

# GdR MASCOT-NUM

## Workshop on Stochastic Simulators

(March 11, 2021)

### Agenda

---

- 9h20–9h30: **Introduction** [[slides](#)]
- 9h30–10h50: **Session #1** (Bruno Sudret + Xujia Zhu)
- *coffee break (15 minutes)*
- 11h05–12h25 : **Session #2** (Henri Mermoz Kouye + Aurélien Garivier)
- *lunch break (1h50)*
- 14h15–15h15 : **Session #3** (Nora Lüthen + Athénaïs Gautier)
- *coffee break (15 minutes)*
- 15h30–16h50 : **Session #4** (Mickaël Binois + Bruno Barracosa)

# Stochastic simulators: topics of interest



- Surrogate modeling

- Beyond the (simple) Gaussian/homoscedastic case!
- **Nora Lüthen**, **Xujia Zhu** & **Bruno Sudret** (ETHZ),
- **Athénaïs Gautier** (Bern Univ.).





- Surrogate modeling
  - Beyond the (simple) Gaussian/homoscedastic case!
  - Nora Lüthen, Xujia Zhu & Bruno Sudret (ETHZ),
  - Athénaïs Gautier (Bern Univ.).
- Sensitivity analysis
  - cf. Gildas Mazo's talk at MASCOT-NUM 2019
  - Henry-Mermoz Kouye (INRAE)



- Surrogate modeling
  - Beyond the (simple) Gaussian/homoscedastic case!
  - **Nora Lüthen**, **Xujia Zhu** & **Bruno Sudret** (ETHZ),
  - **Athénaïs Gautier** (Bern Univ.).
- Sensitivity analysis
  - cf. Gildas Mazo's talk at MASCOT-NUM 2019
  - **Henry-Mermoz Kouye** (INRAE)
- Single & multi-objective optimization
  - **Mickaël Binois** (Inria Sophia Antipolis – Médit.)
  - **Aurélien Garivier** (ENS Lyon)
  - **Bruno Barracosa** (EDF R&D + Univ. Paris-Saclay)