



Treatment of Epistemic and Aleatory Uncertainties with OpenCOSSAN and COSSAN-X

Summer School Graduiertenkolleg 1462

Matteo Broggi

Institut für Risiko und Zuverlässigkeit
Leibniz Universität Hannover



Outline

- 1 Introduction
- 2 Cossan Software
- 3 OpenCossan demonstration
- 4 Selected Research
 - DLR-AIRMOD
 - The NASA UQ Challenge Problem
- 5 Conclusions



First of all...

A huge acknowledgement!

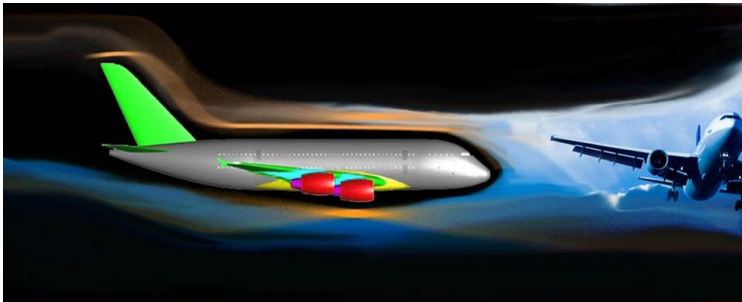


INSTITUTE FOR RISK
AND UNCERTAINTY



Analyses with Uncertainties

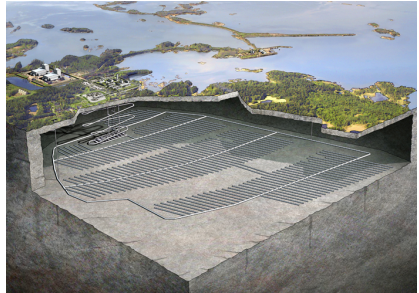
- Predictive mathematical and numerical models
- Can contain a fairly large set of parameters
- "True" values are not precisely known, i.e. they are **uncertain**.





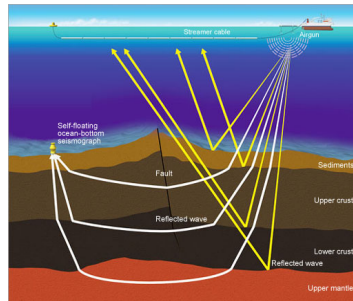
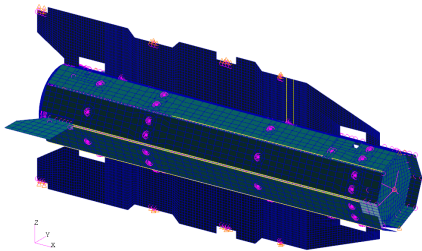
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Analyses with Uncertainties

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Reliability and Risk Analysis in Engineering

General concepts

Engineers need to assure that engineered systems, components and structures provide acceptable levels of safety.

Requires a proper *Risk analysis and management*

Risk assessment tools

A systematic and comprehensive methodology to evaluate risks associated with a complex engineered technological entity

- Failure modes and effects analysis
- Event tree
- Fault tree analysis
- Reliability and Availability analysis
- ...



Reliability and Risk Analysis in Engineering

Statistical analysis

Accidental statistics and historical data are used by industry (essential tools for management)

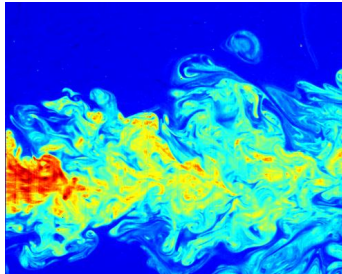
- monitor risk and safety level
- identify hazards
- analyse accident causes
- evaluate effect of risk reducing measures
- ...



Uncertainties in Engineering systems

Irreducible (aleatory) uncertainties

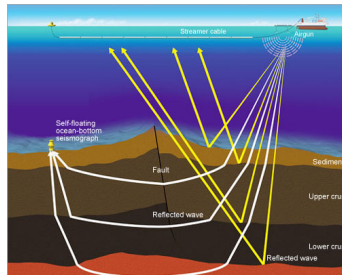
- Parameters intrinsically uncertain
- Value varies at each experiment
- Future environmental conditions, chaotic and stochastic process



Uncertainties in Engineering systems

Reducible (epistemic) uncertainties

- Quantities that could be in theory fully determined
- Practically they are not available
- Too expensive, only destructive measurement, etc.

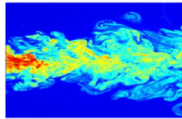
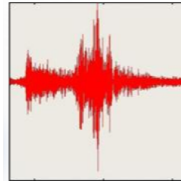




Uncertainties in Engineering systems

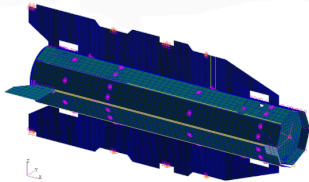
Physical

“Unavoidable” / Aleatory
Uncertainties





Uncertainties in Engineering systems

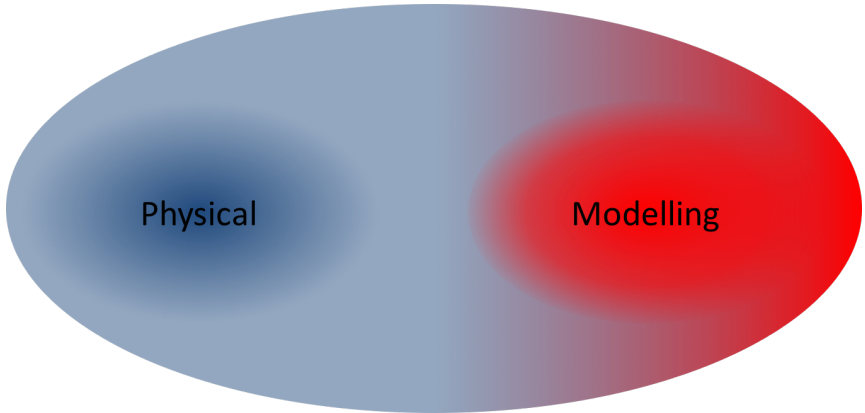


Modelling

“Lack-of-knowledge” / Epistemic
Uncertainties



Uncertainties in Engineering systems





Dealing with Uncertainties

Quantifying Uncertainty

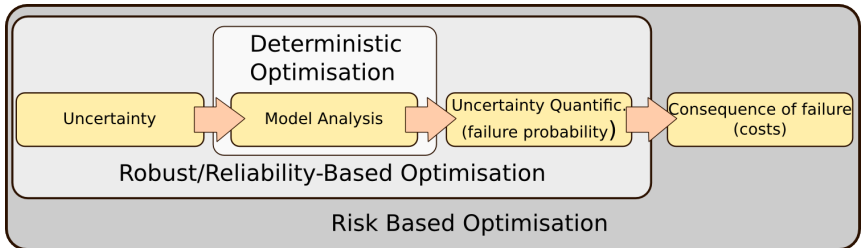
- **Modelling and refinement** of uncertainty based on experimental data, simulations and/or expert opinion
- **Propagation** of mixed aleatory and epistemic **uncertainties** through system models
- Parameter ranking and **sensitivity analysis** in the presence of uncertainty



Dealing with Uncertainties

Managing Uncertainty

- Identification of the parameters whose uncertainty is the most/least consequential
- Worst-case system **performance assessment**
- **Design** in the presence of uncertainty

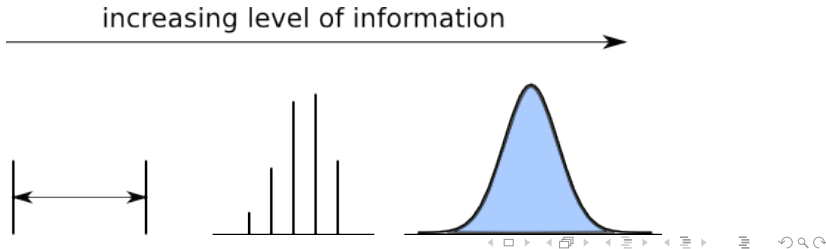




Epistemic uncertainties

Different levels of information

- Model the unknowns without introducing unjustified assumptions
- Limited experimental data
- Qualitative and heterogeneous information (expert judgements, constrasting sources)

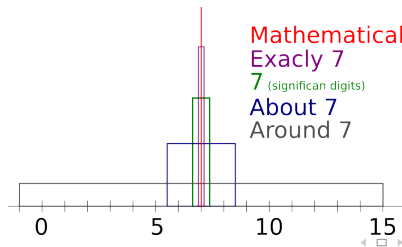




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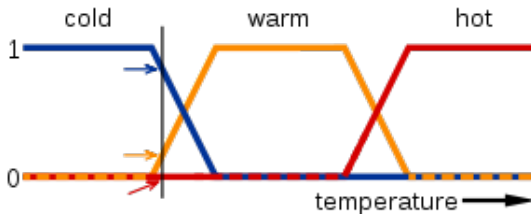




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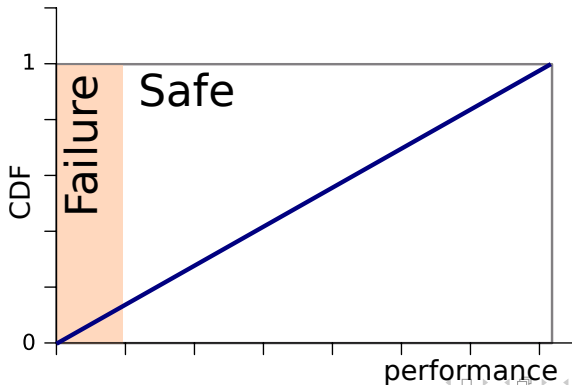




Naive approach

Treat epistemic uncertainties as aleatory uncertainties

- Example: Information available as only bounds → assign uniform distribution

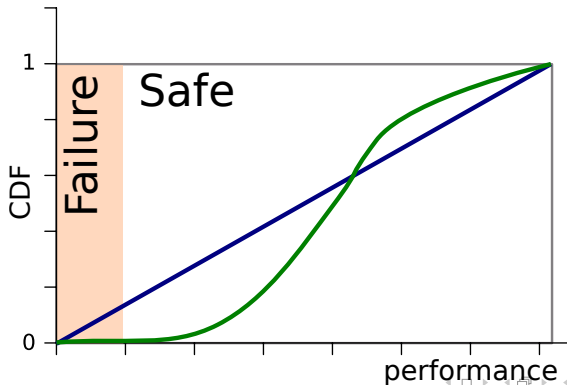




Naive approach

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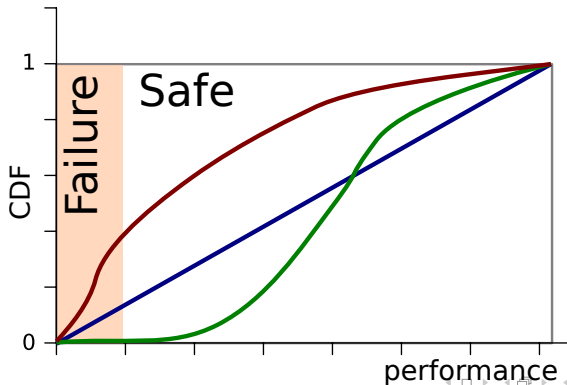
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Naive approach

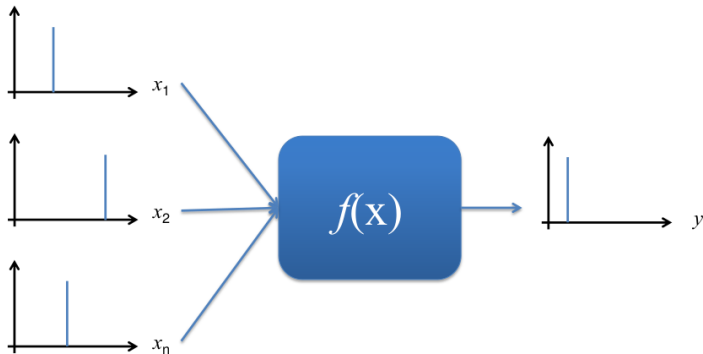
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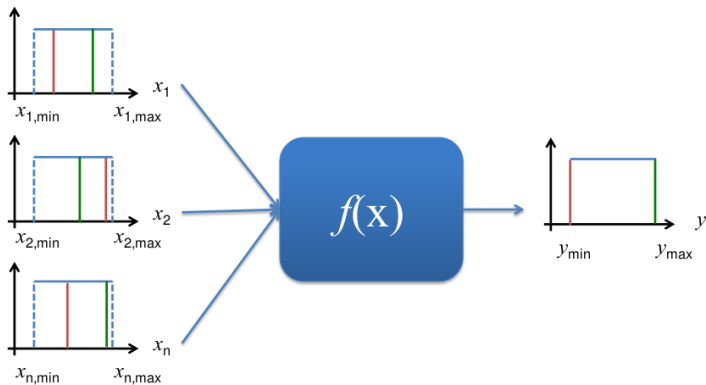


Imprecise parameters



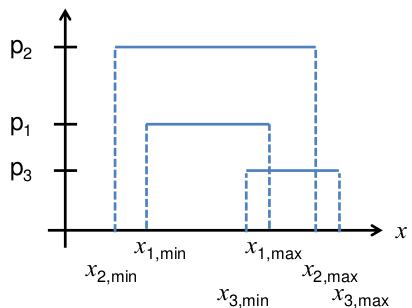
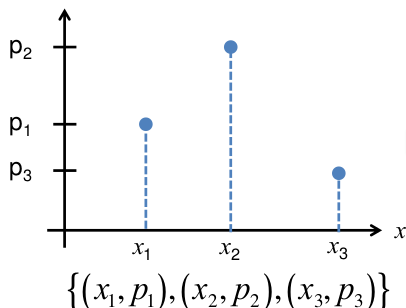


Imprecise parameters



Imprecise random numbers

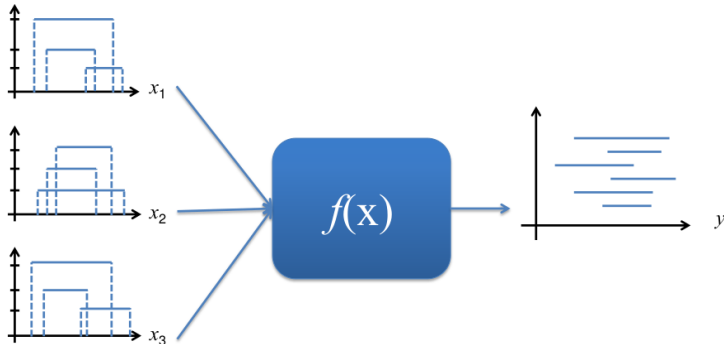
- Different probability masses associated to distinct intervals (e.g. weighting expert options or assumptions)
- UQ by sampling intervals (solving an optimization problem for each sample)





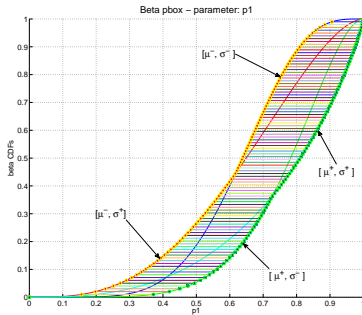
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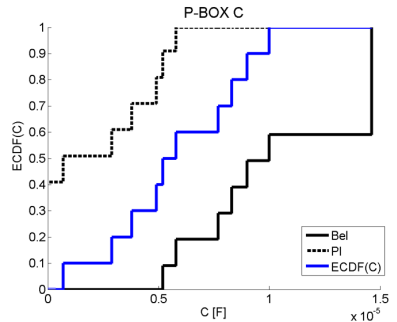


Imprecise random variables

Probability box



Distributional p-box

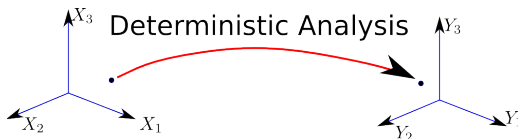


Distribution-free p-box



Analyses with Imprecise Probabilities

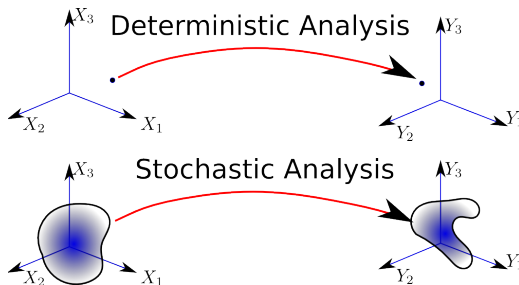
Computational Challenges





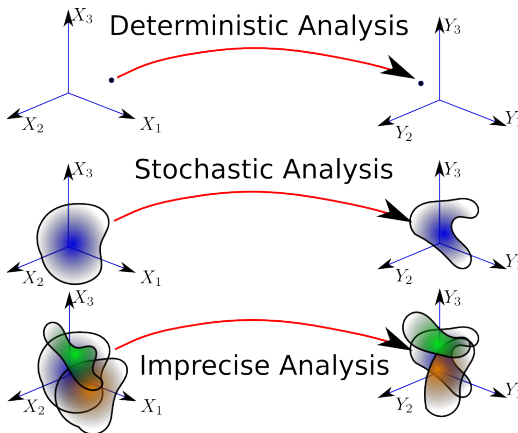
Analyses with Imprecise Probabilities

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Analyses with Imprecise Probabilities Computational Challenges





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COSSAN

History and developments

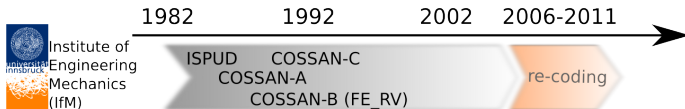
Early recognition of the need of:

- Numerically efficient Monte Carlo methods
- Innovative software to solve to realistic, industry-size problems



COSSAN (COmputational Stochastic Stuctural ANalises)

Transfer of stochastic simulation methods into engineering practice

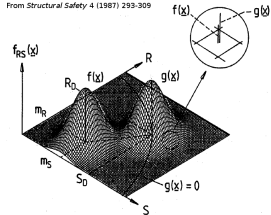


COSSAN software

Past development

- ISPUD (Importance sampling using design points)
- COSSAN-A (Stand alone software)
- COSSAN-B (Interaction with 3rd party solvers)
- 2006 - 2011 development of next generation of COSSAN

From Structural Safety 4 (1987) 293-309

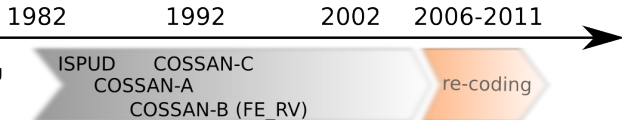


R_0, S_0 coordinates of design point

Fig. 3. Schematic sketch for importance sampling procedure using the design point (ISPUD).



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ELSEVIER

Structural Safety 16 (1994) 15–22



Software for reliability-based analysis *

C.G. Bucher, G.I. Schuëller *

Institute of Engineering Mechanics, University of Innsbruck, Innsbruck, Austria

Abstract

The paper presents a concept for software designed specifically for reliability based structural analysis. While incorporating traditional Finite-Element-Analysis (FEA) the software concentrates on the treatment of the randomness of loads and structural parameters as *extension of the usual design variables*. A completely interactive program structure based on the so-called *Structural Language (SLang)* enables the transfer of data between different computational tasks. In this context, the *utilization of user-party FE-codes* is possible and has been successfully tested. In its final form, the software *will enable specifically designed FE software currently under development*. This will enable the realization of *COSSAN (Computational Stochastic Structural Analysis)* package. Several examples show the realization of the *software* and application to engineering problems.

Keywords: Structural reliability; Computational stochastic structural analysis; Software development; Response Surface Method; Monte Carlo simulation



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1982 1992 2002 2006-2011

ISPUD COSSAN-C
COSSAN-A
COSSAN-B (FE_RV)

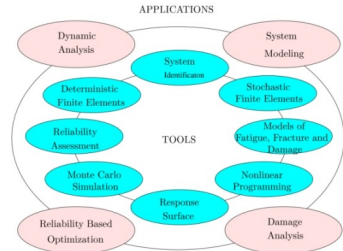
re-coding



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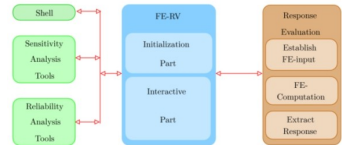
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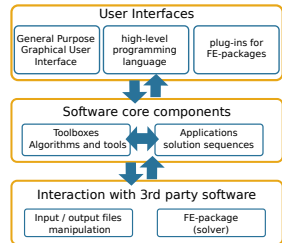
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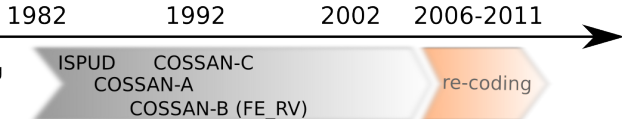
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COSSAN Software

COSSAN-X and OpenCossan

- from 2011 hosted at University of Liverpool
- 2012 First Release of OpenCossan
- 2014 New developments for epistemic uncertainties
- 2016 Liverpool-Hannover joint development

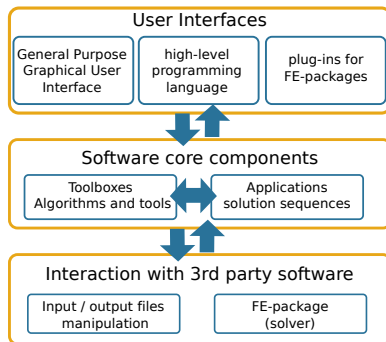




COSSAN-X

Next generation software for numerical simulation and uncertainty management

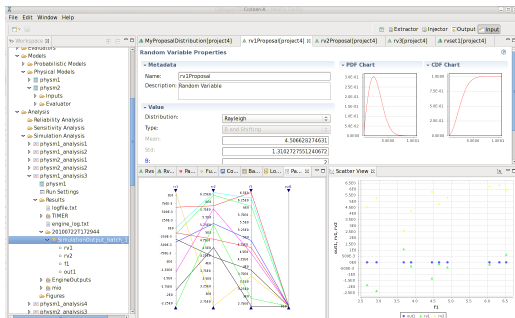
- Integrate legacy stand-alone applications
- General Purpose Software
- User friendly interfaces
- Open I/O formats
- Include efficient algorithms/methods
- Better interoperability with 3rd party software
- High-fidelity analysis





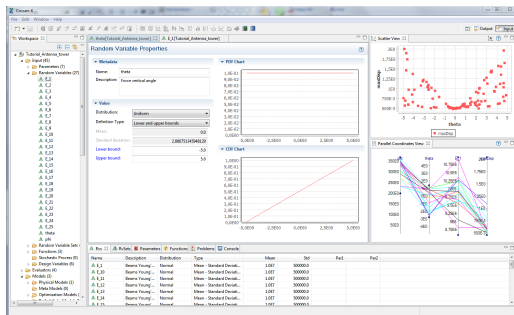
General purpose graphical user interfaces

- Coded in Eclipse RCP
- Multiplatform native interfaces
- Help, wizards and graphical tools
- Provide guidance to the users at every step of the analysis



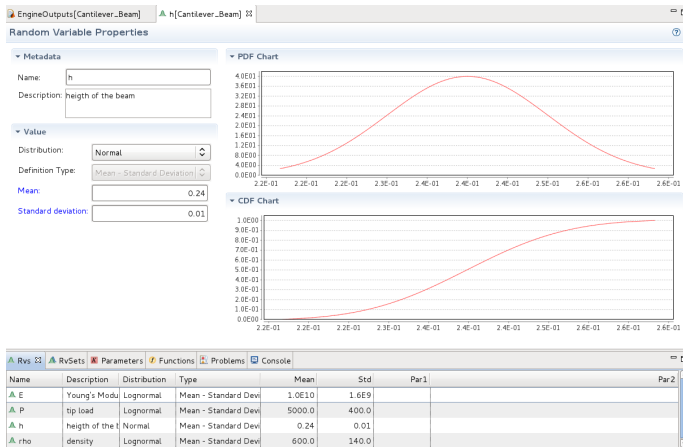
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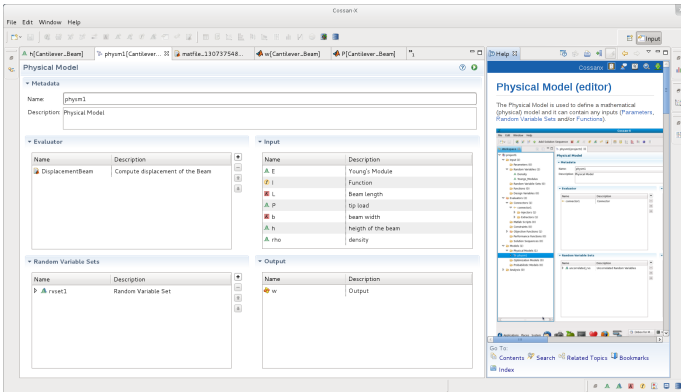
Problem definition





General purpose graphical user interfaces

Problem definition





General purpose graphical user interfaces Wizards (to define analyses)

Global Sensitivity Analysis

Input Variables:

Name	Description
E	Young's Module
P	tip load
h	height of the beam
rho	density

Number of Bootstrap Resamples: 100

Samples: 100

Method

☒ Random Balance Design

Number of harmonics: 6

☐ Upper Bounds (Total effects)

Number of Markov Chain: 10

☐ Compute Sobol Indices

< Back Next > Cancel Finish

Sensitivity Analysis of (physic)

Global Sensitivity Analysis

Input Variables:

Name	Description
A, m1	Random Variable
A, m2	Random Variable

Number of Bootstrap Resamples: 100

Samples: 100

Method

☒ Random Balance Design

Number of harmonics: 6

☐ Upper Bounds (Total effects)

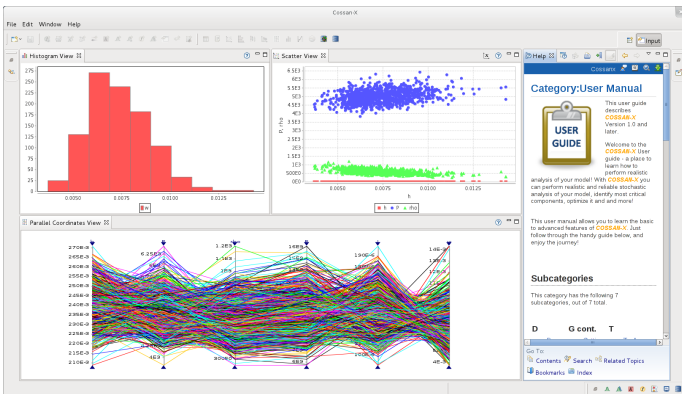
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☐ Compute Sobol Indices

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General purpose graphical user interfaces

Output visualization





Tools and algorithms

COSSAN-X and OpenCOSSAN

Toolbox	Main algorithms and procedures
Reliability	Monte Carlo, LatinHyperCube Sampling, Sobol' Sampling, Halton Sampling, Line Sampling, Subset simulation and approximate methods (<i>FORM</i> , bounds)
Optimization	<i>BFGS</i> , <i>COBYLA</i> , Cross Entropy, Evolution Strategies, Genetic Algorithms, MiniMax, Simplex, Simulated Annealing, SQP, Stochastic Ranking
Meta-modelling	Artificial Neural Networks, Response Surface, Polyharmonic Splines, polynomial-chaos
Sensitivity	Local (finite differences, Monte Carlo), Global (Sobol' and Total indices, upper bounds)



Tools and algorithms

OpenCOSSAN

The following new feature are available and in development

Toolbox	Main algorithms and procedures
Uncertainty quantification and propagation	Imprecise probabilities, Model Updating, Sensitivity with p-boxes
Reliability	Subset-infinite, Advanced line Sampling
System Reliability	Bayesian Networks (crisp and imprecise), Survival Signature (crisp and imprecise)
Meta-Model	Gaussian process, Interval Predictor Model

Advanced Monte Carlo Simulation

■ Importance Sampling

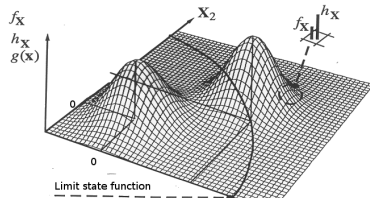
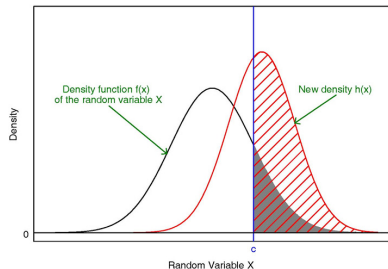
■ Line Sampling

■ Subset Simulation

$$P_f = \int \mathbb{I}_{\mathcal{F}}(\mathbf{x}) f_{\mathbf{X}}(\mathbf{x}) d\mathbf{x}$$

$$P_f = \int \mathbb{I}_{\mathcal{F}}(\mathbf{x}) g_{\mathbf{X}} \frac{f_{\mathbf{X}}(\mathbf{x})}{g_{\mathbf{X}}(\mathbf{x})} d\mathbf{x}$$

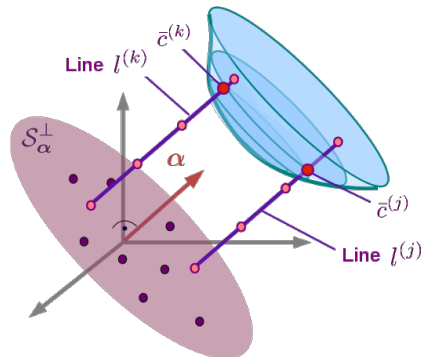
$$\hat{P}_f = \frac{1}{N} \sum_{k=1}^N \mathbb{I}_{\mathcal{F}}(\mathbf{X}^{(k)}) w(\mathbf{X}^{(k)})$$



Advanced Monte Carlo Simulation

- Importance Sampling
- Line Sampling
- Subset Simulation

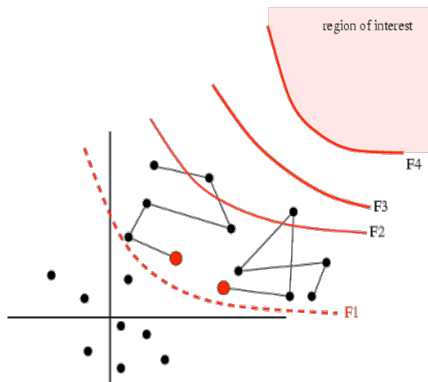
$$\hat{P}_f = \frac{1}{N_L} \sum_{i=1}^{N_L} p_f^{(i)}$$
$$\hat{P}_f = \frac{1}{N_L} \sum_{i=1}^{N_L} \Phi(-\bar{c}^{(i)})$$



Advanced Monte Carlo Simulation

- Importance Sampling
- Line Sampling
- Subset Simulation

$$\hat{P}_f = P\left(\bigcap_{i=1}^m F_i\right) P(F_1) \prod_{i=1}^{m-1} P(F_{i+1}|F_i)$$

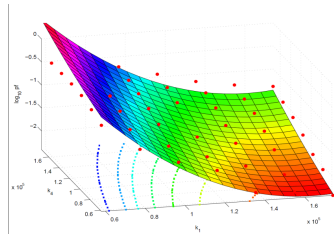




Surrogate models

Approximation of input/output relations with simple mathematical expression

- Response surface
- Kriging / Gaussian Process
- Artificial Neural Networks
- Polyharmonic Splines
- Interval Predictor Model

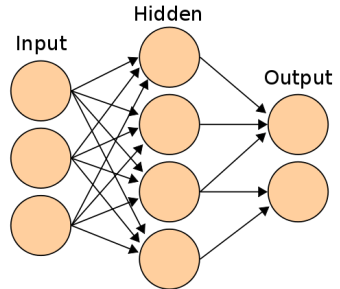




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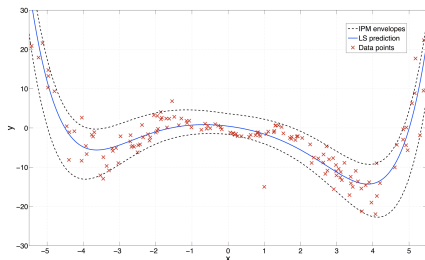




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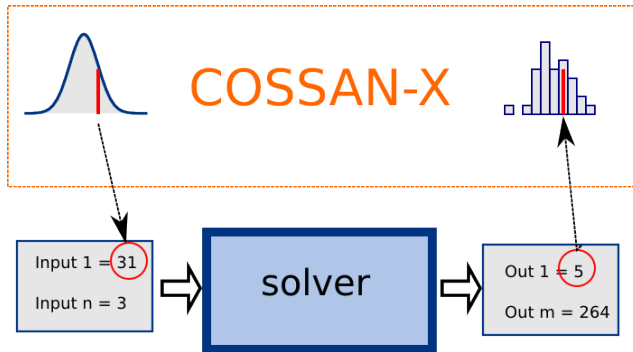
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Interaction with 3rd party software

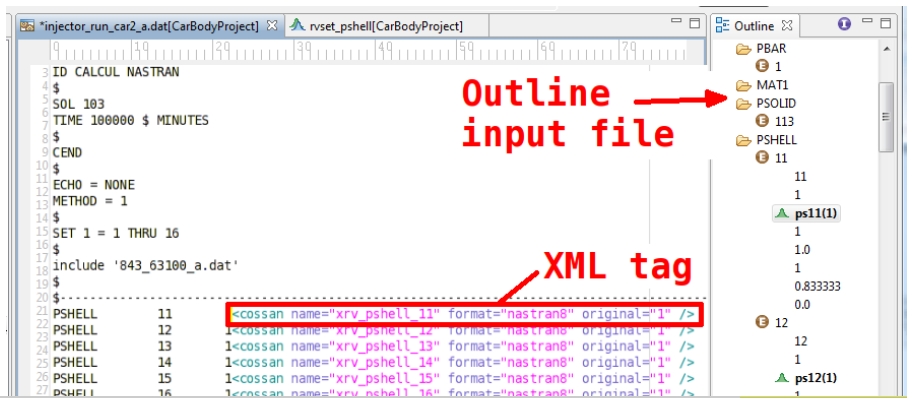
- Third party software are considered as black-boxes
- ASCII input/output files manipulation





Interaction with 3rd party software

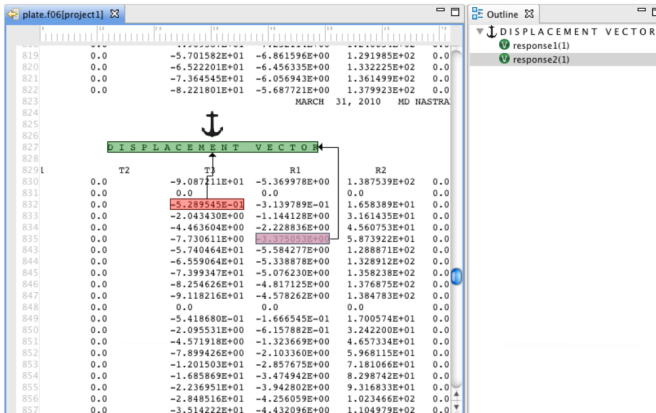
- User friendly editors (Human readable XML tags)
- **Injector** (Input files) / **Extractor** (output file)





Interaction with 3rd party software


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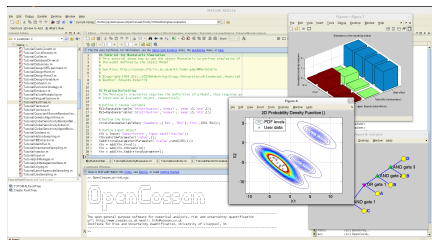




OpenCossan

Open Matlab toolkit for risk and uncertainty quantification


- Programmed **object oriented** fashion in MATLAB
- Open Source 
- Allows to control, modify, and implement new algorithms/tools

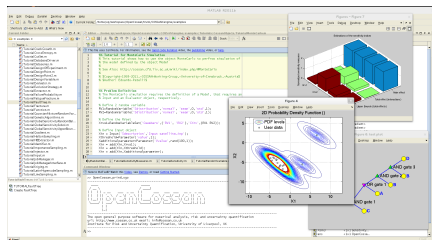




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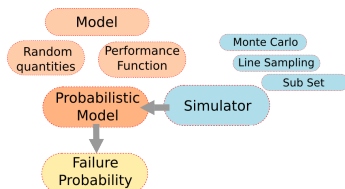
Modular Framework: easy to use/reuse components

No need to “reinvent the wheel”



OpenCossan

Intuitive and Flexible toolbox



```

% =====
% This file is part of openCOSSAN. The open general purpose matlab
% toolbox for numerical analysis, risk and uncertainty quantification.
% Author: Edoardo Patelli
% http://cossan.co.uk
% =====

% Definition of the Model
MyModel= Model('Xevaluator',ModelSteelRoofTruss,'Xinput',MyInput);

% Definition of the Performance Function
MyPerformanceFunction = PerformanceFunction('Sdemand','maxDisp', ...
    'Scapacity','displacementCapacity','Soutputname','Vg');

% Definition of the Probabilistic Model
MyProbabilisticModel=ProbabilisticModel('Xmodel',MyModel, ...
    'XperformanceFunction',MyPerformanceFunction);

% Definition of the Reliability solver
MySimulator=LineSampling('NmaxLines',20);
  
```



OpenCossan

Parallelization Solutions

1 Loop Parallelism

- shared memory multicore
- use Matlab parfor command

2 Job parallelism

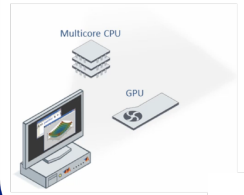
- Distributed memory cluster
- independent jobs sent through GridEngine

3 Hybrid Job+Loop parallelism

- Each job start a pool of Matlab workers

Local parallelism

Matlab parfor





OpenCossan

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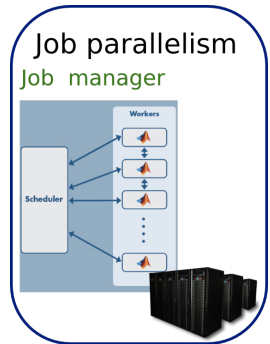
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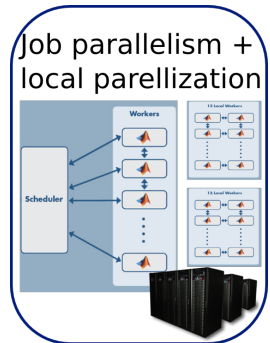




OpenCossan

Parallelization Solutions

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- 3 Hybrid Job+Loop parallelism
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Collaborative development Documentation

Open Documentation based on MediaWiki

- Theory manual
- Learn-by examples
- Tutorials and examples
- Reference Manual

The screenshot shows a MediaWiki page for 'Category:Getting Started'. The page has a sidebar on the left with a 'COSSAN X WIKI' logo and navigation links: 'COSSAN Tutorials', 'COSSAN Trac system', 'COSSAN web site', 'OpenCOSSAN Theory Manual', 'Reference Manual', 'User Manual', 'Print/export', and 'Tools'. The main content area has a top navigation bar with 'Epateli Talk Preferences Watchlist Contributions Log out' and a search bar. Below the navigation bar, the page title 'Category:Getting Started' is displayed. The main text describes the installation of COSSAN-X and OpenCOSSAN, mentioning that COSSAN-X is a software package for uncertainty quantification and risk analysis. It also provides links to further guides and a search bar. At the bottom, there is a link to 'OpenCOSSAN' and a note about the installation of OpenCOSSAN Engine.

Collaborative development

Code development

Based on Apache Subversion
(SVN)

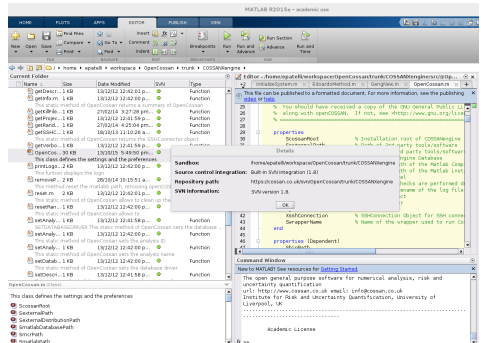
- Software versioning and revision control system
- Maintain versions of the files such as source code, web pages, and documentation.

JENKINS

- Integration tool
- Automatically validate every new proposed code change

TRAC system

- Effective way to track issues and software bugs





Collaborative development

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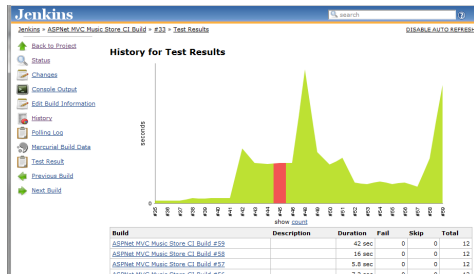
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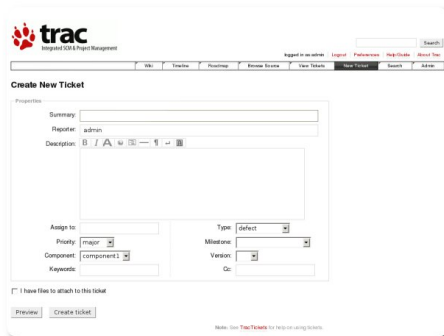
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Outline

- 1 Introduction
- 2 Cossan Software
- 3 OpenCossan demonstration**
- 4 Selected Research
 - DLR-AIRMOD
 - The NASA UQ Challenge Problem
- 5 Conclusions



Switch to MATLAB for a
quick demo of OpenCossan

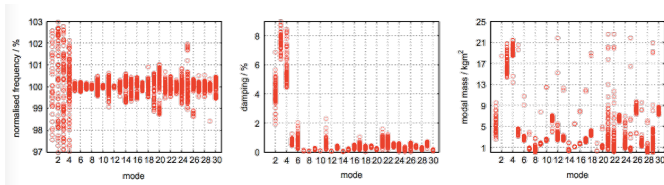
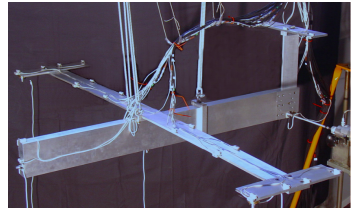


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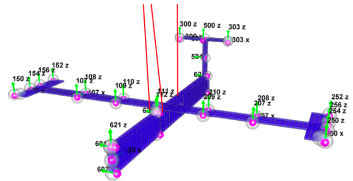
Model updating of the DLR Airmod

- Replica of GARTEUR SM-AG19 benchmark structure
 - 2m wingspan, 1.5m length, 0.46m height, 44kg weight
 - Disassembled and reassembled 130 times (86 tests usable)
- Excited with random signal in the frequency 0-400 Hz



Numerical model

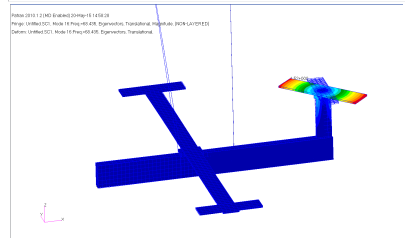
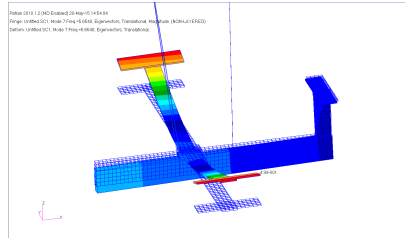
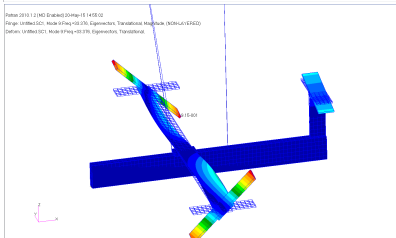
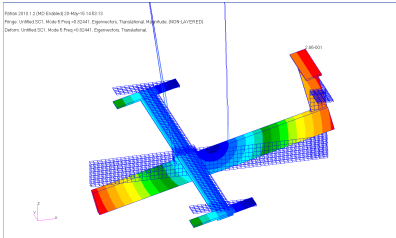
- Modeled in MSC.NASTRAN
- 3136 grid points
- 1446 solid elements (CHEXA, CPENTA) for the main aluminium structure
- 561 CELAS1 for joints modelling
- 73 concentrated mass for cables, instrumentation



Scope

Comparison between Covariance Model Updating (Frequentist updating, optimization based) and Transitional Markov Chain Monte-Carlo (Bayesian updating)

Numerical model





Uncertain Parameters

	Type	Location	Description	Init. val.	Unit
θ_{01}	Stiffness	Front bungee cord	Support stiffness	1.80E+03	N/m ²
θ_{02}	Stiffness	Rear bungee cord	Support stiffness	7.50E+03	N/m ²
θ_{03}	Stiffness	VTP/HTP joint	Sensor cable – y dir ⁿ	1.30E+02	N/m
θ_{04}	Stiffness	Wing/fuselage joint	Sensor cable – y dir ⁿ (top)	7.00E+01	N/m
θ_{05}	Stiffness	Wing/fuselage joint	Sensor cable – y dir ⁿ (bott ^m)	7.00E+01	N/m
θ_{06}	Stiffness	VTP/HTP joint	Joint stiffness – x, y dir ^{ns}	1.00E+07	N/m
θ_{07}	Stiffness	VTP/HTP joint	Joint stiffness – z dir ⁿ	1.00E+09	N/m
θ_{08}	Mass	VTP/HTP joint	Sensor cables	2.00E-01	kg
θ_{09}	Mass	Wingtip right wing	Screws and glue	1.86E-01	kg
θ_{10}	Mass	Wingtip left wing	Screws and glue	1.86E-01	kg
θ_{11}	Mass	Wingtip left/right	Sensor cables on wings	1.50E-02	kg
θ_{12}	Mass	Out ^r wing left/right	Sensor cables on wings	1.50E-02	kg
θ_{13}	Mass	Inn ^r wing left/right	Sensor cables on wings	1.50E-02	kg
θ_{14}	Stiffness	Wing/fuselage joint	Joint stiffness – x dir ⁿ	2.00E+07	N/m
θ_{15}	Stiffness	Wing/fuselage joint	Joint stiffness – y dir ⁿ	2.00E+07	N/m
θ_{16}	Stiffness	Wing/fuselage joint	Joint stiffness – z dir ⁿ	7.00E+06	N/m
θ_{17}	Stiffness	VTP/fuselage joint	Joint stiffness – x dir ⁿ	5.00E+07	N/m
θ_{18}	Stiffness	VTP/fuselage joint	Joint stiffness – y dir ⁿ	1.00E+07	N/m

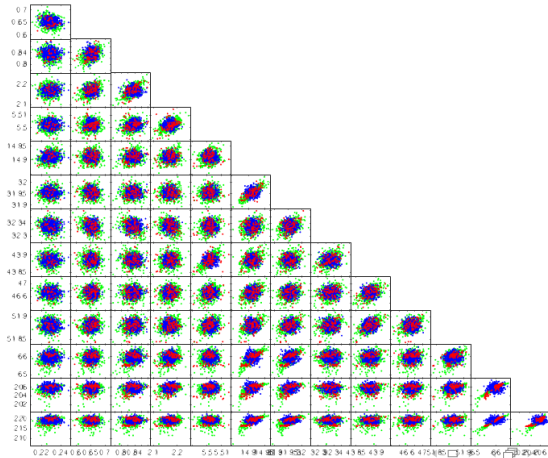


Bayesian Updating

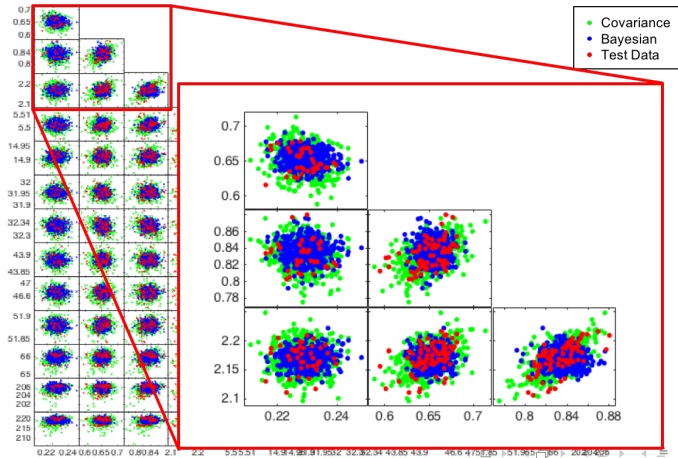
- Due to excessive time required by TMCMC a Neural Network has been employed
- *Step 1*
 - Uniform prior for TMCMC, Neural Network calibration data
 - Calibration: 10000 LHS samples
 - TMCMC: 500 Markov chain (convergence in 29 steps)
 - Parallelization of LHS and of Markov chains
 - Validation of posterior results running the full FE model
- *Step 2*
 - New prior distribution of the input parameters
 - Gaussian mixture distribution based on posterior of step 1
 - TMCMC with full FE model, 200 Markov chains
 - Convergence in 5 steps



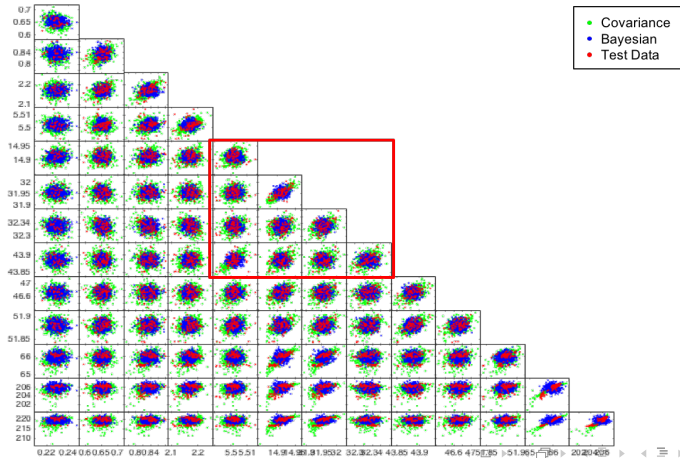
Numerical Results - Covariance and Bayesian Updating



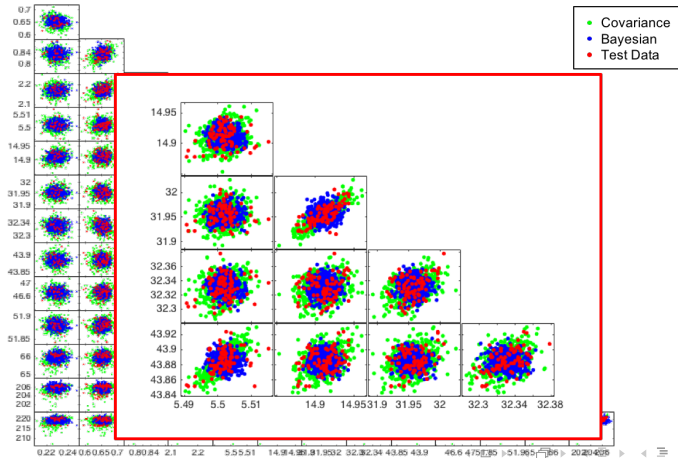
Numerical Results - Covariance and Bayesian Updating



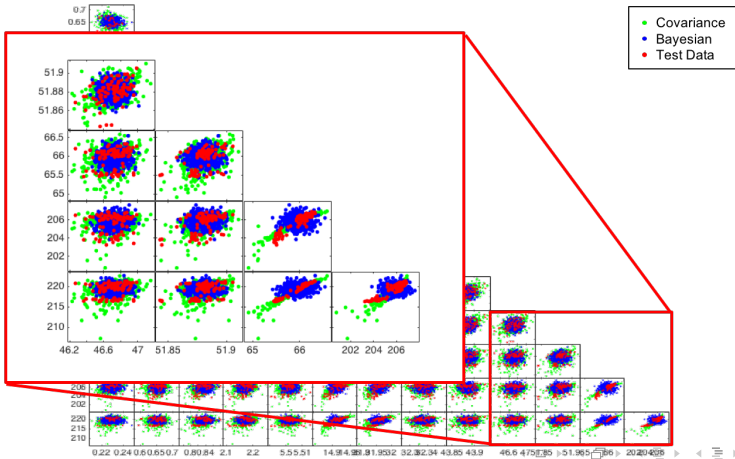
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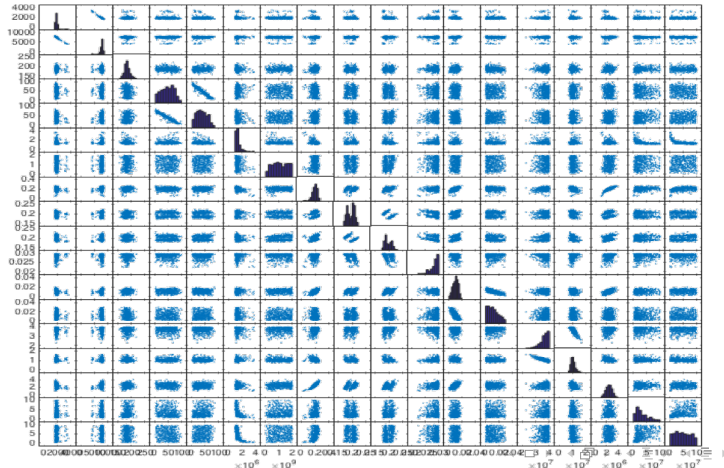


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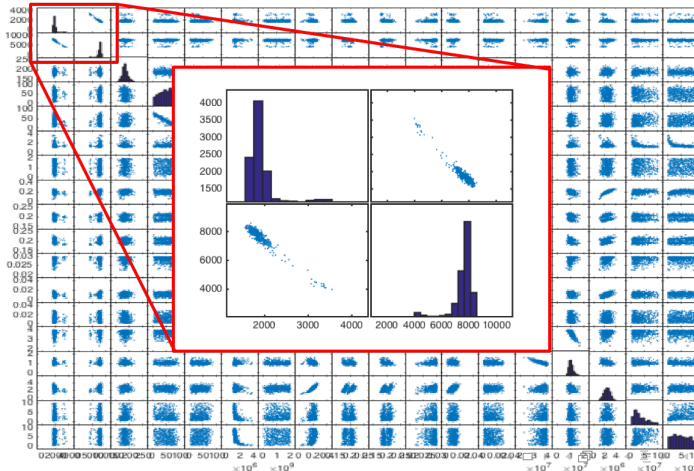


Updating

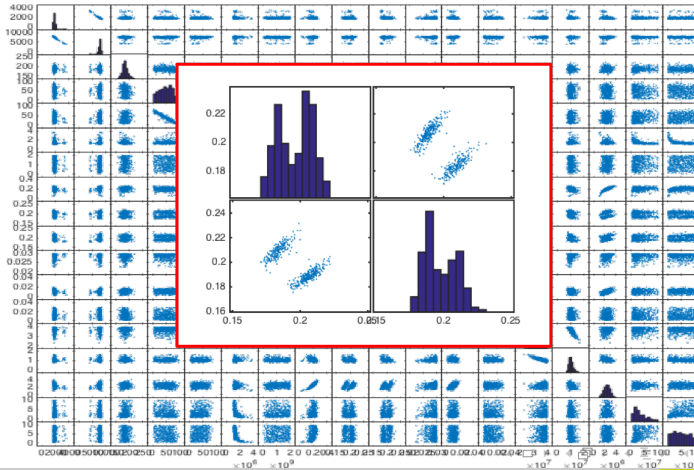




Numerical Results - Posterior distribution of inputs

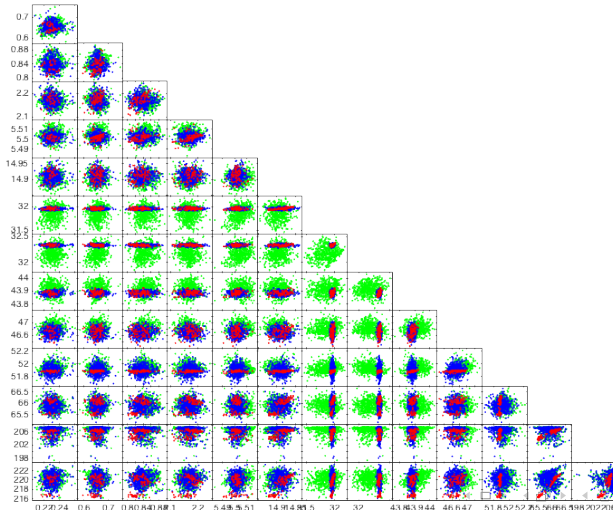


inputs





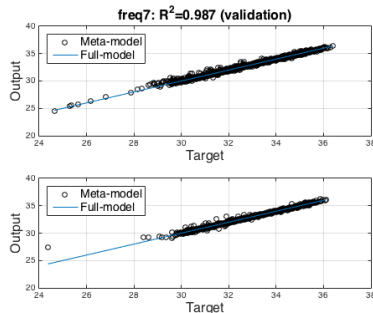
Numerical Results - Validation of results





Numerical Results - Validation of results

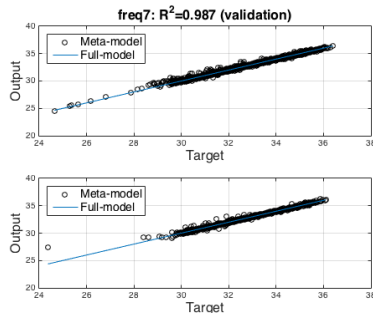
- Good performance when inputs are on a wide range
- Not enough calibration data in area of interest for posterior
 - Poor R^2 values (< 0.5)
 - Need new prior PDF with more data in this area
- Step 1 posterior used as new prior
- Full FE model used in next updating step to remove meta-model error





Numerical Results - Validation of results

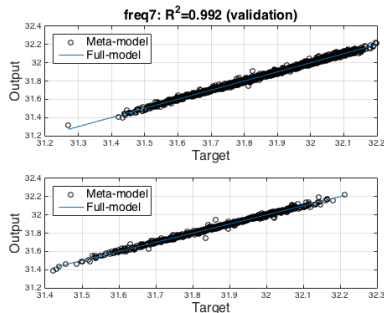
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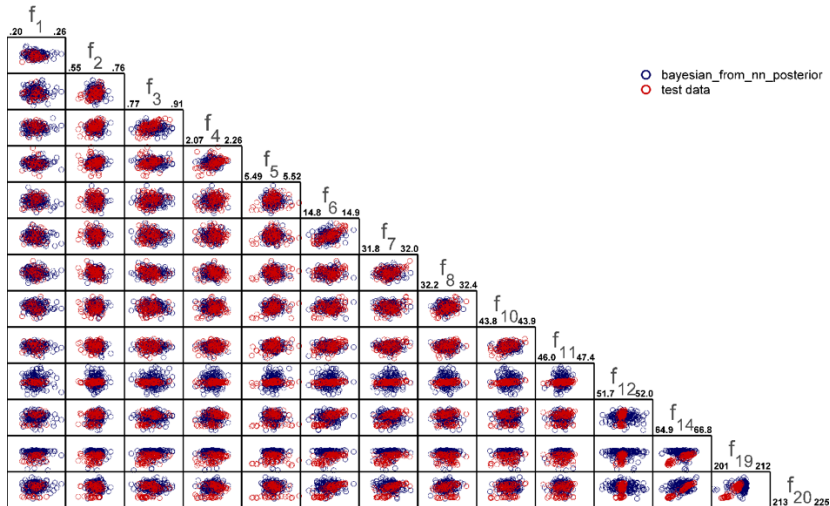


Numerical Results - Validation of results

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Numerical Results – Step 2





NASA Langley UQ challenge problem

Motivations and Timeline

Aim

- Determine limitations and ranges of applicability of existing UQ methodologies
- Develop **new discipline-independent** UQ methods

Timeline

- January 2013: 100+ UQ experts were invited to participate
- January 2014: 11 groups presented at Scitech 2014
- January 2015: Special edition AIAA Journal of Aerospace Information Systems

Solving each problem with at least **two** different approaches

- Cross validate results
- Increase confidence
- Test different hypotheses
- Different numerical implementation



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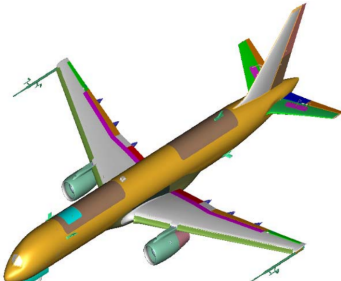
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Physical System

NASA Langley Generic Transport Model (GTM)

- The GTM is a 5.5% dynamically scaled, remotely piloted, twin-turbine, research aircraft used to conduct experiments for the NASA Aviation Safety Program
- Aircraft motion that extends outside the normal flight envelope
- the dynamics are driven by **nonlinearities** and **coupling**, having **oscillatory** and **divergent** behaviour



Generic Transport Model (GTM)

Dynamically scaled, highly instrumented, flight test article

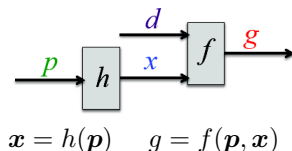




The mathematical Model

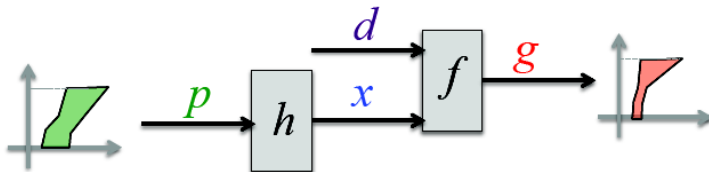
Black-box model

- **Specialized aircraft knowledge is not required**
- 5 tasks: Uncertainty Characterization, Sensitivity analysis, Uncertainty Quantification, Extreme Case analysis and Robust Design
- 21 Uncertain Parameters p : loss in control effectiveness, actuator failure, icing, deadzone, and desired range in operating conditions
- 5 Intermediate variables x (e.g. control effectiveness of elevator, time delay due telemetry and communications)
- 14 Design variables d : controller gains
- 8 Performance metrics g (e.g. Lon stability, lat/dir stability, elevator actuation)



Uncertain Parameters (p)

Challenges



Uncertainty models for p are given

Cat. I Random Variables (aleatory uncertainty)

Cat. II Intervals (epistemic uncertainty)

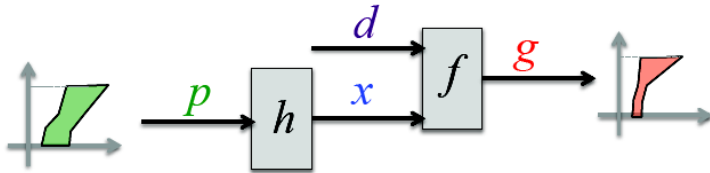
Cat. III Probability boxes (aleatory + epistemic uncertainty)

Some of these Uncertainty Models can be reduced/improved

The propagation of p for a fixed d makes g a p-box

Uncertain Parameters (p)

Challenges



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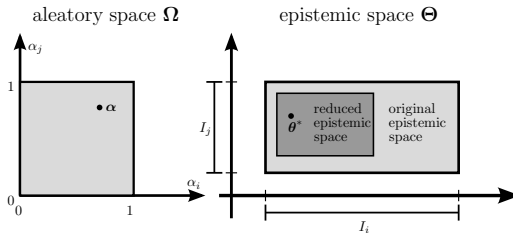
The propagation of p for a fixed d makes g a p-box



Uncertainty Characterization

Aim and strategy

- Refine the uncertainty model of p given n observations
- What is the effect of the number of observations n ?



Strategies

- Bayesian updating on the epistemic space
- Non-parametric statistical methods



Bayesian updating on the epistemic space

Transitional Markov Chain Monte Carlo

Adaptive MCMC algorithms used to explore the posterior distribution via sampling

- Do not sample directly from the posterior distribution
- Use intermediate distributions (weighted likelihood)
- Converge slowly to the posterior distribution

Advantages

- Allows to deal with multi-modal or very peaked distributions

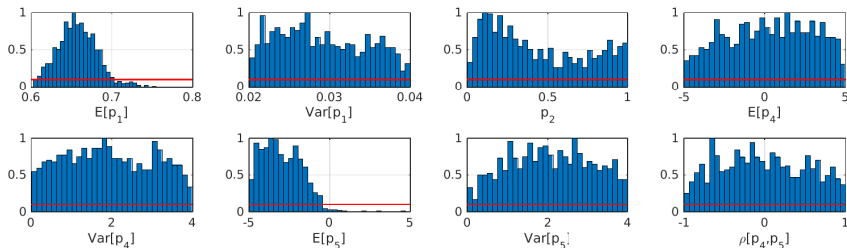
Transitional Markov Chain Monte Carlo (TMCMC)

J. Ching and Y.-C. Chen. Transitional Markov Chain Monte Carlo method for Bayesian updating, model class selection, and model averaging. *Journal of Engineering Mechanics*, 133:816-832, 2007



Reduced epistemic space

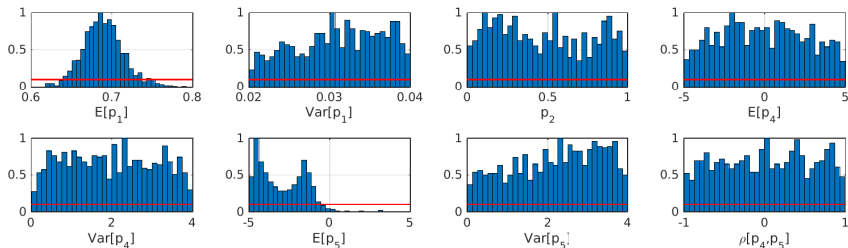
Bayesian updating (25 observations)





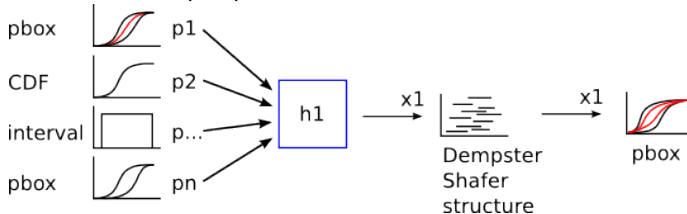
Reduced epistemic space

Bayesian updating (50 observations)



Sensitivity Analysis

Pinching: reduce the width of an input interval / p-box, and evaluate reduction in output p-box

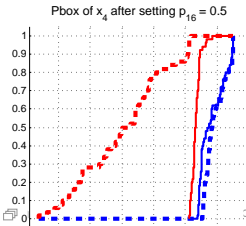
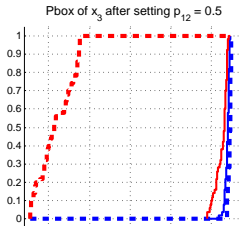
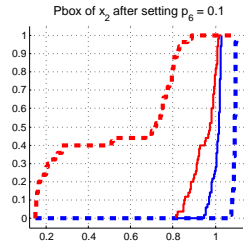
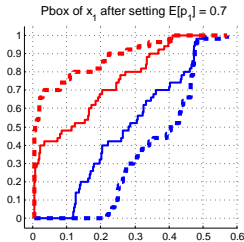


- Klir, G. J. and Wierman, M. J., *Uncertainty-Based Information: Elements of Generalized Information Theory*, Vol. 15 of *Studies in Fuzziness and Soft Computing*, Physica-Verlag, Heidelberg, Germany, 1998.
- Klir, G. J., *Uncertainty and Information : Foundations of Generalized Information Theory*, John Wiley and Sons, New Jersey, 2006.
- Alvarez, D. A., *Reduction of uncertainty using sensitivity analysis methods for infinite random sets of indexable type*, *International Journal of Approximate Reasoning*, Vol. 50, No. 5, 2009, pp. 750 – 762.



Sensitivity Analysis

Probability boxes
corresponding to the original
(thick lines) and pinched (thin
lines) output probability boxes.





Uncertainty Propagation

Aim and strategy

Aim

- Find the range of the metrics with *reduced* and *improved* models

$$J_1 = E[w(\mathbf{p}, \mathbf{d}_{\text{baseline}})] \quad \text{and} \quad J_2 = 1 - P[w(\mathbf{p}, \mathbf{d}_{\text{baseline}}) < 0]$$

- 21 input parameters (random variables, intervals, p-boxes)
- 8 performance functions

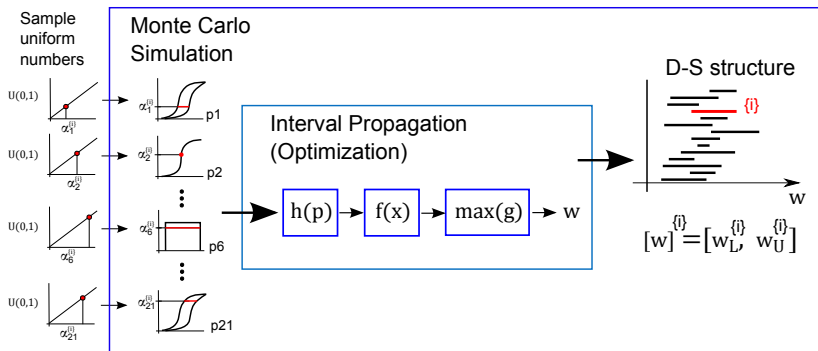
Strategies:

- Approach **A**: propagate intervals obtained from given distribution-free p-boxes and construct Dempster-Shafer structure
- Approach **B**: global optimization in the epistemic space (search domain). Monte Carlo Simulation to estimate J_1 and J_2



Approach A

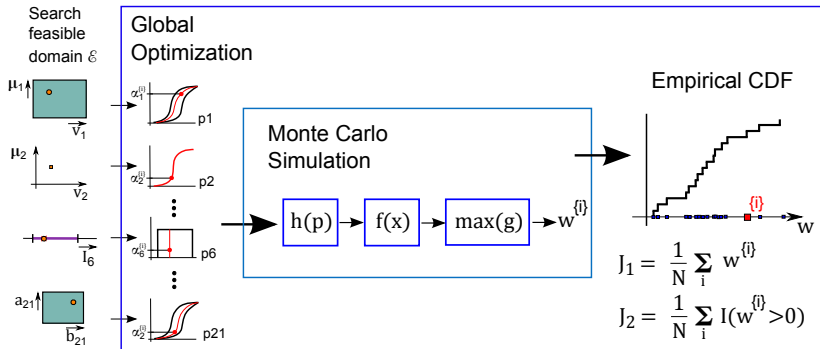
Solution Strategy



$$[J_1] = \frac{1}{N} \sum_i^N [w]^{(i)} \quad [J_2] = \frac{1}{N} \sum_i^N [\mathcal{I}(w_L^{(i)} \geq 0), \mathcal{I}(w_U^{(i)} \geq 0)]$$

Approach B

Solution Strategy

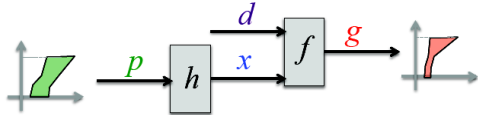


$$[J_1] = \left[\min_{\mathcal{E}} J_1, \max_{\mathcal{E}} J_1 \right], \quad [J_2] = \left[\min_{\mathcal{E}} J_2, \max_{\mathcal{E}} J_2 \right]$$



Robust Design

Aim and strategy



- **Design Variable:** 14 control parameters (d)
- **Objective Function:** minimize $\max(J_1)$ (expected value)
- **Objective Function:** minimize $\max(J_2)$ (failure probability)

Computational challenges

- Each candidate solution: ≈ 3 days (i.e. $\max(J_1)$, $\max(J_2)$)

Strategies:

- Surrogate model (Artificial Neural Networks)
- Optimizer: Genetic Algorithms (and BOBYQA)

Robust Design

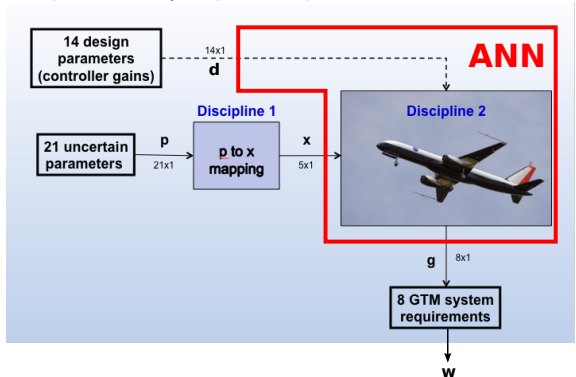
Surrogate model (Artificial Neural Networks)

Approximation of the most computationally expensive part

- Inputs: x and d
- Outputs: g

Results:

- $\max(J_1) = 0.0044$
(baseline 3.05)
- $\max(J_2) = 0.34$
(baseline 0.41)





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Summary

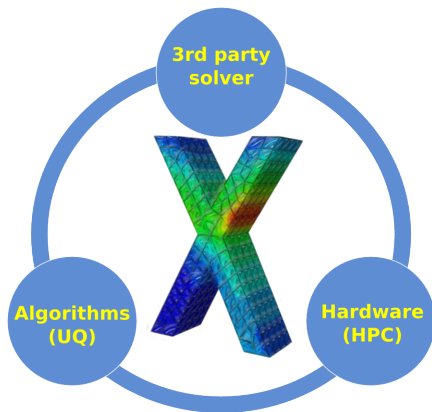
- Epistemic uncertainties allow UQ analysis with limited information
- Updating improves uncertainty model when experiments are available
- Sensitivity ranks uncertainty parameters and allow to ignore non important inputs helping simplifying model and analysis
- Advanced algorithms and meta-models make very computational intensive computations feasible



Summary

COSSAN Software

- General purpose software with interaction with 3rd party solvers
- Advanced simulation methods for treatment of uncertainties
- High Performance Computing capabilities
- Different interfaces for advanced and inexperienced users



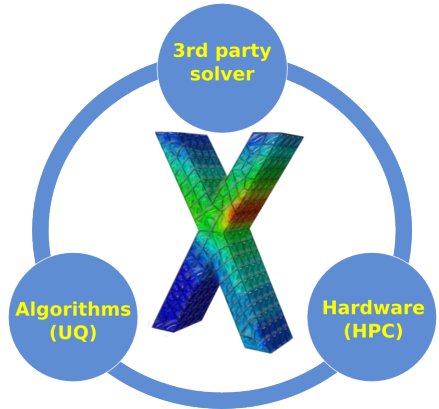
Modular Framework: easy to use/reuse components



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Modular Framework: easy to use/reuse components