Analytical g-function 123–7
ANOVA-HDMR decomposition 162, 213, 221, 274
Approximating functions 212–13
Asymptotic curves 57

Batch reactor 262–70
see also Thermal runaway analysis
Bayesian model averaging 8–9
Bootstrapp 7–8

Chemical reactor 262–70
see also Thermal runaway analysis
Clusters 58, 83
Composite index, see Composite indicator
Composite indicator 240–53
aggregation methods 239, 241, 250–2
arithmetic v. geometric approach 239–40
baseline ranking 245–6
composite scores 244–5
and country rankings 242–3
cumulative shift 245, 246–7, 248
and elementary effects (EE) 239, 246–7, 252
input factors
impact 243–5
number reduction 246
and interactions 247
mapping 247–50
Monte Carlo Filtering (MCF) 248–50, 252

behavioural/nonbehavioural subsets 248, 249–50
robustness 241
Smirnov statistics 250–1
uncertainty analysis 242–3, 244
validity 241
variance-based methods 239, 246–7, 252
weights 247
Conditional expectation 160–1
Conditional variances 20–2
Continuous stirred tank reactor (CSTR) as dynamical system 202
heat balance 201
mass balance 200, 201
stability conditions analysed 202–6
Hopf bifurcation locus 203–5
robustness check 204–6
Smirnov analysis 204, 205–6
uncertainties 206
Correlation ratio 213
Cost of analysis 17
‘Counterfeit Coin Puzzle’ 90–1
Cubic polynomial spline 218

Data mining 54
Decomposition 160, 161–2
ANOVA-HDMR 162, 213, 221, 274
and risk 157
variance-based methods 19–20, 160, 161–2
Derivatives
advantages/disadvantages 11–12
as basis of sensitivity analysis 11
INDEX

Derivatives (Continued)
compared with scatterplots 14–15
normalization 15–16
Deterministic models 157
Deterministic regularization (DR) 218
Discontinuous functional forms 57–8
Discrepancy 83, 84
Distribution of points 59–60

Elementary effects (EE) 109–54
advantages 127–8, 274, 275
analytical g-function 123–7
composite indicator application
239, 246–7
defined 110–11, 121
and groups 121–2, 128
role of delta (Δ) 120–1
sampling strategy 112–16
optimization 115–16
sensitivity measure computation
110–11, 116–22
factor fixing 125
practical example 123–7
standard deviation 110, 111, 117
test defined 38–9
Endpoints 60, 62, 63–4
Errors 15, 166
standard error and uncertainty 59
see also type I errors, type II errors
Experimental design 35, 53–107
group sampling 89–96
and multiple parameters 64–89
and single parameter 55–64

Factor fixing (FF) 33–4, 125, 156
Factor mapping (FM) 39, 40, 156–7, 183–236
Factor Prioritization (FP) 24–5, 156
Factorial design, see Fractional factorial (FF) sampling
Factors 5–6, 7
distribution 10, 25
in experimental design 54
groups or sets 36–7
identification 35
independence 17
influence 21, 24, 26, 27, 258–60
and choice of technique 272, 274–5
and jumps in pricing options 257, 258–60, 261, 262
and Monte Carlo filtering 209–10
nonindependent 41
selection 9–10
First-order effect 21
First-order sensitivity index, see Sensitivity index, first-order
‘Fitness for purpose’ 4–5, 10, 43
Fourier Amplitude Sensitivity Test (FAST) 159, 167
Fractional factorial (FF) sampling 71–6, 89, 274–5
Hadamard matrix 73–4
and LH sampling combined 82, 106
main effect (ME) of parameters 75
and simulations 72
Framingham Heart Study 53
Fussell–Vesely measure 157
g-function 123–7
Gaps 58, 83
Gaussian emulators 214–15
Generalized Random Walk (GRW) 222
Group sampling 89–96
number 92
parameters
allocation 92, 93
influential 93, 94–6
noninfluential 93–4
sign variables 95, 96
and simulations required 89
stepwise analysis 95–6
supersaturated designs 89–90
Groups 36–7, 89–96
and elementary effects method 109–10
and scatterplots 15
see also Group sampling
Haar wavelet 216–18
Hadamard matrix 73–4
Halton sequence 84–6
radical inverse transform 86
Health studies 53–4
High-dimensional model representation (HDMR) 160, 227, 228, 236
estimating 214–24
smoothing techniques (Haar wavelet) 216–18
spline smoothing 218–21
state-dependent regressions 221–4, 227, 228
see also ANOVA-HDMR decomposition
Hodrick–Prescott (HP) filter 218–21, 223, 226
Hopf bifurcation locus 203–5
Index/indices, see Sensitivity index
Infection dynamics
model 169–74
input factors 209–10
and Monte Carlo filtering 209–11
and Random Balance Design (RBD) 174
and sensitivity index 170–1
and uncertainty analysis 171
and variance-based methods 169–74
Input factors, see Factors; Parameters
Integrated Random Walk (IRW) 222, 223
Interactions 30, 31, 268, 269, 272
definition 161
and metamodelling 274
in variance-based method 161–2
Kennedy, Peter 42
Kernel regression methods 213–14
Kriging metamodels 214
Latin hypercube (LH) sampling 76–80, 89, 103–5
Leamer, Edward E. 9–10
Least-square computation 17–18, 66
Linear models 22–3
and experimental design 65–6
least-squares solution 17–18, 66
random samples 66
regression analysis 66
one-at-a-time (OAT) sampling 69
Linear polynomials 57
Linear regression 17–19
Log-transformation 234
Low-discrepancy sequence 83–9
defined 83
Halton sequence 84–6
see also Quasi-random sampling
Macroeconomic model 206–9
backward-looking/forward-looking components 207
Phillips curve 206–7
stability conditions 207, 208, 209
stable/unstable behaviour 207–9
Main effect 75
Mapping
Environmental Performance Index 247–50
factor mapping (FM) 39, 40, 156–7, 183–236
log-transformed functions 234
Mean, as model output 157–8
Mean estimates, stratified sampling 61–4
Metamodelling 43, 183–236, 274, 275
approximating functions 212–13
interpolating 214–15
Gaussian emulators 214–15
kriging metamodels 214
kernel regression methods 213–14
methods summarized 212
and Monte Carlo Filtering (MCF) 184–211, 235
purposes 215
smoothing techniques 214–20
Mirror points 69
Model approximation 212–35
Model coefficient of determination 19
‘Model-free’ approach 20
Models 1–10
additive 23, 25
characteristics 277–8
deterministic 157
functions 4
inputs, see Factors; Parameters
linear, see Linear models
nonadditive 23, 25–9
nonlinear 19, 23
parameter estimation 6–10
parsimonious 43
relevance 34
Rosen’s 2
simplification 33–4, 35
and simulation requirements 89
types 5
unstable 128
Modulus incremental ratios 45
Monte Carlo Filtering (MCF) 39–40, 41, 184–211, 275
behavioural/nonbehavioural subsets 39, 40, 184–6, 248, 249–50
bidimensional projections 186–7
and composite indicator 239, 248–50, 252
continuous stirred tank reactor (CSTR) 200–6
definition 184, 248
implementation 185–7
infection dynamics model 209–11
macroeconomic model 206–9
and metamodelling 184–211, 235
parameter importance 185–6
Regionalized Sensitivity Analysis (RSA) 184–5, 187–8
Smirnov test/analysis 185–6, 187–8, 204, 205–6
stability analysis 200–11
Tree-Structured Density Estimation (TSDE) technique 188
Monte Carlo method 6–7, 13, 16–20
and first-order sensitivity measures 25–6
and sensitivity index computation 164–7
error estimates 166
Multiple parameters 64–89
Multivariate stratified sampling 80–2
fractional factorial (FF) approach 81
LH and FF approaches combined 82
sample point generation 80–1
Noise Variance Ratio (NVR) hyperparameter 222, 223
Nonparametric R-squared 213
Normalization 15–16, 56
Null hypothesis 90
Oakley–O’Hagan function 129, 130, 145–6
One-at-a-time (OAT) sampling 66–9, 89, 109
balancing 67–9
parameter changes 69, 75
Orthogonal arrays 79–80, 106
Piecewise linear fit 62, 63
Post-Normal Science (PNS) 4, 277
Pricing options 253–62
arbitrage-free prices 254
Carr and Madan pricing method 256–7
controllable/uncontrollable factors 257, 258–60, 261
Cox–Ingersoll–Ross process 256
Heston model 255–7
input factors 257, 258–60
jump parameters 258–60, 261, 262
method selection 258
risk 254–5
strike price 254, 258, 260, 261
uncertainty 255, 261
volatility 262
Pseudo-random generator 83, 100–1
Quadratic polynomials 57
Quantiles 119, 140
Quasi-random numbers 274
Quasi-random sampling 83–9
and sample size 89
Sobol’ LP, sequence 87
testing 86–7
uncertainty estimates 89
see also Low-discrepancy sequence
Radical inverse transform 86
Random Balance Design (RBD) 167–9, 274
advantages/disadvantages 168–9, 236
and infection dynamics 169–74
procedure 167–8
Random samples 58–9, 66
pseudo-random generator 83, 100–1
Regionalized Sensitivity Analysis (RSA) 184–5, 187–8
limitations 188
Regression coefficients 18
Regression methods 17–18, 37, 66, 213–14, 274
Regularization 218
Residuals 66
Resolution III 74
Resolution IV 74, 103, 107
Risk decomposition 157
Risk reduction worth 157
Rosen, R. 2
INDEX

Saltelli’s method 164–7, 236, 272, 274
Sample matrices 274
Sampling strategy
and elementary effects 112–16
Scatterplots 13–14, 15
and derivatives 14–15
point interpolation 37
shape or pattern 21
slicing 21–2, 23
smoothing 216–18
Sensitivity analysis
cost of 17
definition 1
global v. local 11–12, 35–6
graphical presentation 271–2
methods 10–40
practical applications 237–75
problems 41–2
purposes 11, 34–6
set-up considerations 237
Sensitivity measure 21
applied to linear model 22–3
computation 164–9
acceleration 38
FAST method 167
from smoothed estimates 224–9
Haar wavelet smoothing 225–6
method choice 235–6
Monte Carlo procedure 164–7
RBD 167–9
Saltelli’s method 164–7, 236
spline smoothing (HP filter) 226
computational cost (CPU time) 272
defined 21
for the elementary effects method 110–11, 116–27
first-order 21, 24, 25–6, 28, 30, 37
methods compared 173
Monte Carlo computation 164, 165
suitability 275
and variance 161
higher order 29–31
and infection dynamics 170–1
and Monte Carlo method 25–6
properties 166–7
second order 30
variance-based 258, 261
Sensitivity measures
Sensitivity pattern 33
Sensitivity tests
settings 155–7
Factor Fixing (FF) 156
Factor Mapping (FM) 156–7
Factor Prioritization (FP) 24, 156
Variance Cutting (VC) 156
Sets, see Groups
Settings 10–40
definition 24
Simulations 89
and fractional factorial (FF) sampling 72
group sampling 89
and models 89
number determined by parameters 92, 102–3
Slicing 21–2, 23
Smirnov test/analysis 185–6, 187–8, 204, 205–6, 250–1
Smoothing techniques 214–20, 235
definition 24
examples 224–9
SDR techniques 221–4, 226–7
spline smoothing 218–21, 223
using Haar wavelet 216–18, 225–6
Sobol’, I. M. 160
Sobol’ procedure 87, 266–7, 268, 272
Spline smoothing 218–21, 223
Hodrick–Prescott (HP) filter 218–21, 226
‘trend’ 220
Stability analysis
continuous stirred tank reactor (CSTR) 200–6
infection dynamics model 209–11
macroeconomic model 206–9
Standard error 59
Standardized regression coefficients (SRCs) 18, 26, 274, 275
State-dependent parameter (SDP) and HDMR 221–2
State-dependent regression (SDR) approach 214, 221–4, 226–7, 235, 236
advantages/disadvantages 223, 236
and HDMR 227, 228
Stratified sampling 59–61
mean estimates 61–4
multivariate 80–2
point distribution 61–4
variance estimates 59–60
Supersaturated designs 89–90
Taylor rules 201–2
Thermal runaway analysis 263–70
ANOVA-HDMR terms 268, 269, 270
interactions 268, 269
metamodelling 266
method choice 266
procedure 266–9
runaway/nonrunaway conditions 264, 265
Semenov number 265
Sobol’ procedure 266–7, 268
and state-dependent parameter (SDP) 266, 268
temperature behaviour 266–9
uncertainty distributions 264–6
Total effects 112, 162–3, 173, 275
estimation 164, 165, 236
and sensitivity pattern 33
terms 31–3
Total indices, see Total effects
Total sensitivity index
definition 112
see also Total effects
Total System Performance Assessment (TSPA) 278
Tree-Structured Density Estimation (TSDE) technique 188
Type I errors 15, 177
Type II errors 42, 177, 277
definition 15
protection against 35, 36
Type III errors 15, 42, 278
Uncertainty 1, 3–7, 35, 157–8
and chemical reactor 262
and composite indicator scores 242–3, 244
and groups 36–7
graphical presentation 271
and infection dynamics 171
input factors 8
and jumps in pricing options 255
quantification 158
and standard error 59
‘Uncertainty importance’ 159
Uncertainty–sensitivity plot 270–2
purposes 271–2
Variables, see Factors; Parameters
Variance-based methods 37–8, 155–82
advantages 157–8
and composite indicator 239, 246–7, 252
decomposition 19–20, 160, 161
disadvantages 158, 174
first-order variance term 159
Fourier Amplitude Sensitivity Test (FAST) 167
historical aspects 159–61
infection dynamics model 169–74
and interaction effects 161–2
Random Balance Designs (RBD) 167–9
sensitivity index computation 164–9
settings 155–7
total effects 162–3
uncertainty measurement 158
Variance cutting (VC) setting 45, 156
Variance estimates 61–4
Yucca Mountain repository for radioactive waste disposal 278