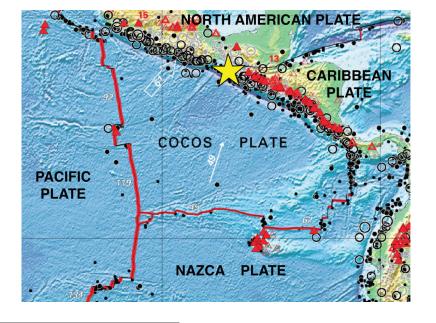
# Infinite-dimensional Bayesian inversion for fault slip from surface measurements

#### Abhijit Chowdhary and Alen Alexanderian

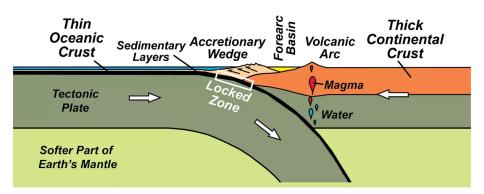
Department of Mathematics North Carolina State University

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Work done through NSF-DMS-2111044



Tom Simkin et al. This dynamic planet: World map of volcanoes, earthquakes, impact craters and plate tectonics. Tech. rep. 2006. DOI: 10.3133/i2800



Robert J Lillie. *Oregon's Island In The Sky: Geology Road Guide to Marys Peak*. English. OCLC: 979996650. 2017. ISBN: 9781540611963

#### Goals

Understand the subduction zone from collected observations.

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Do so while quantifying measurement uncertainties.

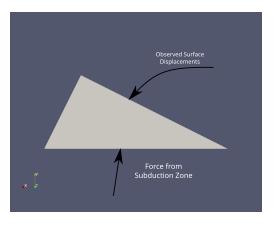
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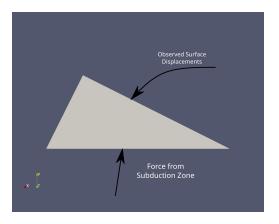
## Model Assumptions



For the sake of modeling convienience, assume:

• Governing PDE (forward model): Linear elasticity

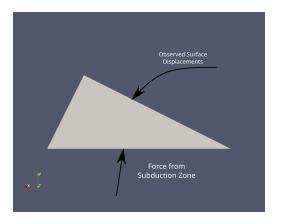
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#### Model Assumptions



For the sake of modeling convienience, assume:

- Governing PDE (forward model): Linear elasticity
- Uncertain parameter: Displacement on fault plane
- Inverse Problem: Given measurements of surface deformation u<sup>obs</sup> reconstruct fault plane displacement.

$$-\nabla \cdot \boldsymbol{\sigma}(\boldsymbol{u}) = \mathbf{0} \text{ in } \Omega, \tag{1}$$

where:

- $\bullet$   $\sigma(u) = \mathbb{C}\varepsilon(u)$  with
  - $\mathbb{C}[\varepsilon] = 2\mu\varepsilon + \lambda\operatorname{tr}(\varepsilon)$ I the fourth-order linear elasticity tensor:
  - ullet  $egin{aligned} oldsymbol{arepsilon}(oldsymbol{u}) &= rac{1}{2} \left[ oldsymbol{
    abla} oldsymbol{u} + (oldsymbol{
    abla} oldsymbol{u})^{\mathrm{T}} 
    ight] \end{aligned}$  the strain tensor.
- ullet  $\mu$  and  $\lambda$  are known as the Láme constants.

Kimberly Alison McCormack. Earthquakes, groundwater and surface deformation: Exploring the poroelastic response to megathrust earthquakes. Aug. 2018. URL: hdl.handle.net/2152/68892

$$-\nabla \left[ \mu(\nabla \boldsymbol{u} + (\nabla \boldsymbol{u})^{\mathrm{T}}) + \lambda \nabla \cdot \boldsymbol{u} \mathbf{I} \right] = \mathbf{0} \quad \text{in } \Omega,$$
 (2a)

$$\sigma(\mathbf{u})\mathbf{n} = \mathbf{0}$$
 on  $\Gamma_t$  (2b)

$$\mathbf{u} + \beta \mathbf{\sigma}(\mathbf{u})\mathbf{n} = \mathbf{h} \quad \text{on } \Gamma_{s}$$
 (2c)

$$\mathbf{u} \cdot \mathbf{n} = 0 \quad \text{on } \Gamma_b$$
 (2d)

$$\delta \mathbf{T}(\boldsymbol{\sigma}(\boldsymbol{u})\boldsymbol{n}) + \mathbf{T}\boldsymbol{u} = \boldsymbol{m} \quad \text{on } \Gamma_b$$
 (2e)

• **T** is the tangential operator  $\mathbf{T} \boldsymbol{u} = (\mathbf{I} - \boldsymbol{n} \otimes \boldsymbol{n}) \boldsymbol{u} = \boldsymbol{u} - (\boldsymbol{n}^{\mathrm{T}} \boldsymbol{u}) \boldsymbol{n}$ .

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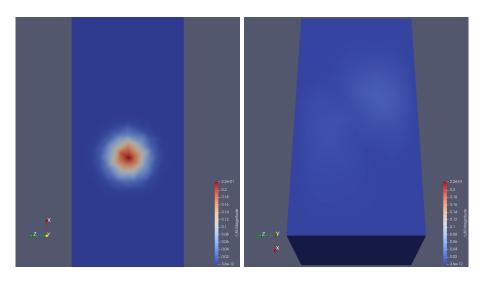
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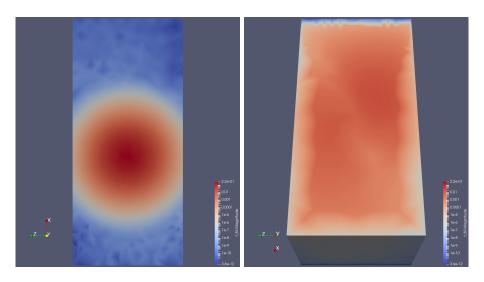
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- The right hand side of (2e) is the displacement on the fault plane that is being inverted for.
- (2e) can be understood as a regularized Dirichlet condition.

## Forward Solution



#### Forward Solution



#### Weak Formulation

Define:

$$\mathbf{V} := \{ \mathbf{u} \in H^1(\Omega)^3 : \mathbf{u} \cdot \mathbf{n} = 0 \text{ on } \Gamma_b \}$$

Then the weak formulation of the forward model is given by:

$$\int_{\Gamma_{s}} \beta^{-1}(\boldsymbol{u} - \boldsymbol{h}) \cdot \boldsymbol{v} \, \mathrm{d}s + \int_{\Gamma_{b}} \delta^{-1}(\mathbf{T}\boldsymbol{u} - \boldsymbol{m}) \cdot \boldsymbol{v} \, \mathrm{d}s + \int_{\Omega} \varepsilon(\boldsymbol{u}) : \mathbb{C}[\varepsilon(\boldsymbol{v})] \, \mathrm{d}\boldsymbol{x} = 0, \quad \forall \boldsymbol{v} \in \boldsymbol{V} \quad (3)$$

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#### The Deterministic Inverse Problem

To reconstruct the fault displacement we construct the PDE-constrained optimization problem:

$$\mathcal{J}(\textbf{\textit{m}}) = \frac{1}{2}\|\mathcal{B}\textbf{\textit{u}}(\textbf{\textit{m}}) - \textbf{\textit{u}}^{\rm obs}\|^2 + \frac{1}{2}\|\mathcal{A}\textbf{\textit{m}}\|^2$$

where  $\boldsymbol{u}$  is given by the solution of the linear elasticity equation.

- u(m) is given by the forward model.
- $\mathcal{B}: (L^2(\Omega))^3 \to \mathbb{R}^N$  is an observation operator.
- $\mathbf{u}^{\mathrm{obs}} \in \mathbb{R}^N$  where N is the number of data points.

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If we let S be the forward model operator, i.e. u = Sm, and let F = BS, then:

$$\mathcal{J}(\mathbf{m}) = \frac{1}{2} \|\mathcal{F}\mathbf{m} - \mathbf{u}^{\text{obs}}\|^2 + \frac{1}{2} \|\mathcal{A}\mathbf{m}\|^2$$

<sup>&</sup>lt;sup>1</sup>In literature, called the parameter-to-observable operator.

# Bayesian Inversion in Finite Dimensions

## Theorem (Bayes Theorem in Finite Dimensions)

$$\pi_{
m post}(\mathbf{m}|\mathbf{u}^{
m obs}) \propto \pi_{
m like}(\mathbf{u}^{
m obs}|\mathbf{m})\pi_{
m prior}(\mathbf{m})$$

- Gaussian Prior  $\mathbf{m} \sim \mathcal{N}(\mathbf{m}_{\mathrm{pr}}, \mathbf{\Gamma}_{\mathrm{pr}})$ .
- Additive Gaussian noise

$$\mathbf{u}^{\mathrm{obs}} = \mathbf{Fm} + \boldsymbol{\eta}, \quad \boldsymbol{\eta} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Gamma}_{\mathrm{noise}})$$

Posterior is therefore Gaussian with:

$$m|u^{\rm obs} \sim \mathcal{N}(m_{\rm post}, \Gamma_{\rm post})$$

where:

$$\begin{split} & m_{\mathrm{post}} = \Gamma_{\mathrm{post}} \left( \textbf{F}^{\mathrm{T}} \boldsymbol{\Gamma}_{\mathrm{noise}}^{-1} \textbf{u}^{\mathrm{obs}} + \boldsymbol{\Gamma}_{\mathrm{pr}}^{-1} \textbf{m}_{\mathrm{pr}} \right) \\ & \boldsymbol{\Gamma}_{\mathrm{post}} = \left( \textbf{F}^{\mathrm{T}} \boldsymbol{\Gamma}_{\mathrm{noise}}^{-1} \textbf{F} + \boldsymbol{\Gamma}_{\mathrm{pr}}^{-1} \right)^{-1} \end{split}$$

Corresponds to 
$$\mathcal{J}(\mathbf{m}) = \frac{1}{2} \|\mathcal{F}\mathbf{m} - \mathbf{u}^{\mathrm{obs}}\|_{\mathbf{\Gamma}_{\mathrm{noise}}^{-1}}^2 + \frac{1}{2} \|\mathbf{m} - \mathbf{m}_{\mathrm{pr}}\|_{\mathbf{\Gamma}_{\mathrm{pr}}^{-1}}^2$$
.

# Bayesian Inversion in Infinite Dimensions

## Theorem (Bayes Theorem in Infinite Dimensions)

$$rac{\mathrm{d} \mu_\mathrm{post}^{oldsymbol{u}^\mathrm{obs}}}{\mathrm{d} \mu_\mathrm{pr}} \propto \pi_\mathrm{like}(oldsymbol{u}^\mathrm{obs} | oldsymbol{m})$$

- Gaussian Prior  $\mathbf{m} \sim \mathcal{N}(\mathbf{m}_{\mathrm{pr}}, \mathcal{C}_0)$ .
- Additive Gaussian noise

$$\mathbf{u}^{ ext{obs}} = \mathcal{F} m{m} + m{\eta}, \quad m{\eta} \sim \mathcal{N}(m{0}, m{\Gamma}_{ ext{noise}})$$

• The pair  $(m, u^{obs})$  is jointly Gaussian with:

$$\mu_{\mathrm{post}}^{\mathbf{u}^{\mathrm{obs}}} = \mathcal{N}(\mathbf{m}_{\mathrm{post}}, \mathcal{C}_{\mathrm{post}})$$

where:

$$\begin{split} & \textbf{\textit{m}}_{\mathrm{post}} = \mathcal{C}_{\mathrm{post}} \left( \mathcal{F}^* \textbf{\textit{\Gamma}}_{\mathrm{noise}}^{-1} \textbf{\textit{u}}^{\mathrm{obs}} + \mathcal{C}_{\mathrm{pr}}^{-1} \textbf{\textit{m}}_{\mathrm{pr}} \right) \\ & \mathcal{C}_{\mathrm{post}} = \left( \mathcal{F}^* \textbf{\textit{\Gamma}}_{\mathrm{noise}}^{-1} \mathcal{F} + \mathcal{C}_{\mathrm{pr}}^{-1} \right)^{-1} \end{split}$$

Corresponds to  $\mathcal{J}(\mathbf{m}) = \frac{1}{2} \|\mathcal{F}\mathbf{m} - \mathbf{u}^{\mathrm{obs}}\|_{\mathbf{\Gamma}^{-1}_{\mathrm{noise}}}^2 + \frac{1}{2} \|\mathcal{C}^{-1/2}(\mathbf{m} - \mathbf{m}_{\mathrm{pr}})\|^2$ .

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We want to minimize

$$\mathcal{J}(\mathbf{\textit{m}}) = \frac{1}{2} \|\mathcal{B}\mathbf{\textit{u}} - \mathbf{\textit{u}}^{\mathrm{obs}}\|_{\boldsymbol{\Gamma}_{\mathrm{noise}}^{-1}}^{2} + \frac{1}{2} \|\mathcal{C}_{\mathrm{pr}}^{-1/2}(\mathbf{\textit{m}} - \mathbf{\textit{m}}_{\mathrm{pr}})\|^{2}$$

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Define:

$$\begin{split} \mathcal{L}(\boldsymbol{m}, \boldsymbol{u}, \boldsymbol{v}) &= \frac{1}{2} \| \mathcal{B} \boldsymbol{u} - \boldsymbol{u}^{\text{obs}} \|_{\boldsymbol{\Gamma}_{\text{noise}}^{-1}}^2 + \frac{1}{2} \| \mathcal{C}_{\text{pr}}^{-1/2} (\boldsymbol{m} - \boldsymbol{m}_{\text{pr}}) \|^2 + \int_{\boldsymbol{\Gamma}_s} \beta^{-1} (\boldsymbol{u} - \boldsymbol{h}) \cdot \boldsymbol{v} \, \mathrm{d}s \\ &+ \int_{\boldsymbol{\Gamma}_b} \delta^{-1} (\boldsymbol{T} \boldsymbol{u} - \boldsymbol{m}) \cdot \boldsymbol{v} \, \mathrm{d}s + \int_{\Omega} \varepsilon(\boldsymbol{u}) : \mathbb{C}[\varepsilon(\boldsymbol{v})] \, \mathrm{d}\boldsymbol{x} \end{split}$$

**Procedure:** Obtain m by enforcing  $\mathcal{L}_m = \mathcal{L}_u = \mathcal{L}_v = 0$ .

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#### Choice of Prior:

In our case, we choose  $C_{\rm pr} = \mathcal{A}^{-2} = (-\gamma \Delta + \delta \mathbf{I})^{-2}$ .

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$$+ \int_{\mathsf{\Gamma}_{b}} \delta^{-1}(\mathsf{T}\boldsymbol{u} - \boldsymbol{m}) \cdot \boldsymbol{v} \, \mathrm{d}s + \int_{\Omega} \varepsilon(\boldsymbol{u}) : \mathbb{C}[\varepsilon(\boldsymbol{v})] \, \mathrm{d}\boldsymbol{x}$$

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A. M. Stuart. "Inverse problems: A Bayesian perspective". In: *Acta Numerica* 19 (May 2010), pp. 451–559. DOI: 10.1017/s0962492910000061

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#### FEM Discretization

- Consider finite element space  $V_h = \operatorname{Span}(\phi_1, \dots, \phi_n)$ .
- $\phi_k$ : Lagrange basis functions.
- For  $\mathbf{f} \in \mathcal{V}_h$ :

$$\mathbf{f} = \sum_{k=1}^{n} f_k \phi_k$$

In particular, construct  $\mathbf{u}, \mathbf{v}, \mathbf{m}, \mathbf{m}_{\mathrm{pr}}, \mathbf{h} \in \mathcal{V}_h$  from  $\mathbf{u}, \mathbf{v}, \mathbf{m}, \mathbf{m}_{\mathrm{pr}}$  and  $\mathbf{h}$ .

• Finite dimensional Hilbert space

$$(\mathcal{V}_h, \langle \cdot, \cdot \rangle_{L^2}) \cong (\mathbb{R}^n, \langle \cdot, \cdot \rangle_M), \qquad \langle \mathbf{u}, \mathbf{v} \rangle = \mathbf{u}^{\mathrm{T}} \mathbf{M} \mathbf{v}$$

• From the Lagrangian we find

$$\begin{bmatrix} \mathbf{C}_{\mathrm{pr}}^{-1} & & -\mathbf{C}^* \\ & \mathbf{B}^*\boldsymbol{\Gamma}_{\mathrm{noise}}^{-1}\mathbf{B} & \mathbf{A}^* \\ -\mathbf{C} & \mathbf{A} & \end{bmatrix} \begin{bmatrix} \mathbf{m} \\ \mathbf{u} \\ \mathbf{v} \end{bmatrix} = \begin{bmatrix} \mathbf{C}_{\mathrm{pr}}^{-1}\mathbf{m}_0 \\ \mathbf{B}^*\boldsymbol{\Gamma}_{\mathrm{noise}}^{-1}\mathbf{u}^{\mathrm{obs}} \\ \mathbf{D}\mathbf{h} \end{bmatrix}$$

where Au = Cm + Dh is the discretized weak form.

## Reduced Linear System

#### Parameter-to-Observable Map

From the discretized weak form we can define:

$$Au = Cm + Dh \implies \mathcal{F}(m) = BA^{-1}[Cm + Dh] = \mathcal{G}m + g$$

## Reduced Linear System

#### Parameter-to-Observable Map

From the discretized weak form we can define:

$$\mathbf{A}\mathbf{u} = \mathbf{C}\mathbf{m} + \mathbf{D}\mathbf{h} \implies \mathcal{F}(\mathbf{m}) = \mathbf{B}\mathbf{A}^{-1}[\mathbf{C}\mathbf{m} + \mathbf{D}\mathbf{h}] = \mathcal{G}\mathbf{m} + \mathbf{g}$$

With this:

$$\begin{bmatrix} \textbf{C}_{\mathrm{pr}}^{-1} & & -\textbf{C}^* \\ & \textbf{B}^* \textbf{\Gamma}_{\mathrm{noise}}^{-1} \textbf{B} & \textbf{A}^* \\ -\textbf{C} & \textbf{A} & \end{bmatrix} \begin{bmatrix} \textbf{m} \\ \textbf{u} \\ \textbf{v} \end{bmatrix} = \begin{bmatrix} \textbf{C}_{\mathrm{pr}}^{-1} \textbf{m}_0 \\ \textbf{B}^* \textbf{\Gamma}_{\mathrm{noise}}^{-1} \textbf{u}^{\mathrm{obs}} \\ \textbf{Dh} \end{bmatrix}$$

can be reduced to

$$\left(\boldsymbol{C}_{\mathrm{pr}}^{-1} + \mathcal{G}^{*}\boldsymbol{\Gamma}_{\mathrm{noise}}^{-1}\mathcal{G}\right)\boldsymbol{m} = \mathcal{G}^{*}\boldsymbol{\Gamma}_{\mathrm{noise}}^{-1}\left(\boldsymbol{g} + \boldsymbol{u}^{\mathrm{obs}}\right) + \boldsymbol{C}_{\mathrm{pr}}^{-1}\boldsymbol{m}_{0}$$

## Tractability of Computation

$$\underbrace{\left[ \boldsymbol{C}_{\mathrm{pr}}^{-1} + \mathcal{G}^* \boldsymbol{\Gamma}_{\mathrm{noise}}^{-1} \mathcal{G} \right]}_{\boldsymbol{C}_{\mathrm{post}}^{-1}} \boldsymbol{m}_{\mathrm{post}} = \left[ \mathcal{G}^* \boldsymbol{\Gamma}_{\mathrm{noise}}^{-1} \left( \boldsymbol{g} + \boldsymbol{u}^{\mathrm{obs}} \right) + \boldsymbol{C}_{\mathrm{pr}}^{-1} \boldsymbol{m}_0 \right]$$

How do we make this computation tractable?

## Tractability of Computation

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How do we make this computation tractable?

- Exploit the dimensionality reduction in the parameter space
- Use symmetry aware solvers
- Leverage sparsity of
  - matrices induced by differential operators
  - observations

## Parameter space dimensionality reduction

Recall the boundary condition describing the inversion parameter (2e)

$$\delta \mathbf{T}(\boldsymbol{\sigma}(\boldsymbol{u})\boldsymbol{n}) + \mathbf{T}\boldsymbol{u} = \boldsymbol{m}, \text{ on } \Gamma_b \subset \mathbb{R}^2$$

By the definition of T:

$$m = \begin{pmatrix} m_x \\ 0 \\ m_z \end{pmatrix}$$

Construct a second finite element space  $\mathcal{V}_h'$  for  $\Gamma_b$  and instead choose  $\mathbf{m}, \mathbf{m}_0 \in (\mathcal{V}_h', \langle \cdot, \cdot \rangle_{L^2}) \cong (\mathbb{R}^m, \langle \cdot, \cdot \rangle_{\mathbf{M}_p})$ .

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- FEniCS data structures not very interoporable over mixed dimensions.
- Bijective maps between degrees of freedom and vertices are supported only for 1st order Lagrange elements.
- Need to build custom projector between mixed dimensional topologies and function spaces (Special thanks to Tucker Hartland from UC Merced).

# Symmetry: Mass matrices want to kill you

For  $T: (\mathcal{X}, \langle \cdot, \cdot \rangle_{\mathcal{X}}) \to (\mathcal{Y}, \langle \cdot, \cdot \rangle_{\mathcal{Y}})$ , the adjoint  $T^*$  is defined by the identity:

$$\langle x, T^*y \rangle_{\mathcal{X}} = \langle Tx, y \rangle_{\mathcal{Y}}, \quad \forall (x, y) \in \mathcal{X} \times \mathcal{Y}$$

Hence, in our setting,  $(\cdot)^T \neq (\cdot)^*!$ 

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Hence, in our setting,  $(\cdot)^T \neq (\cdot)^*!$  Consider the parameter-to-observable map:

$$\mathcal{G}: (\mathbb{R}^m, \langle \cdot, \cdot \rangle_{\mathsf{M}_p}) \to (\mathbb{R}^q, \langle \cdot, \cdot \rangle)$$

Since

$$\langle \mathcal{G}\mathbf{x},\mathbf{y}\rangle = \mathbf{x}^{\mathrm{T}}\mathcal{G}^{\mathrm{T}}\mathbf{y} = \mathbf{x}^{\mathrm{T}}\mathbf{M}_{\rho}\mathbf{M}_{\rho}^{-1}\mathcal{G}^{\mathrm{T}}\mathbf{y} = \langle \mathbf{x},\mathbf{M}_{\rho}^{-1}\mathcal{G}^{\mathrm{T}}\mathbf{y}\rangle$$

So

$$\mathcal{G}^* = \mathsf{M}_p^{-1} \mathcal{G}^{\mathrm{T}}$$

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For  $T: (\mathcal{X}, \langle \cdot, \cdot \rangle_{\mathcal{X}}) \to (\mathcal{Y}, \langle \cdot, \cdot \rangle_{\mathcal{Y}})$ , the adjoint  $T^*$  is defined by the identity:

$$\langle x, T^*y \rangle_{\mathcal{X}} = \langle Tx, y \rangle_{\mathcal{Y}}, \quad \forall (x, y) \in \mathcal{X} \times \mathcal{Y}$$

Hence, in our setting,  $(\cdot)^T \neq (\cdot)^*!$  Consider the parameter-to-observable map:

$$\mathcal{G}: \left(\mathbb{R}^m, \langle \cdot, \cdot \rangle_{M_p}\right) \to \left(\mathbb{R}^q, \langle \cdot, \cdot \rangle\right)$$

Since

$$\langle \mathcal{G}\mathbf{x},\mathbf{y}\rangle = \mathbf{x}^{\mathrm{T}}\mathcal{G}^{\mathrm{T}}\mathbf{y} = \mathbf{x}^{\mathrm{T}}\mathbf{M}_{\rho}\mathbf{M}_{\rho}^{-1}\mathcal{G}^{\mathrm{T}}\mathbf{y} = \langle \mathbf{x},\mathbf{M}_{\rho}^{-1}\mathcal{G}^{\mathrm{T}}\mathbf{y}\rangle$$

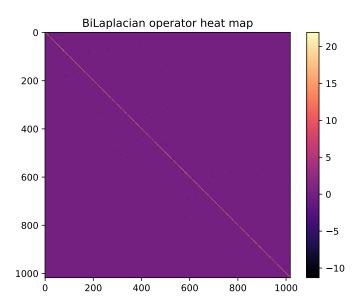
So

$$\mathcal{G}^* = \mathsf{M}_p^{-1} \mathcal{G}^\mathrm{T}$$

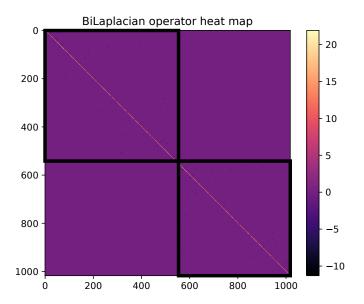
#### Note:

There are two mass matrices,  $\mathbf{M}$  and  $\mathbf{M}_p$ . Thankfully, only  $\mathbf{M}_p$  is necessary.

# Sparsity: Matrices induced by differential operators



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## Sparsity: Observations

$$\begin{split} \boldsymbol{C}_{\mathrm{post}} &= \left(\mathcal{G}^* \boldsymbol{\Gamma}_{\mathrm{noise}}^{-1} \mathcal{G} + \boldsymbol{C}_{\mathrm{pr}}^{-1}\right) \\ &= \boldsymbol{C}_{\mathrm{pr}}^{1/2} \left(\boldsymbol{C}_{\mathrm{pr}}^{1/2} \mathcal{G}^* \boldsymbol{\Gamma}_{\mathrm{noise}}^{-1} \mathcal{G} \boldsymbol{C}_{\mathrm{pr}}^{1/2} + \boldsymbol{I}\right) \boldsymbol{C}_{\mathrm{pr}}^{1/2} \\ &= \boldsymbol{C}_{\mathrm{pr}}^{1/2} \left(\tilde{\boldsymbol{H}}_{\mathrm{misfit}} + \boldsymbol{I}\right) \boldsymbol{C}_{\mathrm{pr}}^{1/2} \end{split}$$

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Recall:

$$\mathcal{G}: (\mathbb{R}^m, \langle \cdot, \cdot \rangle_{\mathsf{M}_p}) \to (\mathbb{R}^q, \langle \cdot, \cdot \rangle)$$

#### Note:

Observations are sparse, so q << m. Thus  $\tilde{\mathbf{H}}_{\mathrm{misfit}}$  is low rank.

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Tan Bui-Thanh et al. "A Computational Framework for Infinite-Dimensional Bayesian Inverse Problems Part I: The Linearized Case, with Application to Global Seismic Inversion". In: *SIAM Journal on Scientific Computing* 35.6 (Jan. 2013), A2494–A2523. DOI: 10.1137/12089586x

## Sampling from resulting distributions

Note, in order to draw samples from  $\mathcal{N}(\mathbf{m}, \mathbf{C})$ :

- Find L where  $C = LL^*$
- Sample  $n \in \mathcal{N}(\mathbf{0}, \mathbf{I})$ .
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$$s = m + Ln$$

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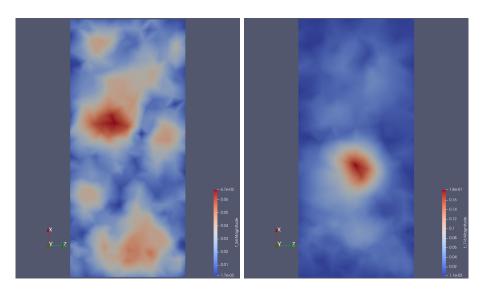
Since  $C_{\rm pr}=\mathcal{A}^{-2}$ , prior is easy. For posterior:

$$\begin{aligned} \mathbf{L} &= \mathbf{C}_{\mathrm{pr}}^{1/2} (\mathbf{V}_r \mathbf{P}_r \mathbf{V}_r^* + \mathbf{I}) \mathbf{M}_{\mathbf{p}}^{-1/2} \\ \mathbf{P}_r &= \mathrm{Diag} \left( \frac{1}{\sqrt{\lambda_1 + 1} - 1} \right) \end{aligned}$$

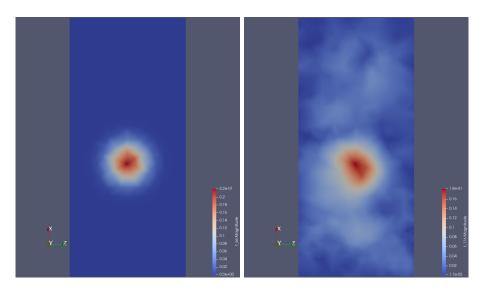
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### Results



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#### Future Work

This problem is intended as a model problem for future uncertainty quantification endavors. This problem has three interesting qualities:

- It's a reasonable approximation to well-studied physical problem.
- Mixed dimensional formulation in topology and function space.
- It's posterior is provably Gaussian, hence a priori analysis is possible.

The intention is to use this as an additional example for work in

- Different criteria for optimal experimental design
- Hyper-Differential Sensitivity Analysis

Isaac Sunseri et al. "Hyper-differential sensitivity analysis for inverse problems constrained by partial differential equations". In: *Inverse Problems* 36.12 (Dec. 2020), p. 125001. DOI: 10.1088/1361-6420/abaf63

Alen Alexanderian et al. "Optimal Design of Large-scale Bayesian Linear Inverse Problems Under Reducible Model Uncertainty: Good to Know What You Don't Know". In: SIAM/ASA Journal on Uncertainty Quantification 9.1 (Jan. 2021), pp. 163–184. DOI: 10.1137/20m1347292. URL: https://doi.org/10.1137/20m1347292

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