Polynomial Chaos Expansion for Uncertainties
Quantification and Sensitivity Analysis

Thierry Crestaux¹, Jean-Marc Martinez¹, Olivier Le Maitre², Olivier Lafitte ¹,³

¹Commissariat à l’Énergie Atomique, Centre d’Études de Saclay, France ;
²Université d’Évry, France ; ³Université Paris Nord, France
Introduction

Uncertainties quantification in numerical simulation by Polynomial Chaos expansion is a technic which has been used recently for numerous problems. This method can also be used in global sensitivity analysis by the approximation of sensitivity indices.
Plan

1. Polynomial Chaos expansion
   - Polynomial Chaos
   - Intrusive method: Galerkin projection
   - Non-intrusive methods
     - Least square approximation
     - Non Intrusive Spectral Projection

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   - Sensitivity Analysis
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Polynomial Chaos expansion
Uncertainty and sensitivity analysis by PC
Application: Advection-dispersion

Polynomial Chaos
Intrusive method: Galerkin projection
Non-intrusive methods
Polynomial Chaos (PC) expansions of (2nd order) stochastic processes:

\[ y(x, t, \theta) = \sum_{k=0}^{\infty} \beta_k(x, t)\psi_k(\xi(\theta)) \quad \text{(Wiener 1938).} \]

Application to uncertainty quantification by Ghanem and Spanos.

- \[ \xi = (\xi_1, \xi_2, \ldots, \xi_d) \] a set of \(d\) independent second order random variables with given joint density \(p(\xi) = \prod p_i(\xi_i)\).

- \( (\psi_k(\xi))_{k \in \mathbb{N}} \) multidimensional orthogonal polynomials with regard to the inner product (mathematical expectation)
  \[ <\psi_k, \psi_l> \equiv \int \psi_k(\xi)\psi_l(\xi)p(\xi)d\xi = \delta_{kl}||\psi_k||^2. \]
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Polynomial Chaos

\[ y(x, t, \xi) = \sum_{k=0}^{\infty} \beta_k(x, t)\psi_k(\xi), \]

where \( \beta_k(x, t) \) are the PC coefficients or stochastic modes of \( y \).

Knowledge of the \( \beta_k \) fully characterizes the process \( y \).

For practical use, truncature at polynomial order \( no \):

\[ P + 1 = \frac{(d + no)!}{d!no!} \Rightarrow y(x, t, \xi) \approx \sum_{k=0}^{P} \beta_k(x, t)\psi_k(\xi). \]

- Fast increase of the basis dimension \( P \) according to \( no \).
- Need for numerical procedure to compute \( \beta_k \).
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Intrusive method: Galerkin projection

Galerkin projection

A two steps procedure to solve spectral problems:

- The introduction of the truncated spectral expansions into model equations.
- Determination of the PC coefficients such that the residual is orthogonal to the basis.

\[ M(y; D(\theta)) = 0 \Rightarrow \left\langle M(\sum_i \beta_i \Phi_i(\xi(\theta)); D(\theta)), \Phi_k(\xi(\theta)) \right\rangle = 0 \quad \forall k. \]

Comments:
- A set of \( P + 1 \) coupled spectral problems.
- Require rewriting / adaptation of existing codes.
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Non-intrusive methods

- Construction of a sample set \( \{\xi^{(i)}\} \) of \( \xi \) and corresponding set of deterministic solutions \( \{y^{(i)} = y(x, t, \xi^{(i)})\} \).
- Use the solution set to estimate/compute the PC coefficients \( \beta_k \).

Comments:
- Solve a (large) number of \textbf{deterministic} problems.
- Transparent to non-linearities.
- Convergence with the sample set dimension and error estimation.

Currently we use two different non-intrusive methods:
- Least square approximation of the \( \beta_k \).
- Non Intrusive Spectral Projection (NISP).
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Least square approximation

Least square problem for a sample sets $\mathcal{B} = (\xi^{(i)})$ and $\mathbf{y} = (y^{(i)})$.

$$\hat{\beta}^R(\mathcal{B}) = (Z^T Z)^{-1} Z^T \mathbf{y}$$

where $Z^T Z$ is the Fisher matrix:

$$Z = \begin{pmatrix}
1 & \psi_1(\xi^{(1)}) & \ldots & \psi_P(\xi^{(1)}) \\
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Open questions:
- Selection of the sample set?
- Design Optimal Experiment, active learning?
- Error estimation?
- Model selection?
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Non Intrusive Spectral Projection : NISP

- Exploit orthogonality of the PC basis:

$$\beta_k = \frac{\langle y(\xi), \psi_k(\xi) \rangle}{\langle \psi_k^2 \rangle}, \quad \langle y(\xi), \psi_k \rangle = \int_\Omega y(\xi)\psi_k(\xi)pdf(\xi)d\xi.$$

- Numerical integration:

$$\int_\Omega y(\xi)\psi_k(\xi)pdf(\xi)d\xi \approx \sum_{i=1}^N y(\xi^{(i)})\psi_k(\xi^{(i)})w^{(i)} = \hat{\beta}_k \langle \psi_k^2 \rangle,$$

with $\xi^{(i)}$ and $w^{(i)}$ are integration quadrature points / weights.

⊕ Independent computation of the PC coefficients.
⊕ Curse of dimension (cubature formula, adaptive construction, Monte-Carlo, . . .)
Non Intrusive Spectral Projection : NISP

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Uncertainty and sensitivity analysis by PC
Uncertainty analysis from PC coefficients is immediate:

- The expectation and the variance of the process are given by:
  \[ E\{y(x, t)\} = \beta_0(x, t) \text{ and} \]
  \[ E\{(y(x, t) - E\{y(x, t)\})^2\} = \sum_{k=1}^{\infty} \beta_k^2(x, t) \|\psi_k\|^2. \]

- Higher moments too.

- Fractiles and density estimation can be calculated by Monte-Carlo simulations of the PC surrogate model

  \[ y(x, t, \xi) \approx \sum_{k=0}^{P} \beta_k(x, t)\psi_k(\xi) \]

  (only polynomials to be computed: not the full model).
Global Sensitivity Analysis

The computation of sensitivity indices from PC coefficients is also immediate.

Indeed we know exactly the Sobol decomposition of the PCs.

So thanks to orthogonality of the basis and linearity of the PC expansion one can immediately deduce the Sobol decomposition of the PC expansion.
Sobol decomposition of the PC surrogate model

- For each integrable function $f$, there is a unique decomposition:

$$f(\xi) = \sum_{u \subseteq \{1, 2, \ldots, d\}} f_u(\xi_u), \quad (\text{Sobol}1993)$$

with $f_\emptyset = f_0$.

- The Sobol decomposition of a truncated PC expansion $\hat{y}$ is:

$$\hat{y}(\xi) = \sum_{u \subseteq \{1, 2, \ldots, d\}} \hat{y}_u(\xi_u) = \sum_{k=0}^{P} \hat{\beta}_k \Psi_k(\xi)$$

- The terms of the decomposition are

$$\hat{y}_u(\xi_u) = \sum_{k \in K_u} \hat{\beta}_k \Psi_k(\xi)$$

with $K = \{0, 1, \ldots, P\}$, $K_u := \{k \in K | \Psi_k(\xi) = \Psi_k(\xi = \xi_u)\}$

and $\hat{y}_\emptyset = \hat{\beta}_0 \Psi_0$
Sensitivity indices

Sensitivity indices are calculated with the formula

\[ S_u = \frac{\sigma_u^2}{\sigma_{\tilde{y}}^2} \]

Where \( \sigma_{\tilde{y}}^2 \) is

\[ \sigma_{\tilde{y}}^2 = \sum_{\{1,2,\ldots,d\} \setminus \emptyset} \sigma_u^2 \]

and \( \sigma_u^2 \) are explicits for PC expansions

\[ \sigma_u^2 = \int \hat{y}_u^2(\xi) p(\xi) d\xi = \sum_{k \in K_u} \beta_k^2 \|\psi_k\|^2 \]
Example: Homma-Saltelli

\[ f(\xi) = \sin(\xi_1) + 7\sin^2(\xi_2) + 0.1\xi_3^4\sin(\xi_1). \]

- \( \beta_k \) computed by NISP using Smolyak cubature.
- The figure shows the expectation of the error on the computation by Monte-Carlo over 100 simulations.

**Fig.:** L-1 error sensitivity indices computed by PC coefficients and Monte-Carlo simulation vs. the sample set dimension
Example: Saltelli-Sobol, non smooth function

\[ g(\xi) = \prod_{i=1}^{p} \frac{|4\xi_i - 2| + a_i}{1 + a_i}, a_i = (i - 1)/2, p = 5. \]

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**Fig.:** L-1 error sensitivity indices computed by PC coefficients and Monte-Carlo vs. the sample set dimension.
Application : Advection-dispersion in a porous media
Equation of advection-dispersion

\[(1 + R)\theta \frac{\partial C}{\partial t}(z, t) = -\frac{\partial}{\partial z} \left( qC(z, t) - \theta(D_0 + \lambda|q|)\frac{\partial C}{\partial z}(z, t) \right), \]

(Initial and boundary conditions).
**Application: Advection-dispersion**

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<th>5</th>
<th>8</th>
<th>10</th>
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<tbody>
<tr>
<td><em>pdf(C)</em></td>
<td></td>
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- **Time (h):**
  - $t = 5h.$
  - $t = 8h.$
  - $t = 10h.$

- **Time (h):**
  - $t = 12h.$
  - $t = 13h.$
  - $t = 14h.$

- **Time (h):**
  - $t = 15h.$
  - $t = 18h.$
  - 20h.

**Fig.:** Comparison between pdf of the concentration at $x = 0.5$ for different times obtained by Galerkin and NISP ($no = 6$).
FIG.: Sensitivity indices computed thanks to the PC coefficients computed vs. time
Conclusion

Summary

- Alternative techniques (intrusive / non-intrusive) available for practicle determination of PC coefficients;
- PC expansion contains a great deal of information in a convenient compact format;
- Global sensitivity analysis proceeds immediately from PC expansion;
- Limited to low-moderate dimensionality of the input uncertainty;
- Issues in application to non-smooth processes (remedy: use non-smooth basis).
Conclusion

Perspectives

- Improvement of non-intrusive methods (development of efficient adaptive quadrature techniques, automatic enrichment of sample sets using active learning techniques);
- Reduced basis approximation;
- Application to industrial problems;
- Application to identification and optimization problems.