Calibration of computer models

Sequential Designs of Experiments

Pierre Barbillon

Fall 2023, école ETICS

Outile

1. Approximate calibration

2. EGO enhanced design of numerical experiments for calibration

Outline

Considered framework

Model $\mathcal{M}_2$:

$$\mathcal{M}_2 : \ \forall i \in [\![1, \ldots, n_e]\!], \quad y_i^e = F(\boldsymbol{x}_i, \boldsymbol{\theta}) + \epsilon_i,$$

Goal: find DoNE in order to make $\pi(\boldsymbol{\theta}|\mathbf{y}^e, \mathbf{y}^c, \mathbf{X}^e, D^c) = \pi^C(\boldsymbol{\theta}|\mathbf{y}^e, f(D_M^c))$ as close as possible to $\pi(\boldsymbol{\theta}|\mathbf{y}^e)$ under a limited M.

Extension to M4

Possible if a priori on the discrepancy function.

Posterior consistency

Proposition

Under the following assumptions:

- $\pi(\boldsymbol{\theta})$ *has a bounded support* Θ*,*
- *the code output* $f(\boldsymbol{x}, \boldsymbol{\theta})$ *is uniformly bounded on* $\mathcal{X} \times \Theta$*,*
- *the correlation function (kernel) of the GP surrogate is a classical radial basis function*
- f *lies in the associated Reproducing Kernel Hilbert Space,*
- *the covering distances* $h_{D_M^c}$ *associated with the sequence of designs* $(D_M^c)_M$ *tends to* 0 *with* $M \to \infty$*,*

then, we have:

$$\lim_{M\to\infty} KL\big(\pi(\boldsymbol{\theta}|\mathbf{y}^e)||\pi^C(\boldsymbol{\theta}|\mathbf{y}^e, f(D_M^c))\big) = 0\,.$$

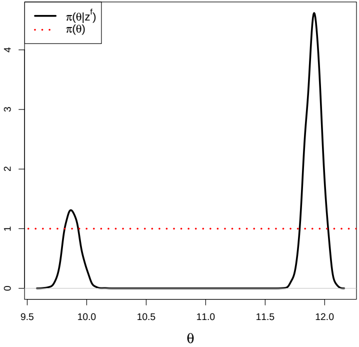
where

$$h_{D_M^c} = \max_{(\mathbf{x}',\boldsymbol{\theta}')\in\mathcal{X}\times\Theta}\ \min_{(\mathbf{x}_i,\boldsymbol{\theta}_i)\in D_M^c} \|(\mathbf{x}', \boldsymbol{\theta}') - (\mathbf{x}_i, \boldsymbol{\theta}_i)\| \underset{M\to\infty}{\longrightarrow} 0\,.$$

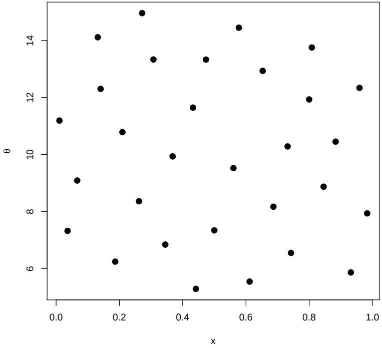
Motivation for adaptive designs in calibration

Quality of calibration (Bayesian or ML) is affected by choice in the numerical design.

- Calibration with unlimited runs of f

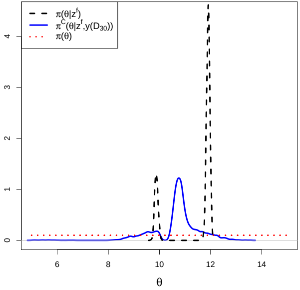


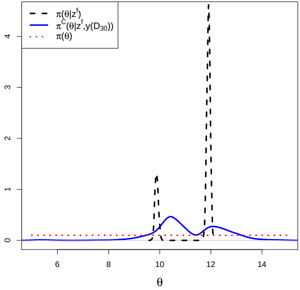
LHS maximin design



Motivation for adaptive designs in calibration

- Calibration with emulator built from a design with $M = 30$ calls to f





Outline

1. Approximate calibration
2. EGO enhanced design of numerical experiments for calibration

EI for calibration

Expected improvement criterion originally proposed by [Jones et al., 1998] for optimizing a black-box function

[Damblin et al., 2018]
Optimization goal : maximize the likelihood $\Rightarrow$ Expected Improvement for calibration.

Maximize the likelihood $\mathcal{L}(\boldsymbol{\theta}; \mathbf{y}^e)$ over $\boldsymbol{\theta} \Leftrightarrow$ Minimize $SS(\boldsymbol{\theta}) = \|\mathbf{y}^e - f(\mathbf{X}^e, \boldsymbol{\theta})\|^2$ over $\boldsymbol{\theta}$.

For given:

- field experiments $\mathbf{y}^e = y^e(\mathbf{x}_1^e), \ldots, y^e(\mathbf{x}_{n_e}^e)$,
- D_k^c numerical design on $\mathcal{X} \times \Theta$ with N points,
- m_k current minimal value of $SS(\boldsymbol{\theta})$.

EI criterion:

$$EI_{D_k^c}(\boldsymbol{\theta}) = \mathbb{E}_{D_k^c}\left((m_k - SS(\boldsymbol{\theta}))^+\right) ,$$

to be maximized.

EI criterion is applied to a function of f.

EI computation

$$
\begin{aligned}
EI_{D_k^c}(\boldsymbol{\theta}) &= \int_{B(0,\sqrt{m_k})} (m_k - SS(\boldsymbol{\theta}))\, dF_{D_M} \\
&= m_k \cdot \mathbb{P}_{D_M}(SS(\boldsymbol{\theta}) \leq m_k) - \mathbb{E}_{D_M}\left(SS(\boldsymbol{\theta})\mathbb{I}_{SS(\boldsymbol{\theta})\leq m_k}\right)
\end{aligned}
$$

- no close form computation,
- $\mathbb{P}_{D_M}(SS(\boldsymbol{\theta}) \leq m_k)$ is an upper bound and easier to compute,
- importance sampling may be used for the second term.

Algorithm

Initialization

- Build an initial numerical design $D_0^c \subset \mathcal{X} \times \Theta$ of size M_0.
- Run the code over D_0^c, then construct an initial GPE based on $f(D_0^c)$.
- Compute $\hat{\boldsymbol{\theta}}_1$ as the posterior mean $\mathbb{E}[\boldsymbol{\theta}|\mathbf{y}^e, f(D_0^c)]$.
- $D_1^c = D_0^c \cup \{(\mathbf{x}_i^e, \hat{\boldsymbol{\theta}}_1)\}_{1\leq i\leq n_e}$.
- Update the GPE distribution after running the code over $\{(\mathbf{x}_i^e, \hat{\boldsymbol{\theta}}_1)\}_{1\leq i\leq n_e}$.
- Compute $m_1 := SS(\hat{\boldsymbol{\theta}}_1)$.

From $k = 1$, repeat the following steps as long as $M_0 + n \times (k+1) \leq M$.

Step 1 Find an estimate $\hat{\boldsymbol{\theta}}_{k+1}$ of $\boldsymbol{\theta}^\star_{k+1} = \underset{\boldsymbol{\theta}}{\operatorname{argmax}}\, EI_{D_k^c}(\boldsymbol{\theta})$.

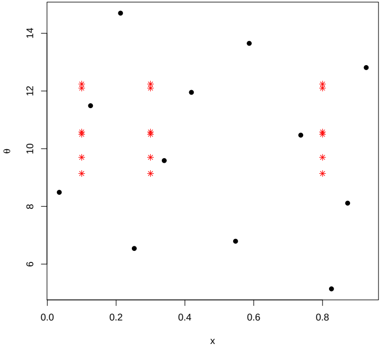
Step 2 $D_{k+1}^c = D_k^c \cup \{(\mathbf{x}_i^e, \hat{\boldsymbol{\theta}}_{k+1})\}_{1\leq i\leq n_e}$.

Step 3 Run the code over all new locations $\{(\mathbf{x}_i^e, \hat{\boldsymbol{\theta}}_{k+1})\}_{1\leq i\leq n_e}$.

Step 4 Update the GPE distribution based on $f(D_{k+1}^c)$.

Step 5 Compute $m_{k+1} := \min\{m_1, \cdots, m_k, SS(\hat{\boldsymbol{\theta}}_{k+1})\}$.

Adaptive design



Algorithm one at a time

Algorithm (step k $\longrightarrow$ step k + 1) :

1. $\boldsymbol{\theta}_{k+1} = \underset{\boldsymbol{\theta}}{\text{argmax}}\, EI_k(\boldsymbol{\theta})$,
2. $D^c_{k+1} = D^c_k \cup (\mathbf{x}^\star, \boldsymbol{\theta}_{k+1})$ where $\mathbf{x}^\star \in \mathbf{X}^F = \left[\mathbf{x}^e_1, \cdots, \mathbf{x}^e_n\right]^T$,
3. $f(D^c_{k+1}) = f(D^c_k) \cup \{f(\mathbf{x}^\star, \boldsymbol{\theta}_{k+1})\}$,
4. $F^{D_{k+1}} = F|f(D^c_{k+1})$,
5. $m_{k+1} := \min\{\mathbb{E}[SS_{k+1}(\boldsymbol{\theta}_1)], \cdots, \mathbb{E}[SS_{k+1}(\boldsymbol{\theta}_k)], \mathbb{E}[SS_{k+1}(\boldsymbol{\theta}_{k+1})]\}$.

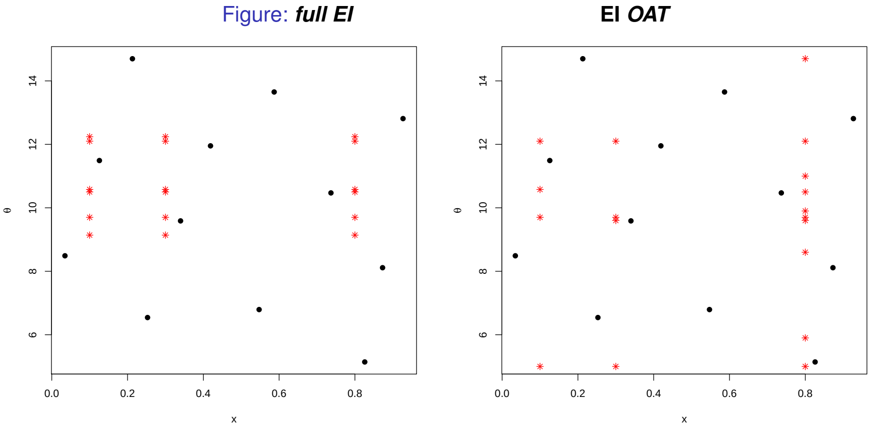
$$\boxed{\textbf{Only 1 simulation to compute } \mathbf{m_{k+1}}\textbf{!}}$$

where a criterion for step 2 is:

$$\mathbf{x}^\star = \underset{\mathbf{x}\in\{\mathbf{x}^e_1,\ldots,\mathbf{x}^e_{n_e}\}}{\text{argmax}} \left(\frac{\text{Var}_F\left(F^{D^c_k}(\mathbf{x}^e_i, \boldsymbol{\theta}_{k+1})\right)}{\underset{i=1,\cdots,n}{\max} \text{Var}_F\left(F^{D^c_k}(\mathbf{x}^e_i, \boldsymbol{\theta}_{k+1})\right)} \times \frac{\text{Var}_{\boldsymbol{\theta}}(m^k(\mathbf{x}^e_i, \boldsymbol{\theta}))}{\underset{i=1,\cdots,n}{\max} \text{Var}_{\boldsymbol{\theta}}(m^k(\mathbf{x}^e_i, \boldsymbol{\theta}))} \right)$$

Comparison full EI / EI one at a time

Figure: ***full EI***



Recall that:

$$\pi(\boldsymbol{\theta}|\mathbf{y}^e) \propto \pi(\boldsymbol{\theta}) \cdot \exp(-SS(\boldsymbol{\theta})/2\sigma^2)$$

is high where $\boldsymbol{\theta} \mapsto SS(\boldsymbol{\theta})$ is small.

$$\mathrm{KL}\big(\pi(\boldsymbol{\theta}|\mathbf{y}^e)||\pi^C(\boldsymbol{\theta}|\mathbf{y}^e, f(D_M^c))\big) = \underbrace{K - K_M}_{(A)} + \int_\Theta \pi(\boldsymbol{\theta}|\mathbf{y}^e) \underbrace{(C - C_M(\boldsymbol{\theta}))}_{(B)} \mathrm{d}\boldsymbol{\theta}$$

$$+ \frac{1}{2} \int_\Theta \pi(\boldsymbol{\theta}|\mathbf{y}^e) \underbrace{\Big((\mathbf{y}^e - m(\mathbf{X}^e, \boldsymbol{\theta}))^T \tilde{\Sigma}_{\mathbf{y}^e}^{-1} (\mathbf{y}^e - m(\mathbf{X}^e, \boldsymbol{\theta}))) - SS(\boldsymbol{\theta})/\sigma^2\Big)}_{(C)} \mathrm{d}\boldsymbol{\theta}$$

where K and K_M correspond to the normalizing constants:

$$K = -\log\left(\int_\Theta \mathcal{L}(\boldsymbol{\theta}; \mathbf{y}^e)\pi(\boldsymbol{\theta})\right), \quad K_M = -\log\left(\int_\Theta \mathcal{L}^C(\boldsymbol{\theta}; \mathbf{y}^e|f(D_M^c))\pi(\boldsymbol{\theta})\right),$$

$$C = -\frac{n}{2}\log\sigma_{err}^2, \quad C_M(\boldsymbol{\theta}) = -\frac{1}{2}\log|\tilde{\Sigma}_{\mathbf{y}^e}^{-1}| = -\frac{1}{2}\log\left(|\boldsymbol{\Sigma}_{exp,exp}(\mathbf{X}^e, \boldsymbol{\theta}) + \sigma_{err}^2\mathbf{I}_{n_e}\right)^{-1}|.$$

and

$$SS(\boldsymbol{\theta}) = \|\mathbf{y}^e - f(\mathbf{x}, \boldsymbol{\theta})\|^2.$$

Sobol function

$\mathbf{x} \in \mathcal{X} = [0,1]^3$, $\boldsymbol{\theta} \in \Theta = [0,1]^3$

$$f_{\boldsymbol{\theta}} : \mathbf{x} \in \mathcal{X} \longrightarrow f_{\boldsymbol{\theta}}(\mathbf{x}) = \prod_{i=1}^{3} \frac{|4x_i - 2| + \theta_i}{1 + \theta_i} .$$

Field measurements $\mathbf{X}^e$ chosen according to a maximin LHD on $\mathcal{X}$ of size $n = 60$. For $1 \leq i \leq 60$,

$$y_i^e = f_{\boldsymbol{\theta}}(\mathbf{x}_i^e) + \epsilon_i \, ,$$

where $\epsilon_i \overset{i.i.d.}{\sim} \mathcal{N}(0, 0.05^2)$ and $\boldsymbol{\theta} = (0.55, 0.55, 0.1)$.

GPE is fitted with a constant mean $m_{\boldsymbol{\beta}} = m$ and a Matérn $5/2$ correlation function.

Prior distribution $\pi(\boldsymbol{\theta})$ on Θ:

$$\pi(\boldsymbol{\theta}) \propto \mathbf{1}_{[0,1]^3}(\boldsymbol{\theta}).$$

Designs

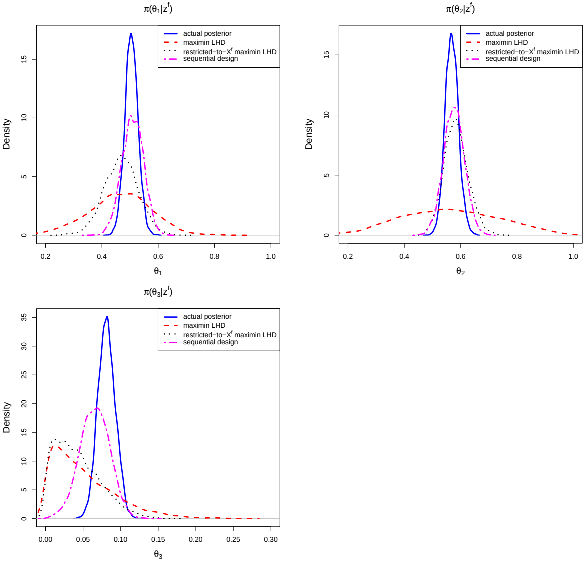
Number of simulations $M = 150$.

Comparison of 4 designs.

1. Maximin LHD in 6D: $\mathcal{X} \times \Theta = [0, 1]^6$.
2. *Restricted*-to-$\mathbf{X}^e$ maximin LHD.
3. Sequential designs OAT with GPE variance criterion for choosing $\mathbf{x}^\star_{k+1}$.
4. Sequential designs OAT with trade-off (GPE-variance, variability of f w.r.t. $\mathbf{x}$) (variance criterion for choosing $\mathbf{x}^\star_{k+1}$.

Sequential designs based on an initial design with $M_0 = 75$ points chosen as a *Restricted*-to-$\mathbf{X}^e$ maximin LHD.

Marginal posterior distributions



see also

[Sürer et al., 2023] explicitely target the posterior distribution in the sequential algorithm and not the sum of squares...

[Blanc et al., 2023] sequential design for simultaneous emulators of stochastic simulators.

Blanc, E., Enjalbert, J., Flutre, T., and Barbillon, P. (2023).
Efficient Bayesian automatic calibration of a functional-structural wheat model using an adaptive design and a metamodeling approach.
Journal of Experimental Botany, page erad339.

Damblin, G., Barbillon, P., Keller, M., Pasanisi, A., and Parent, É. (2018).
Adaptive numerical designs for the calibration of computer codes.
SIAM/ASA Journal on Uncertainty Quantification, 6(1):151–179.

Jones, D. R., Schonlau, M., and Welch, W. J. (1998).
Efficient global optimization of expensive black-box functions.
Journal of Global optimization, 13(4):455–492.

Sürer, Ö., Plumlee, M., and Wild, S. M. (2023).
Sequential bayesian experimental design for calibration of expensive simulation models.
arXiv preprint arXiv:2305.16506.