |
| Trials | 10,000 |
| Mean | $\$ 57,961,866,440.61$ |
| Median | $\$ 41,104,420,500.21$ |
| Mode | --- |
| Standard Deviation | $\$ 52,955,234,126.14$ |
|  |  |
| Skewness | 2.22 |
| Kurtosis | 10.04 |
| Coeff. of Variability | 0.91 |
| Minimum | $\$ 3,435,172,988.84$ |
| Maximum | $\$ 535,234,452,920.52$ |
| Range Width | $\$ 531,799,279,931.68$ |
| Mean Std. Error | $\$ 529,552,341.26$ |

## Forecast: Average Expected Value (Clauset and Young) (cont'd)

| Percentiles: | Forecast values |
| :---: | ---: |
| $0 \%$ | $\$ 3,435,172,988.84$ |
| $10 \%$ | $\$ 13,455,508,247.28$ |
| $20 \%$ | $\$ 19,501,864,780.77$ |
| $30 \%$ | $\$ 25,444,085,078.39$ |
| $40 \%$ | $\$ 32,499,456,653.92$ |
| $50 \%$ | $\$ 41,104,420,500.21$ |
| $60 \%$ | $\$ 51,910,328,549.17$ |
| $70 \%$ | $\$ 65,611,880,932.54$ |
| $80 \%$ | $\$ 86,048,395,035.30$ |
| $90 \%$ | $\$ 125,006,255,142.74$ |
| $100 \%$ | $\$ 535,234,452,920.52$ |

## Forecast: Average Expected Value (Lugar Survey - "Within 5 Years")

Summary:
Entire range is from $\$ 0.00$ to $\$ 199,649,945,529.95$
Base case is $\$ 29,161,585,365.85$
After 10,000 trials, the std. error of the mean is $\$ 284,428,486.76$


| Statistics: | Forecast values |
| :--- | ---: |
| $\quad$ Trials | 10,000 |
| Mean | $\$ 28,985,280,212.30$ |
| Median | $\$ 18,225,076,811.96$ |
| Mode | $\$ 0.00$ |
| Standard Deviation | $\$ 28,442,848,675.93$ |
|  |  |
| Skewness | 2.30 |
| Kurtosis | 9.69 |
| Coeff. of Variability | 0.98 |
| Minimum | $\$ 0.00$ |
| Maximum | $\$ 199,649,945,529.95$ |
| Range Width | $\$ 199,649,945,529.95$ |
| Mean Std. Error | $\$ 284,428,486.76$ |

## Forecast: Average Expected Value (Lugar Survey - "Within 5 Years") (cont'd)

| Percentiles: | Forecast values |
| :---: | ---: |
| $0 \%$ | $\$ 0.00$ |
| $10 \%$ | $\$ 6,614,711,404.60$ |
| $20 \%$ | $\$ 10,089,112,861.12$ |
| $30 \%$ | $\$ 12,879,212,645.29$ |
| $40 \%$ | $\$ 15,589,959,799.59$ |
| $50 \%$ | $\$ 18,225,076,811.96$ |
| $60 \%$ | $\$ 25,282,582,448.69$ |
| $70 \%$ | $\$ 32,393,965,863.34$ |
| $80 \%$ | $\$ 41,552,331,995.48$ |
| $90 \%$ | $\$ 63,762,302,331.98$ |
| $100 \%$ | $\$ 199,649,945,529.95$ |

## Forecast: Average Expected Value (Lugar Survey - Within 10 Years)

Summary:
Entire range is from $\$ 0.00$ to $\$ 99,990,676,075.68$
Base case is $\$ 22,041,139,240.51$
After 10,000 trials, the std. error of the mean is $\$ 190,318,668.26$


Statistics:
Trials
Mean
Median
Mode
Standard Deviation
Skewness
Kurtosis
Coeff. of Variability
Minimum
Maximum
Range Width
Mean Std. Error

Forecast values
10,000
\$21,926,991,202.85
\$16,114,087,473.07
$\$ 0.00$
\$19,031,866,825.78
1.54
5.31
0.87
$\$ 0.00$
\$99,990,676,075.68
\$99,990,676,075.68
\$190,318,668.26

## Forecast: Average Expected Value (Lugar Survey - Within 10 Years) (cont'd)

| Percentiles: | Forecast values |
| :---: | ---: |
| $0 \%$ | $\$ 0.00$ |
| $10 \%$ | $\$ 4,799,912,061.80$ |
| $20 \%$ | $\$ 6,865,887,372.92$ |
| $30 \%$ | $\$ 8,659,842,228.47$ |
| $40 \%$ | $\$ 12,244,932,878.76$ |
| $50 \%$ | $\$ 16,114,087,473.07$ |
| $60 \%$ | $\$ 19,715,504,064.91$ |
| $70 \%$ | $\$ 26,257,883,277.03$ |
| $80 \%$ | $\$ 34,938,948,078.75$ |
| $90 \%$ | $\$ 49,938,234,689.03$ |
| $100 \%$ | $\$ 99,990,676,075.68$ |

## Forecast: Average Expected Value (NTI Estimate)

Summary:
Entire range is from $\$ 12,503,868,370.55$ to $\$ 49,999,755,562.75$
Base case is $\$ 31,250,000,000.00$
After 10,000 trials, the std. error of the mean is $\$ 107,863,793.40$


| Statistics: | Forecast values |
| :--- | ---: |
| $\quad$ Trials | 10,000 |
| Mean | $\$ 31,398,635,968.63$ |
| Median | $\$ 31,256,608,091.65$ |
| Mode | --- |
| Standard Deviation | $\$ 10,786,379,339.84$ |
|  |  |
| Skewness | 0.00 |
| Kurtosis | 1.81 |
| Coeff. of Variability | 0.34 |
| Minimum | $\$ 12,503,868,370.55$ |
| Maximum | $\$ 49,999,755,562.75$ |
| Range Width | $\$ 37,495,887,192.20$ |
| Mean Std. Error | $\$ 107,863,793.40$ |

## Forecast: Average Expected Value (NTI Estimate) (cont'd)

| Percentiles: | Forecast values |
| :---: | :---: |
| $0 \%$ | $\$ 12,503,868,370.55$ |
| $10 \%$ | $\$ 16,511,100,881.74$ |
| $20 \%$ | $\$ 20,406,779,202.36$ |
| $30 \%$ | $\$ 23,913,167,102.22$ |
| $40 \%$ | $\$ 27,672,161,605.52$ |
| $50 \%$ | $\$ 31,256,608,091.65$ |
| $60 \%$ | $\$ 34,944,545,447.33$ |
| $70 \%$ | $\$ 38,927,328,313.67$ |
| $80 \%$ | $\$ 42,704,997,225.76$ |
| $90 \%$ | $\$ 46,346,709,188.70$ |
| $100 \%$ | $\$ 49,999,755,562.75$ |

End of Forecasts

## Assumptions

## Expected Value Formulas - Nuclear Attack Scenarios

## Assumption: Estimated Cost of Terrorist Attack

Uniform distribution with parameters:

| Minimum | $\$ 250,000,000,000.00$ |
| :--- | ---: |
| Maximum | $\$ 1,000,000,000,000.00$ |



## Assumption: Nuclear Casualties

Triangular distribution with parameters:

| Minimum | 100000 |
| :--- | :--- |
| Likeliest | 200000 |
| Maximum | 300000 |

Selected range is from 1 to 300000

Assumption: Power Index
Triangular distribution with parameters:

| Minimum | 0.70 |
| :--- | :--- |
| Likeliest | 0.85 |
| Maximum | 1.00 |



## Assumption: Probability of Nuclear Attack in 10 Years

Custom distribution with parameters:

## Assumption: Probability of Nuclear Attack in 10 Years (cont'd)

| Value | Probability |
| :---: | :---: |
| 0.00 | 1.00 |
| 0.09 | 18.00 |
| 0.19 | 17.00 |
| 0.29 | 12.00 |
| 0.39 | 8.00 |
| 0.49 | 1.00 |
| 0.59 | 13.00 |
| 0.69 | 1.00 |
| 0.79 | 2.00 |
| 0.99 | 2.00 |
| 1.00 | 4.00 |



## Assumption: Probability of Nuclear Attack in 5 Years

Custom distribution with parameters:

| Value | Probability |
| :---: | :---: |
| 0.00 | 4.00 |
| 0.09 | 29.00 |
| 0.19 | 23.00 |
| 0.29 | 10.00 |
| 0.39 | 6.00 |
| 0.49 | 1.00 |
| 0.59 | 5.00 |
| 0.69 | 1.00 |
| 0.79 | 1.00 |
| 0.99 | 1.00 |
| 1.00 | 1.00 |



End of Assumptions

