A BAYESIAN APPROACH TO COMPUTER MODEL CALIBRATION AND MODEL-ASSISTED DESIGN

A

Presented to

the Graduate School of

Clemson University

In Partial Fulfillment

of the Requirements for the Degree

Mathematical Sciences

by

Carl Ehrett

Accepted by:

Dr. Andrew Brown, Committee Chair

Dr. Sez Atamturktur

Dr. Chris Kitchens

Dr. Chris McMahan

# ABSTRACT

Computer models of phenomena that are difficult or impossible to study directly are critical for enabling research and assisting design in many areas. In order to be effective, computer models must be calibrated so that they accurately represent the modeled phenomena. There exists a rich variety of methods for computer model calibration that have been developed in recent decades. Among the desiderata of such methods is a means of quantifying remaining uncertainty after calibration regarding both the values of the calibrated model inputs and the model outputs. Bayesian approaches to calibration have met this need in recent decades. However, limitations remain. Whereas in model calibration one finds point estimates or distributions of *calibration inputs* in order to induce the model to reflect reality accurately, interest in a computer model often centers primarily on its use for model-assisted design, in which the goal is to find values for *design inputs* to induce the modeled system to approximate some target outcome. Existing Bayesian approaches are limited to the first of these two tasks. The present work develops an approach adapting Bayesian methods for model calibration for application in model-assisted design. The approach retains the benefits of Bayesian calibration in accounting for and quantifying all sources of uncertainty. It is capable of generating a comprehensive assessment of the Pareto optimal inputs for a multi-objective optimization problem. The present work shows that this approach can apply as a method for model-assisted design using a previously calibrated system, and can also serve as a method for model-assisted design using a model that still requires calibration, accomplishing both ends simultaneously.

# TABLE OF CONTENTS

Page

TITLE PAGE i

ABSTRACT ii

CHAPTER

I. INTRODUCTION 1

II. MULTI-OBJECTIVE ENGINEERING DESIGN VIA

COMPUTER MODEL CALIBRATION 29

III. A UNIFIED FRAMEWORK FOR COMPUTER MODEL

CALIBRATION AND ENGINEERING DESIGN 75

IV. CONCLUSION 127