

# Journée Validation de codes numériques

*Co-organisée par le GDR CNRS MASCOT NUM, l'Institut de maîtrise des Risques et la Société Française de Statistiques*

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Paris, le 13 novembre 2013

# Outline

## **1 Motivations and general context**

- General context
- In which context the validation of a numerical model is required ?

## **2 Practitioner's difficulties**

- What kind of complexity do we face to validate a numerical simulation ?
- Skills, methods and tools

## **3 Challenges**

## **4 Organisation of the workshop**

- Agenda

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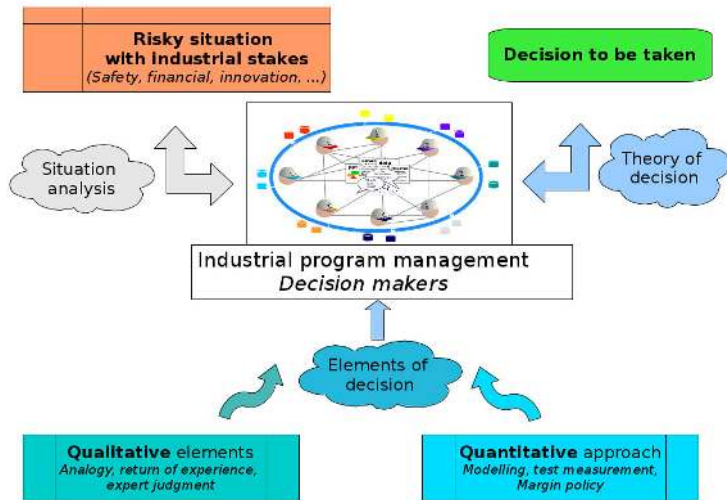
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## 3 Challenges

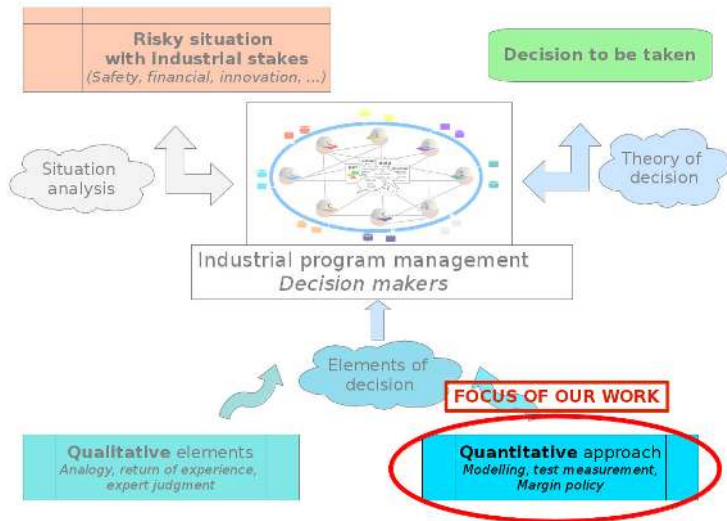
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# Support to decision process

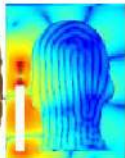
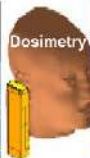


# Support to decision process



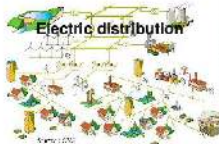
# Various contexts of validation

## SAFETY CONTEXTS



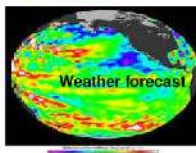
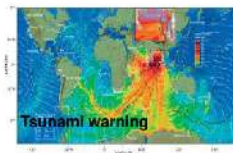
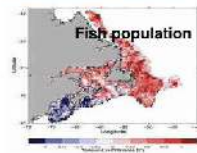
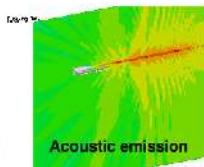
# Various contexts of validation

## ECONOMICAL CONTEXTS



# Various contexts of validation

## ENVIRONMENTAL CONTEXTS





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# Complexity of the physical representation

**BASIC ELEMENTS TO MEASURE  
THE COMPLEXITY OF A SIMULATION**

Modelling assumptions

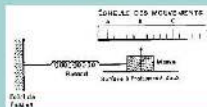
Level of detail

Linearity

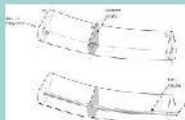
*Complexity to represent  
the disciplinary problem* →

*Example*

**Spring**



**Beam**

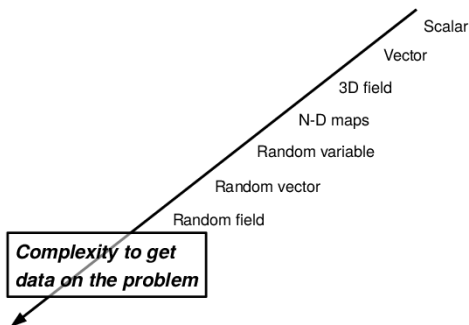


**Linear elasticity**

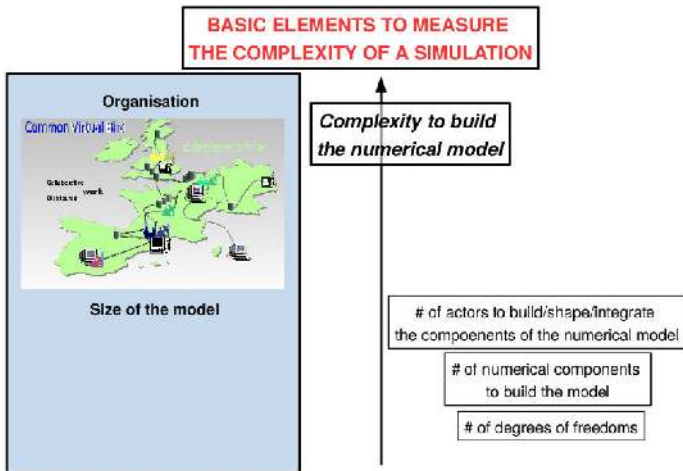


# Complexity linked to the input data model

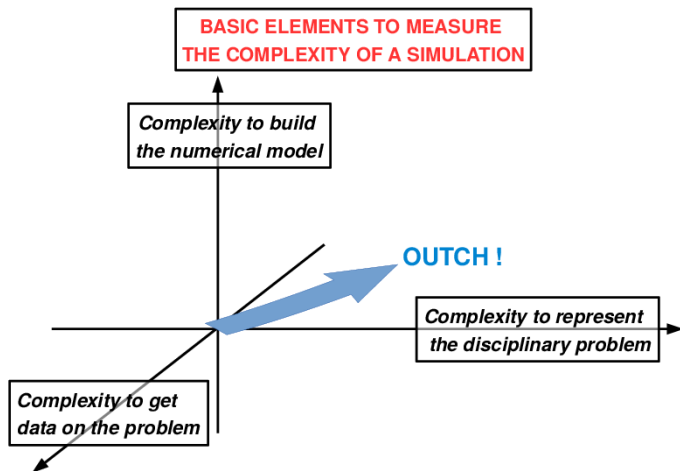
**BASIC ELEMENTS TO MEASURE  
THE COMPLEXITY OF A SIMULATION**



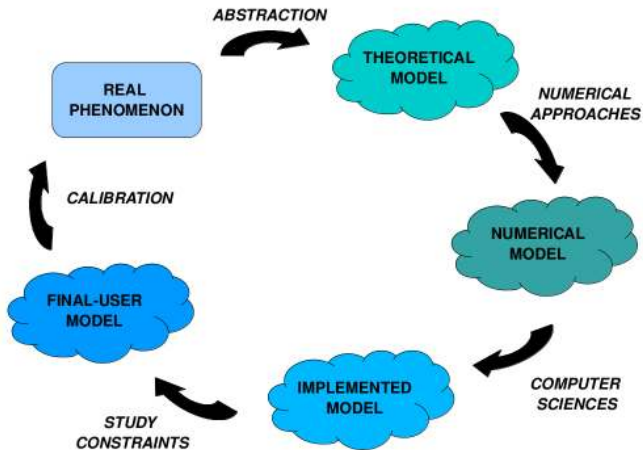
# Complexity linked to the multiplicity of actors and location



# The challenge of complexities



# The modelling circle



## Standards and tools

## Example of Credibility Scoring – With Factor Weighting (NASA HRP Implementation)

Credibility Assessment Factors	Evidence			Technical Review		Factor Score	Weighted Subfactor Score	Overall Score	Sufficiency Threshold
	Score*	Weight†	Threshold*	Score*	Threshold*				
1 Verification	2	0.20	3	2	3	2	0.40	1.75	2.54
2 Validation	2	0.25	2	2	3	2	0.50		
3 Input Fidelity	2	0.10	3	2	3	2	0.20		
4 Results Uncertainty	0	0.10	2	0	3	0	0.00		
5 Results Robustness	2	0.10	2	2	3	2	0.20		
6 Use History	1	0.15	2	N/A	N/A	1	0.15		
7 M&S Management	2	0.05	3	N/A	N/A	2	0.10		
8 People Qualifications	4	0.05	3	N/A	N/A	4	0.20		

\* Maximum = 4, where 0=insufficient evidence and 4=highest fidelity/fully achievable

† Minimum = 0.05, maximum = 0.25 and sum of all weights must equal 1.0

**Threshold:** The required score agreed to by the end user/customer and M&S provider to achieve sufficient confidence in the M&S for intended use.



Subfactors	Weight
Evidence	0.7
Technical Review	0.3

Legend	
<span style="color: blue;">■</span>	CAS Score > Threshold
<span style="color: green;">■</span>	Exceeds credibility requirements
<span style="color: yellow;">■</span>	Threshold < CAS Score < Threshold + 0.5
<span style="color: orange;">■</span>	Use with caution
<span style="color: red;">■</span>	CAS Score < Threshold - 0.5
<i>Use not recommended or to be used with EXTREME CAUTION by subject matter experts only.</i>	

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# Open challenges

- Formalization of the various validation problems
- The challenges of complexity
- Where to begin the validation ?
- What can be automatized ?
- What is the economical value of these validation activities ?
- Organisational challenge
- Development of standards/process/tools

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9:00	Welcome of the participants	
9:15 - 9:30	Introduction	F. Mangeant
9:30 - 10:30	The Validation issue in Modeling and Simulation	M. Sancandi
10:30 - 10:45	Coffee Break	
10:45 - 11:15	Virtual Hybrid Testing Framework: focus on model V&V aspects	E. Garcia
11:15 - 11:45	UQ for complex CFD codes: methods and applications	R. Camy
11:45 - 12:15	Systems Uncertainty Management chez ASTRION	C. Elegbede
12:30 - 14:00	MIAM MIAM	
14:00 - 14:45	Statistical calibration by a Bayesian approach	P. Barbillon
14:45 - 15:30	A posteriori estimators for PDEs	T. Abboud
15:30 - 15:45	Coffee Break	
15:45 - 16:15	ONERA's recent activities in verification and UQ for aerodynamics	J. Peters & A. Re
16:30 - 17:00	A Bayesian approach to characterize the physical aleas with numerical experiments	N. Bousquet
17:00	End of the workshop	