Parameter Calibration and Structural Error in Land Models





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Bayesian Calibration of Land Models...



Elephant in the room

Model Input **Parameters**

senescence

(MCMC)



What is Model Error:

- Very loaded concept ... otherwise called (with slightly altered meanings) model discrepancy, model structural error, model inadequacy, model misspecification, model form error, model uncertainty
- Error associated with

Param 1

- Simplifying assumptions, parameterizations
- Mathematical formulation, theoretical framework
- Uncertainty decomposition of model prediction needs to account for model error – often the dominant component of the uncertainty!



UQk workflow https://github.com/sandialabs/UQTk

Data noise

Scientific discovery and model development: "is it worth resolving details, or just parameterize empirically?"

Param 2

Optimal resource allocation: "do I improve my model (e.g. high-res), or run more simulations?"

Surr. error

Model error

Param 4



.... Enabled by Surrogate Models

Key challenge:

Likelihood requires online evaluation of model at candidate values

 $\log L(\lambda) \equiv \log p(D|\lambda) = -||D - f(\lambda)||^2$

Solution:

 Construct a surrogate, inexpensive approximation of the model, otherwise called a proxy, metamodel, response surface, supervised ML

 $f(\lambda) \approx f_s(\lambda)$

- We employ Polynomial Chaos surrogates that enable variance decomposition (global sensitivity analysis) and uncertainty propagation.
- Enables uncertainty decomposition due to



Prediction variance

Param 5

Embedded (but Non-Intrusive!) Model Error approach:

- Model error correction inside the model, parameterized by **polynomial chaos**
- **Bayesian inference** of physical parameters and model error parameters
- Calibrated uncertain prediction that is aware of model error
 - Physics-driven model correction
 - Meaningful extrapolation to full set of QoI predictions
 - Disambiguation between model error and data noise
 - Enables model comparison and model selection \bullet





• K. Sargsyan, H. Najm, R. Ghanem, "On the Statistical Calibration of Physical Models", Int. J. Chem. Kinetics, 47(4), 246-276, 2015. • K. Sargsyan, X. Huan, H. Najm. "Embedded Model Error Representation for Bayesian Model Calibration", arXiv:1801.06768,

model parameters, surrogate errors and data noise





in press, Int. J. Uncert. Quant., 2019.

Posterior uncertain
Data

