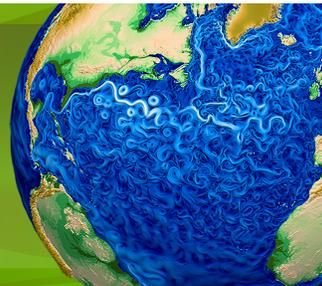


R: High-Dimensional Surrogate Model for UQ

K. Sargsyan, C. Safta, H. Najm, B. Debusschere (SNL)
D. Ricciuto, P. Thornton (ORNL)



Objective

Surrogate Modeling:

- Build a surrogate model that approximates ACME output QoIs
- Explore a range of variability of parameters and operating conditions

Input Parameter Dependence:

- Account for correlated/dependent inputs

Strongly Nonlinear Input-Output Map:

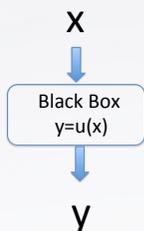
- Capture failed-vegetation runs with classification

Output Uncertainty Attribution:

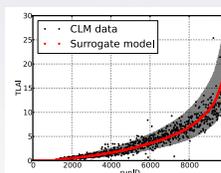
- Evaluate individual parameter contributions to output uncertainty

Curse of Dimensionality:

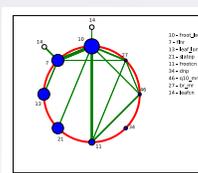
- Many parameters (50-100)
- Expensive simulations (single run in a few hours)
- Learn the model behavior with as few training simulations as possible



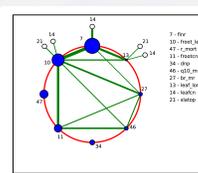
AmeriFlux site Niwot Ridge (#1)



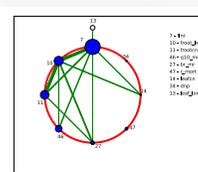
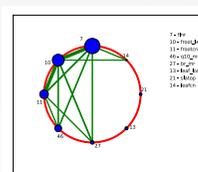
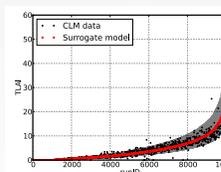
TLAI



TOTVEGC



Evergreen Forest at Campbell river (#2)



TLAI Surrogate

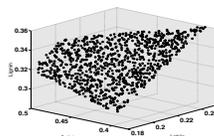
TLAI

TOTVEGC

Approach

Rosenblatt Transformation:

- Create dependent input configurations
- High-D generalization of CDF transform
- Probability-preserving map



Polynomial Chaos Surrogate:

- Cast input/outputs as random variables
- Flexible representation for both forward and inverse UQ

$$y = u(\mathbf{x}) \approx \sum_{k=0}^{K-1} c_k \Psi_k(\mathbf{x})$$

$$\Psi_k(x_1, x_2, \dots, x_d) = \psi_{k_1}(x_1) \psi_{k_2}(x_2) \dots \psi_{k_d}(x_d)$$

Bayesian Approach:

- Uses any number of model simulations
- Provides an uncertain surrogate with quantified error

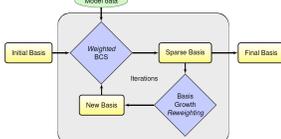
$$P(c_k | u(x_j)) \propto P(u(x_j) | c_k) P(c_k)$$

Posterior Likelihood Prior

Weighted Iterative Bayesian

Compressive Sensing:

- Iterative search for most relevant polynomial bases



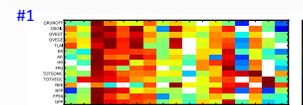
Variance-based Decomposition:

- Sobol sensitivities attribute output uncertainties to input parameters

Impact

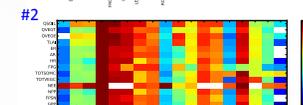
Parameter Ranking:

- Provides an efficient parameter ranking by their impact to each output QoI.



Dimensionality Reduction:

- Large set of input parameters (50-100) can easily be reduced to about 10 without much loss of information



Model Surrogate for Computationally

Intensive Studies:

- Calibration and optimization can proceed using the uncertain model surrogate

Key Parameters:

- Leaf and fine root nitrogen
- Leaf longevity, denitrification
- Fine root allocation
- Temperature sensitivity of autotrophic respiration