

Model_LHS
Generate LHS matrix

Create sensitivity derivative
matrix with respect to each
parameter

$$S = \frac{\partial G}{\partial p} = \begin{bmatrix} \frac{\partial G}{\partial p_1}(t_1) & \frac{\partial G}{\partial p_1}(t_2) & \frac{\partial G}{\partial p_1}(t_3) \\ \frac{\partial G}{\partial p_2}(t_1) & \frac{\partial G}{\partial p_2}(t_2) & \frac{\partial G}{\partial p_2}(t_3) \\ \frac{\partial G}{\partial p_3}(t_1) & \frac{\partial G}{\partial p_3}(t_2) & \frac{\partial G}{\partial p_3}(t_3) \end{bmatrix}$$

Relative
sensitivity
matrix

$$\tilde{S} = S * \frac{p}{G}$$

Relative
sensitivity Norm

$$\|\tilde{S}\|_2$$

SVD Decomp

$$\tilde{S} = U \Sigma V^T$$

ρ = no. of singular values
that is greater than 10^{-4}

Partitioning matrix V

$$V = [V_\rho \ V_{rem}]$$

QR decomp

$$V_\rho^T P = QR$$

Reordering
parameter vector $\vec{\theta}$

$$\hat{\theta} = P^T \theta$$