

# THÈSE DE DOCTORAT

UNCERTAINTY QUANTIFICATION IN MULTI-PHYSICS  
MODEL FOR WIND TURBINE ASSET MANAGEMENT

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## Abstract

Offshore wind energy is one of the ways to reduce the share of fossil fuels in the global electricity mix. This technology benefits from more consistent winds than the onshore one, mainly due to the absence of terrain roughness. Operating offshore also allows the installation of larger and more powerful wind turbines, which poses several scaling issues about port logistics, the demand for critical natural resources, and sustainable end-of-life processes.

Offshore wind turbines are dynamic systems interacting with a highly uncertain environment. Uncertainty quantification of the multi-physics numerical models used to simulate them is therefore essential to propose risk-informed design and operation. However, developing a dedicated uncertainty quantification strategy for these systems raises numerous questions and requires coupling data with multi-physics numerical models.

This thesis first addresses the problems related to the multivariate probabilistic modeling of offshore environmental conditions. A semiparametric approach is suggested, mixing parametric methods for marginals fitting with the empirical Bernstein copula to fit the complex dependence structure among environmental variables. After defining a probabilistic model of the ambient metocean conditions, the perturbations caused by the turbines' wake effect are studied at the farm scale by creating clusters of similarly perturbed turbines. This preliminary clustering aims to reduce the number of loading studies at the farm scale (e.g., for fatigue assessment).

The second methodological axis of this work concerns uncertainty propagation for both central study and rare event estimation. As an alternative to the design load cases recommended by international standards for the mean cumulative damage estimation, the kernel herding method proved to be an efficient and flexible solution for given-data uncertainty propagation (i.e., directly subsampling from a large dataset without inference). This Bayesian quadrature method is also well-suited for the construction of test samples for the estimation of the mean predictivity of statistical learning models.

For rare event estimation, a new method incorporating a nonparametric copula into an adaptive importance sampling mechanism is proposed. This method displays equivalent results to splitting methods as the subset simulation while avoiding any Markov Chain Monte Carlo sampling and thus generating independent and identically distributed samples. Then, the fatigue reliability of an offshore wind turbine is studied with respect to uncertain environmental variables while considering other variables related to soil stiffness, yaw misalignment, stress-number of cycles curve, and critical damage resistance. The robustness of the estimated reliability is then studied using perturbed-law based indices. Finally, to ensure the reproducibility of the numerical results, most of the developments presented in this work are open source and documented.



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# List of Acronyms

**AK** Active Kriging. [58](#)

**AMISE** Asymptotic Mean Integrated Squared Error. [40](#)

**BANCS** Bernstein Adaptive Nonparametric Conditional Sampling. [169](#)

**BEMT** Blade Element Momentum Theory. [70](#)

**BQ** Bayesian Quadrature. [127](#)

**CDF** Cumulative Distribution Function. [16](#)

**CE-AIS** Cross-Entropy-based Adaptive Importance Sampling. [38](#)

**COV** Coefficient Of Variation. [17](#)

**CPU** Central processing unit. [117](#), [200](#)

**CSA** Conditional Sensitivity Analysis. [178](#)

**DGSM** Derivative-based Global Sensitivity Measures. [45](#)

**DIEGO** Dynamique Intégrée des Éoliennes et Génératrices Offshore. [68](#)

**EBC** Empirical Bernstein Copula. [95](#)

**FANOVA** Functional ANalysis Of VAriance. [47](#)

**FLS** Fatigue Limit State. [79](#)

**FORM** First-Order Reliability Method. [33](#)

**FSSF** Fully-Sequential Space-Filling. [141](#)

**GSA** Global Sensitivity Analysis. [44](#)

**HPC** High-Performance Computer. 15

**HSIC** Hilbert-Schmidt Independence Criterion. 50

**i.i.d.** Independent and identically distributed. 17

**IS** Importance Sampling. 36

**ISE** Integrated Squared Error. 53

**KDE** Kernel Density Estimation. 40

**KH** Kernel Herding. 124

**KL** Kullback–Leibler divergence. 38

**LHS** Latin Hypercube Sampling. 27

**LOO** Leave-One-Out. 53

**LSF** Limit-State Function. 31

**MCMC** Markov Chain Monte Carlo. 42

**MLE** Maximum Likelihood Estimation. 55

**MMD** Maximum Mean Discrepancy. 50

**MPFP** Most-Probable-Failure-Point. 33

**NAIS** Nonparametric Adaptive Importance Sampling. 41

**OAT** One At a Time. 45

**OpenTURNS** Open source initiative for the Treatment of Uncertainties, Risks'N Statistics. 15

**PDF** Probability Density Function. 16

**PLI** Perturbed-Law based Indices. 52

**PLS** Partial Least Squares. 159

**PVA** Predictive Variance Adequation. 55

**QMC** Quasi-Monte Carlo. 23

**RCV** Random Cross-Validation. 158

**RKHS** Reproducing Kernel Hilbert Space. 50

**ROSA** Reliability-Oriented Sensitivity Analysis. [8](#)

**S-N** Stress-Number of cycles to failure. [74](#)

**SCADA** Supervisory Control and Data Acquisition. [83](#)

**SORM** Second-Order Reliability Method. [33](#)

**SS** Subset Simulation. [41](#)

**TSA** Target Sensitivity Analysis. [178](#)

**ULS** Ultimate Limit State. [79](#)

**UQ** Uncertainty Quantification. [14](#)

**w.r.t.** With respect to. [38](#)



# Introduction

## Industrial context and motivation

The current challenge of energy transition involves, among other things, reducing the share of fossil fuels in the global electricity mix. In this context, offshore wind energy offers several advantages ([Beauregard et al., 2022](#)). Offshore energy benefits from more consistent winds than onshore, mainly due to the absence of terrain roughness, it also makes possible the installation of larger and more powerful wind turbines. Since the construction of the first offshore wind farm in Vindeby, Denmark, in 1991, the industry has experienced rapid growth, with a total worldwide capacity of 56 GW in operation in 2021. Over time, offshore wind technology has matured, resulting in significant achievements such as securing projects in Europe through “zero-subsidy bids” where the electricity produced is directly sold on the wholesale market ([Beauregard et al., 2022](#)).

However, despite the progress of this sector, scaling limitations and numerous scientific questions emerge. To meet ambitious national and regional development targets, the wind energy industry must address various scaling issues, including port logistics, the critical demand for natural resources, and the lack of sustainable end-of-life processes. Furthermore, the field presents scientific challenges that often involve coupling data with numerical simulations of physical systems and their surrounding environment. The wind energy community is focused on different objectives, including enhancing the design of floating offshore wind turbines, refining wind resource estimation techniques, and optimizing maintenance operations. In general, several decisions are made throughout the lifespan of a wind turbine by its designer, installer, and operator, with only partial knowledge about specific physical phenomena. Therefore, modeling and controlling the various sources of uncertainty associated with offshore wind energy could become a key success factor in this highly competitive industry.

Overall, the offshore wind industry needs methods for uncertainty management ([Van Kuik et al., 2016](#)) regarding design safety margins and operational asset management (at the component, wind turbine, and overall wind farm levels). For wind project developers, the primary focus is on improving the wind potential assessment of candidate geographic locations by combining various sources of information for modeling the multivariate distribution of environmental conditions. In the case of floating wind projects, the goal is to incorporate a probabilistic aspect

from the design phase (e.g., of the floaters) to define safer, more robust, and more cost-effective solutions. For wind farm owners, end-of-life management is another significant concern. An owner of a wind farm reaching its end of life has three options: (*i*) extend the operational life of assets, (*ii*) replace current wind turbines with newer models, (*iii*) or decommission and sell the wind farm. The first two options require evaluating the structural reliability and residual lifespan, with quantitative assessments reviewed by certification agencies and insurers to issue operating permits. To provide a rigorous and quantitative risk assessment, the generic methodology known as the *uncertainty quantification methodology* is a widely accepted approach in industrial sectors facing these types of issues (De Rocquigny et al., 2008; Blanchard et al., 2023).

## Generic methodology for uncertainty quantification

The field of computer experiments emerged after the formidable increase of processing power that occurred in the past decades. Numerical models can simulate complex system behavior based on initial conditions defined by the analyst. They quickly became essential for the analysis, design, and certification of complex systems in cases where experiments or physical measurements are too costly or even unfeasible. However, such numerical models are mostly deterministic: the reproducible result of a simulation is associated with a fixed input set of parameters.

Uncertainty quantification aims at modeling and controlling uncertainties around a numerical model. To do so, a generic methodology has been proposed to quantify and analyze uncertainties among the input and output variables of a numerical model (De Rocquigny et al., 2008; Blanchard et al., 2023). An overview of the mathematical tools used in this field is provided by Sullivan (2015). This approach challenges the understanding of a system, ultimately contributing to more robust decision-making. Figure 1 illustrates the main steps of the generic uncertainty quantification method, which are briefly summarized hereafter:

- **Step A – Problem specification:** This step involves identifying the system under study and constructing a numerical model capable of precisely simulating its behavior. Specifying the problem also involves the definition of a set of parameters inherent to the numerical model. These parameters include both the input variables and the output variables generated by the simulation. In this document, the numerical model is considered a black box, in contrast to approaches that are integrated within the numerical solution schemes for the system's behavioral equations (referred to as "intrusive approaches" Le Maître and Knio, 2010). Generally, numerical models are first calibrated against measured data and pass a process of validation and verification to reduce modeling errors (see e.g., Oberkampf and Roy, 2010; Damblin, 2015; Carmassi, 2018).
- **Step B – Uncertainty modeling:** The objective of this step is to identify and model all sources of uncertainty related to the input variables. Most of the time, uncertainty is

modeled in the probabilistic framework (Sullivan, 2015), but other approaches could be considered (Ajenjo, 2023).

- **Step C – Uncertainty propagation:** This step propagates the uncertain inputs through the computer model. Consequently, the output of the numerical model (commonly scalar) also becomes uncertain. The goal is to estimate a quantity of interest, which is a statistic related to the studied random output variable. The uncertainty propagation method may differ depending on the quantity of interest targeted (e.g., a moment, a quantile, a rare event probability).
- **Step C' – Inverse analysis:** In this step, a sensitivity analysis can be performed to study the role allocated to each uncertain input leading to the uncertain output.
- **Metamodeling:** Considering the high computational cost associated with some simulations, statistical techniques can be used to emulate these expensive simulators with a limited number of simulations. Uncertainty quantification can then be carried out using a “surrogate model” (or metamodel) to reduce the computational cost. This optional statistical learning often proves to be essential in practice to perform uncertainty quantification.

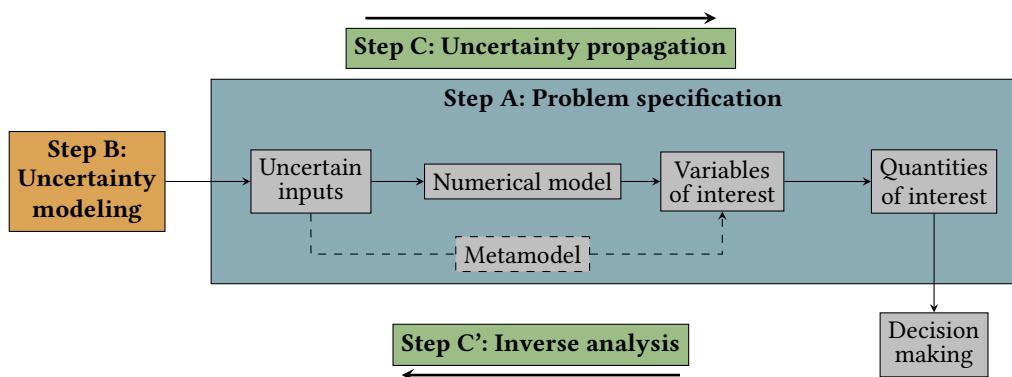


Figure 1 General uncertainty quantification framework (De Rocquigny et al., 2008, adapted by Ajenjo, 2023).

## Problem statement and outline of the thesis

Risk and uncertainty management in the field of wind energy is a significant concern for the electric utility Électricité de France (EDF). This motivated the research and development division of EDF to participate in a EU founded project named HIPERWIND<sup>1</sup> (for “Highly advanced Probabilistic design and Enhanced Reliability methods for high-value, cost-efficient offshore wind”). Collaborating with various partners from the academic sector (such as DTU, ETH Zurich, University of Bergen) and the industrial domain (such as DNV, IFPEN, EPRI) brought

<sup>1</sup>HIPERWIND web page: <https://www.hiperwind.eu/>

different perspectives on this topic. As a result, this thesis aims to adapt and apply the generic uncertainty quantification methodology to industrial offshore wind energy design and operation. In particular to assess the structural integrity with respect to fatigue damage (caused by a large number of small amplitude solicitations). As such, this use case raises scientific challenges related to its specific characteristics, described in the following:

- The numerical model exploited in the present work consists of a serie of numerical models executed sequentially. This chain is divided into three parts: first, stochastic wind and wave velocity spatio-temporal fields are generated, then the coupled hydro-aero-servo-elastic behavior of the wind turbine is simulated, and finally these data are post-processed to obtain scalar quantities of interest.
- The complexity of this simulator, along with the high unit computational cost (about 40 minutes per simulation), requires efficient sampling methods and high-performance computing systems.
- In addition to the complexity associated with the numerical model, modeling the input uncertainties also represents a challenge. Indeed, the joint distribution associated with environmental conditions (measured *in situ*) presents a complex dependence structure. The quality of the inference step is critical as it directly impacts the conclusions of uncertainty propagation.

In order to apply the generic methodology for uncertainty quantification to the offshore wind turbine case, this thesis aims to answer the following questions:

- Q1.** *How to accurately model the dependence structure associated with the joint environmental distribution? (⇒ Step B)*
- Q2.** *How to perform uncertainty propagation through a computationally expensive numerical chain uniquely based on an empirical description (measured data) of input uncertainties? (⇒ Step C)*
- Q3.** *How to estimate rare event probabilities related to the fatigue failure of offshore wind turbine structures? (⇒ Step C)*
- Q4.** *How to study the sensitivity of uncertain inputs regarding quantities of interest resulting from structural reliability (i.e., reliability-oriented sensitivity analysis)? (⇒ Step C')*

To propose an answer to these questions, this manuscript is divided into three parts. The first part recalls the principal tools for uncertainty quantification and introduces offshore wind turbine modeling and design. The second part presents the contributions of this thesis associated to uncertainty quantification and propagation while the third part describes the contributions to rare event estimation. This manuscript is divided into seven chapters, which are summarized hereafter:

**Chapter 1 – Uncertainty quantification in computer experiments.** This chapter gives a brief over-view of various topics in uncertainty quantification (Sullivan, 2015). After a reminder of some mathematical concepts, the model specification step is described, considering a black box and its input and output variables. The different types and sources of uncertainties are then presented, along with their modeling within a probabilistic framework. Uncertainty propagation depends on the estimated quantities of interest, therefore, one section addresses propagation methods for central tendency studies, and another focuses on risk and reliability analysis. The section dedicated to central tendency presents numerical integration, sampling, and design of experiment methods (Fang et al., 2018). The one about rare event probabilities introduces usual methods from the field of structural reliability (Lemaire et al., 2009; Morio and Balesdent, 2015).

This chapter also covers the main methods for global sensitivity analysis (Da Veiga et al., 2021). In general terms, this field divides its methods into two major classes: screening methods and importance measures. Screening techniques are typically applied in high-dimensional problems and aim to identify variables with low impact on the variability of the output of interest. Importance measures, on the other hand, quantitatively allocate, for each input variable, a share of the output variability, enabling the ranking of variables based on their influence.

Finally, this chapter presents an overview of the families of surrogate models commonly used in uncertainty quantification (Forrester et al., 2008). Special attention is given to Gaussian process regression, which consists in conditioning a Gaussian process on a set of observations from the numerical model. Once conditioned, the Gaussian process simultaneously offers a surrogate model (mean of the Gaussian process, also called predictor) and an error function (variance of the process). Some iterative methods (called “active”) use this additional information to progressively enrich the surrogate model and improve its predictability. These techniques were quite successful in the 1990s for solving optimization problems with expensive functions (Jones et al., 1998). Since then, their use has expanded to solve structural reliability problems (Echard et al., 2011).

**Chapter 2 – Introduction to wind turbine modeling and design.** Simulating an offshore wind turbine involves modeling multiple physical aspects interacting with random environmental conditions. This chapter first introduces spectral methods used to generate wind and wave velocity fields by applying inverse Fourier transforms (e.g., as implemented in the TurbSim tool Jonkman, 2009). These simulated wind velocity fields then become the inputs of a multi-physics wind turbine numerical model. Such simulation includes simplified modeling of the interactions between fluids and structures (using e.g., the blade element momentum theory), dynamic modeling of the structure using flexible multibody methods, and modeling of wind turbine control systems (Burton et al., 2021). The numerical code studied generates a time series of several physical quantities describing the system’s behavior.

This thesis particularly focuses on the probabilistic evaluation of fatigue damage in wind turbine structures. Fatigue damage is a phenomenon that deteriorates the mechanical properties

of a material as a result of exposure to many low-amplitude cyclic stresses. Currently, wind energy standards recommend the use of deterministic safety factors to address this failure mode (DNV-ST-0437, 2016; IEC-61400-1, 2019). A probabilistic approach can enhance the analysis and might sometimes reveal conservative safety margins, as addressed in various methodological works (Huchet, 2018; Lataniotis, 2019; Petrovska, 2022).

In this context, this chapter enumerates the input variables of the calculation chain that are considered uncertain. These variables are grouped into two groups: those related to the environment (e.g., average wind speed, wind speed standard deviation, wind direction, significant wave height, wave period, and wave direction), and those related to the system (e.g., controller wind misalignment error, soil stiffness, fatigue calculation curve parameters).

**Chapter 3 – Kernel-based uncertainty quantification.** This chapter examines perturbations in environmental conditions within an offshore wind farm induced by wake effects (Larsen et al., 2008). A theoretical offshore wind farm off the southern coast of Brittany is considered as a use case, and a simplified numerical model of wake in this wind farm is used. This model provides an analytical prediction of the wind speed deficit and turbulence created by the wake, taking into account the influence of the floaters' positions due to rigid body dynamics.

In the second phase, uncertainty propagation is carried out through the wake model, considering the joint distribution of ambient environmental conditions as inputs. In the end, an environmental distribution perturbed by the wake is simulated for each wind turbine. A dissimilarity measure between distributions, based on kernels and named “maximum mean discrepancy” (MMD), is used to compare the distributions perceived by each wind turbine. This measure allows the clustering of wind turbines exposed to similar environmental conditions, resulting in identical structural responses. Given the high computational cost of aero-servo-hydro-elastic simulations for offshore wind turbines, this preliminary study allows to assess the reliability analysis at the wind farm scale without repeating the analysis for each turbine. Ultimately, only four classes are selected to represent a wind farm of 25 turbines.

**Chapter 4 – Kernel-based central tendency estimation.** This chapter presents the use of the MMD (introduced in the previous chapter) in the context of probability distribution sampling, a method known as “kernel herding” introduced by Chen et al. (2010). This quadrature technique belongs to the family of “Bayesian quadratures” Briol et al. (2019), which can be viewed as a generalization of quasi-Monte Carlo methods (Li et al., 2020).

The properties of this method are highlighted through an industrial application dedicated to estimating the mean fatigue damage of a wind turbine structure. Although this quantity is crucial in the design and certification of wind turbines, the methods used by standards to estimate it are known to be suboptimal (i.e., regular grids). The study is conducted on a model of a fixed offshore wind turbine belonging to a farm in the North Sea. Uncertainties in input environmental conditions are inferred from in-situ measured data.

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Finally, a numerical comparison with Monte Carlo and quasi-Monte Carlo sampling reveals the performance and practical advantages of kernel herding. Overall, this method allows for direct subsampling from a large environmental database without the need for inference (step B).

**Chapter 5 – Kernel-based surrogate model validation.** This chapter proposes the use of kernel-based sampling methods in the context of model validation for machine learning (or surrogate models). Estimating the predictivity of supervised learning models requires an evaluation of the learned surrogate model on a set of test points that were not used during training. The quality of the validation naturally depends on the properties of the test set and the metric used to summarize the prediction error. This contribution first suggests using space-filling sampling methods to “optimally” select a test set, then, it introduces a new predictivity coefficient that weights the observed errors to improve the global error estimation. A numerical comparison between several sampling methods based on geometric approaches ([Shang and Apley, 2020](#)) or kernel methods ([Chen et al., 2010; Mak and Joseph, 2018](#)) is carried out. Our results show that weighted versions of kernel methods offer superior performance. An application to simulated mechanical loads in an offshore wind turbine model is also presented. This experiment illustrates the practical relevance of this technique as an effective alternative to costly cross-validation techniques.

**Chapter 6 – Rare event estimation using Bernstein adaptive nonparametric sampling.** Estimating rare event probabilities is a common issue in industrial risk management, especially in the field of structural reliability ([Morio and Balesdent, 2015](#)). To overcome the well-known limitations of the Monte Carlo method, several techniques have been proposed. Among them, “subset simulation” ([Au and Beck, 2001](#)) is a technique based on the split of a rare probability into a product of less rare (and thus easier to estimate) conditional probabilities associated with nested failure events. However, this technique relies on conditional simulation using Markov chain Monte Carlo (MCMC) methods. In practice, these algorithms produce correlated chains which converge asymptotically towards the targeted distribution. The issue in reliability analysis is that their convergence is usually not checked (e.g., [Roy, 2020](#) reviews diagnostic tools for MCMC). In this chapter, another method using an adaptive importance sampling structure is proposed ([Zhang, 1996](#)), with the advantage of preserving the i.i.d. property. Independent sampling is particularly relevant for reusing these samples in a posterior reliability-oriented sensitivity analysis. The algorithm introduced is based on the nonparametric inference of the conditional joint distribution using kernel density estimation of marginals combined with dependence inference using the empirical Bernstein copula ([Sancetta and Satchell, 2004](#)). The so-called “Bernstein adaptive nonparametric conditional sampling” (BANCS), is compared to the subset simulation method for several structural reliability problems. The first results are promising, and various perspectives could still improve this technique.

After proposing a new method for reliability analysis, this chapter deals with sensitivity analysis for risk measures (e.g., rare event probabilities). Global sensitivity analysis ([Da Veiga et al., 2021](#)) assigns a portion of the global output variability to each variable (or group of

variables), often using a functional decomposition of the output variance. However, when studying risk measures (often located in the distributions' tails), the global sensitivity results might be very different from the sensitivity to the risk measure. “Reliability-oriented sensitivity analysis” (ROSA), studies the impact of the inputs in regard to a risk measure such as a rare event probability (see e.g., [Chabridon, 2018](#)). Using the nested subsets obtained with the BANCS algorithm (presented in the previous chapter), the idea here is to study the ROSA evolution as the subsets get closer to the failure domain. For each subset, a ROSA is carried out with a kernel-based importance measure called the “Hilbert-Schmidt Independence Criterion” adapted to this context ([Da Veiga, 2015](#); [Marrel and Chabridon, 2021](#)).

**Chapter 7 – Reliability and robustness analysis of an offshore wind turbine subject to fatigue.** This chapter proposes a fully probabilistic reliability analysis of an offshore wind turbine's monopile foundation. Considering a set of variables related to the system, a surrogate model of the lifetime fatigue damage is built on a learning set gathering over  $10^5$  simulations of the offshore wind turbine. This huge computational effort was made possible by deploying a wrapper of the simulator on a high-performance computer. Using the surrogate model to emulate the costly wind turbine model, a nominal reliability analysis is performed. To complete this analysis, the robustness of the failure probability obtained is assessed by perturbing the inputs' distributions. This approach called the “perturbed-law based sensitivity indices” ([Lemaître et al., 2015](#)) reveals that the resistance variable has a primary role on the reliability.

## Publications and communications

The research contributions in this manuscript are related to the following publications:

Book Chap.	<u>E. Fekhari</u> , B. Iooss, J. Muré, L. Pronzato and M. J. Rendas (2023). “Model predictivity assessment: incremental test-set selection and accuracy evaluation”. In: <i>Studies in Theoretical and Applied Statistics</i> , pages 315–347. Springer.
Jour. Pap.	<u>E. Fekhari</u> , V. Chabridon, J. Muré and B. Iooss (2024). “Given-data probabilistic fatigue assessment for offshore wind turbines using Bayesian quadrature”. In: <i>Data-Centric Engineering</i> , In press. <u>E. Vanem</u> , <u>E. Fekhari</u> , N. Dimitrov, M. Kelly, A. Cousin and M. Guiton (2024). “A joint probability distribution for multivariate wind-wave conditions and discussions on uncertainties”. In: <i>Journal of Offshore Mechanics and Arctic Engineering</i> , In press.
Int. Conf. Pap.	<u>E. Fekhari</u> , M. Baudin, V. Chabridon, and Y. Jebroun (2021). “otbenchmark: an open source Python package for benchmarking and validating uncertainty quantification algorithms”. In: <i>Proceedings of the 4th International Conference on Uncertainty Quantification in Computational Sciences and Engineering (UNCECOMP 2021)</i> , Athens, Greece. (Paper & Talk)
	<u>E. Fekhari</u> , B. Iooss, V. Chabridon, J. Muré (2022). “Efficient techniques for fast uncertainty propagation in an offshore wind turbine multi-physics simulation tool”. In: <i>Proceedings of the 5th International Conference on Renewable Energies Offshore (RENEW 2022)</i> , Lisbon, Portugal. (Paper & Talk)
	<u>E. Fekhari</u> , V. Chabridon, J. Muré and B. Iooss (2023). “Bernstein adaptive nonparametric conditional sampling: a new method for rare event probability estimation” <sup>2</sup> . In: <i>Proceedings of the 13th International Conference on Applications of Statistics and Probability in Civil Engineering (ICASP 14)</i> , Dublin, Ireland. (Paper & Talk)
	<u>A. Lovera</u> , <u>E. Fekhari</u> , B. Jézéquel, M. Dupoirion, M. Guiton and E. Ardillon (2023). “Quantifying and clustering the wake-induced perturbations within a wind farm for load analysis”. In: <i>Journal of Physics: Conference Series (WAKE 2023)</i> , Visby, Sweden. (Paper)
	<u>E. Vanem</u> , Ø. Lande, <u>E. Fekhari</u> (2024). “A joint probability distribution model for multivariate wind and wave conditions”. In: <i>Proceedings of the ASME 2024 43th International Conference on Ocean, Offshore and Arctic Engineering (OMAE 2024)</i> , Singapore. (Paper to appear)
Int. Conf. Short Abs.	<u>E. Fekhari</u> , B. Iooss, V. Chabridon, J. Muré (2022). “Numerical Studies of Bayesian Quadrature Applied to Offshore Wind Turbine Load Estimation”. In: <i>SIAM Conference on Uncertainty Quantification (SIAM UQ22)</i> , Atlanta, USA. (Talk)
	<u>E. Fekhari</u> , B. Iooss, V. Chabridon, J. Muré (2022). “Model predictivity assessment: incremental test-set selection and accuracy evaluation”. In: <i>22nd Annual Conference of the European Network for Business and Industrial Statistics (ENBIS 2022)</i> , Trondheim, Norway. (Talk)
	<u>E. Fekhari</u> , V. Chabridon, J. Muré and B. Iooss (2024). “Sensitivity-Informed Nonparametric Adaptive Conditional Sampling for Robust Reliability Analysis”. In: <i>SIAM Conference on Uncertainty Quantification (SIAM UQ24)</i> , Trieste, Italy. (Talk)
Nat. Conf.	<u>E. Fekhari</u> , B. Iooss, V. Chabridon, J. Muré (2022). “Kernel-based quadrature applied to offshore wind turbine damage estimation”. In: <i>Proceedings of the Mascot-Num 2022 Annual Conference (MASCOT NUM 2022)</i> , Clermont-Ferrand, France. (Poster)

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E. Fekhari, B. Iooss, V. Chabridon, J. Muré (2023). “Rare event estimation using nonparametric Bernstein adaptive sampling”. In: *Proceedings of the Mascot-Num 2023 Annual Conference (MASCOT-NUM 2023)*, Le Croisic, France. (Talk)

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Invited Lec. Le Printemps de la Recherche 2022, Nantes, France. «Traitement des incertitudes pour la gestion d’actifs éoliens». (Talk)

Journées Scientifiques de l’Eolien 2024, Saint-Malo, France. «Evaluation probabiliste de la fiabilité en fatigue des structures éoliennes en mer». (Talk)

## Numerical developments

Several implementations developed in this thesis are available on multiple platforms, allowing the reader to reproduce most of the numerical results presented in this manuscript:

- This Python package generates designs of experiments based on kernel methods such as kernel herding (Chen et al., 2018a) and support points (Mak and Joseph, 2018). A tensorized implementation of the algorithms was proposed, significantly increasing their performances. Additionally, optimal weights for Bayesian quadrature are provided.
  - This Python package, developed in collaboration with J. Muré, is available on the platform Pypi and fully documented.
- 

- bancs<sup>4</sup>
- This Python package proposes an implementation of the “Bernstein Adaptive Nonparametric Conditional Sampling” method for rare event estimation.
  - This Python package is available on the PyPI platform and is illustrated with examples and analytical benchmarks.
- 

- ctbenchmark<sup>5</sup>
- This Python package presents a standardized process to benchmark different sampling methods for central tendency estimation.
  - This Python package is available on a GitHub repository with analytical benchmarks.
- 

- copulogram<sup>6</sup>
- This Python package proposes an implementation of a synthetic visualization tool for multivariate distributions.
  - This Python package, developed in collaboration with V. Chabridon, is available on the Pypi platform.

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<sup>2</sup>Rewarded by the “CERRA Student Recognition Award” (<https://icasp14.com/presenter/awards/>)

<sup>3</sup>Documentation: <https://efekhari27.github.io/otkerneldesign/master/>

<sup>4</sup>Repository: <https://github.com/efekhari27/bancs>

<sup>5</sup>Repository: <https://github.com/efekhari27/ctbenchmark>

<sup>6</sup>Repository: <https://github.com/efekhari27/copulogram>

## PART I:

# INTRODUCTION TO UNCERTAINTY QUANTIFICATION AND WIND ENERGY

*Toute pensée émet un coup de dé.*

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S. MALLARMÉ



Chapter **1**

# Uncertainty quantification in computer experiments

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## 1.1 Introduction

The progress of computer simulation gradually allows the resolution of more complex problems in scientific fields such as physics, astrophysics, engineering, climatology, chemistry, or biology. This domain often provides a deterministic solution to complex problems depending on several inputs. Associating an *uncertainty quantification* (UQ) analysis with these numerical models is a key element in improving the understanding of the phenomena studied. A wide panel of UQ methods has been developed over the years to pursue these studies at a reasonable computational cost.

This chapter presents the essential tools and methods from the generic UQ framework, including elements partially inspired from [Sullivan \(2015\)](#). It is structured as follows: Section 1.2 describes the model specification step; Section 1.4 presents a classification of the input uncertainties and the probabilistic framework to model them; Sections 1.5 and 1.6 introduce various methods to propagate the input uncertainties through the numerical model for different purposes; Section 1.7 presents the main inverse methods to perform sensitivity analysis in our framework; Finally, Section 1.8 introduces the concept of surrogate models to emulate a model by realizing statistical learning on a limited dataset. Additionally, numerical examples of the notable methods are implemented during this chapter using `OpenTURNS`, a Python package for uncertainty quantification.

## 1.2 Black-box model specification

In the computer experiments context, UQ is performed around an input-output numerical simulation model. This numerical model, or code, is hereafter viewed as *black-box* since the physics equations remain unchanged. Alternatively, one could consider *intrusive* UQ methods, introducing uncertainties within the resolution of the equations of the physics (see e.g., [Le Maître and Knio, 2010](#)). In practice, numerical models can actually be a chain of codes executed in sequence to obtain a variable of interest, making their evaluation more complex.

While simulation models are often deterministic, they can also be qualified as intrinsically stochastic (i.e., two runs of the same model taking the same inputs return different outputs). Additionally, numerical simulation always presents modeling errors. In the following, it will be assumed that the numerical models passed a *verification & validation* phase, to quantify their domain of validity and predictive accuracy ([Damblin, 2015](#)).

Formally, part of the problem specification is the definition of the set of  $d$  input variables  $\mathbf{x} = (x_1, \dots, x_d)^\top$  considered as uncertain (wind speed, wave period, etc.). The outputs studied are also defined at this stage, which will only be of scalar type in the present work. Note that UQ method were adapted to other types of outputs (see e.g., for time series outputs the work of [Lataniotis, 2019](#), and for other functional outputs the work of [Auder et al., 2012; Rollón de Pinedo et al., 2021](#)). In the following, the numerical model  $\mathcal{M}$ , with its respective input  $\mathcal{D}_x$  and

output domains  $\mathcal{D}_y$  is defined as:

$$\mathcal{M} : \begin{cases} \mathcal{D}_x \subseteq \mathbb{R}^d & \longrightarrow \mathcal{D}_y \subseteq \mathbb{R} \\ x & \longmapsto y. \end{cases} \quad (1.1)$$

Unlike data-scientists who work with the typical machine learning input-output dataset framework, UQ analysts can evaluate this numerical model at any input point. However, numerical simulations often come with a large computational cost. Therefore, UQ methods should be efficient and require as few simulations as possible. To solve this issue, surrogate models (or metamodels) are statistical learning algorithms emulating the costly numerical model, which can be used to make UQ studies more tractable. Surrogate models are built and validated on a limited number of simulations (in a supervised learning framework). In practice, note that the model specification step often necessitates with the development of a wrapper of the code. It is an overlay of code allowing its execution in a parametric way, which is often associated with high-performance computer (HPC) deployment. Once the model is specified, a critical step in UQ is enumerating the input uncertainties and building their associated mathematical model.

## 1.3 Uncertainty quantification practice with OpenTURNS

OpenTURNS<sup>1</sup> (“Open source initiative for the Treatment of Uncertainties, Risks’N Statistics”) is a high-performance Python library dedicated to UQ (Baudin et al., 2017). It is developed by industrial researchers from a consortium gathering EDF R&D, Airbus Group, PHIMECA Engineering, IMACS and ONERA. It combines high performance using C++ programming with high accessibility through a Python application programming interface. Overall, this open source library provides tools for every steps of the UQ framework (e.g., UQ, uncertainty propagation, surrogate modeling, reliability, sensitivity analysis and calibration). To guarantee software quality, the development follows robust processes such as exhaustive unit testing and multiplatform continuous integration. A dedicated forum hosts an active community, which helps new users and discusses future developments. Furthermore, no-code users can benefit from OpenTURNS’s free-download graphical user interface software, named Persalys<sup>2</sup>. Finally, as most developments in this thesis use OpenTURNS, minimal working examples associated to the main methodological concepts are available in Appendix D.

## 1.4 Identifying and modeling the uncertain inputs

### 1.4.1 Sources of the input uncertainties

After defining a numerical model, the analyst should list the sources of uncertainties. Authors as Thunnissen (2005) proposed to classify them for practical purposes into two groups:

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<sup>1</sup>OpenTURNS installation guide and documentation are available at: <https://openturns.github.io/www/>

<sup>2</sup>Persalys free-download graphical user interface is available at: <https://www.persalys.fr/obtenir.php>

- aleatory uncertainty regroups the uncertainties arising from natural randomness (e.g., soil properties). These uncertainties are qualified as irreducible since the analyst facing them will not be able to acquire additional information to reduce them (e.g., additional measures).
- epistemic uncertainty gathers the uncertainties resulting from a lack of knowledge (e.g., geometry of a component). Unlike the aleatory ones, epistemic uncertainties might be reduced by investigating their origin (often at a certain cost).

Der Kiureghian and Ditlevsen (2009) discuss the relevance of this classification. They affirm that this split is practical for decision-makers to identify possible ways to reduce their uncertainties. However, it should not affect the way of modeling or propagating uncertainties. In the following, the probabilistic framework is introduced to deal with uncertainties.

#### 1.4.2 Modeling uncertain inputs with the probabilistic framework

Uncertainties are traditionally modeled with objects from the probability theory. Considering a probability space denoted by  $(\Omega, \mathcal{A}, \mathbb{P})$ , the *random vector*  $\mathbf{X}$  (i.e., multivariate random variable) is a measurable function defined as:

$$\mathbf{X} : \begin{cases} \Omega & \longrightarrow \mathcal{D}_x \subseteq \mathbb{R}^d \\ \omega & \longmapsto \mathbf{X}(\omega). \end{cases} \quad (1.2)$$

In the following, the random vector  $\mathbf{X}$  will be assumed to be a squared-integrable function against the measure  $\mathbb{P}$  (i.e.,  $\int_{\Omega} |\mathbf{X}(\omega)|^2 d\mathbb{P}(\omega) < \infty$ ). Moreover, the present thesis deals with continuous random variables.

The *probability distribution* of the random vector  $\mathbf{X}$  is the pushforward measure of  $\mathbb{P}$  by  $\mathbf{X}$ , which is a probability measure on  $(\mathcal{D}_x, \mathcal{A})$ , denoted by  $\mathbb{P}_{\mathbf{X}}$  and defined as follows:

$$\mathbb{P}_{\mathbf{X}}(B) = \mathbb{P}(\mathbf{X} \in B) = \mathbb{P}(\{\omega \in \Omega : \mathbf{X}(\omega) \in B\}), \quad \forall B \in \mathcal{A}. \quad (1.3)$$

The *cumulative distribution function* (CDF) is a common tool to manipulate probability distributions. It is a function  $F_{\mathbf{X}} : \mathcal{D}_x \rightarrow [0, 1]$  defined for all  $\mathbf{x} \in \mathcal{D}_x$  as:

$$F_{\mathbf{X}}(\mathbf{x}) = \mathbb{P}(\mathbf{X} \leq \mathbf{x}) = \mathbb{P}(X_1 \leq x_1, \dots, X_d \leq x_d) = \mathbb{P}_{\mathbf{X}}([-\infty, x_1] \times \dots \times [-\infty, x_d]). \quad (1.4)$$

The CDF is a positive, increasing, right-continuous function, which tends to 0 as  $\mathbf{x}$  tends to  $-\infty$  and to 1 as  $\mathbf{x}$  tends to  $+\infty$ . In the continuous case, one can also define a corresponding *probability density function* (PDF)  $f_{\mathbf{X}} : \mathcal{D}_x \rightarrow \mathbb{R}_+$ . This means that  $\forall B \subset \mathcal{A}$ ,  $\int f_{\mathbf{X}}(\mathbf{x}) \mathbb{1}_{\{B\}}(\mathbf{x}) d\mathbf{x} = \mathbb{P}_{\mathbf{X}}(B)$ .

The expected value of a random vector  $\mathbb{E}[\mathbf{X}]$ , is given by:

$$\mu_{\mathbf{X}} = \mathbb{E}[\mathbf{X}] = \int_{\Omega} \mathbf{X}(\omega) d\mathbb{P}(\omega) = \int_{\mathcal{D}_x} \mathbf{x} f_{\mathbf{X}}(\mathbf{x}) d\mathbf{x} = (\mathbb{E}[X_1], \dots, \mathbb{E}[X_d])^{\top}. \quad (1.5)$$

In addition, considering two random variables  $X_i$  and  $X_j$ , with  $i, j \in \{1, \dots, d\}$ , one can write their respective variance:

$$\text{Var}(X_i) = \mathbb{E}[X_i - \mathbb{E}[X_i]], \quad (1.6)$$

and a covariance describing their joint variability:

$$\text{Cov}(X_i, X_j) = \mathbb{E}[(X_i - \mathbb{E}[X_i])(X_j - \mathbb{E}[X_j])] = \mathbb{E}[X_i^2] - \mathbb{E}[X_i]^2. \quad (1.7)$$

The *standard deviation*  $\sigma_{X_j} = \sqrt{\text{Var}(X_j)}$  and *coefficient of variation* (COV)  $\delta_{X_j} = \frac{\sigma_{X_j}}{\mu_{X_j}}$  are two quantities widely used in practice.

Finally, note that alternative theories exist to mathematically model uncertainties. For example, imprecise probability theory allows more general modeling of the uncertainties (Beer et al., 2013; Schöbi, 2019; Ajenjo, 2023). Such approaches become useful when dealing with very limited information (e.g., expert elicitation), but they will not be used in this thesis.

### 1.4.3 Joint input probability distribution

This section introduces various techniques to model and infer a joint multivariate probability distribution. To illustrate the importance of this step, Fig. 1.1 represents three i.i.d. samples from three bivariate distributions sharing the same marginals (e.g., here two exponential distributions) but different dependence structures. Judging from this example, one can assume that the joint distribution results from the composition of the marginals, and an application governing the dependence between them.

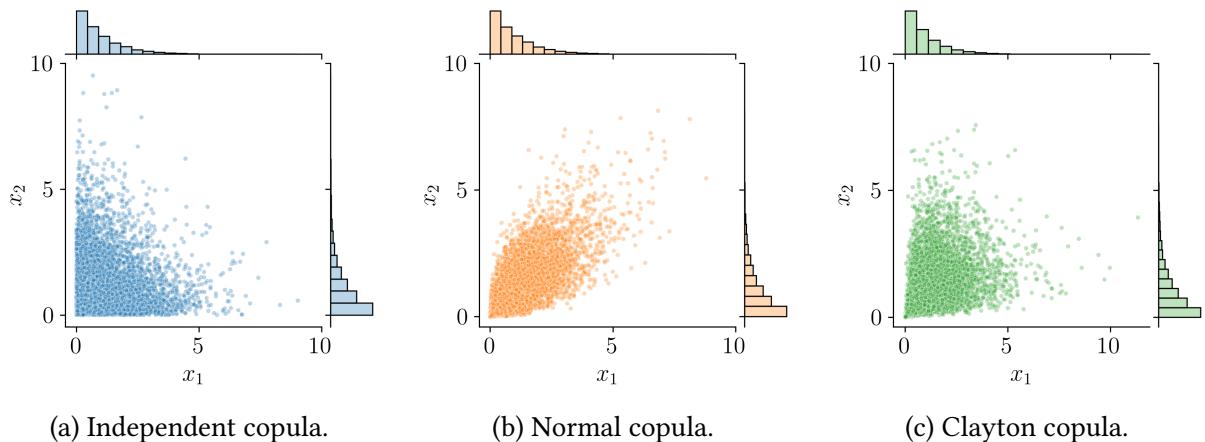


Figure 1.1 Samples of three joint distributions with identical marginals and different dependence structures.

An empirical way of isolating the dependence structures from this example is to transform the samples in the ranked space. Let us consider an  $n$ -sized sample  $\mathbf{X}_n = \{\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)}\} \in \mathcal{D}_{\mathbf{x}}^n$ . The corresponding ranked sample is defined as:  $\mathbf{R}_n = \{\mathbf{r}^{(1)}, \dots, \mathbf{r}^{(n)}\}$ , where<sup>3</sup>  $r_j^{(i)} = \sum_{l=1}^n \mathbb{1}_{\{x_j^{(l)} \leq x_j^{(i)}\}}$ ,  $\forall j \in \{1, \dots, d\}, i \in \{1, \dots, n\}$ . Ranking a multivariate dataset allows us to isolate the dependence

<sup>3</sup>The *indicator function* is defined such that  $\mathbb{1}_{\{\mathcal{F}\}}(x) = 1$  if  $x \in \mathcal{F}$  and is equal to zero otherwise.

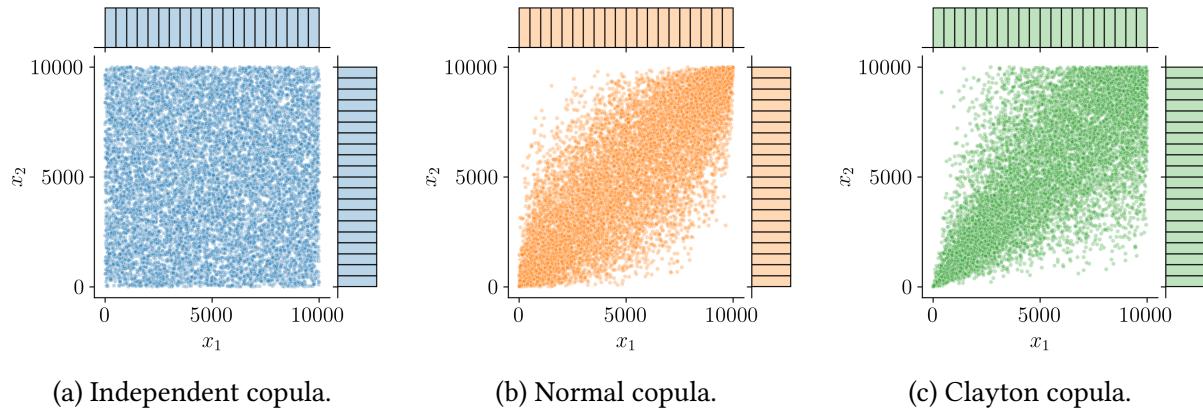


Figure 1.2 Samples in the ranked space represented in the Fig. 1.1.

structure witnessed empirically (Saporta, 2006). Fig. 1.2 shows the same three samples from Fig. 1.1 in the ranked space. One can first notice that the marginals are uniform since each rank is uniformly distributed. Then, the scatter plot from the distribution with independent copula (left plot) is uniform over the whole space while the others present dependence patterns.

Sklar's theorem (Sklar, 1959) states that the multivariate distribution of any random vector can be broken down into two objects. First, a set of univariate marginal distributions describing the behavior of each individual variables; second, a function describing the dependence structure between all variables: this function is called *copula*.

**Theorem 1** (Sklar's theorem, Sklar, 1959). *Let  $\mathbf{X} \in \mathbb{R}^d$  be a random vector and its joint CDF  $F_{\mathbf{X}}$  with marginals  $\{F_{X_j}\}_{j=1}^d$ . There exists a function  $C : [0, 1]^d \rightarrow [0, 1]$ , such that:*

$$F_{\mathbf{X}}(x_1, \dots, x_d) = \mathbb{P}(X_1 \leq x_1, \dots, X_d \leq x_d) = C(F_{X_1}(x_1), \dots, F_{X_d}(x_d)), \quad (1.8)$$

*called the “copula”. If the marginals  $F_{X_i}$  are continuous, then this copula is unique. If the multivariate distribution admits a PDF  $f_{\mathbf{X}}$ , it can also be expressed as follows:*

$$f_{\mathbf{X}}(x_1, \dots, x_d) = c(F_{X_1}(x_1), \dots, F_{X_d}(x_d)) \times f_{X_1}(x_1) \times \dots \times f_{X_d}(x_d), \quad (1.9)$$

*where  $c$  is the density of the copula, sometimes also called “copula” by abuse of terminology.*

The reader might refer to Durante and Sempi (2015, Chap. 2) for three different mathematical proofs of this result. Theorem 1 expresses the joint CDF by combining marginal CDFs and a copula, which is practical for sampling joint distributions. Conversely, the copula can be defined by using the joint CDF and the marginal CDFs:

$$C(u_1, \dots, u_d) = F_{\mathbf{X}}(F_{X_1}^{-1}(u_1), \dots, F_{X_d}^{-1}(u_d)). \quad (1.10)$$

This equation allows us to extract a copula from a joint distribution by knowing its marginals. Additionally, copulas are invariant under increasing transformations. This property is essential to understand the use of rank transformation to display the copula without the marginal effects.

Identically to the univariate continuous distributions, a large catalog of families of paraletic copulas exists (independent, Normal, Clayton, Frank, Gumbel copula, etc.). Note that the independent copula  $\Pi$  implies that the distribution is defined as the product of its marginals  $\Pi = \prod_{j=1}^d u_j$ . In an inference context, this theorem divides the fitting problem into two independent problems: fitting the marginals and fitting the copula. Provided a dataset, this framework allows the potential combination of a parametric (or nonparametric) fit of marginals with a parametric (or nonparametric) fit of the copula.

To infer a joint distribution over a dataset, the analyst should determine a fitting strategy. Appropriate data visualization helps to choose the fitting methods susceptible to be relevant to the problem. In practice, the following points can be asked at this early stage:

- Is the distribution unimodal? If not, mixture methods or nonparametric models might be required;
- Is the support restrictive? If so, specific families of parametric distributions with restrictive support can be chosen or truncation can be applied;
- Is there a dependence structure among the input variables? Does it concern all the variables together or only some groups of variables?
- Is the dependence structure complex (e.g., stronger dependence in the tail of the distribution)? Transforming the dataset in the ranked space gives an empirical description of the dependence.

Techniques designed to estimate marginal distributions are available in Appendix A. In addition, a nonparametric method are introduced in Chapter 3 to infer a copula: the “empirical Bernstein copula”. The adequation between a fitted probabilistic model and a dataset should be validated, therefore Appendix A lists visual and quantitative tools for univariate goodness-if-fit evaluation.

**OpenTURNS 1** (Bivariate distribution). A minimal working example in Python is available in Appendix D. Figures illustrating the present section may be reproduced, using the OpenTURNS scripts available on the GitHub repository<sup>4</sup>.

## 1.5 Uncertainty propagation for central tendency study

The previous section aimed at building a probabilistic model of the uncertainties considering the available knowledge. This one introduces diverse methods for forward propagation of the input uncertainties through a numerical model. In the present section, uncertainty propagation is dedicated to the “central tendency” as its goal is to study the mean and variance of the output

<sup>4</sup>[https://github.com/efekhari27/thesis/blob/main/numerical\\_experiments/chapter1/copulas.ipynb](https://github.com/efekhari27/thesis/blob/main/numerical_experiments/chapter1/copulas.ipynb)

distribution. This approach contrasts with the uncertainty propagation committed to rare event probability estimation, which will be introduced in Section 1.6 (e.g., used to assess reliability).

The difficulties related to any uncertainty propagation task mostly arise from the practical properties of the numerical model. Its potential high dimension, irregularity and nonlinearity each represents a challenge. Such studies rely on a finite number of observations of the numerical model, depending on the computational affordable budget. Uncertainty propagation is at the end of the generic UQ approach (step C), however, it is affected by the “garbage in, garbage out” concept. Meaning that its conclusions depend on the accuracy of the inputs’ uncertainty modeling.

This section introduces the main methods of uncertainty propagation for central tendency estimation, outlining the links between numerical integration and the numerical design of experiments.

### 1.5.1 Numerical integration

Forward uncertainty propagation aims at integrating a measurable function  $g : \mathcal{D}_X \rightarrow \mathbb{R}$  w.r.t. a probability measure  $\mathbb{P}_X$ . Numerical integration provides algorithmic tools to help the resolution of this probabilistic integration problem. To ease the notations, the numerical model  $\mathcal{M}(\cdot)$  introduced in Eq. (1.1) is replaced by a generic measurable function  $g(\cdot)$ .

In practice, this integral is approximated by summing a finite  $n$ -sized set of realizations  $\mathbf{y}_n = \{g(\mathbf{x}^{(1)}), \dots, g(\mathbf{x}^{(n)})\}$  from a set of input samples  $\mathbf{X}_n = \{\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)}\}$ . A *quadrature* selects the input samples  $\mathbf{X}_n$  (also called “nodes” in classical numerical integration), and an associated set of weights  $\mathbf{w}_n = \{w_1, \dots, w_n\} \in \mathbb{R}^n$ . The approximation given by a quadrature rule is defined as a weighted arithmetic mean of the realizations:

$$I_{\mathbb{P}_X}(g) = \mathbb{E}[g(\mathbf{X})] = \int_{\mathcal{D}_X} g(\mathbf{x}) d\mathbb{P}_X(\mathbf{x}) \approx \sum_{i=1}^n w_i g(\mathbf{x}^{(i)}). \quad (1.11)$$

For a given sample size  $n$ , the goal is to find a set of tuples  $\{\mathbf{x}^{(i)}, w_i\}_{i=1}^n$  (i.e., a quadrature rule), which provide the best approximation of the quantity of interest  $I_{\mathbb{P}_X}(g)$ . Ideally, the approximation quality should be fulfilled for a wide class of integrands (e.g., regardless of their regularity). Most quadrature rules only depend on the probability space  $(\Omega, \mathcal{A}, \mathbb{P}_X)$ , regardless of the integrand values. In the context of a costly numerical model, defining the quadrature ahead allows the analyst to massively distribute the evaluations of the numerical model.

#### Classical multivariate deterministic quadrature

Historically, quadrature methods have been developed for univariate integrals. The Gaussian rule and the Fejér-Clebsch-Curtis rule are two univariate deterministic quadratures that will be briefly introduced (see [Sullivan, 2015](#) for further elements).

Gaussian quadrature is a powerful univariate quadrature building together a set of irregular nodes and a set of weights. The computed weights are positive, which ensures a numerically

stable rule even for large sample sizes. Different variants of Gaussian rules exist, the most common one being the Gauss-Legendre quadrature. In this case, the function  $g$  to be integrated w.r.t. the uniform measure on  $[-1, 1]$  is approximated by Legendre polynomials. Considering the Legendre polynomial of order  $n$ , denoted  $l_n$ , the quadrature nodes  $\{x^{(i)}\}_{i=1}^n$  are given by the polynomial roots, while the respective weights are given by the following formula:

$$w_i = \frac{2}{\left(1 - (x^{(i)})^2\right) (l'_n(x^{(i)}))^2}. \quad (1.12)$$

Gauss-Legendre quadrature guarantees a very precise approximation provided that the integrand is well-approximated by a polynomial of degree  $2n - 1$  or less on  $[-1, 1]$ . This rule is deterministic but not sequential, meaning that two rules with sizes  $n_1$  and  $n_2$ ,  $n_1 < n_2$  will not be nested (i.e., its construction is not iterative). However, a sequential extension is proposed by the Gauss-Kronrod rule (Laurie, 1997), at the expense of a slightly lower accuracy regarding  $I_{\mathbb{P}_X}(g)$ .

To overcome this practical drawback, Fejér (Féjer, 1933) then Clenshaw and Curtis (Clenshaw and Curtis, 1960) proposed a nested rule with mostly equivalent accuracy as Gaussian quadratures. This method is usually presented to integrate a function w.r.t. the uniform measure on  $[-1, 1]$  and starts with a change of variables,  $x := \cos(\theta)$ ,  $dx := \sin(\theta)d\theta$ :

$$\int_{-1}^1 g(x) dx = \int_0^\pi g(\cos(\theta)) \sin(\theta) d\theta. \quad (1.13)$$

This expression can be written as an expansion of the integrand using trigonometric series. Therefore, knowing that cosine series are closely related to the Chebyshev polynomials of the first kind, Fejér's “first rule” (Trefethen, 2008) uses the Chebyshev polynomials roots as nodes  $x^{(i)} = \cos(\theta^{(i+1/2)})$ , associated with the following weights:

$$w_i = \frac{2}{n} \left( 1 - 2 \sum_{j=1}^{\lfloor n/2 \rfloor} \frac{1}{4j^2 - 1} \cos(j\theta^{(2i+1)}) \right), \quad (1.14)$$

where  $\lfloor \cdot \rfloor$  denotes the floor function.

These two univariate integration schemes are both very efficient on a wide panel of functions. Yet, Fejér-Closhaw-Curtis is sequential and offers easy implementations, benefitting from powerful algorithms such as the fast Fourier transform. Fig. 1.3 illustrates the nested properties of Fejér-Closhaw-Curtis quadrature by representing the nodes of quadrature rules with increasing size on the y-axis. For example, the Fejér-Closhaw-Curtis quadrature with size  $n = 13$  includes all the nodes from the quadratures with sizes  $n = 7$  and  $n = 4$ .

However, in practice, UQ problems are rarely unidimensional, but one can directly extend these univariate rules to multivariate ones by defining the tensor product (also called “full grids”) of univariate rules. This exhaustive approach quickly shows its practical limits as the problem’s dimension increases. In Fig. 1.4, the left plot represents a two-dimensional tensor product of identical Gauss-Legendre quadratures. Alternatively, sparse multivariate quadratures (i.e.,

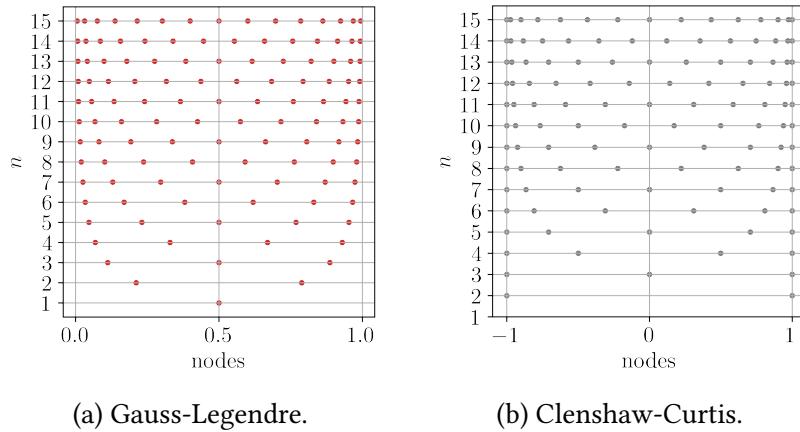


Figure 1.3 Univariate quadratures nodes for increasing sizes ( $1 \leq n \leq 15$ ).

Smolyak sparse grid) explore the joint domain more efficiently. Using the Smolyak recurrent formula (see e.g., [Sullivan, 2015](#)), two univariate quadratures can be combined as illustrated on the right of Fig. 1.4. Finally, this technique showed great properties, but other methods offer more flexibility and guarantees.

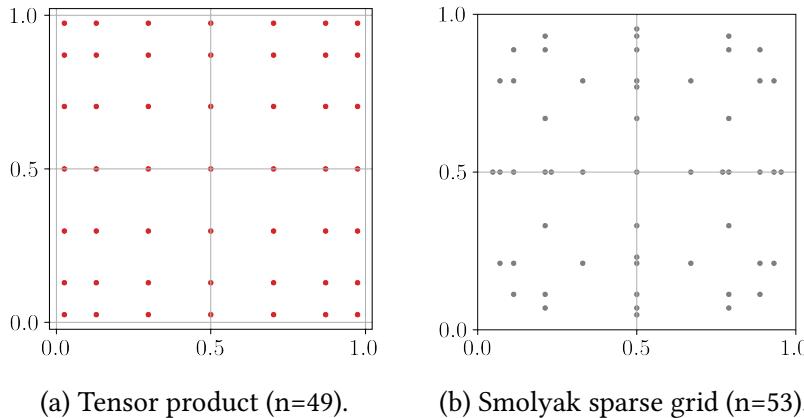


Figure 1.4 Two identical univariate Gauss-Legendre quadratures combined as a tensor product (left) and a Smolyak sparse grid (right).

## Monte Carlo methods

Monte Carlo methods were initially developed in the 1940s to solve problems in neutronics. Ever since, this technique has been applied to the numerical resolution of integrals. To integrate a function  $g$  against a measure  $\mathbb{P}_X$ , it randomly generates points according to the input measure. The integral is estimated by taking the uniform arithmetic mean of the nodes' images obtained.

This method requires to be able to generate points following a given distribution. To do so, the most common approach is to first uniformly generate a sequence of random points on  $[0, 1]$ . These sequences mimic actual randomness but are in fact generated by deterministic algorithms, also called pseudorandom number generators. Pseudorandom algorithms generate a sequence of numbers with a very large, but finite length. This sequence can be exactly repeated by fixing

the same initial point, also called *pseudorandom seed*. Most programming languages use the Mersenne-Twister pseudorandom generator ([Matsumoto and Nishimura, 1998](#)), offering a very long period (around  $4.3 \times 10^{6001}$  iterations).

Formally, the “Vanilla” Monte Carlo (sometimes called “crude” Monte Carlo) method uses a set of i.i.d. samples  $\mathbf{X}_n = \{\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)}\} \sim \mathbb{P}_{\mathbf{X}}$ . The Monte Carlo estimator of the integral is given by:

$$I_{\mathbb{P}_{\mathbf{X}}}(g) \approx \bar{y}_n^{\text{MC}} = \frac{1}{n} \sum_{i=1}^n g(\mathbf{x}^{(i)}). \quad (1.15)$$

By construction, the strong law of large numbers makes this estimator unbiased and strongly consistent. However, it converges relatively slowly. The variance of the Monte Carlo estimator results from a manipulation of the central limit theorem:

$$\text{Var}\left(\bar{y}_n^{\text{MC}}\right) = \frac{1}{n} \text{Var}(Y). \quad (1.16)$$

Considering the images of the sample  $\mathbf{X}_n$ , one can also express the unbaised empirical variance of the output random variable  $\hat{\sigma}_Y^2 = \frac{1}{n-1} \sum_{i=1}^n \left(g(\mathbf{x}^{(i)}) - \bar{y}_n^{\text{MC}}\right)^2$ . The Monte Carlo estimator also comes with theoretical confidence intervals at  $\alpha\%$ , given for a known value of  $\text{Var}(g(\mathbf{X}))$  by:

$$I_{\mathbb{P}_{\mathbf{X}}}(g) \in \left[ \bar{y}_n^{\text{MC}} - q_{\alpha} \sqrt{\frac{\text{Var}(g(\mathbf{X}))}{n}}, \bar{y}_n^{\text{MC}} + q_{\alpha} \sqrt{\frac{\text{Var}(g(\mathbf{X}))}{n}} \right], \quad (1.17)$$

where  $q_{\alpha} = \Phi(1 - \alpha/2)$ , and  $\Phi$  is the CDF of the standard normal distribution. Monte Carlo presents the advantage of being a universal method, with no bias and strong convergence guarantees. Moreover, it is worth noting that its convergence properties do not explicitly depend on the dimension of the input domain. Unlike the previous multivariate deterministic quadrature, it does not explicitly suffer from the curse of dimensionality. The main limit of crude Monte Carlo is its convergence speed, making it intractable for most practical cases. More recent methods aim at keeping the interesting properties of this technique while making it more efficient. Among the *variance reduction* methods, let us mention importance sampling, stratified sampling (e.g., Latin hypercube sampling), control variates and multi-level Monte Carlo. For further details, the reader may refer to [Owen \(2013, Chap. 8,9,10\)](#) and ([Giles, 2008](#)).

### Quasi-Monte Carlo and Koksma-Hlawka inequality

Among the methods presented so far, classical deterministic quadratures are subject to the curse of dimensionality while Monte Carlo methods deliver mixed performances. Quasi-Monte Carlo (QMC) is a deterministic family of numerical integration schemes w.r.t. the uniform measure on  $[0, 1]$ . It offers powerful performances with strong guarantees by choosing nodes according to *low discrepancy* sequences. The discrepancy of a set of nodes (or a design) can be seen as a metric of its uniformity. The lower the discrepancy of a design is, the “closest” it is to uniformity.

The Koksma-Hlawka inequality given in Theorem 2 ([Morokoff and Caflisch, 1995; Leobacher and Pillichshammer, 2014](#)) is a fundamental result for understanding the role of the discrepancy in numerical integration.

**Theorem 2** (Koksma-Hlawka inequality). *If  $g : [0, 1]^d \rightarrow \mathbb{R}$  has a bounded variation (i.e., its variation is finite), then for any design  $\mathbf{X}_n = \{\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)}\} \in [0, 1]^d$ :*

$$\left| \int_{[0,1]^d} g(\mathbf{x}) d\mathbf{x} - \frac{1}{n} \sum_{i=1}^n g(\mathbf{x}^{(i)}) \right| \leq V(g) D^*(\mathbf{X}_n), \quad (1.18)$$

where  $D^*(\mathbf{X}_n)$  is the star discrepancy of the design  $\mathbf{X}_n$ , while  $V(g)$  quantifies the complexity of the integrand, which is related to its variation.

The reader might refer to [Leobacher and Pillichshammer \(2014, Sec. 3.4\)](#) for further mathematical proof. The function's variation  $V(g)$  in Theorem 2 can be formally defined as the Hardy-Klause variation:

$$V(g) = \sum_{u \subseteq \{1, \dots, p\}} \int_{[0,1]^{|u|}} \left| \frac{\partial^u g}{\partial \mathbf{x}^u}(\mathbf{x}_u, 1) \right| d\mathbf{x}. \quad (1.19)$$

According to [Sullivan, 2015](#), p.188, this variation coincides with the notion of total variation defined in Appendix B for  $d = 1$ .

The star discrepancy  $D^*(\mathbf{X}_n)$  can be defined from a geometric point of view. Let us first consider the number of elements from a design  $\mathbf{X}_n$ , falling in a subdomain  $[\mathbf{0}, \mathbf{x})$  as  $\#(\mathbf{X}_n \cap [\mathbf{0}, \mathbf{x}))$ , where  $\#$  denotes the cardinal of a set. Then, if this empirical quantification is compared with the volume of the rectangle  $[\mathbf{0}, \mathbf{x})$ , denoted by  $\text{vol}([\mathbf{0}, \mathbf{x}))$ . Thus, the star discrepancy is expressed as:

$$D^*(\mathbf{X}_n) = \sup_{\mathbf{x} \in [0,1]^d} \left| \frac{\#(\mathbf{X}_n \cap [\mathbf{0}, \mathbf{x}))}{n} - \text{vol}([\mathbf{0}, \mathbf{x})) \right|. \quad (1.20)$$

The star-discrepancy  $D^*(\mathbf{X}_n)$  is actually a particular case of the  $L_p$  star discrepancy denoted by  $D_p^*(\mathbf{X}_n)$ , for which  $p = \infty$ . In the general case,  $D_p^*(\mathbf{X}_n)$  is defined as the  $L_p$ -norm of the difference between the empirical CDF of the design  $\widehat{F}_{\mathbf{X}_n}$  and the CDF of the uniform distribution  $F_U$ :

$$D_p^*(\mathbf{X}_n) = \|\widehat{F}_{\mathbf{X}_n} - F_U\|_p = \left( \int_{[0,1]^d} \left| \widehat{F}_{\mathbf{X}_n}(\mathbf{x}) - F_U(\mathbf{x}) \right|^p d\mathbf{x} \right)^{1/p}. \quad (1.21)$$

Interestingly, the star discrepancy  $D^*(\mathbf{X}_n)$  is equivalent to the Kolmogorov-Smirnov statistic, verifying whether the design follows a uniform distribution ([Fang et al., 2018](#)).

In Theorem 2, one can notice how the Koksma-Hlawka inequality dissociates the quadrature performance into a contribution from the function complexity and one from the repartition of the quadrature nodes. Knowing that the complexity of the studied integrand is fixed, this property explains the motivation to generate low-discrepancy sequences for quadrature.

Note that the design can also be considered as a discrete distribution (uniform sum of Dirac distributions). The discrepancy can then be expressed as a probabilistic distance between this discrete distribution and the uniform distribution. A generalized discrepancy between distributions called the *maximum mean discrepancy* is introduced in Appendix D and used for efficient sampling in Chapter 4 of this manuscript.

Some famous low-discrepancy sequences (e.g., van der Corput, Halton, Sobol', Faure) can offer a bounded star discrepancy such that  $D^*(\mathbf{X}_n) \leq \frac{C \log(n)^d}{n}$ , where the constant  $C$  depends on the type of sequence. Therefore, using these sequences as a quadrature rule with uniform weights provides the following absolute error upper bound:

$$\left| \int_{[0,1]^d} g(\mathbf{x}) d\mathbf{x} - \frac{1}{n} \sum_{i=1}^n g(\mathbf{x}^{(i)}) \right| \leq \frac{V(g) \log(n)^d}{n}. \quad (1.22)$$

The generation of such sequences does not necessarily require more effort than pseudo-random sampling. In [Owen \(2013, Chap. 15\)](#), an extended presentation is offered about the various ways of generating low-discrepancy sequences. For example, the van der Corput and Halton sequences rely on congruential generators.

Halton sequences in medium dimension, unfortunately, introduce pathological patterns when looking at their subprojections. To overcome these limits, other methods such as the famous Sobol' or Faure sequences were developed (later gathered under a generic notion called “digital nets” by [Dick and Pillichshammer, 2010](#)). Sobol' sequences are in base two and have the advantage of being extensible in dimension. Note that by construction, these sequences offer particularly low discrepancies for specific size values. Typically, designs with sizes equal to powers of two or power of prime numbers will be favorable. To illustrate the different repartition and properties of the methods, Fig. 1.5 represents the three Monte Carlo and QMC designs (with size  $n = 2^8 = 256$ ). Each one is then split into the first  $n_1 = 128$  points (in red) and the following  $n_2 = 128$  points (in black) to show the nested properties of the QMC sequences. This illustration clearly shows the way QMC sequences uniformly occupy the domain while Monte Carlo sampling leaves uncovered areas.

Crude Monte Carlo estimators provide guarantees associated with the estimate. This complementary information is essential to deliver an end-to-end UQ, which is missed in deterministic QMC methods. *randomized quasi-Monte Carlo* extends the usual QMC methods by introducing some randomness in order to compute confidence intervals while benefiting from a low variance. A specific review of the randomized (also called “scrambled”) QMC is proposed by [L'Ecuyer \(2018\)](#). Various authors recommend the use of randomized QMC by default instead of QMC as a good practice (e.g., [Owen, 2013](#)). Recent works aim at exploring the use of these methods to estimate different quantities of interest, such as an expected value similar to  $I_{\mathbb{P}_X}(g)$  ([Gobet et al., 2022](#)) or a quantile ([Kaplan et al., 2019](#)).

Ultimately, QMC methods generate powerful integration schemes. The Koksma-Hlawka inequality associates an upper bound and a convergence rate to most integrals. A randomization overlay removes the deterministic property of these designs, allowing to compute confidence

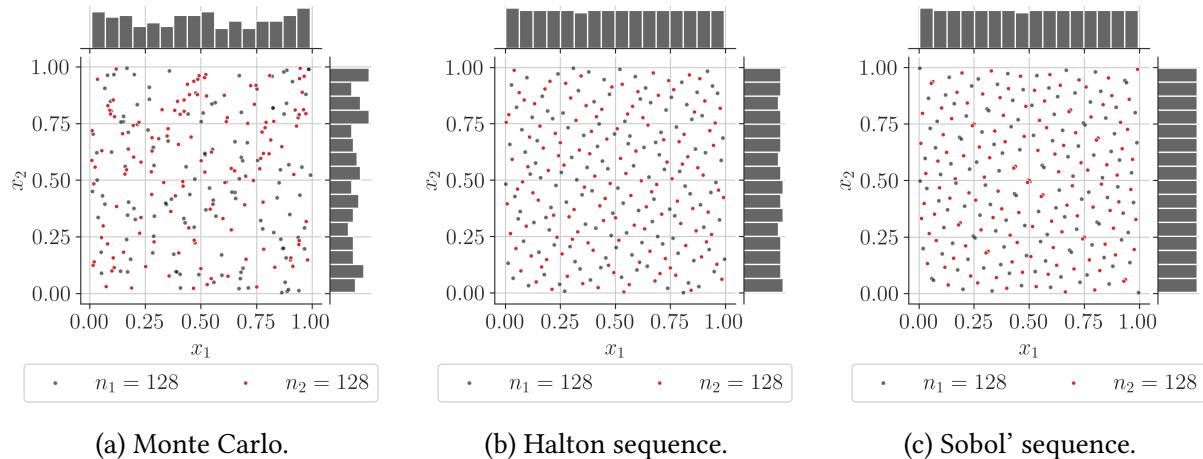


Figure 1.5 Nested Monte Carlo and quasi-Monte Carlo designs ( $n = 2^8 = 256$ ).

intervals. In the following, sampling techniques are presented from the numerical *design of experiments* point of view. Even if the goal might look different from numerical integration, these two topics share many methods and concepts.

**OpenTURNS 2** (Numerical integration). A minimal working example in Python is available in Appendix D. Figures illustrating the present section may be reproduced, using the OpenTURNS scripts available on the GitHub repository<sup>5</sup>.

### 1.5.2 Numerical design of experiments

The numerical design of experiments aims at uniformly exploring the input domain, e.g., to build a learning set for a regression model, or to initialize a multi-start optimization strategy. A design of experiment (also simply called “design”) is called *space-filling* when it uniformly covers a domain. Such designs can be used to propagate uncertainties for a very limited sample size. Therefore, users of designs of experiments consider various properties:

- A first desirable property is the sequentiality of the method, to eventually add new points when their initial computational budget is extended;
  - A second quality is the preservation of the methods' properties in any subdomains (i.e., subprojections of the inputs' domain). This second property can be useful to reduce the problem's dimension by dropping a few unimportant variables (see the following Section 1.7 on global sensitivity analysis).

Different metrics are commonly used to quantify how space-filling a design of experiments is. The previously introduced discrepancies are an example of space-filling metrics. Other types of space-filling metrics rely on purely geometrical considerations.

<sup>5</sup>[https://github.com/efekhari27/thesis/blob/main/numerical\\_experiments/chapter1/integration.ipynb](https://github.com/efekhari27/thesis/blob/main/numerical_experiments/chapter1/integration.ipynb)

This subsection will first define a few space-filling metrics. Secondly, the *Latin hypercube sampling* (LHS) will be introduced as a variance-reduction method that became popular in the UQ community. Finally, a general discussion on uncertainty propagation w.r.t. non-uniform measures will be presented.

### Space-filling metrics and properties

Space-filling criteria are key to evaluating designs and are often used to optimize their performances. In the previous section, the star discrepancy was introduced as a distance of a finite design to uniformity. While, the  $L_\infty$  star discrepancy is hard to estimate in practice, Warnock (1972) elaborated an explicit expression specific to the  $L_2$  star discrepancy:

$$D_2^*(\mathbf{X}_n) = \left( \frac{1}{9} - \frac{2}{n} \sum_{i=1}^n \prod_{l=1}^d \frac{(1-x_l^{(i)})}{2} + \frac{1}{n^2} \sum_{i,j=1}^n \prod_{l=1}^d \left[ 1 - \max(x_l^{(i)}, x_l^{(j)}) \right] \right)^{1/2}. \quad (1.23)$$

One can notice that this expression is similar to the Cramér-von Mises test statistic. Even if this expression is tractable, Fang et al. (2018) detailed its limits: the star  $L_2$  discrepancy generates designs that are not robust to projections in sub-spaces; it is not invariant by rotation and reflection; and finally, by construction,  $L_p$  discrepancies give a disproportionate role to the point  $\mathbf{0}$  by anchoring the box  $[0, \mathbf{x}]$ .

Two improved criteria were proposed by Hickernell (1998) with the *centered  $L_2$  discrepancy* and the *wrap-around  $L_2$  discrepancy*. Those are widely used in practice since they solve the previous limits while satisfying the Koksma-Hlawka inequality with a modification of the Hardy-Klause variation. Let us introduce the explicit formula of the centered  $L_2$  discrepancy given by Hickernell (1998):

$$\begin{aligned} CD_2^*(\mathbf{X}_n) = & \left( \frac{13}{12} \right)^d - \frac{2}{n} \sum_{i=1}^n \prod_{l=1}^d \left( 1 + \frac{1}{2} |x_l^{(i)} - 0.5| - \frac{1}{2} |x_l^{(i)} - 0.5|^2 \right) \\ & + \frac{1}{n^2} \sum_{i,j=1}^n \prod_{l=1}^d \left( 1 + \frac{1}{2} |x_l^{(i)} - 0.5| + \frac{1}{2} |x_l^{(j)} - 0.5| - \frac{1}{2} |x_l^{(i)} - x_l^{(j)}| \right). \end{aligned} \quad (1.24)$$

As an alternative to discrepancies, many geometrical criteria exist to assess a space-filling design. The most common way to do so is to maximize the minimal distance among the pairs of Euclidian distances between the points of a design. The criterion to maximize is then simply called the *minimal distance* of a design (denoted by  $\phi_{min}$ ). For numerical reasons, the  $\phi_p$  criterion is often used instead of the minimal distance. The following  $\phi_p$  criterion converges towards the minimum distance  $\phi_{min}$  as  $p \geq 1$  tends to infinity:

$$\phi_{min}(\mathbf{X}_n) = \min_{i \neq j} \|\mathbf{x}^{(i)} - \mathbf{x}^{(j)}\|_2, \quad \phi_p(\mathbf{X}_n) = \sum_{i=1}^j \sum_{j=1}^n \left( |x^{(i)} - x^{(j)}|^{-p} \right)^{\frac{1}{p}}, \quad i \neq j. \quad (1.25)$$

Further space-filling criteria are reviewed in [Abtini \(2018\)](#) and in [Da Veiga et al. \(2021, Appendix A\)](#).

## Latin hypercube sampling

Latin hypercube sampling (LHS) is a method initially introduced in the 1970s as numerical integration method ([McKay et al., 1979](#)). In a bounded domain, this technique corresponds to a stratified sampling which aims to force the distribution of each sub-projection to be as uniform as possible. To do so, for an  $n$ -sized design, each marginal domain is divided into  $n$  identical segments. This creates a regular grid of  $n^d$  squared cells over the domain. Then, a latin hypercube design (LHD) does not allow more than one point within a cell. That way, new LHDs can be built as a permutation of the marginals of an existing LHD. Inside each selected cell from the grid, the point can either be placed at the center of the cell or randomly in the cell.

Various consecutive contributions explicited the variance, then a central limit theorem to LHS (e.g., [Owen, 1992](#)). Under monotony hypothesis, the LHS variance can be expressed, when  $n \rightarrow \infty$ , as:

$$\text{Var}(\bar{y}_n^{\text{LHS}}) = \frac{1}{n} \text{Var}(g(\mathbf{X})) - \frac{C}{n} + o\left(\frac{1}{n}\right), \quad (1.26)$$

where  $C$  is a positive constant, showing that the LHS usually asymptotically reduces the variance for numerical integration (a proof is proposed in [Stein, 1987](#)), and  $\bar{y}_n^{\text{LHS}}$  is the arithmetic mean over the LHS. However, because of its stratified structure, LHS can generate poor designs from a space-filling point of view (see e.g., the illustration in Fig. 1.6a). The following paragraph presents various methods to optimize LHDs.

## Optimized Latin hypercube sampling

To improve the space-filling property of a LHD, it is common to add an optimization step. The goal of this optimization is to improve a space-filling criterion by generating a LHD from permutations of an initial LHD. [Damblin et al. \(2013\)](#) reviewed LHS optimization using different discrepancy criteria and subprojection properties. This optimization can be performed by different algorithms, such as the stochastic evolutionary algorithm or simulated annealing. The results from this work show that a LHD optimized by the  $L_2$  centered or wrap-around discrepancies offer strong robustness to two-dimensional projections. It also shows that these designs keep this property for dimensions larger than 10, while scrambled Sobol' sequences may lose it. Fig. 1.6 illustrates two LHD, optimized by the  $L_2$  centered discrepancy and the geometrical  $\phi_p$ . The space-filling difference is not obvious in two-dimensional problems, and they both spread uniformly.

More recent work developed different ways to optimize LHDs. Among them, let us mention the “maximum projection designs” (for MaxPro) from [Joseph et al. \(2015\)](#) which rely on the optimization of a geometrical criterion and deliver interesting performances. In the same vein, the uniform projection designs from [Sun et al. \(2019\)](#) also optimizes LHS, but based on a criterion averaging discrepancies between each pair of marginals.

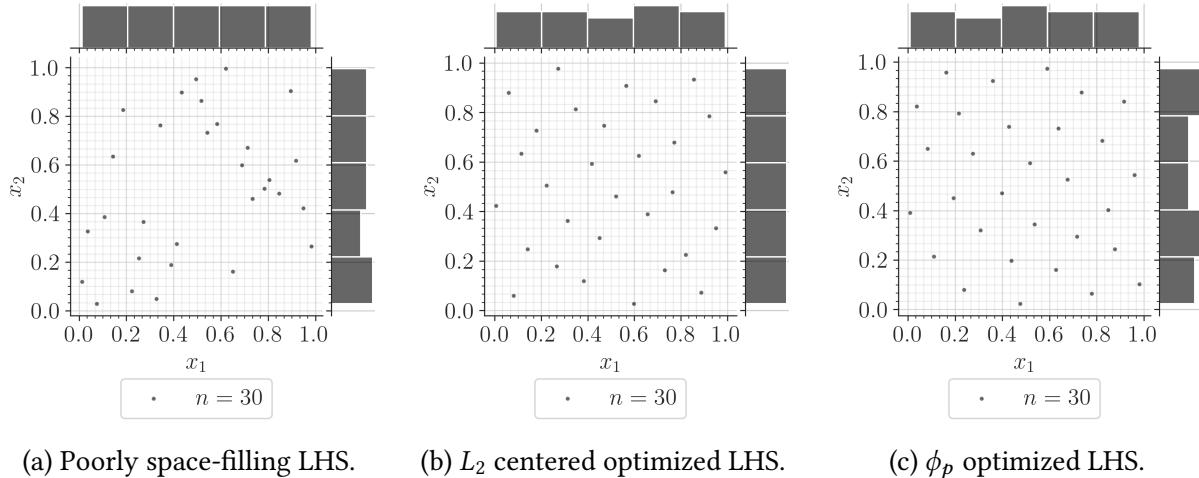


Figure 1.6 Latin hypercube designs with poor and optimized space-filling properties ( $n = 30$ ).

**OpenTURNS 3** (Design of experiments). A minimal working example in Python is available in Appendix D to build an LHS and an LHS optimized w.r.t. to a space-filling metric (here the L2-centered discrepancy) using the simulated annealing algorithm. Figures illustrating the present section may be reproduced, using the OpenTURNS scripts available on the GitHub repository<sup>6</sup>.

### 1.5.3 Summary and discussion

A wide panel of sampling techniques exists for numerical integration or design of experiments purposes. In both cases, the studied domain is bounded and the targeted measure is uniform. However, uncertainty propagation is often performed on complex input distributions, with possibly unbounded domains. In UQ, this step might be referred to as central tendency estimation (i.e., estimating of the output's mean and variance). Central tendency estimation can be viewed as a numerical integration w.r.t. an input distribution, sometimes called by authors *probabilistic integration* (Briol et al., 2019), as part of what is called *probabilistic numerics* (Oates and Sullivan, 2019).

One may wonder if the properties from the uniform design are conserved after this nonlinear transformation. Li et al. (2020) explores this question from a discrepancy point of view. The authors find correspondences between discrepancies w.r.t. uniformity and discrepancies w.r.t. the target distribution. This question will be further discussed in Chapter 4, using a more general framework.

In the present section, many methods were presented to propagate input uncertainties against a deterministic function. Uncertainty propagation with the three following goals and contexts was introduced:

- building a quadrature rule for numerical integration against a uniform distribution;

<sup>6</sup>[https://github.com/efekhari27/thesis/blob/main/numerical\\_experiments/chapter1/designofexperiments.ipynb](https://github.com/efekhari27/thesis/blob/main/numerical_experiments/chapter1/designofexperiments.ipynb)

- creating a space-filling design of experiments to uniformly explore the space, often in a small data context (e.g., to build the learning set of a surrogate model);
- generating a design for central tendency estimation, i.e., to perform a numerical integration against a nonuniform density.

These three objectives have been explored in different communities, but they actually share similar methods. They all have in common the analysis of the central behavior of the output random variable. However, some studies require to shift the focus toward specific areas of the output random variables distribution. When using uncertainty propagation to perform risk analysis, the events studied are mostly contained in the tails of the output distribution. In this case, dedicated uncertainty propagation methods will significantly improve the estimation of the associated statistical quantities.

## 1.6 Uncertainty propagation for rare event estimation

This section aims to present another type of problem often encountered in uncertainty propagation. The goal of these problems is to assess the risk or reliability of a critical engineering system. Most often, a risk measure associated with a failure mode of the studied system has to be estimated.

Since most systems studied in risk analysis must be highly reliable, the occurrence of such an event is qualified as rare. Only a small amount of input conditions or an unlikely unfavorable combination of inputs leads to the failure of the system. Therefore, the equivalent terms *reliability analysis* and *rare event estimation* are used. The notion of risk associated with an event is often decomposed as a product of its probability of occurrence and its consequences. The failure of a system might be very rare, but its consequences can be severe (e.g., civil engineering structures, nuclear infrastructure, telecommunication networks, electrical grid, railway signaling, etc.).

Different risk measures (i.e., quantities of interest related to the tail of the distributions) can be studied depending on the type of risk analysis. Quantiles are a risk measure, widely used for risk analysis. The quantile of order  $\alpha$ , also called  $\alpha$ -quantile, denoted by  $q_\alpha(Y)$ , of the output random variable  $Y$  is defined as:

$$q_\alpha(Y) = \inf_{y \in \mathbb{R}} \{F_Y(y) \geq \alpha\}, \quad \alpha \in [0, 1]. \quad (1.27)$$

As an alternative, one can define a scalar safety threshold  $y_{\text{th}} \in \mathbb{R}$  that should not be exceeded to keep the system safe. Then, another risk measure is the probability of crossing this safety threshold, also called *failure probability*, and given by:

$$p_f = \mathbb{P}(Y \geq y_{\text{th}}). \quad (1.28)$$

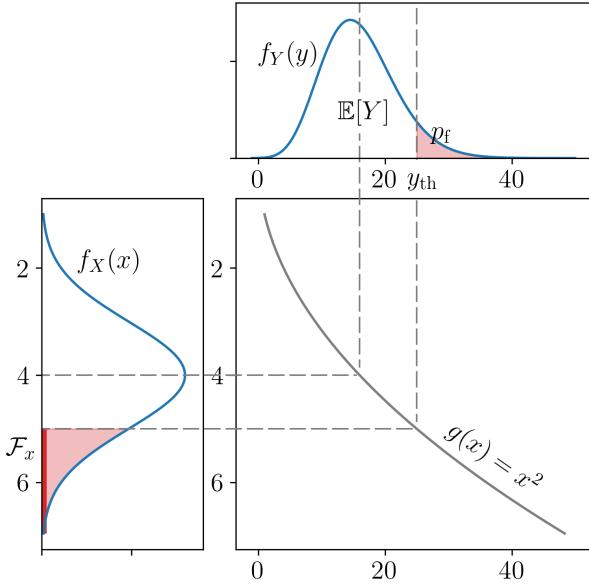


Figure 1.7 One-dimensional reliability analysis example.

To illustrate this quantity, Fig. 1.7 shows the one-dimensional propagation of a normal distribution (represented by the PDF on the left), through a function  $g(\cdot)$ . The probability of crossing a given threshold  $y_{\text{th}}$  is represented by the area in red under the output PDF on top. More information about the use and the interpretation of risk measures including measures from the finance domain such as the *conditional value-at-risk* (also called “superquantile”) is presented in Rockafellar and Royset (2015).

In the following section, the formalism for reliability analysis problems will be first presented, then the main methods for solving this specific problem will be introduced. Note however that the present work will not address the problems of time-dependent reliability analysis tackled in Rackwitz (2001); Andrieu-Renaud et al. (2004); Hawchar et al. (2017).

### 1.6.1 Problem statement

Following the UQ methodology, the behavior of the system is modeled by  $\mathcal{M}(\cdot)$ . Considering the problem of crossing a safety threshold in Eq. (1.28), the system’s performance is commonly defined as the difference between the model’s output and the safety threshold  $y_{\text{th}} \in \mathbb{R}$ . Formally, the *limit-state function* (LSF) is a deterministic function  $g : \mathcal{D}_x \rightarrow \mathbb{R}$  quantifying this performance:

$$g(\mathbf{x}) = y_{\text{th}} - \mathcal{M}(\mathbf{x}). \quad (1.29)$$

Depending on the sign of the output realizations of  $g(\mathbf{x})$ , this function splits the input space into two disjoint and complementary domains called the *failure domain*  $\mathcal{F}_x$ , and the *safe domain*  $\mathcal{S}_x$  which are defined as:

$$\mathcal{F}_x = \{\mathbf{x} \in \mathcal{D}_x \mid g(\mathbf{x}) \leq y_{\text{th}}\}, \quad \mathcal{S}_x = \{\mathbf{x} \in \mathcal{D}_x \mid g(\mathbf{x}) > y_{\text{th}}\}. \quad (1.30)$$

The border between these two domains is a hypersurface called *limit-state surface*, and defined by  $\mathcal{F}_x^0 = \{\mathbf{x} \in \mathcal{D}_x \mid g(\mathbf{x}) = 0\}$ . Similarly to any UQ study using a numerical model, this problem may require to be resolved using a limited number of calls to a black-box simulator. The difficulties in a reliability problem partially come from the properties of the LSF: nonlinear, costly to evaluate or with a multimodal failure domain. Additionally, note that the reliability problem can be the composition of multiple reliability problems, often modeled as a system of sequential and parallel problems (Lemaire et al., 2009; Der Kiureghian, 2022).

A rare event estimation results from a particular uncertainty propagation through the LSF. *failure probability*, denoted by  $p_f$  is formally written:

$$p_f = \mathbb{P}(Y \geq y_{\text{th}}) = \mathbb{P}(g(\mathbf{X}) \leq 0) = \int_{\mathcal{F}_x} f_X(\mathbf{x}) d\mathbf{x} = \int_{\mathcal{D}_x} \mathbb{1}_{\{\mathcal{F}_x\}}(\mathbf{x}) f_X(\mathbf{x}) d\mathbf{x}. \quad (1.31)$$

Rare event estimation implies both contour finding (i.e., characterizing the LSF) and an estimation strategy targeting the failure domain (with the fewest number of simulations). Note that failure events can be qualified as rare when their failure probability has an order of magnitude between  $10^{-9} \leq p_f \leq 10^{-2}$  (see e.g., Lemaire et al., 2009).

Instead of directly performing a reliability analysis in the physical space (often called “ $\mathbf{x}$ -space”), these problems are usually solved in the *standard normal space* (also called “ $\mathbf{u}$ -space”). Working in the standard normal space reduces numerical issues caused by potentially unscaled or asymmetric marginals. Moreover, a larger panel of methods can be applied in the standard normal space since the random inputs become independent. The bijective mapping between these two spaces is called an “iso-probabilistic transformation”, denoted by  $T : \mathcal{D}_x \rightarrow \mathbb{R}^d$ , with  $\mathbf{x} \mapsto T(\mathbf{x}) = \mathbf{u} = (u_1, \dots, u_d)^\top$ . When considering any random vector  $\mathbf{X} = (X_1, \dots, X_d)^\top$  and the independent standard Gaussian vector  $\mathbf{U} = (U_1, \dots, U_d)^\top$ , the following equivalence holds:

$$\mathbf{U} = T(\mathbf{X}) \Leftrightarrow \mathbf{X} = T^{-1}(\mathbf{U}). \quad (1.32)$$

Thus, a reliability problem can be expressed in the standard normal space. In the following, the transformed LSF  $\check{g}$  defined as:

$$\check{g} : \begin{array}{ccc} \mathbb{R}^d & \longrightarrow & \mathbb{R} \\ \mathbf{u} & \longmapsto & \check{g}(\mathbf{u}) = (g \circ T^{-1})(\mathbf{u}). \end{array} \quad (1.33)$$

Since this transformation is a diffeomorphism<sup>7</sup>, one can apply the change of variable  $\mathbf{x} = T(\mathbf{u})$  to express the reliability problem from Eq. (1.31) in the standard normal space:

$$p_f = \mathbb{P}(\check{g}(\mathbf{U}) \leq 0) = \int_{\mathcal{F}_u} \varphi_d(\mathbf{u}) d\mathbf{u} = \int_{\mathbb{R}^d} \mathbb{1}_{\{\mathcal{F}_u\}}(\mathbf{u}) \varphi_d(\mathbf{u}) d\mathbf{u}, \quad (1.34)$$

---

<sup>7</sup>Considering two manifolds  $A$  and  $B$ , a transformation  $T : A \rightarrow B$  is called a diffeomorphism if it is a differentiable bijection with a differentiable inverse  $T^{-1} : B \rightarrow A$ .

with the transformed failure domain denoted by  $\mathcal{F}_{\mathbf{u}} = \{\mathbf{u} \in \mathbb{R}^d \mid \check{g}(\mathbf{u}) \leq 0\}$ , and the  $d$ -dimensional standard Gaussian PDF  $\varphi_d(\mathbf{u}) = \frac{1}{(2\pi)^{d/2}} \exp\left(-\frac{\|\mathbf{u}\|_2^2}{2}\right)$ . The fact that the failure probability is invariant by this transformation allows the analyst to estimate this quantity in both spaces.

Different types of transformations exist, such as the Rosenblatt or the generalized Nataf transformation introduced by [Lebrun \(2013\)](#). In practice, the transformation choice depends on the properties of the input distribution studied. For example in OpenTURNS, depending on the three following cases, different types of transformations are applied:

- for elliptical distributions, a linear Nataf transformation is applied;
- for distributions with an elliptical copula, the generalized Nataf transformation is used ([Lebrun and Dutfoy, 2009a](#));
- otherwise, the Rosenblatt transformation is used ([Lebrun and Dutfoy, 2009b](#)).

### 1.6.2 Rare event estimation methods

The main risk measure chosen for rare event estimation in this work is the previously introduced failure probability. In the computer experiments context, the simulation budget is often limited to  $n$  runs with  $p_f \ll \frac{1}{n}$ . This explains the need for specific methods offering approximations or simulations targeting the unknown failure domain. Two types of rare event estimation methods are classically presented: first, using approximation approaches, and second, using sampling techniques. This section introduces the commonly used rare event methods, see [Morio and Balesdent \(2015\)](#) for a more exhaustive review.

#### First and second-order reliability methods (FORM/SORM)

The well-known first and second-order reliability methods (FORM and SORM) both rely on a geometric approximation to estimate a failure probability ([Lemaire et al., 2009](#)). They extrapolate a local approximation of the LSF built in the vicinity of a *most-probable-failure-point* (MPFP), also called *design point*.

Working in the standard normal space, the methods first look for this MPFP, denoted by  $P^*$ , with coordinates  $\mathbf{u}^*$ . To find it, one can solve the following quadratic optimization problem:

$$\mathbf{u}^* = \arg \max_{\mathbf{u} \in \mathbb{R}^d} (\mathbb{1}_{\{\mathcal{F}_{\mathbf{u}}\}}(\mathbf{u}) \varphi_d(\mathbf{u})). \quad (1.35)$$

Using the properties of the standard normal space allows us to rewrite it as:

$$\mathbf{u}^* = \arg \max_{\mathbf{u} \in \mathbb{R}^d} \frac{1}{(2\pi)^{d/2}} \exp\left(-\frac{\mathbf{u}^\top \mathbf{u}}{2}\right) \quad \text{s.t.} \quad \mathbf{u} \in \mathcal{F}_{\mathbf{u}} \quad (1.36)$$

$$= \arg \min_{\mathbf{u} \in \mathbb{R}^d} \mathbf{u}^\top \mathbf{u} \quad \text{s.t.} \quad \check{g}(\mathbf{u}) \leq 0. \quad (1.37)$$

Such a quadratic optimization under nonlinear constraint is classically solved by gradient descent algorithms (e.g., Abdo-Rackwitz algorithm from [Abdo and Rackwitz, 1991](#)) but also by gradient-free techniques (e.g., Cobyla algorithm, see [Powell, 1994](#)). The design point corresponds to the smallest Euclidian distance between the limit-state surface and the origin of the standard normal space. To understand its role in the reliability problem, let us recall that the density of the standard normal presents an exponential decay in its radial and tangential directions. Then,  $P^*$  is the failure point with the largest probability density (see the illustration in Fig. 1.8).

This distance between the origin and  $P^*$  is another risk measure, defined as the *Hasofer-Lind reliability index* ([Lemaire et al., 2009](#)),  $\beta \in \mathbb{R}$  such that:

$$\beta = \|\mathbf{u}^*\|_2 = \boldsymbol{\alpha}^\top \mathbf{u}^*, \quad \text{s.t.} \quad \boldsymbol{\alpha} = \frac{\nabla_{\mathbf{u}} \check{g}(\mathbf{u})}{\|\nabla_{\mathbf{u}} \check{g}(\mathbf{u})\|_2}. \quad (1.38)$$

The vector  $\boldsymbol{\alpha}$  is the unit vector pointing at  $P^*$  from the origin point.

FORM aims at approximating the LSF  $\check{g}(\cdot)$  by its first-order Taylor expansion around the MPFP, denoted by  $\check{g}_1(\mathbf{u}^*)$ :

$$\begin{aligned} \check{g}(\mathbf{u}) &= \check{g}_1(\mathbf{u}^*) + o(\|\mathbf{u} - \mathbf{u}^*\|_2^2) \\ &= \check{g}(\mathbf{u}^*) + \nabla_{\mathbf{u}} \check{g}(\mathbf{u}^*)^\top (\mathbf{u} - \mathbf{u}^*) + o(\|\mathbf{u} - \mathbf{u}^*\|_2^2) \\ &= \|\nabla_{\mathbf{u}} \check{g}(\mathbf{u})\|_2 (\boldsymbol{\alpha}^\top \mathbf{u}^* - \boldsymbol{\alpha}^\top \mathbf{u}) + o(\|\mathbf{u} - \mathbf{u}^*\|_2^2). \end{aligned} \quad (1.39)$$

Using  $\check{g}_1(\cdot)$  as an approximation of the LSF, the failure probability can be approximated as:

$$p_f \approx p_f^{\text{FORM}} = \mathbb{P}(-\boldsymbol{\alpha}^\top \mathbf{u} \leq -\beta) = \Phi(-\beta), \quad (1.40)$$

with  $\Phi(\cdot)$  the CDF of the standard Gaussian. Depending on the properties of the LFS, this approximation will be more or less accurate. Note that for a purely linear LFS,  $p_f = p_f^{\text{FORM}}$ . When the function is nonlinear, adding a quadratic term to the Taylor expansion can help the approximation. The approximation method is then called SORM for *second order reliability method*. However, this added complexity implies the computation of Hessian matrices, which can be complicated (see Chapter 1 from [Bourinet, 2018](#) for their estimation).

When the MPFP is not unique, the application of these methods might lead to large errors. From a geometrical point of view, having more than one MPFP means that more than one failure zone is at the same Euclidean distance of the origin. Applying a FORM or SORM resolution in this particular case leads to the estimation of only one of the failure areas. The *muti-FORM* algorithm (see [Der Kiureghian and Dakessian \(1998\)](#)) prevents this situation by applying successive FORM. Once the first MPFP  $P^{*(1)}$  is found, the limit-state surface is modified by removing a nudge to find to following MPFP  $P^{*(2)}$ , positioned at a similar distance but in a different direction.

Overall, FORM and SORM methods deliver a very efficient approximation of small probabilities for relatively simple problems (in terms of linearity and dimension). For this reason, they have been widely used in the practical context of limited simulation budgets. [Straub \(2014\)](#) illustrates the efficiency of FORM approaches on industrial cases such as probabilistic

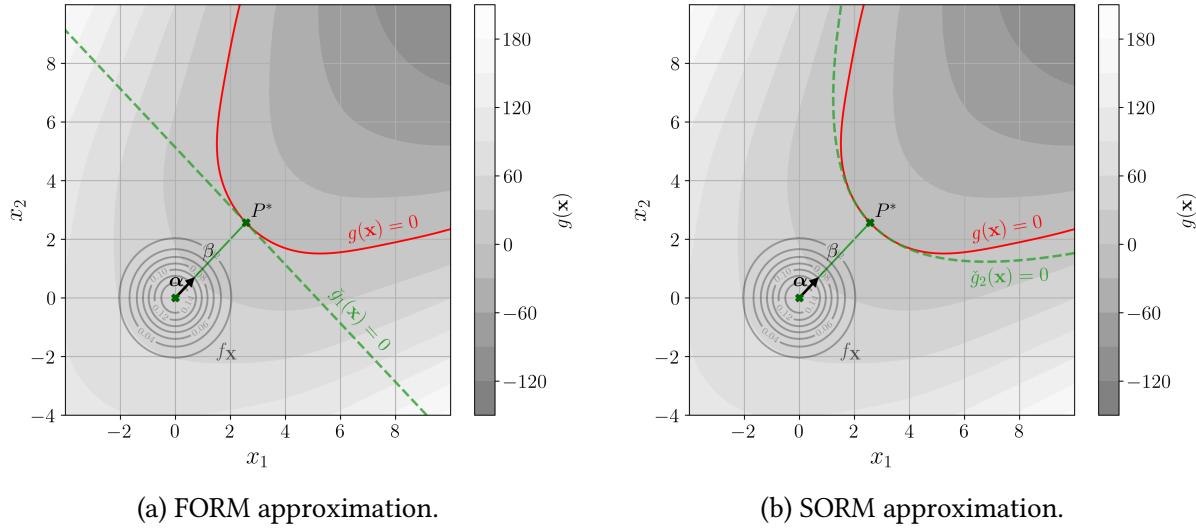


Figure 1.8 FORM and SORM approximation applied to a two-dimensional problem where  $g(x_1, x_2) = (x_1 - x_2)^2 - 8(x_1 + x_2 - 5) + \sin(x_1) + \sin(x_2)$ .

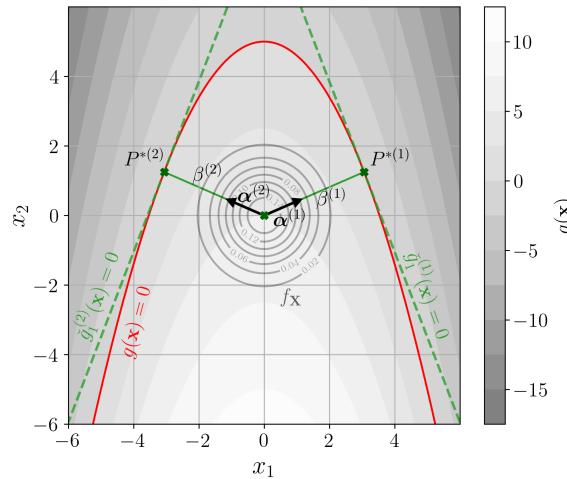


Figure 1.9 Multi-FORM approximation on an example with two MPFPs.

fatigue damage. However, these methods present serious limits as the dimension increases (see the discussion in Chapter 1 from Chabridon, 2018). Additionally, their main drawback is the lack of complementary information concerning the confidence of the results. The textbook example illustrated in Fig. 1.9 shows that the method might miss some significant areas of the failure domain, leading to poor estimations. As an alternative to approximation methods, simulation-based methods often provide the analyst with an assessment of the estimation's confidence.

### Crude Monte Carlo sampling

Crude Monte Carlo sampling is a universal and empirical method for uncertainty propagation. As introduced earlier, it relies on the pseudo-random generation of i.i.d. samples  $\{\mathbf{x}^{(i)}\}_{i=1}^n \stackrel{\text{i.i.d.}}{\sim} f_{\mathbf{X}}$ .

The estimator is written using the indicator function applied to the LSF:

$$p_f \approx \hat{p}_f^{MC} = \frac{1}{n} \sum_{i=1}^n \mathbb{1}_{\{\mathcal{F}_x\}}(\mathbf{x}^{(i)}). \quad (1.41)$$

This unbiased estimator converges towards the failure probability almost surely according to the law of large numbers. Once again, Monte Carlo offers an unbiased estimator, regardless of the input dimension or the regularity of the function  $g(\cdot)$ . Additionally, the variance of this estimator is given by:

$$\text{Var}(\hat{p}_f^{MC}) = \frac{1}{n} p_f (1 - p_f). \quad (1.42)$$

This variance can be used to build a confidence interval according to the central limit theorem (similarly to the ones from Eq. (1.17)). Because of the small scale of the quantities manipulated in rare event estimation, the estimator's coefficient of variation is also widely used:

$$\delta_{\hat{p}_f^{MC}} = \frac{\sqrt{\text{Var}(\hat{p}_f^{MC})}}{p_f} = \sqrt{\frac{1-p_f}{np_f}}. \quad (1.43)$$

In theory, the Monte Carlo technique presents multiple advantages for rare event estimation. First, this method can be applied directly in the physical space, without transformation (which is practical for complex input distributions). Second, it is qualified as an embarrassingly parallel method since all the numerical simulations are mutually independent. Finally, it offers strong convergence guarantees and complementary information on the quality of this estimation. These properties often make Monte Carlo sampling the reference technique in rare event estimation benchmarks.

However, the advantages of this estimator are overshadowed by its slow convergence. To estimate a target failure probability  $p_f = 10^{-\alpha}$ , a Monte Carlo estimation with a convergence level  $\delta_{\hat{p}_f^{MC}} = 10\%$  famously requires  $n = 10^{\alpha+2}$  simulations. Thus, in the context of rare event estimation, Monte Carlo needs a number of simulation that is often prohibitive in practice. This excessive simulation budget comes from the fact that the vast majority of the samples drawn from the input distribution are too far from the failure domain.

## Importance sampling

Importance sampling (IS) is a variance reduction method, aiming at improving the performances of crude Monte Carlo sampling. In the context of rare event estimation, the main idea is to deliberately introduce a bias in the sampled density, shifting it towards a region of interest (here the failure domain). By doing so, it allows drawing more points in the failure domain, leading to a better estimate of the quantity.

The challenge in IS is to pick a relevant *instrumental* distribution  $h_X$  (also called *auxiliary* distribution) to replace the initial distribution  $f_X$ . Then, by introducing the *likelihood ratio*  $w_X(x) = \frac{f_X(x)}{h_X(x)}$ , one can rewrite  $f_X(x) = w_X(x) h_X(x)$  and inject it in the failure probability

expression:

$$p_f = \int_{\mathcal{D}_x} \mathbb{1}_{\{\mathcal{F}_x\}}(\mathbf{x}) f_x(\mathbf{x}) d\mathbf{x} = \int_{\mathcal{D}_x} \mathbb{1}_{\{\mathcal{F}_x\}}(\mathbf{x}) w_x(\mathbf{x}) h_x(\mathbf{x}) d\mathbf{x}. \quad (1.44)$$

This simple writing trick allows to integrate against the auxiliary distribution. With a Monte Carlo method, this task should be easier than integrating directly against the initial distribution.

The IS estimator of the failure probability is defined for a sample drawn from the auxiliary distribution such that  $\{\mathbf{x}^{(i)}\}_{i=1}^n \stackrel{\text{i.i.d.}}{\sim} h_x$ :

$$\hat{p}_f^{\text{IS}} = \frac{1}{n} \sum_{i=1}^n \mathbb{1}_{\{\mathcal{F}_x\}}(\mathbf{x}^{(i)}) w_x(\mathbf{x}^{(i)}). \quad (1.45)$$

Similarly to Monte Carlo, this estimator is unbiased, however, its variance is defined as:

$$\text{Var}\left(\hat{p}_f^{\text{IS}}\right) = \frac{1}{n} \left( \mathbb{E}_{h_x} \left[ \left( \mathbb{1}_{\{\mathcal{F}_x\}}(\mathbf{X}) \frac{f_x(\mathbf{X})}{h_x(\mathbf{X})} \right)^2 \right] - p_f^2 \right). \quad (1.46)$$

The quality of the variance reduction associated to this technique fully depends on the choice of the instrumental distribution. In fact, IS can lead to higher variance than crude Monte Carlo when the instrumental distribution is poorly chosen (Owen and Zhou, 2000). However, an optimal instrumental distribution  $h_{\text{opt}}$  theoretically gives the smallest variance by setting it equal to zero in Eq. (1.46):

$$h_{\text{opt}}(\mathbf{x}) = \frac{\mathbb{1}_{\{\mathcal{F}_x\}}(\mathbf{x}) f_x(\mathbf{x})}{p_f}. \quad (1.47)$$

The optimal expression above is unfortunately not usable in practice since it includes the targeted quantity  $p_f$ . Considering this framework, various techniques intend to define instrumental distributions as close as possible to this theoretical result. An important review of the use of IS in the context of reliability analysis was proposed by Tabandeh et al. (2022).

The most immediate solution is to combine the information provided by the results of FORM with IS, simply called “FORM-IS” (Melchers, 1989). In practice, the instrumental distribution is defined as the initial distribution centered on the design point resulting from FORM. Fig. 1.10 illustrates in the same two-dimensional case, the estimation by Monte Carlo and IS centered on the design point. On the left, it can be noticed that only a few points in red reached the failure domain. Such a number their number is insufficient to estimate the failure probability by Monte Carlo. Note that comparing the results from FORM and FORM-IS allows us to assess the nonlinearity of the LSF in the vicinity of the design point. This strategy is simple to implement, but it inherits the main drawbacks of FORM, such as the limits related to multiple failure areas (see the example illustrated in Fig. 1.9). Finally, other IS schemes integrate adaptive mechanisms, progressively leading the sampling towards the failure domain (Bugallo et al., 2017).

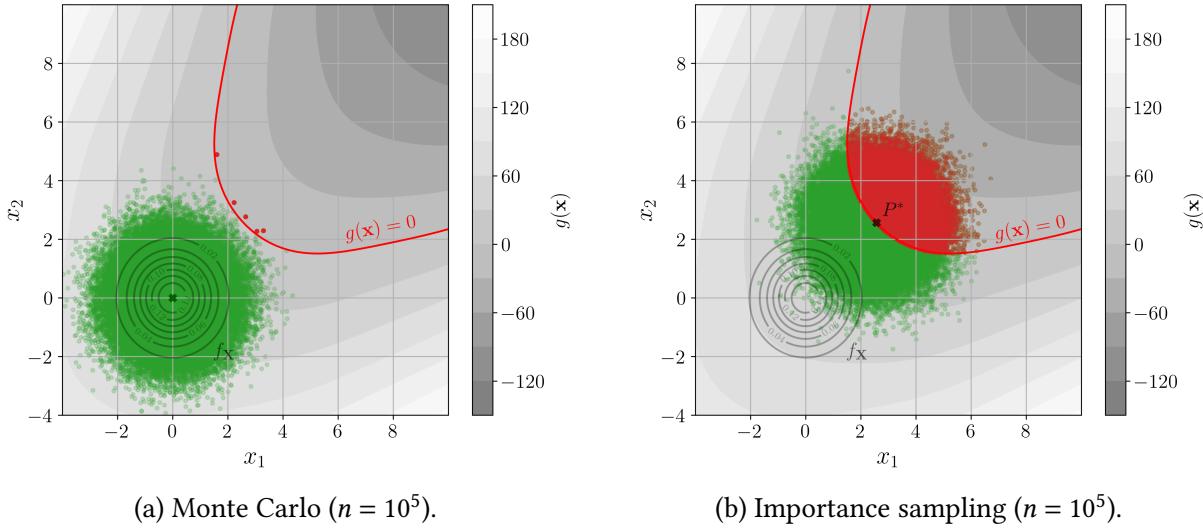


Figure 1.10 Reliability assessment by Monte Carlo and importance sampling applied to a two-dimensional problem where  $g(x_1, x_2) = (x_1 - x_2)^2 - 8(x_1 + x_2 - 5) + \sin(x_1) + \sin(x_2)$ .

### Adaptive importance sampling by cross-entropy

The *cross-entropy-based adaptive importance sampling* (CE-AIS) is an adaptive strategy, optimizing the IS variance reduction by searching for the best instrumental distribution within a parametric family. Let us consider the distribution  $h_\lambda$ , belonging to the parametric family  $\mathcal{H}_\lambda$ , defined for a set of parameters  $\lambda$  in a parameter space  $\mathcal{D}_\lambda \subseteq \mathbb{R}^p$  as:

$$\mathcal{H}_\lambda = \left\{ h_X(\mathbf{x}|\lambda) = h_\lambda(\mathbf{x}), \lambda = (\lambda_1, \dots, \lambda_p) \in \mathcal{D}_\lambda \subseteq \mathbb{R}^p \right\}. \quad (1.48)$$

The early work of [Bucher \(1988\)](#) only included normal distributions to minimize the IS variance w.r.t. the parameter  $\lambda$ . Using Eq. (1.46) the optimization simplifies as:

$$\lambda^* = \arg \min_{\lambda \in \mathcal{D}_\lambda} \mathbb{E}_{h_\lambda} \left[ \mathbb{1}_{\{\mathcal{F}_X\}}(\mathbf{X}) \left( \frac{f_X(\mathbf{x})}{h_\lambda(\mathbf{x})} \right)^2 \right]. \quad (1.49)$$

However, this optimization strategy requires sampling w.r.t. the instrumental distribution at each optimization iteration, which can be avoided by using a different approach.

The “cross-entropy” (CE) method ([Rubinstein and Kroese, 2004](#)) uses Kullback-Leibler (KL) divergence (introduced in Appendix B) to optimize IS. The KL divergence is a dissimilarity measure between distributions, expressed between the optimal distribution  $h_{\text{opt}}$  and the parametric instrumental distribution  $h_\lambda$ :

$$D_{\text{KL}}(h_{\text{opt}}||h_\lambda) = \int_{\mathcal{D}_X} \log \left( \frac{h_{\text{opt}}(\mathbf{x})}{h_\lambda(\mathbf{x})} \right) h_{\text{opt}}(\mathbf{x}) d\mathbf{x} \quad (1.50a)$$

$$= \int_{\mathcal{D}_X} \log(h_{\text{opt}}(\mathbf{x})) h_{\text{opt}}(\mathbf{x}) d\mathbf{x} - \int_{\mathcal{D}_X} \log(h_\lambda(\mathbf{x})) h_{\text{opt}}(\mathbf{x}) d\mathbf{x}. \quad (1.50b)$$

Rubinstein and Kroese (2004) simplify the expression of the optimization problem minimizing the KL divergence, which is most often convex and differentiable w.r.t.  $\lambda$ :

$$\lambda^* = \arg \min_{\lambda \in \mathcal{D}_\lambda} D_{\text{KL}}(h_{\text{opt}} || h_\lambda). \quad (1.51)$$

By injecting the expression in Eq. (1.50b), the optimization problem simply becomes a function of an expected value over the initial density  $f_X$ :

$$\lambda^* = \arg \max_{\lambda \in \mathcal{D}_\lambda} \int_{\mathcal{D}_X} \log(h_\lambda(\mathbf{x})) h_{\text{opt}}(\mathbf{x}) d\mathbf{x} = \arg \max_{\lambda \in \mathcal{D}_\lambda} \mathbb{E}_{f_X} [\mathbb{1}_{\{\mathcal{F}_X\}}(\mathbf{X}) \log(h_\lambda(\mathbf{X}))]. \quad (1.52)$$

To directly estimate this expected value, the failure probability  $p_f$  should not be too rare, which allows to use an empirical estimator of the expected value:

$$\lambda^* = \arg \max_{\lambda \in \mathcal{D}_\lambda} \sum_{i=1}^n \mathbb{1}_{\{\mathcal{F}_X\}}(\mathbf{x}^{(i)}) \log(h_\lambda(\mathbf{x}^{(i)})), \quad \left\{ \mathbf{x}^{(i)} \right\}_{i=1}^n \stackrel{\text{i.i.d.}}{\sim} f_X. \quad (1.53)$$

This optimization can be solved by canceling the gradient:

$$\sum_{i=1}^n \mathbb{1}_{\{\mathcal{F}_X\}}(\mathbf{x}^{(i)}) [\nabla \log(h_{\lambda^*})](\mathbf{x}^{(i)}) = \mathbf{0}. \quad (1.54)$$

According to Rubinstein and Kroese (2004), this system of equations has a unique analytical solution when assuming that the instrumental distribution belongs to the “natural exponential family”.

However, when dealing with rare probabilities, the empirical estimation does not draw enough points in the failure domain to get an accurate estimate. The adaptive version of this technique, called *multilevel cross-entropy*, gradually builds a set of intermediate levels, decreasing towards the failure level (equal to zero). By working on a set of individually less rare events, the empirical estimation in Eq. (1.52) is made possible.

The algorithm starts by generating and evaluating an initial sample  $\left\{ g(\mathbf{X}_{[1]}^{(i)}) \right\}_{i=1}^n$ , on which a threshold level  $q_{[1]}^{p_0}$  is computed as the empirical  $p_0$ -quantile. Using the samples below the first threshold  $q_{[1]}^{p_0}$ , a first instrumental distribution  $h_{\lambda_{[1]}^*}$  is optimized. At the next steps  $k \in \{1, \dots, k_{\#}\}$ , the sample  $\left\{ \mathbf{X}_{[k]}^{(i)} \right\}_{i=1}^n$  is generated from the density  $h_{\lambda_{[k-1]}^*}$  and the rest of the process repeats until the estimated threshold level becomes negative,  $q_{[k_{\#}]}^{p_0} \leq 0$ .

The final instrumental density  $h_{\lambda_{[k_{\#}]}^*}$  is then used for IS as defined in Eq. (1.45):

$$\hat{p}_f^{\text{CE-AIS}} = \frac{1}{n} \sum_{i=1}^n \mathbb{1}_{\{g(\mathbf{x}) \leq 0\}} \frac{f_X(\mathbf{x}_{[k_{\#}]}^{(i)})}{h_{\lambda_{[k_{\#}]}^*}(\mathbf{x}_{[k_{\#}]}^{(i)})}, \quad \left\{ \mathbf{X}_{[k_{\#}]}^{(i)} \right\}_{i=1}^n \stackrel{\text{i.i.d.}}{\sim} h_{\lambda_{[k_{\#}]}^*}. \quad (1.55)$$

The CE-AIS algorithm is widely used in rare event estimation, as it based on an adaptive technique while conserving the explicit IS variance given in Eq. (1.46). According to [Rubinstein and Kroese \(2004\)](#), the successive instrumental distributions  $h_{\lambda_{[k]}^*}$  converge towards  $h_{\text{opt}}$  under a few hypotheses. The most important one is that the optimal density must belong to the parametric family considered, which should offer enough flexibility to describe a wide range of distributions.

When the failure domain is composed of multiple regions, different improvements of the CE-AIS have been proposed. [Kurtz and Song \(2013\)](#) proposed to optimize  $h_{\lambda^*}$  among a mixture of Gaussian distributions. This method was further studied by [Wang and Song \(2016\)](#) and [Papaioannou et al. \(2019\)](#) using advanced mixtures in the standard normal space. However, when using mixtures, the optimization problem does not have an analytical expression anymore ([Geyer et al., 2019](#)). In the parametric framework, the family choice leads to a complicated trade-off between optimization complexity and flexibility allowed by the family.

### Nonparametric adaptive importance sampling

The use of multivariate kernel density estimation (KDE) to infer the IS optimal density  $h_{\text{opt}}$  was introduced in the context of structural reliability by [Ang et al. \(1992\)](#), later followed by [Zhang \(1996\)](#). Let us first present the nonparametric importance sampling from [Zhang \(1996\)](#), considering the instrumental density  $h_{[0]}$  (for now,  $h_{[0]} \neq f_X$ ), on which a sample  $\{\mathbf{x}_{[1]}^{(i)}\}_{i=1}^n$  is generated. A first failure probability can be roughly estimated, assuming that enough samples reach the failure domain:

$$\widehat{p}_{f[1]} = \frac{1}{n} \sum_{i=1}^n \mathbb{1}_{\{g(\mathbf{x}) \leq 0\}} \left( \mathbf{x}_{[1]}^{(i)} \right) \frac{f_X \left( \mathbf{x}_{[1]}^{(i)} \right)}{h_{[0]} \left( \mathbf{x}_{[1]}^{(i)} \right)} = \frac{1}{n} \sum_{i=1}^n \mathbb{1}_{\{g(\mathbf{x}) \leq 0\}} \left( \mathbf{x}_{[1]}^{(i)} \right) w_{[1]}^{(i)}. \quad (1.56)$$

On this biased sample, another density can be fitted using KDE, using the previously defined  $\widehat{p}_{f[1]}$  as a normalization term:

$$\widehat{h}_{[1]}(\mathbf{x}) = \frac{\det(\mathbf{H}_{[1]})^{-1/2}}{n \widehat{p}_{f[1]}} \sum_{i=1}^n \mathbb{1}_{\{g(\mathbf{x}) \leq 0\}} \left( \mathbf{x}_{[1]}^{(i)} \right) w_{[1]}^{(i)} K \left( \mathbf{H}_{[1]}^{-1/2} \left( \mathbf{x} - \mathbf{x}_{[1]}^{(i)} \right) \right), \quad (1.57)$$

where the kernel  $K$  is commonly taken as the multivariate standard Gaussian kernel with the covariance matrix  $\mathbf{H}$ . The tuning of  $\mathbf{H}$  is usually done by minimizing an asymptotic mean integrated squared error (AMISE) criterion ([Glad et al., 2007](#)). In the previous expression, the normalization constant ensures building a probability density while the weights  $w_{[1]}^{(i)}$ , defined above, reflect the contribution of each point to  $\widehat{p}_{f[1]}$ . After performing this KDE, the estimated density can be used as instrumental density in Eq. (1.45).

As for the CE-IS methods, the risk is that barely any points sampled from the instrumental density  $h_{[0]}$  hit the failure domain, leading to poor estimates. [Zhang \(1996\)](#) proposed to couple an adaptive mechanism with a nonparametric inference of the optimal density. This method

is further referred to as NAIS for *nonparametric adaptive importance sampling*. Later, the NAIS method was adapted by [Morio \(2011\)](#) to the reliability analysis problem, using a similar mechanism to the CE-AIS method.

In this framework, a series of intermediate thresholds are computed as empirical  $p_0$ -quantiles  $q_{[1]}^{p_0} > \dots > q_{[k_\#]}^{p_0}$  of the successive importance sampling steps. This algorithm is initiated by setting  $h_{[0]} = f_X$  and stops at the step  $k_\#$ , when  $q_{[k_\#]}^{p_0} < 0$ . At the step  $k$ , the intermediate failure probability is written as:

$$\widehat{p}_f[k] = \frac{1}{kn} \sum_{j=1}^k \sum_{i=1}^n \mathbb{1}_{\{g(\mathbf{x}) \leq q_{[j]}^{p_0}\}} \left( \mathbf{x}_{[j]}^{(i)} \right) \frac{f_X \left( \mathbf{x}_{[j]}^{(i)} \right)}{\widehat{h}_{[j-1]} \left( \mathbf{x}_{[j]}^{(i)} \right)} = \frac{1}{kn} \sum_{j=1}^k \sum_{i=1}^n \mathbb{1}_{\{g(\mathbf{x}) \leq q_{[j]}^{p_0}\}} \left( \mathbf{x}_{[j]}^{(i)} \right) w_{[j]}^{(i)}, \quad (1.58)$$

with  $\left\{ \mathbf{X}_{[j]}^{(i)} \right\}_{i=1}^n \stackrel{\text{i.i.d.}}{\sim} h_{[j-1]}$ . Then, an intermediate instrumental density is inferred by KDE on the samples cross the threshold  $q_{[k]}^{p_0}$  such that:

$$\widehat{h}_{[k+1]}(\mathbf{x}) = \frac{\det(\mathbf{H}_{[k]})^{-1/2}}{kn \widehat{p}_f[k]} \sum_{j=1}^k \sum_{i=1}^n \mathbb{1}_{\{g(\mathbf{x}) \leq q_{[j]}^{p_0}\}} \left( \mathbf{x}_{[j]}^{(i)} \right) w_{[j]}^{(i)} K \left( \mathbf{H}_{[k]}^{-1/2} \left( \mathbf{x} - \mathbf{x}_{[j]}^{(i)} \right) \right). \quad (1.59)$$

The last instrumental density  $\widehat{h}_{[k_\#]}$  is finally considered as an approximation of the optimal density for IS introduced in Eq. (1.45):

$$\widehat{p}_f^{\text{NAIS}} = \frac{1}{n} \sum_{i=1}^n \mathbb{1}_{\{g(\mathbf{x}) \leq 0\}} \frac{f_X \left( \mathbf{x}_{[k_\#]}^{(i)} \right)}{\widehat{h}_{[k_\#]} \left( \mathbf{x}_{[k_\#]}^{(i)} \right)}, \quad \left\{ \mathbf{X}_{[k_\#]}^{(i)} \right\}_{i=1}^n \stackrel{\text{i.i.d.}}{\sim} h_{k_\#}. \quad (1.60)$$

Overall, NAIS offers more flexibility to infer the optimal IS density. This property might suit problems presenting a highly nonlinear LSF. Then, relying on IS still provides an expression of the estimator's variance, by adapting Eq. (1.46) to the recurrent mechanism in NAIS. Because this approach depends on KDE, it inherits its drawbacks. As discussed in [Morio \(2011\)](#), tuning the KDE can create numerical issues and KDE famously suffers from the curse of dimensionality. In practice, the performances of NAIS significantly decrease for problems in dimensions larger than ten.

## Subset simulation

Although the concept of “splitting” already existed ([Kahn and Harris, 1951](#)), the name of *subset simulation* (SS) was first introduced by [Au and Beck \(2001\)](#) in the structural reliability community. This concept was generalized as a sequential Monte Carlo method under the name of “adaptive multilevel splitting”, as reviewed by [Cérou et al. \(2019\)](#).

Subset simulation splits the failure event  $\mathcal{F}_x$  into an intersection of  $k_\#$  intermediary events  $\mathcal{F}_x = \cap_{k=1}^{k_\#} \mathcal{F}_{[k]}$ . Each are nested such that  $\mathcal{F}_{[1]} \supset \dots \supset \mathcal{F}_{[k_\#]} = \mathcal{F}_x$ . The failure probability is then

expressed as a product of conditional probabilities:

$$p_f = \mathbb{P}(\mathcal{F}_x) = \mathbb{P}(\cap_{k=1}^{k_\#} \mathcal{F}_{[k]}) = \prod_{k=1}^{k_\#} \mathbb{P}(\mathcal{F}_{[k]} | \mathcal{F}_{[k-1]}). \quad (1.61)$$

From a practical point of view, the analyst tunes the algorithm<sup>8</sup> by setting the intermediary probabilities  $\mathbb{P}(\mathcal{F}_{[k]} | \mathcal{F}_{[k-1]}) = p_0, \forall k \in \{1, \dots, k_\#\}$ . Then, the corresponding quantiles  $q_{[1]}^{p_0} > \dots > q_{[k_\#]}^{p_0}$  are estimated for each conditional subset samples  $X_{[k],N}$  of size  $N$ . Note that the initial quantile is estimated by crude Monte Carlo sampling on the input PDF  $f_x$ . Following conditional subset samples are generated by a *Monte Carlo Markov Chain* (MCMC) sampling technique of  $f_x(x | \mathcal{F}_{[k-1]})$ , using as initialization points the  $n = Np_0$  samples given by  $A_{[k],n} = \left\{ X_{[k-1]}^{(i)} \subset X_{[k-1],N} | g(X_{[k-1]}^{(i)}) > \hat{q}_{[k-1]}^{p_0} \right\}_{i=1}^n$ . This process is repeated until an intermediary quantile becomes negative:  $\hat{q}_{[k_\#]}^{p_0} < 0$ . Finally, the failure probability is estimated by:

$$\hat{p}_f^{\text{SS}} = p_0^{k_\#-1} \frac{1}{N} \sum_{i=1}^n \mathbb{1}_{\{g(x) \leq 0\}} \left( X_{[k_\#],N}^{(i)} \right). \quad (1.62)$$

In practice, the subset sample size should be large enough to properly estimate intermediary quantiles, leading to the usual recommendation of  $p_0 = 0.1$  ([Au and Beck, 2001](#)). Fig. 1.11 illustrates the consecutive subset samples moving towards the failure domain. At each step of the algorithm (corresponding to a color), a subset is generated and an intermediate quantile is estimated.

[Au and Beck \(2001\)](#) also provide bounds to the coefficient of variation of  $\hat{p}_f^{\text{SS}}$ . The first one results from a first-order Taylor expansion of Eq. (1.62) and is often considered as an upper bound. The second one assumes the estimations of the conditional probabilities to be independent and tends to underestimate the coefficient of variation.

As discussed in [Papaioannou et al. \(2015\)](#), the efficiency of the SS method often depends on the choice and tuning of the MCMC algorithm. The “component-wise” Metropolis–Hastings algorithm (or “modified Metropolis–Hastings”) is widely used in the standard normal space for SS. More recently, alternative MCMC methods including physical system dynamics (e.g., Hamiltonian MCMC) showed promising results in high-dimension reliability problems ([Papakonstantinou et al., 2023](#)).

The SS is a versatile method, presenting consistent performances even for rare probabilities. Its flexibility allows it to deal with highly nonlinear LSFs, but its drawbacks arise from the use of MCMC sampling. For example, the convergence of MCMC is complex to control and depends on its tuning ([Roy, 2020](#)).

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<sup>8</sup>An algorithmic presentation of the generic subset simulation method is given in Appendix C.

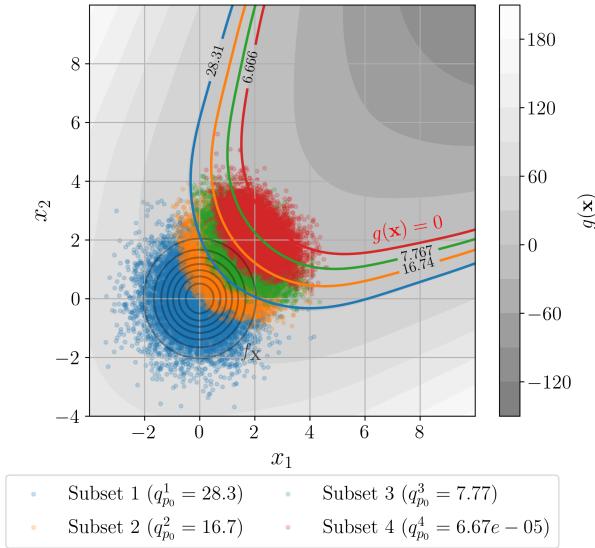


Figure 1.11 Reliability assessment by subset simulation ( $n = 4 \cdot 10^4, p_0 = 0.1$ ) applied to a two-dimensional problem where  $g(x_1, x_2) = (x_1 - x_2)^2 - 8(x_1 + x_2 - 5) + \sin(x_1) + \sin(x_2)$ .

### 1.6.3 Summary and discussion

This section introduces a generic formulation and various methods for rare event estimation. However, several other methods from the field of reliability analysis are worth mentioning, such as *directional sampling* [Bjerager \(1988\)](#), *line sampling* [Koutsourelakis, 2004](#), or more recently *moving particles* [Walter, 2015](#). To go further on this topic the reader might refer to [Morio and Balesdent \(2015\)](#), which compares the advantages and drawbacks of the most common methods and presents their algorithmic structure.

Overall, the main properties increasing the complexity of reliability problems are related to:

- the computational cost of the LSF evaluation;
- the nonlinearity of the LSF;
- the rareness of the failure event.

In regard to the methods, the estimation is made easier by algorithms with simple tuning or allowing to work in the physical space (avoiding a possibly complex iso-probabilistic transform). Considering all these elements the analyst may set up a sampling strategy, possibly coupled with the use of a surrogate model (further discussed in Section 1.8).

Nevertheless, the unified formulation of reliability analysis problems (see 1.31) is an opportunity for the community to share standardized benchmark problems. Following the well-accepted benchmark platform for optimization “Comparing Continuous Optimizers” (COCO) ([Hansen et al., 2021](#)), an equivalent initiative was proposed for structural reliability. In 2019, the “black-box reliability challenge”, was organized as a hackathon by the Dutch organization for applied scientific research (TNO) ([Rozsas and Slobbe, 2019](#)). This platform proposed a large catalog of

reliability problems with their respective solutions. Most of them were encapsulated as a Python package called `otbenchmark`<sup>9</sup> (Fekhari et al., 2021), based on core OpenTURNS objects.

When working with computationally expensive numerical models, directly using rare event estimation methods is most often intractable. Many contributions were dedicated to coupling surrogate models with sampling methods for rare event estimation. Moustapha et al. (2022) presented the results of a wide benchmark on the challenge from TNO, obtained by using surrogate models for reliability developed in the UQLab software (Marelli and Sudret, 2014).

In any case, risk assessment analysts should favor the methods offering convergence guarantees over punctual performance demonstrations. Finally, evaluating the sensitivities and assessing the robustness of the failure probability to the input uncertainty model is a major question, which was studied within probabilistic (Lemaître et al., 2015; Chabridon et al., 2017; Chabridon, 2018; Chabridon et al., 2021) and extra-probabilistic (Ajenjo et al., 2022; Ajenjo, 2023) frameworks.

**OpenTURNS 4** (Rare event estimation). A minimal working example in Python is available in Appendix D. Figures illustrating the present section may be reproduced, using the OpenTURNS scripts available on the GitHub repository<sup>10</sup>.

## 1.7 Global sensitivity analysis

After propagating uncertainties, the analyst might perform a sensitivity analysis (SA) to determine the impact of a single (or a group of random inputs) on a random output(s). As described earlier, this step is qualified as an inverse analysis in the general UQ framework (illustrated in Fig. 1), in opposition to the forward uncertainty propagation step. In fact, the analyst studies the effect of the inputs at different scales, hence the distinction between “local” and “global” SA. Local SA focuses on the impact of small perturbations around nominal values of the inputs (i.e., derivative-based approaches), while global sensitivity analysis (GSA), typically studies the general variability (e.g., the variance) of the output. Two types of GSA methods exist in the literature, either proposing qualitative or quantitative approaches:

- *screening methods*: determines the noninfluential variables in a UQ study (i.e., in a qualitative way);
- *importance measures*: assess the contribution of inputs in the global variability of the output (i.e., in a quantitative way).

The global sensitivity of an output can be explained by multiple elements: the marginal effects of the inputs, their dependence, and their interactions. Two variables present interactions when their simultaneous effect on an output is not additive.

<sup>9</sup><https://github.com/mbaudin47/otbenchmark/>

<sup>10</sup>[https://github.com/efekhari27/thesis/blob/main/numerical\\_experiments/chapter1/reliability.ipynb](https://github.com/efekhari27/thesis/blob/main/numerical_experiments/chapter1/reliability.ipynb)

Screening methods are typically used in a statistical learning process, to drop the irrelevant variables. Remark that in the machine learning community, *feature selection* (Fan and Lv, 2010) serves the same purpose with a slight difference. On top of looking for the irrelevant features to the learning, feature selection investigates the redundant features.

### 1.7.1 Screening methods

Many UQ methods suffer from the curse of dimensionality, thankfully, high-dimensional problems often only depend on a few variables. This observation was formalized with the concept of *effective dimension* introduced by Owen (2003). Screening methods allow to discriminate the noninfluential variables, which can afterwards be treated as deterministic to simplify the problem.

#### Morris method

The Morris method (Morris, 1991) is a screening method historically used in engineering applications. It starts by mapping the input domain  $\mathcal{D}_X$  into a unit hypercube  $[0, 1]^d$ , which is discretized as a regular grid with step  $\Delta \in \mathbb{R}$ . The algorithm computes local elementary sensitivity by building “one at a time” (OAT) local trajectories over the regular grid. Each OAT design starts at a random node  $\mathbf{x}^{(t)} = (x_1^{(t)}, \dots, x_j^{(t)}, \dots, x_d^{(t)})$  of the grid, and moves only in one direction by an increment equal to the elementary step such that:  $\mathbf{x}^{(t)} + \Delta_j = (x_1^{(t)}, \dots, x_j^{(t)} + \Delta, \dots, x_d^{(t)})$ . The elementary effect in the direction of the variable  $j$  from an OAT trajectory  $t$  is expressed as a finite difference:

$$\text{EE}_j^{(t)} = \frac{g(\mathbf{x}^{(t)}) - g(\mathbf{x}^{(t)} + \Delta_j)}{\Delta}. \quad (1.63)$$

The Morris method generates  $T \in \mathbb{N}$  OAT trajectories and computes theirs respective elementary effects in each direction  $j$ . To assess the global sensitivity of the function, the mean  $\overline{\text{EE}}_j$  and variance  $\widehat{\text{Var}}(\text{EE}_j)$  of the elementary effects are computed:

$$\overline{\text{EE}}_j = \frac{1}{n} \sum_{t=1}^T |\text{EE}_j^{(t)}|, \quad \widehat{\text{Var}}(\text{EE}_j) = \frac{1}{n-1} \sum_{t=1}^T \left( \text{EE}_j^{(t)} - \overline{\text{EE}}_j \right)^2. \quad (1.64)$$

It allows to divide the variables into three categories, regardless of any regularity hypothesis on the function: (i) negligible effects; (ii) linear effects without interaction; and (iii) nonlinear effects with possible interactions. This very intuitive method quickly shows its limits as the dimension increases since it relies on a discretization of the space by a regular grid. Another disadvantage of this method is that it does not distinguish interactions and nonlinear effects of inputs.

#### Derivative-based global sensitivity measures

The derivative-based global sensitivity measures (DGSM) are a GSA method introduced in Sobol' and Greshman (1995) and further studied in Kucherenko et al. (2009). As the Morris method, it

consists in computing the mean value of local derivatives of the model output w.r.t. the inputs:

$$v_j = \int_{\mathcal{D}_X} \left( \frac{\partial g(\mathbf{x})}{\partial x_j} \right)^2 f_X(\mathbf{x}) d\mathbf{x} = \mathbb{E} \left[ \left( \frac{\partial g(\mathbf{X})}{\partial X_j} \right)^2 \right]. \quad (1.65)$$

This continuous formulation can be computed with advanced numerical integration methods such as QMC. The efficiency of the DGSMs for screening purposes was outlined in many papers (e.g., [Kucherenko and Iooss, 2017](#)). Since their value depends on the probability distribution of the input, a normalized version was developed. The connections between DGSM and variance-based GSA measures (i.e., Sobol' indices introduced hereafter), revealed bounding properties between DGSMs and Sobol' total indices (see [Roustant et al., 2017](#) for further details).

### 1.7.2 Variance-based importance measures

Beyond the qualitative results from the screening methods, importance measures quantify the influence of inputs, allowing to rank the inputs according to their contribution to the output variability.

#### Functional variance decomposition and Sobol' indices

Sobol' indices are the most popular importance measure in GSA. Their universality comes from the functional decomposition of the output's variance, attributing variance shares to the inputs. Consider a squared-integrable and measurable function  $g(\cdot)$  and an independent random vector  $\mathbf{X}$ , the output random variable  $Y = g(\mathbf{X})$  can be decomposed, according to [Hoeffding \(1948\)](#), as follows:

$$Y = g_0 + \sum_{j=1}^d g_j(X_j) + \sum_{j < l}^d g_{jl}(X_j, X_l) + \dots + g_{1\dots d}(\mathbf{X}), \quad (1.66)$$

with the previous terms defined according to this recurrence relation:

$$g_0 = \mathbb{E}[g(\mathbf{X})] \quad (1.67a)$$

$$g_j(X_j) = \mathbb{E}[g(\mathbf{X})|X_j] - g_0 \quad (1.67b)$$

$$g_{jl}(X_j, X_l) = \mathbb{E}[g(\mathbf{X})|X_j, X_l] - g_j(X_j) - g_l(X_l) - g_0 \quad (1.67c)$$

$$\dots \quad (1.67d)$$

Several authors proved that this decomposition is unique by exploiting the orthogonality of the terms of the decomposition ([Efron and Stein, 1981](#); [Sobol', 1993](#)). Therefore, this decomposition can be used to derive a functional decomposition of the variance (also called “functional

analysis of variance” or FANOVA):

$$\text{Var}(Y) = \sum_{j=1}^d V_j(Y) + \sum_{j < l}^d V_{jl}(Y) + \dots + V_{1\dots d}(Y), \quad (1.68)$$

where the previous terms are defined in a recurrent way, in the same fashion as Eq. (1.67):  $V_j(Y) = \text{Var}(\mathbb{E}[Y|X_j])$ ,  $V_{jl}(Y) = \text{Var}(\mathbb{E}[Y|X_j, X_l]) - V_j(Y) - V_l(Y)$ , and so on for higher order interaction terms. The Sobol’ indices of different order are defined as normalized shares of variance. The *first-order Sobol’ index*  $S_j$  quantifies the share of variance of the output only explained by the marginal  $X_j$  (also called “main effect”). Second order  $S_{jl}$  (and higher order) Sobol’ indices quantify the effect of the interactions between a group of marginals:

$$S_j = \frac{V_j(Y)}{\text{Var}(Y)} = \frac{\text{Var}(\mathbb{E}[Y|X_j])}{\text{Var}(Y)} \quad (1.69a)$$

$$S_{jl} = \frac{V_{jl}(Y)}{\text{Var}(Y)} = \frac{\text{Var}(\mathbb{E}[Y|X_j, X_l]) - V_j(Y) - V_l(Y)}{\text{Var}(Y)} \quad (1.69b)$$

$$\dots \quad (1.69c)$$

The generic definition of the Sobol’ indices associated with a subset of inputs  $A \in \mathcal{P}_d$  (see Da Veiga et al., 2021), with  $\mathcal{P}_d$  the set of all possible subsets of  $\{1, \dots, d\}$ , is given by:

$$S_A = \frac{V_A(Y)}{\text{Var}(Y)} = \frac{\sum_{B \subset A} (-1)^{|A|-|B|} \text{Var}(\mathbb{E}[Y|X_B])}{\text{Var}(Y)}, \quad (1.70)$$

where  $|A|$  denotes here the cardinality of the set  $A$ . By using the FANOVA in Eq. (1.68), one can show that the Sobol’ indices sum up to one:

$$\sum_{A \in \mathcal{P}_d} S_A = 1. \quad (1.71)$$

The so-called *closed Sobol’ index* associated to a subset of inputs  $A \in \mathcal{P}_d$  (equivalent to the first-order Sobol’ index of  $A$ ) is defined as:

$$S_A^{\text{clos}} = \sum_{A' \subset A} S_{A'} = \frac{\text{Var}(\mathbb{E}[Y|X_A])}{\text{Var}(Y)}. \quad (1.72)$$

Assessing Sobol’ indices for every order becomes complex in medium to high input dimensions. The *total Sobol’ index*  $S_j^T$  associated with the variable  $j$ , as proposed by Homma and Saltelli (1996), quantifies the share of output variance which is explained by all the interactions of the variable  $X_j$ :

$$S_j^T = 1 - \frac{\text{Var}(\mathbb{E}[Y|X_{-j}])}{\text{Var}(Y)} = \frac{\mathbb{E}[\text{Var}(Y|X_{-j})]}{\text{Var}(Y)}, \quad (1.73)$$

where  $\mathbf{X}_{-j}$  represents all the marginals from  $\mathbf{X}$  but  $X_j$ . This definition can also be generalized for a subset of inputs  $A \in \mathcal{P}_d$ , such that:

$$S_A^T = 1 - S_{A^C}^{\text{clos}} = 1 - \frac{\text{Var}(\mathbb{E}[Y|\mathbf{X}_{A^C}])}{\text{Var}(Y)}, \quad (1.74)$$

where  $A^C = \mathcal{P}_d \setminus A$ . By jointly analyzing the first and total Sobol' indices, one can get an indication about the decomposition between the marginal and interaction effects. Note that the total indices are only equal to the first indices when the model does not present any interactions, which means that the model is purely additive.

Estimating Sobol' indices can be achieved in various ways, even if historically the *pick-freeze* scheme is the most popular. This method is based on two samples, but it often requires a prohibitive number of evaluations of the function. Many estimators using the pick-freeze generic scheme were developed to estimate Sobol' indices (e.g., Saltelli, Jansen, Martinez estimators), see further details in Chapter 3 of [Da Veiga et al. \(2021\)](#). Alternatively, the surrogate models can be exploited to estimate such sensitivity measures. Using an input-output dataset, the analyst may build a *polynomial chaos expansion* (PCE) surrogate model, which gives an explicit expression of the Sobol' indices ([Sudret, 2008](#)). Authors such as [Marrel et al. \(2009\)](#) also studied the use of Gaussian processes for this purpose.

In the case of independent inputs, the first and total Sobol' indices are a complete tool for GSA. The main advantage of this approach is the quantitative nature of its results, allowing to objectively compare the effect of input variables. When the inputs present a dependence structure, it becomes complicated to distinguish its effects from possible interactions. However, many authors tried to adapt Sobol' indices to this context. Chapter 5 of [Da Veiga et al. \(2021\)](#) reviews four of these approaches. For example, [Mara and Tarantola \(2012\)](#) proposed four Sobol' indices in total, among which the “full indices” detect the contributions associated with the inputs’ dependence. Note that the interpretation and estimation of this solution becomes complicated. Moreover, unlike the independent case, the four Sobol' indices do not divide the output variance between the inputs. Beyond Sobol' indices, another notable GSA method was adapted from the cooperative game theory by [Owen \(2014\)](#), allowing to work with dependent inputs.

**OpenTURNS 5** (Sobol' indices). A minimal working example in Python is available in Appendix D to assess the GSA with Sobol' indices. Further scripts are also available on the GitHub repository<sup>11</sup>.

## Shapley effects

The Shapley effects are an adaptation to GSA by [Owen \(2014\)](#) of the Shapley values from the cooperative game theory ([Shapley, 1953](#)). This method is an alternative to Sobol' indices in the

<sup>11</sup>[https://github.com/efekhari27/thesis/blob/main/numerical\\_experiments/chapter1/sensitivity\\_analysis.ipynb](https://github.com/efekhari27/thesis/blob/main/numerical_experiments/chapter1/sensitivity_analysis.ipynb)

case of dependent inputs, for which the natural interpretation of single interaction effects no longer holds. In game theory, Shapley values act as a rule on how to share the value created by a team between its members (i.e., the players). The Shapley value allocated to the player  $X_j$  is given considering the indices  $-\{j\} = \{1, \dots, d\} \setminus \{j\}$ :

$$\varsigma_j = \sum_{A \subset -\{j\}} \binom{d-1}{|A|}^{-1} (\text{val}(A \cup \{j\}) - \text{val}(A)), \quad (1.75)$$

where the value (or cost) function is denoted by  $\text{val}(A)$ , and  $A$  is a subset of  $\{1, \dots, d\}$  with cardinality  $|A|$ . The Shapley effects include this concept to perform GSA by considering the variables as players and by using the closed Sobol' indices as value function:

$$\text{Sh}_j = \sum_{A \subset -\{j\}} \binom{d-1}{|A|}^{-1} (S_{A \cup \{j\}}^{\text{clos}} - S_A^{\text{clos}}). \quad (1.76)$$

Conceptually, this expression compares a performance defined by a cost function with or without the variable  $X_j$ , and averages it over all the possible combinations of inputs. This importance measure offers the following decomposition:

$$\sum_{j=1}^d \text{Sh}_j = 1. \quad (1.77)$$

In the case of independent inputs, the Shapley effects present properties related to the Sobol' indices. The following equation (see proof in [Owen, 2014](#)) reveals that the Shapley effects equally divide the interaction effects between the implicated variable:

$$S_j \leq \text{Sh}_j \leq S_j^T, \quad \text{Sh}_j = \sum_{A \in \mathcal{P}_d, j \in A} \frac{S_A}{|A|}. \quad (1.78)$$

Unlike Sobol' indices, Shapley effects are a nonnegative allocation of output variance with equitable division of the dependence. This method presents an interesting alternative in the dependent case, however, estimating Shapley effects creates computational difficulties. A first algorithm based on permutations was proposed by [Song et al. \(2016\)](#). Later on, surrogate models were also coupled to estimate Shapley effects, using Gaussian processes in [Benoumechiara and Elie-Dit-Cosaque \(2019\)<sup>12</sup>](#) and random forests in [Bénard et al. \(2022\)](#).

Shapley effects are a promising importance measure based on variance allocation. However, in some cases, the variance of the output distribution does not represent well its variability (e.g., multimodal distribution). The following section introduces another family of GSA methods based on distances between distributions.

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<sup>12</sup>In the vein of this work, a Python implementation using OpenTURNS is available in the GitHub repository: <https://github.com/josephmure/otshapley>.

### 1.7.3 Moment-independent importance measures

Beyond variance-based GSA, many types of distances between distributions have been used to evaluate the dependence between the input and output distributions. Comparing the entire distributions instead of their moments might be more robust in some cases (e.g., when the variance is a poor indicator of the variability). The tools used to do so are generally called *dissimilarity measures* between distributions. Appendix D briefly introduces two families of dissimilarity measures: the class of  $f$ -Csiszár divergences (e.g., the Kullback-Leibler divergence, total variation distance) and the class of integral probability metrics (e.g., Wasserstein distance, total variation distance, maximum mean discrepancy).

Considering the probability measures  $\mathbb{P}_{X_j}$  and  $\mathbb{P}_Y$  (associated with the random variables  $X_j$  and  $Y$ ) and a dissimilarity measure  $\Delta(\cdot, \cdot)$ , one can define two formulations for GSA:

- directly using a dissimilarity measure to assess  $\Delta(\mathbb{P}_Y, \mathbb{P}_{Y|X_j})$ ;
- building a *dependence measures* evaluating  $\Delta(\mathbb{P}_{(X_j, Y)}, \mathbb{P}_{X_j} \otimes \mathbb{P}_Y)$ .

The first approach was studied in association with  $f$ -divergences in Da Veiga (2015); Rahman (2016). However, some  $f$ -divergences introduce estimation issues, and the resulting importance measures do not propose a FANOVA. Using kernel-based integral probability metrics such as the maximum mean discrepancy (MMD), an alternative importance measure was proposed. The following section presents the *Hilbert-Schmidt independence criterion* (HSIC), which was initially introduced by Gretton et al. (2006) to detect the dependence, and later adapted as a dependence measure in GSA by Da Veiga (2015).

#### Hilbert-Schmidt independence criterion

Let us first recall the definition of the maximum mean discrepancy (further discussed in Appendix D). This distance between two probability distributions  $\pi$  and  $\zeta$  can be defined as the worst-case error for any function within a unit ball of a function space  $\mathcal{H}$ , which is a Reproducing kernel Hilbert space (RKHS):

$$\text{MMD}(\pi, \zeta) = \sup_{\|g\|_{\mathcal{H}(k)} \leq 1} \left| \int_{\mathcal{D}_X} g(\mathbf{x}) d\pi(\mathbf{x}) - \int_{\mathcal{D}_X} g(\mathbf{x}) d\zeta(\mathbf{x}) \right| \quad (1.79)$$

This quantity is a distance in the RKHS by taking a characteristic kernel (e.g., the Gaussian or Matérn kernel). After a calculation developed in Appendix D, an unbiased one-sample estimator of the squared-MMD was proposed by Gretton et al. (2006), with a convergence rate of  $\mathcal{O}(n^{-1/2})$  in probability. Considering the two-samples  $\{\pi^{(i)}\}_{i=1}^n \sim \pi$  and  $\{\zeta^{(j)}\}_{j=1}^n \sim \zeta$ :

$$\widehat{\text{MMD}}^2(\pi, \zeta) = \frac{1}{n(n-1)} \sum_{i=1}^n \sum_{j \neq i}^n k\left(\pi^{(i)}, \pi^{(j)}\right) - k\left(\pi^{(i)}, \zeta^{(j)}\right) - k\left(\zeta^{(i)}, \pi^{(j)}\right) + k\left(\zeta^{(i)}, \zeta^{(j)}\right), \quad (1.80)$$

where  $k(\cdot, c\cdot)$  is a symmetric and positive definite kernel with specific properties (see Appendix B for further details).

In the context of GSA, the first option is to directly use this dissimilarity measure to define the following unnormalized index:

$$S_j^{\text{MMD}} = \text{MMD}(\mathbb{P}_Y, \mathbb{P}_{Y|X_j}). \quad (1.81)$$

[Da Veiga \(2021\)](#) remarked that the unnormalized first-order Sobol' indices are recovered by taking the linear kernel on the output, such that  $k_Y(y, y') = y y'$ . Using this non-characteristic kernel (see the definition in Appendix D) brings us back to a moment-dependent importance measure.

Alternatively, the second option consists in considering a couple of random variables  $(X_j, Y)$ , with probability distributions  $\mathbb{P}_{X_j}$  and  $\mathbb{P}_Y$ , and assuming the RKHS  $\mathcal{H}$  induced by the tensor product kernel  $k((x_j, y), (x'_j, y')) = k_{X_j}(x_j, x'_j)k_Y(y_j, y'_j)$ . The *Hilbert-Schmidt independence criterion* (HSIC) measures the dependence between  $\mathbb{P}_{X_j}$  and  $\mathbb{P}_Y$  by expressing the MMD between  $\mathbb{P}_{(X_j, Y)}$  and  $\mathbb{P}_{X_j} \otimes \mathbb{P}_Y$  and is given by:

$$\text{HSIC}(X_j, Y) = \text{MMD}^2(\mathbb{P}_{(X_j, Y)}, \mathbb{P}_{X_j} \otimes \mathbb{P}_Y). \quad (1.82)$$

This technique showed very good results for screening, and corresponding independence tests were studied for screening in [De Lozzo and Marrel \(2016\)](#).

[Da Veiga \(2021\)](#) proposed the functional decomposition of the two indices defined in Eq. (1.81) and Eq. (1.82), allowing to develop their respective normalized versions. Note that the HSIC decomposition requires a specific hypothesis on the structure of the kernel associated with the inputs.

#### 1.7.4 Summary and discussion

This section introduces the GSA methods commonly used in UQ. Either to reduce the dimension of a problem (screening) or to quantify the influence of inputs (with importance measures), GSA improves the understanding of an UQ study. As for other steps of the generic UQ methodology, GSA is made more complicated for computationally costly simulation models, hence the use of surrogate models. Additionally, the dependence between inputs still represents an important limit to interpreting GSA results.

Alongside rare event estimation, some literature is dedicated to the influence of random inputs on such tail statistics. The sensitivity is no longer qualified as “global” but becomes “goal-oriented”. In the field of structural reliability, an overview of the reliability-oriented sensitivity analysis methods is presented in [Chabridon \(2018\)](#). Several techniques derive from rare event estimation (e.g., the reinterpretation of the FORM importance factors by [Papaioannou and Straub \(2021\)](#)), or were adapted from GSA, like Sobol' indices ([Wei et al., 2012; Chabridon, 2018; Perrin and Defaux, 2019; Ehre et al., 2020](#)), Target-HSIC ([Marrel and Chabridon, 2021](#)), or Shapley effects ([Il Idrissi et al., 2021](#)).

Finally, sensitivity analysis may describe the effects of random inputs on the variation of the output, however, this study is done by assuming a model on the input uncertainties. The role of a regulatory agency auditing an UQ approach for certification (i.e., a nuclear safety authority), might be to challenge the way to model the uncertainties on the inputs. In this case, various tools for *robustness analysis* exist to quantify the impact of mispecifying the random inputs on the quantity of interest studied. Among the methods to perturbate uncertainty models, some remain in the probabilistic framework, such as the “perturbed-law based indices” (PLI) (Lemaître et al., 2015; Iooss et al., 2022), while other rely on extra-probabilistic methods (Ajenjo et al., 2022).

## 1.8 Surrogate modeling

### 1.8.1 Common framework

The aim of *surrogate modeling* (or metamodeling) is to build a cheap-to-call statistical model, denoted by  $\widehat{g}_n(\cdot)$ , to replace a costly numerical model  $g(\cdot)$  over the input domain  $\mathcal{D}_X$ . To do so, a statistical learning is performed on a finite number of observations of the costly function  $g$ . When manipulating computationally expensive simulations, the sample size can be limited (i.e., in a small-data context). This  $n$ -sized sample is usually called *learning set* and written:

$$\{\mathbf{X}_n, \mathbf{y}_n\} = \left\{ \mathbf{x}^{(i)}, y^{(i)} \right\}_{i=1}^n = \left\{ \mathbf{x}^{(i)}, g(\mathbf{x}^{(i)}) \right\}_{i=1}^n. \quad (1.83)$$

A very large catalog of regression methods exists. Here is a list of the most encountered ones in the field of UQ: generalized linear regression, polynomial chaos expansion (PCE) (Soize and Ghanem, 2004; Blatman and Sudret, 2011), support vector machine (Cortes and Vapnik, 1995), Gaussian processes (GP) (Rasmussen and Williams, 2006), low-rank tensor approximations (Grasedyck et al., 2013), and artificial neural network (Hastie et al., 2009). The following section will provide a short focus on GP regression.

Validating the accuracy and precision of a surrogate model is a crucial step to guarantee its fidelity with regard to the numerical model. When an  $m$ -sized input-output set is dedicated to validating the surrogate model, independently of the learning set, it is called *test set* and denoted by  $\{\mathbf{X}_m, \mathbf{y}_m\} = \left\{ \mathbf{x}^{(i)}, g(\mathbf{x}^{(i)}) \right\}_{i=1}^m$ . Note that the analyst may work in two different frameworks, affecting the regression and validation method’s choice:

- The given-data context: only using a fixed input-output dataset to build and validate the surrogate model.
- The computer experiment context: allowing to generate simulated data points (often at a certain cost).

Validating surrogate models in a small-data context appears to be a challenge. Multiple validation criteria and techniques exist. The *regression coefficient*, denoted by  $R^2$ , is the first

validation metric that can be directly computed on the learning set:

$$R^2(\hat{g}_n) = 1 - \frac{\sum_{i=1}^n (y(\mathbf{x}^{(i)}) - \hat{g}(\mathbf{x}^{(i)}))^2}{\sum_{i=1}^n (y(\mathbf{x}^{(i)}) - \bar{y}_n)^2}, \quad (1.84)$$

where  $\bar{y}_n = (1/n) \sum_{i=1}^n y^{(i)}$  denotes the empirical mean of the observations in the learning sample. However, such metrics are not relevant for every regression method (typically, the interpolant methods have an  $R^2 = 1$ ). The *predictivity coefficient* (Nash and Sutcliffe, 1970) is another criteria defined as a normalized *integrated square error* (ISE):

$$Q^2(\hat{g}_n) = 1 - \frac{\text{ISE}(\hat{g}_n)}{\text{Var}(g(\mathbf{X}))}, \quad (1.85)$$

where

$$\text{ISE}(\hat{g}_n) = \int_{\mathcal{D}_x} (g(\mathbf{x}) - \hat{g}(\mathbf{x}))^2 d\mathbf{x}, \quad \text{Var}(g(\mathbf{X})) = \int_{\mathcal{D}_x} \left( g(\mathbf{x}) - \int_{\mathcal{D}_x} g(\mathbf{x}) d\mathbf{x}' \right)^2 d\mathbf{x}. \quad (1.86)$$

This quantity can be estimated on a test set  $\{\mathbf{X}_m, \mathbf{y}_m\}$  as follows:

$$\hat{Q}^2(\hat{g}_n) = 1 - \frac{\sum_{i=1}^m (y(\mathbf{x}^{(i)}) - \hat{g}(\mathbf{x}^{(i)}))^2}{\sum_{i=1}^m (y(\mathbf{x}^{(i)}) - \bar{y}_m)^2}. \quad (1.87)$$

Note that for either criterion, the closer to one, the better the quality of the fit.

Validating a surrogate model with an independent test set is sometimes called *holdout* validation. In a small-data context, dedicating an independent test set to validation might be impossible. Then, *cross-validation* is a generic estimation strategy allowing one to learn and test on the same sample. The most common cross-validation method is the *k-fold* validation, illustrated in Fig. 1.12. The idea is first to split the  $n$ -sized dataset into several equal parts, called “folds”. A first surrogate can be fitted on the entire datasets but the first fold, on which a validation criterion is estimated (i.e., performance metric). The operation is repeated for each fold, providing a virtual validation of the entire dataset. Leave-One-Out validation (LOO) is an extreme case of *k*-fold cross-validation, for which  $k = n - 1$ . Note that multiple variations of these methods exist, for example by adding a permutation or shuffling step. The “bagging” validation method (for “bootstrap aggregating”) consists of a shuffled cross-validation repeated many times (Breiman, 1996).

### 1.8.2 Focus on Gaussian process regression

In this subsection, a particular focus is dedicated to GP regression which will be useful in the following chapters (GP regression is also called “Kriging” after the mining engineer D.G. Krige). GPs have been widely used regression method in UQ since the seminal paper of (Sacks et al., 1989), for their performance, flexibility and their associated confidence model. In a small-

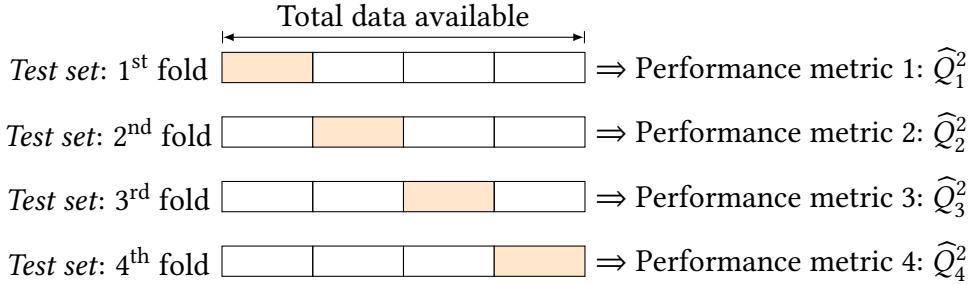


Figure 1.12 Illustration of a  $k$ -fold cross-validation (with  $k = 4$ ).

data context, the way of placing the few points forming the surrogate's learning set is critical. Intuitively, to build a versatile surrogate model, the learning set should collect information over the entire domain uniformly. This is why space-filling designs of experiments are commonly used to build learning sets (Fang et al., 2006a). In practice, QMC and optimized LHS design introduced in Section 1.5 are widely used.

Considering a learning set  $\{\mathbf{X}_n, \mathbf{y}_n\}$ , the goal is to approximate the function  $g(\cdot)$  by a scalar GP conditioned on a set of observations  $\mathbf{y}_n = \left\{ g\left(\mathbf{x}^{(i)}\right) \right\}_{i=1}^n$ . Let us first define a prior structure  $G$  on the function approximating  $g(\cdot)$ , taken as a GP with a mean function  $m(\cdot)$  and covariance function  $k(\cdot, \cdot)$ :

$$G \sim \text{GP}(m(\cdot), k(\cdot, \cdot)), \quad (1.88)$$

with:

- a *trend model*:  $m(\mathbf{x}) = \mathbf{f}(\mathbf{x})^\top \boldsymbol{\beta}$ , composed of a functional basis  $\mathbf{f} = (f_1, \dots, f_d)^\top$  and a vector of coefficients  $\boldsymbol{\beta} = (\beta_1, \dots, \beta_d)^\top$ ,
- a *covariance model*:  $k(\mathbf{x}, \mathbf{x}')$ , usually taken stationary, such that  $k(\mathbf{x}, \mathbf{x}') = \sigma^2 k_s(\mathbf{x} - \mathbf{x}', \boldsymbol{\theta})$  with  $\sigma^2 > 0$  and  $\boldsymbol{\theta} \in \mathbb{R}_+^d$ .

The trend model of a GP defines its general tendency, while the covariance model influences its regularity. GP regression takes different names depending on the knowledge of the trend model. It is called “simple Kriging” when the trend is fully known, “ordinary Kriging” when the trend is unknown but supposed constant and “universal Kriging” otherwise.

To ease the presentation, let us first assume the hyperparameters  $(\sigma^2, \boldsymbol{\theta})$  are fully known and the trend is zero:  $\boldsymbol{\beta} = \mathbf{0}$ . At a given point  $\mathbf{x} \in \mathcal{D}_X$  the realization of the GP is a Gaussian random variable, i.e.,  $G(\mathbf{x}) \sim \mathcal{N}(m(\mathbf{x}), k(\mathbf{x}, \mathbf{x}))$ . Working with Gaussian variables allows us to easily write conditioning formulas between  $G(\mathbf{x})$  and the observations  $\mathbf{y}_n$ . This Gaussian variable  $G(\mathbf{x})$  conditioned on the observations  $\mathbf{y}_n$  is sometimes called the “conditional posterior”  $G_n(\mathbf{x}) = (G(\mathbf{x}) | \mathbf{y}_n) \sim \mathcal{N}(\eta_n(\mathbf{x}), s_n^2(\mathbf{x}))$ . The well-known “Kriging equations” (see e.g., Rasmussen and Williams, 2006) offer the explicit expression of the parameters of this distribution:

$$\begin{cases} \eta_n(\mathbf{x}) = \mathbf{k}^\top(\mathbf{x}) \mathbf{K}^{-1} \mathbf{y}_n \\ s_n^2(\mathbf{x}) = k(\mathbf{x}, \mathbf{x}) - \mathbf{k}^\top(\mathbf{x}) \mathbf{K}^{-1} \mathbf{k}(\mathbf{x}) \end{cases}, \quad (1.89)$$

where  $\mathbf{k}(\mathbf{x})$  is the column vector of the covariance kernel evaluations  $[k(\mathbf{x}, \mathbf{x}^{(1)}), \dots, k(\mathbf{x}, \mathbf{x}^{(n)})]$  and  $\mathbf{K}$  is the  $(n \times n)$  variance-covariance matrix such that the  $(i, j)$ -element is  $\{\mathbf{K}\}_{i,j} = k(\mathbf{x}^{(i)}, \mathbf{x}^{(j)})$ .

In practice, the surrogate model is defined by the *predictor* function  $\eta_n(\cdot)$ . This regression model provides remarkable complementary information with the *Kriging variance*  $s_n^2(\mathbf{x})$ , reaching zero at the learning points. Let us remark that the Kriging variance fully depends on the covariance model (defined by its parametric structure and hyperparameters). In practice, the hyperparameters are unknown, therefore, their estimation is a key step in the construction of a Kriging model. This estimation can be done using different approaches, most commonly using maximum likelihood estimation (MLE) or cross-validation.

The illustration in Fig. 1.13 is a typical one-dimensional representation of an ordinary Kriging model. The mean of the conditioned process is plotted in red while its variability is represented by the many trajectories drawn on the process. In the simplest framework, the Kriging model exactly interpolates the observations (black crosses).

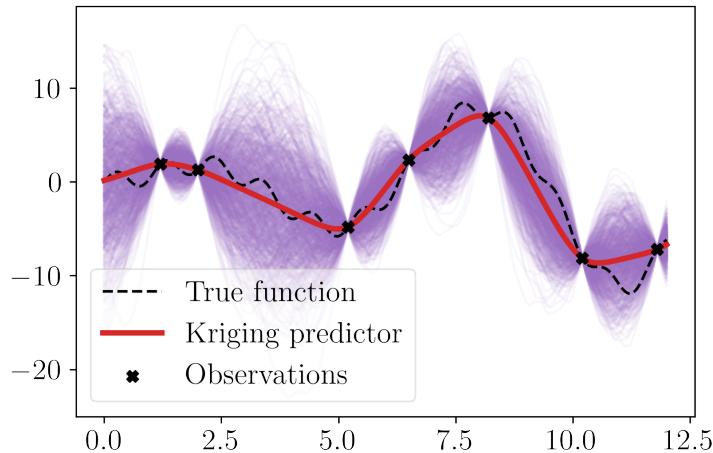


Figure 1.13 Illustration of an ordinary Kriging model fitted on a limited set of observations ( $n = 7$ ). The predictor is represented in and several trajectories of the conditioned GP are drawn and represented in purple.

Associated with Kriging models, another validation criterion is relevant to evaluate the Kriging variance  $s_n^2(\mathbf{x})$ . The predictive variance adequation (PVA) has been introduced to confirm that the Kriging variance is reliable enough (see e.g., Bachoc, 2013; Demay et al., 2022). For a validation performed by holdout, and using an independent  $m$ -sized test set, the PVA is defined as:

$$\text{PVA} = \left| \log \left( \frac{1}{m} \sum_{i=1}^m \frac{(y(\mathbf{x}^{(i)}) - \hat{g}(\mathbf{x}^{(i)}))^2}{s_n^2(\mathbf{x}^{(i)})} \right) \right|. \quad (1.90)$$

The closer to zero this quantity gets, the better the quality of the Kriging variance.

Despite its numerous advantages, GP regression reveals some numerical issues during the estimation of the hyperparameters, especially as the learning size increases. More specifically, the computation and memory allocation for the variance-covariance matrix is a recurrent issue.

Multiple techniques solve this issue by applying compression schemes on this matrix, e.g., based on sparse approximations (e.g., hierarchical matrices as presented in [Geoga et al., 2020](#)).

**OpenTURNS 6** (Gaussian process regression). A minimal working example in Python is available in Appendix D to fit an ordinary Kriging model and active learning models. Figures illustrating the present section may be reproduced, using the OpenTURNS scripts available on the GitHub repositories<sup>13,14</sup>.

### 1.8.3 Goal-oriented active surrogate model

Surrogates are often fitted for specific purposes, requiring an accurate approximation over a limited subdomain only. In these cases, a more efficient approach might be to circumscribe the learning to this subdomain. This approach is called a *goal-oriented learning*, rather than learning uniformly over the entire domain. For example, to fit a surrogate model for reliability analysis, one should concentrate the learning set around the LSF. Similarly, to build a surrogate for a global optimization problem, one should focus the learning set around the global optimum. Unfortunately, the areas of interest are usually unknown before evaluating the true function. *Active learning* is a general concept, aiming at iteratively increasing the learning set w.r.t. a *learning criterion* (also called “acquisition function”), which depends on the purpose of surrogate. Note that the expression “adaptive design” is also widely used in the computer experiments community to designate this concept. An exploration-exploitation trade-off arises in active learning, mostly sorted by the learning criterion.

*Remark 1.* This section introduces active learning methods in the computer experiment context, where the true function can be evaluated anywhere for a given computational cost. However, the “active learning” term is also used to handle big data frameworks in the machine learning community ([Qiu et al., 2016](#)). When datasets become so large that learning methods do not scale in practice, the analyst needs to select a relevant subset on which the learning is performed.

#### Active Kriging for global optimization

In the field of black-box optimization, many methods rely on approximating the function by a surrogate. The use of GP as probabilistic surrogates for optimization was popularized by the *efficient global optimization* (EGO) algorithm ([Jones et al., 1998](#)). Ever since, many related methods were developed under the generic name of *Bayesian optimization*. The main idea is to exploit the uncertainty model from the GP to drive the selection of the next point. Factually, the learning criterion depends on the GP variance model. Numerous reviews of this field were proposed by [Shahriari et al. \(2015\)](#), or [Gramacy \(2020\)](#) and numerical benchmarks presented in [Le Riche and Picheny \(2021\)](#).

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<sup>13</sup>[https://github.com/efekhari27/thesis/blob/main/numerical\\_experiments/chapter1/surrogates.ipynb](https://github.com/efekhari27/thesis/blob/main/numerical_experiments/chapter1/surrogates.ipynb)

<sup>14</sup>[https://github.com/efekhari27/thesis/blob/main/numerical\\_experiments/chapter1/active\\_learning.ipynb](https://github.com/efekhari27/thesis/blob/main/numerical_experiments/chapter1/active_learning.ipynb)

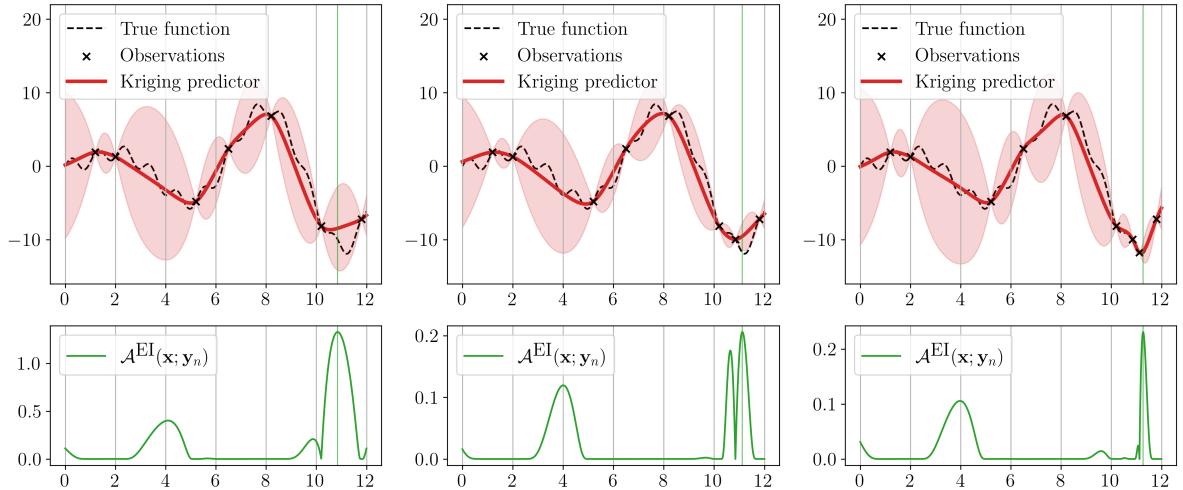


Figure 1.14 Illustration of the expected improvement (EI) learning criterion.

The generic black-box optimization problem tackled is defined as:

$$\mathbf{x}^* = \arg \min_{\mathbf{x} \in \mathcal{D}_X} g(\mathbf{x}). \quad (1.91)$$

To illustrate Bayesian optimization, let us present the EGO algorithm, defined by its specific learning criterion: the “expected improvement”. Considering an initial learning set  $\{\mathbf{X}_n, \mathbf{y}_n\}$  built on a space-filling input design  $\mathbf{X}_n$  to explore the input domain. A first surrogate denoted by  $G_n(\mathbf{x}) \sim \mathcal{N}(\eta_n(\mathbf{x}), s_n^2(\mathbf{x}))$  is fitted using Eq. (4.9). The expected improvement (EI), to be maximized, is then written as:

$$\mathcal{A}^{EI}(\mathbf{x}; \mathbf{y}_n) = \mathbb{E}[\max(g_{\min} - G_n(\mathbf{x}))] \quad (1.92)$$

$$= (g_{\min} - \eta_n(\mathbf{x})) \Phi\left(\frac{g_{\min} - \eta_n(\mathbf{x})}{s_n(\mathbf{x})}\right) + s_n(\mathbf{x}) \phi\left(\frac{g_{\min} - \eta_n(\mathbf{x})}{s_n(\mathbf{x})}\right), \quad (1.93)$$

where  $g_{\min} = \min(\mathbf{y}_n)$ ,  $\phi$  and  $\Phi$  respectively stand for the PDF and the CDF of the standard Gaussian distribution. This learning criterion is relatively inexpensive and is used to progressively enhance the GP in order to solve the optimization problem with a limited number of calls to the true function.

Three iterations of the EGO algorithm are represented in Fig. 1.14 to minimize a function (dashed line), knowing a few observations (black crosses). After fitting an initial Kriging model (in red), the corresponding expected improvement function is represented underneath it (green line). This learning criterion determines the location of the observation to be added to the learning set to enhance the surrogate w.r.t. to the optimization problem.

Bayesian optimization is an active research field, with different open problems such as constrained Bayesian optimization (Petit, 2022), or Bayesian optimization on stochastic functions (Gramacy, 2020). Similarly, active learning strategies were also adapted for structural reliability problems.

## Active Kriging for reliability analysis

Rare event estimation often requires large amounts of evaluations of the LSF (becoming intractable for costly numerical models). Emulating this function by a surrogate model can drastically limit the number of calls to the LSF. This surrogate approximates the border of the failure domain. However, in most cases, the failure domain represents a very restricted area of the input domain. Active learning methods were proposed to iteratively concentrate the learning set around this border.

For rare event estimation, the surrogate only needs to be accurate near the LSF. In other words, it should accurately discriminate the points leading to the safe domain from those leading to the failure domain. In fact, this problem can be seen as binary classification. For example, active learning procedures using SVM classifiers have been adapted to this specific goal ([Bourinet, 2018](#)).

The following paragraphs introduce a popular Kriging-based learning criterion called the “deviation number”  $U$  ([Echard et al., 2011](#)), which is used in a generic algorithm named “active Kriging” (AK). The reader may refer to [Morio and Balesdent \(2015\)](#) for further active learning techniques dedicated to rare event estimation. More recently, [Teixeira et al. \(2021\)](#) and [Moustapha et al. \(2022\)](#) reviewed this topic with the presentation of wide numerical benchmarks.

Considering an initial learning set  $\{\mathbf{X}_n, \mathbf{y}_n\}$  built on a space-filling input design  $\mathbf{X}_n$  to explore the domain. A first Gaussian process  $G_n(\mathbf{x}) \sim \mathcal{N}(\eta_n(\mathbf{x}), s_n^2(\mathbf{x}))$  is fitted using Eq. (4.9). The deviation number  $U$  is looking for points close to the LSF while presenting a high Kriging variance. This criterion to be minimized is defined as:

$$\mathcal{A}^U(\mathbf{x}; \mathbf{y}_n) = \frac{|y_{\text{th}} - \eta_n(\mathbf{x})|}{s_n^2(\mathbf{x})}, \quad (1.94)$$

where  $y_{\text{th}} \in R$  is a threshold defining the failure domain such as  $\{\mathbf{x} \in \mathcal{D}_{\mathbf{X}} \mid g(\mathbf{x}) \leq y_{\text{th}}\}$ .

[Fig. 1.15](#) reuses the same one-dimensional function as in [Fig. 1.14](#) to create a rare event problem. In this case, the failure domain is defined for output values below the threshold  $y_{\text{th}}$ . Here, three iterations of the active Kriging algorithm are illustrated, with the corresponding learning criterion  $U$  (to minimize). In this simple case, the LSF is defined by the two intersections of the function with the threshold. Therefore, the AK method selects points near these intersections.

Unlike optimization problems, the active methods for rare event estimation should be combined with a sampling technique. AK methods were coupled with most sampling techniques introduced in [Section 1.6](#) (e.g., AK-MCS, AK-IS, AK-SS). In practice, note that the agnostic strategy recommended after the wide benchmark of [Moustapha et al. \(2022\)](#), consists in coupling an AK method (using the learning function  $U$ ) with subset simulation (taking an intermediary probability  $p_0 = 0.2$ ).

The AK methods present the advantages of being easily implemented and interpreted, however, their learning criterion relies on a local approach. Alternatively, *stepwise uncertainty reduction* (SUR) chooses iterative points by reducing the future expected uncertainty related to

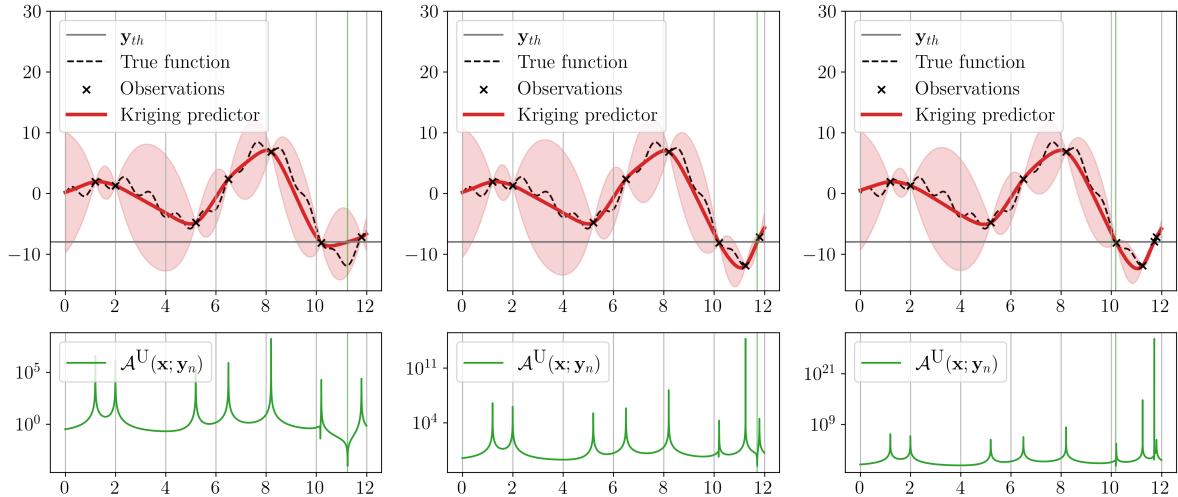


Figure 1.15 Illustration of the deviation number learning criterion.

the quantity of interest (Bect et al., 2012). If this method was proven to be theoretically more consistent (Bect et al., 2019), its scaling ability is still a bottleneck.

#### 1.8.4 Summary and discussion

This section brought attention to surrogate modeling in the context of computer experiments. Statistical learning in this framework is made specific by the capacity of the analyst to choose the repartition of the learning set and the small data constraint (mostly due to the costly numerical models manipulated). In this context, many methods are used, however, Gaussian processes became popular in UQ as they consider a prior structure of uncertainty that is conditioned by observations. To enhance the learning for specific purposes (e.g., optimization or reliability analysis), active learning methods iteratively add learning points in the subdomain of interest. For some applications, the system studied might be modeled for different fidelities (each presenting different computational costs). Multi-fidelity surrogate modeling is an active field of research, associating observations from different fidelities to improve the learning (Fernández-Godino et al., 2016). Such methods are relevant for models with a very high computational cost (typically in computer fluid dynamics).

In UQ, surrogate models are used for uncertainty propagation (step C) and inverse analysis (step C'). Surrogate modeling is made difficult when the functions present discontinuities (or strong nonlinearities), high dimension, stochasticity, or nonscalar inputs or outputs. To deal with high dimensional problems, unimportant inputs can be screened using dedicated techniques introduced in Subsection 1.7.1, otherwise, model order reduction methods might be used (Schilders et al., 2008). When the function is stochastic, several approaches allow fitting the function and its intrinsic variability (Binois et al., 2019; Baker et al., 2022; Zhu, 2022).

## 1.9 Conclusion

This section gives a literature overview of the following steps in UQ: uncertainty modeling, uncertainty propagation, global sensitivity analysis, and surrogate modeling. To ease the methodological presentation, all the illustrations from this section are reproducible using the Python/OpenTURNSscripts available on the GitHub repository mentioned earlier.

Finally in this work, the numerical models exploited are supposed to be accurate, but they obviously carry some modeling uncertainty ([Oberkampf and Roy, 2010](#)). In fact, prior to UQ, the model should be calibrated ([Ghanem et al., 2017](#)) to make it match some physical information (e.g., measurements).

Chapter **2**

# Introduction to wind turbine modeling and design

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## 2.1 Introduction

Wind energy is a highly competitive industry with increasing regulations regarding its impact on ecosystems, land and sea use, landscapes, or air traffic management (Beauregard et al., 2022). During the long process of winning calls for tenders, obtaining construction permits, or through wind farm exploitation, an advanced technical understanding of such systems might offer a competitive advantage.

The operation of offshore wind turbines (OWTs) is driven by multiple physics coupled. This behavior results from different external solicitations which are highly turbulent and uncertain. Among them, the *metocean* (abbreviation of “meteorology” and “oceanography”) environmental conditions play a primary role. Yet, many other types of solicitations affect the exploitation of offshore wind turbines such as the corrosion of the structure, global scour, marine growth, stress concentration factor induced by the manufacturing process, etc.

In this context, numerical models have been developed to certify the structural integrity of OWTs w.r.t. external solicitations. A wind farm project planned at a given location should pass different validation procedures (regarding fatigue, ultimate loads, buckling, serviceability, etc.) established by international standards such as the International Electrotechnical Commission (IEC-61400-1, 2019). As wind turbine structures face a large number of stress cycles in their lifetime (up to  $10^8$  for 25 years of operation), this chapter will particularly focus on fatigue damage assessment.

The present thesis studied different steps of the UQ methodology on two wind farm projects. First, the Teesside wind farm, operating since 2014 in the North Sea, second the theoretical wind farm of south Brittany, currently at the stage of calls for tenders.

Considering the standard UQ methodology presented in Fig. 1, the material of this chapter is related to step A (problem specification) and step B (quantification of sources of uncertainty). It briefly introduces wind turbine modeling and design, in the following layout: Section 2.2 presents the methods used for wind and wave generation and wake simulation at a farm scale; Section 2.3 recalls elements of theory associated with wind turbine modeling; Section 2.4 introduces recommended practices regarding design and operation; finally, Section 2.5 describes the various sources of uncertainties considered in this thesis.

## 2.2 Metocean conditions simulation

In the atmosphere, the wind represents the air movements caused by the heterogeneous solar heating of Earth’s surface. Winds usually move from high-pressure to low-pressure regions. Earth’s rotation also impacts large-scale climate patterns, including winds by the intermediate of the well-known Coriolis effect. The wind is a highly variable resource, making its exploitation for energy production uncertain. This variability is expressed in space and time with different behaviors depending on the scales studied.

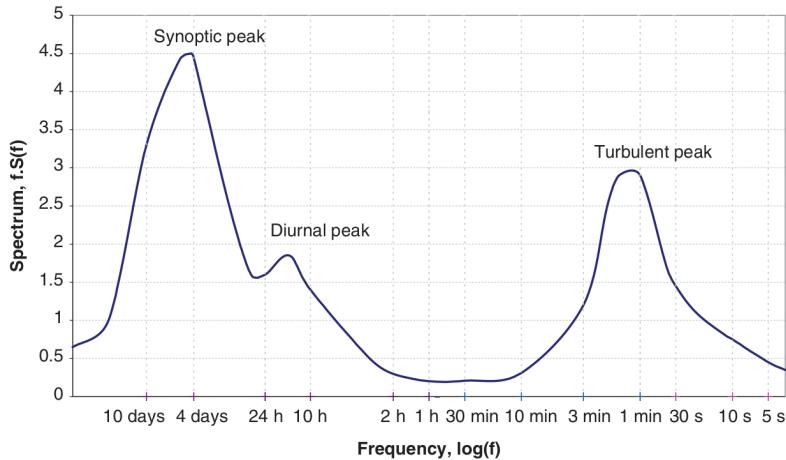


Figure 2.1 Wind power spectral density from Brookhaven, USA (source: [Burton et al., 2021](#)).

Regarding large timescales, yearly seasonal fluctuations of wind conditions are well-defined using probability distributions (typically, Weibull distributions [Burton et al., 2021](#)). However, predictions at a shorter timescale are usually unreliable beyond a few days ahead. Under a few days, the spectral wind energy distribution per time unit is represented by its power spectral density. Historically, the spectral study of horizontal wind by [Van der Hoven \(1957\)](#) for timescales between a few seconds and ten days revealed distinct ranges of behaviors. The power spectral density, such as the one illustrated in Fig. 2.1, presents three main separated peaks, explaining how the wind energy is split. The two first peaks are named “synoptic” and “diurnal” peaks, which respectively correspond to return periods around four days and one day. While these two peaks are relatively close together, the third peak is completely separated. This third peak describes the energy related to wind turbulence, which evolves in a range below ten minutes. Considering this typical energy distribution, wind behaviors are often referred to as “short-term” (for turbulent wind) and “long-term” (otherwise). In bottom-fixed wind turbine simulation, ten-minute simulations became a common practice to fully consider turbulent winds.

Remark that the spectrum presented in the paper of [Van der Hoven \(1957\)](#) (represented in Fig. 2.1) was built from wind measures near New York, USA. The same pattern between the three peaks is rather constant between sites, however, the geography (including the surface roughness, the topology, the proximity to the coast, etc.) may affect this distribution.

At a larger timescale than one year, assessing trends becomes more complicated. Additionally, wind resource assessment over decades is made more uncertain by climate change (see [Nagababu et al., 2023](#)), disrupting large weather trends and increasing the occurrence of extreme events.

### 2.2.1 Turbulent wind generation

Wind turbulence is a complex and aleatory process, often described as chaotic, since a small perturbation of its initial conditions might have a large impact on the response. However, the wind over short-term periods (i.e., ten minutes periods) is usually assumed to be a Gaussian process

with constant mean  $\bar{U}$  and standard deviation  $\sigma_U$  (Burton et al., 2021). Its mean is modeled by the long-term wind conditions (i.e., mean wind speed), often described by a probabilistic model such as a Weibull distribution. Note that this assumption is based on the bimodal wind energy distribution observed in Fig. 2.1, which might vary at some specific locations. A discussion on the Gaussian hypothesis for turbulent wind generation is proposed in McWilliam et al. (2022, Sec. 7).

The *turbulence intensity* is a commonly used normalized statistic of the wind variability:

$$I = \frac{\sigma_U}{\bar{U}}. \quad (2.1)$$

As the wind depends on differences between pressure, humidity, and air density, different models exist to represent vertical wind profiles. The vertical change in wind conditions is referred to as *vertical wind shear*. Assuming a constant standard deviation over the altitude  $z$ , the power law is a widely used model to approximate vertical shear (IEC-61400-1, 2019):

$$\bar{U}(z) = \bar{U}_0 \left( \frac{z}{z_0} \right)^\alpha, \quad (2.2)$$

where  $\bar{U}_0$  is a well-defined mean wind speed at the height  $z_0$  (typically corresponding to a specific measurement height),  $z$  is the studied height (e.g., the turbine's hub height), and  $\alpha$  is the vertical shear coefficient (defined according to measures or standards' recommendations).

To generate a turbulent wind field on a mesh around the turbine, the general mechanism is to apply inverse Fourier transforms on a turbulent wind spectrum. Two types of parametric spectrums are commonly used in wind energy: the *Kaimal model* (Kaimal et al., 1972) and the *Mann model* (Mann, 1998). In this thesis, the Kaimal spectrum as defined in IEC-61400-1 (2019) is used for turbulent wind generation over the Cartesian component  $k \in \{u, v, w\}$ :

$$S_k(f) = \frac{4\sigma_k^2 \frac{L_k}{\bar{U}}}{\left(1 + 6f \frac{L_k}{\bar{U}}\right)^{5/3}}, \quad (2.3)$$

such that  $f$  is the frequency,  $\bar{U}$  is the longitudinal mean speed at hub-height,  $L_k$  are the Kaimal length scales, and  $\sigma_k$  standard deviations. Along with the Kaimal wind speed spectrum, a spatial coherence model is usually defined in the frequency domain. Each couple of nodes in the mesh are correlated, for example, using an exponential coherence model (see the complete definition in IEC-61400-1, 2019, Appendix C).

In this thesis, the full-field turbulent wind fields (i.e., over a regular mesh) are generated using TurbSim, a software developed by the National Renewable Energy Laboratory (NREL) (Jonkman, 2009). TurbSim generates time realizations by adapting the spectral method proposed in Veers (1988) (relying on the inverse Fourier transforms of each axial component). Considering a wind spectrum (e.g., Kaimal model) and a vertical shear model (e.g., power law), TurbSim takes as inputs a mean wind speed, a turbulence standard deviation and a mean wind orientation.

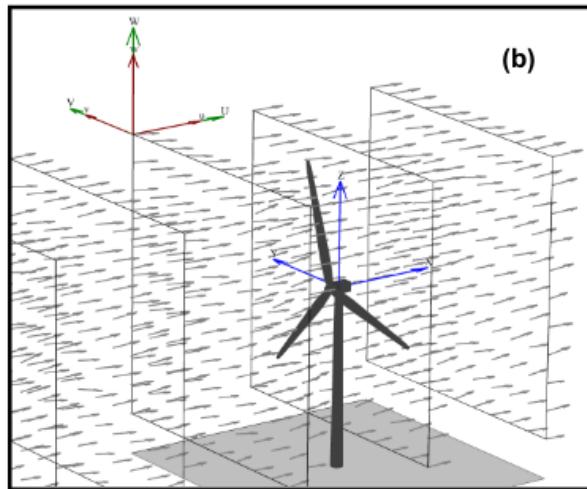


Figure 2.2 Example of a turbulent wind field generated by TurbSim (source: [Jonkman, 2009](#)).

Fig. 2.2 illustrates the corresponding wind field generated by a ten-minute TurbSim simulation, considering a set of input long-term conditions.

In their recent review of the challenges in wind energy, [Veers et al. \(2019\)](#) list some limits of the two spectral turbulence models recommended by the standards. First, their parameters were fitted using a restricted amount of data ([Dimitrov et al., 2017](#)). Second, the spatial coherence models associated with Kaimal models showed differences with turbulence measured on-site ([Saranyasoontorn et al., 2004](#)). Finally, recent studies showed that the choice of spectral model impacts the resulting wind turbine loads ([Doubrawa et al., 2019](#)). These approximations generally tend to overestimate wind flows, leading to conservative designs.

To ensure more realistic turbulent wind field generation, two research perspectives are actively explored. Authors recently developed hybrid methods, including measurement data to enhance spectral models ([Dimitrov and Natarajan, 2017](#)). Alternatively, higher fidelity models were studied in this domain, see for example the use of vortex methods ([Branlard, 2017](#)) and large eddy simulations ([Doubrawa et al., 2019; Bui and Bakhoday-Paskyabi, 2022](#)). Such complex models allow the simulation of mesoscale conditions (e.g., at the farm scale), and extreme transient events (e.g., gusts and storms). However, their computational cost is often prohibitive for UQ studies. When studying the wind resources at a wind farm scale, modeling wind energy losses induced by the turbines' wake becomes essential.

### 2.2.2 Wake modeling

The wake is caused by the extraction of the wind kinetic energy, reducing the wind speed and increasing the turbulence downstream of the turbines (see the illustration in Fig. 2.3). In a wind farm, this effect depends on the spacing between turbines, as well as the ambient wind speed and turbulence intensity. The turbines positioned at the center of the farm are indeed the most impacted by the wake. As a wind farm owner, the consequence of the wake is twofold: a loss of energy production (in the range of 10 to 20 percent depending on the farm [Burton et al., 2021](#),

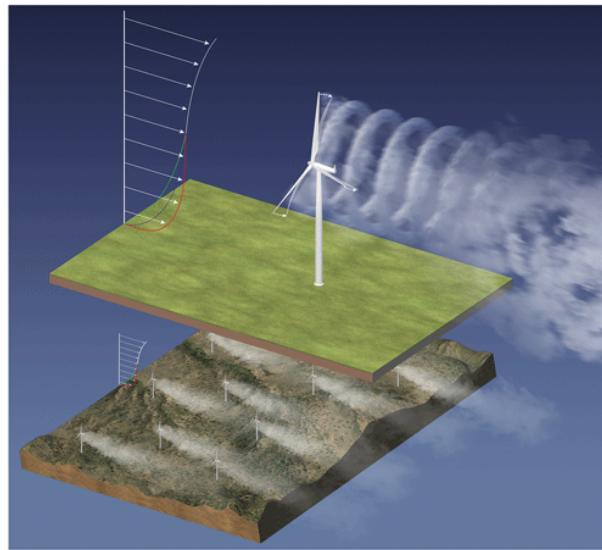


Figure 2.3 Illustration of the wake created downstream a wind farm (source: Veers et al., 2019).

Chapt. 9), and an increase in fatigue loads (due to the asymmetric loading added by the wake turbulences).

The initiation of the wake is a complex physical mechanism, however, the wake almost becomes axisymmetric after two turbine diameters downstream. At this stage, the wind speed deficit often presents a Gaussian profile centered on the hub (Burton et al., 2021). Numerical models of different fidelities aim at simulating the wake. For example, computational fluid dynamics models give a detailed description of the wake but require high computational efforts. In practice, simple analytical models (often called “engineering models”) are widely used and recommended by standards (see e.g., IEC-61400-1, 2019, Appendix E). These models mostly rely on the equivalence between the thrust load and the turbine wind energy deficit. Since the seminal engineering model proposed by Jensen (1983), multiple enhancements were proposed. A wide benchmark of the wake modeling solutions for different fidelities was performed in Doubrava et al. (2020) and Ardillon et al. (2023). The optimal tuning of these engineering models was studied using measurements from a Doppler wind lidar in Zhan et al. (2020). Different software programs propose wake engineering models, such as, e.g. FLORIS (developed by the NREL, see Fleming et al., 2020) and FarmShadow (developed by IFPEN<sup>1</sup>).

To take into account the wake effect, control strategies increasingly move from the turbine scale to the farm scale. This concept, called “active wake control”, introduces small yaw misalignments (making the control of turbines individually suboptimal) to optimize the global wake inside the farm (Rott et al., 2018; Simley et al., 2020; Meyers et al., 2022).

### 2.2.3 Irregular wave generation

The propagation of generated waves has been studied for a long time in hydrodynamics under the prism of different theories such as Airy’s, and Stokes’ ones (Goda, 2010). Airy’s wave theory

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<sup>1</sup>FarmShadow: <https://www.ifpenergiesnouvelles.com/brief/wind-farm-optimization-wake-modeling-advances>

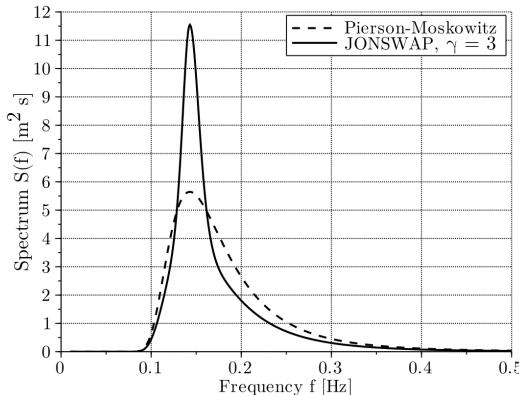


Figure 2.4 Peirson-Moskowitz and JONSWAP spectra at significant wave height  $H_s = 3$  m and peak period  $T_p = 7$  s (source: [Milano, 2021](#)).

(also referred to as the “linear wave theory”) models sea states under the hypothesis of small waves relatively to the water depth. This spectral approach superposes many regular waves to model irregular waves. Two standard statistics are used in oceanography to represent sea states and their corresponding wave spectra: the wave period  $T_p$  (with the corresponding frequency  $f_p$ ), and the significant wave height  $H_s$  (average over the highest third of the waves measured).

The most commonly used parametric wave spectrum is named “JONSWAP”, after the “JOint North Sea WAve Project” ([Hasselmann et al., 1973](#)) and is given by:

$$S(f) = \delta \frac{H_s^2}{f} \left( \frac{f_p}{f} \right)^4 \exp \left[ -\frac{5}{4} \left( \frac{f_p}{f} \right)^4 \right] \gamma^\alpha, \quad (2.4)$$

where  $f_p$  is the peak frequency,  $\gamma^\alpha$  is a peak enhancement factor and  $\delta$  is a weight coefficient (both defined in [Milano, 2021](#)). The JONSWAP spectrum is a corrected version of the Pierson-Moskowitz spectrum (proposed in [Pierson Jr and Moskowitz, 1964](#)), adding a peak enhancement factor  $\gamma^\alpha$ . Further details regarding the numerical values to choose in Eq. (2.4) are given in [Burton et al. \(2021\)](#). An illustration of the two spectra is presented in Fig. 2.4, revealing the enhancement factor proposed in the JONSWAP model to better fit sea state measurements.

Swell waves are the result of weather conditions occurring far away from the location studied. Such waves usually present long wavelengths, allowing them to propagate over long distances with little dissipation. To take them into account, the unimodal wave spectrum introduced in Eq. (2.4) was improved. Different methods allow building a parametric bimodal distribution, with a mode in the low frequencies corresponding to the swell. [Ewans et al. \(2004\)](#) reviews different bimodal wave spectra and compares their adequacy with measured sea states.

## 2.3 Wind turbine multi-physics modeling

OWT models are coupling several physics such as aerodynamics, hydrodynamics, mechanical elasticity, control, as well as mooring dynamics for floating OWT. Similarly to the usual practices from the offshore oil & gas industry, OWT models have been first built in the frequency domain.

At an early design stage, a study in the frequency domain gives a rough idea of the system's feasibility by computing its natural frequencies. An OWT should not have its natural frequencies (or the blades and rotor frequencies, latter introduced as 1P and 3P) in the same range as the main frequencies of the wave energy spectra. Otherwise, such systems can be subject to critical dynamic resonance, leading to their failure.

Beyond this preliminary check, frequency-domain approaches present limits for OWT modeling. As they rely on linear assumptions, they are unable to model the nonlinearities and transient loading phases (Matha et al., 2011). These aspects happen to be essential in the design of OWTs (Cordle and Jonkman, 2011). As an alternative, the behavior of OWT systems is also simulated in the time domain.

In the time domain, such systems may be models at different fidelity levels. The diagram in Fig. 2.6 illustrates the increasing complexities of two physics involved in OWT modeling, aerodynamics and structural dynamics respectively. Generally, the computational cost increases with the model fidelity, making UQ intractable at some point. In the present work, the numerical model of an OWT studied is actually a chain of three models executed sequentially (as illustrated in Fig. 2.5):

- **TurbSim**: a turbulent wind generator (see Subection 2.2.1);
- **DIEGO<sup>2</sup>**: a multiphysics wind turbine model in the time domain (see Section 2.3);
- **Fatigue assessment**: a post-precessing computing fatigue damage (see Subsection 2.3.5).

DIEGO is a numerical model developed by EDF R&D to simulate the aero-hydro-servo-elastic behavior of OWTs in the time domain. Different extensive code-to-code comparisons between DIEGO and other aero-hydro-servo-elastic models showed close results. For instance considering bottom-fixed OWT (Popko et al., 2021) or floating OWT (Robertson et al., 2020; Kim et al., 2022), DIEGO was compared to “OpenFAST” (developed by NREL), “HAWC2” (developed by DTU), “BLADED” (developed by DNV), and “DeepLines Wind” (developed by Principia).

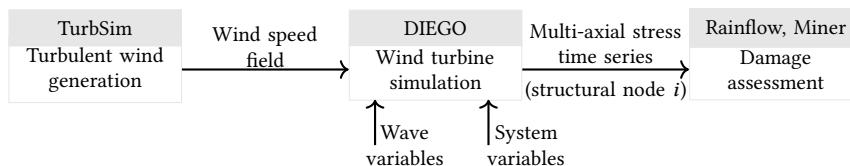


Figure 2.5 Chained numerical model of offshore wind turbine.

### 2.3.1 Aerodynamics of horizontal axis wind turbines

The blade “element momentum theory” (BEM in Fig. 2.6) mixes different concepts to compute the aerodynamic forces on the rotating blades of the wind turbine. In this coupled physics model, aerodynamics affects the structural response and vice versa. To solve this problem, algorithms

<sup>2</sup>DIEGO stands for “Dynamique Intégrée des Éoliennes et Génératrices Offshore”

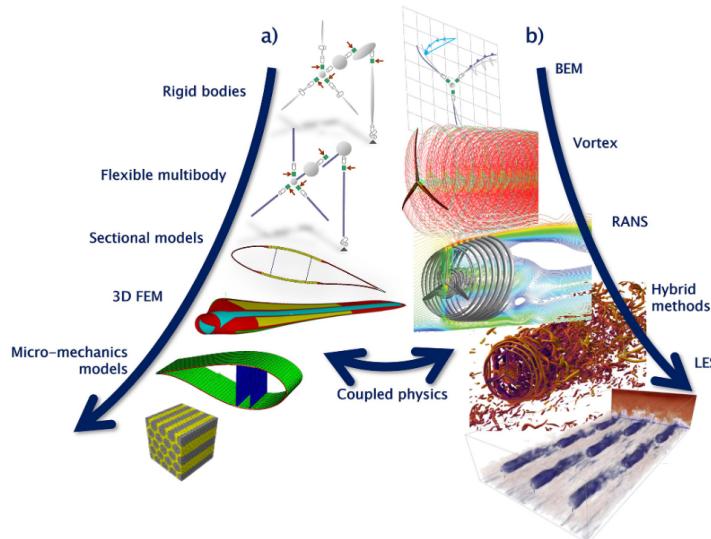


Figure 2.6 Hierarchy of structural (a) and aerodynamic (b) wind energy systems models (source: Veers et al., 2019).

used in DIEGO first assess the apparent speed of elementary blades, to recover the lift and drag coefficients. The elementary loads are then integrated over each blade and communicated to the structural model.

**Momentum theory.** At the core of wind turbine's aerodynamics, the concept of *momentum theory* assumes that the air stream passing through the rotor disk is bounded by a stream tube of circular surface (not mixing with the ambient air). Fig. 2.7 shows a longitudinal representation of the actuator disk and the way it affects the air upstream and downstream of the rotor. The associated momentum theory assumes the conservation of airflow at any cross-section (of area  $A$ ) during a given time period. Passing through the actuator disk, the wind speed slows down and the static pressure drops which results in the wake. This pressure drop generates an axial force (called *axial thrust force*) and a torque on the actuator disk.

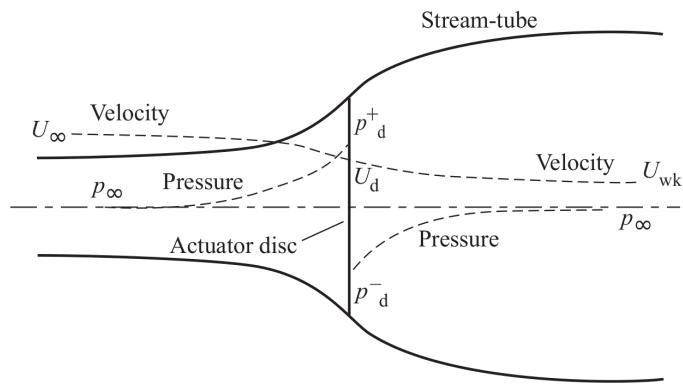


Figure 2.7 Actuator disk model of the energy extraction (source: Burton et al., 2021). Longitudinal evolution of the air pressure and wind speed along the wind stream.

Considering the upstream flow, the flow at the rotor disk and the airflow in the wake, respectively denoted by the subscripts  $\{\infty, d, \text{wk}\}$ , the following equality comes:

$$\rho A_\infty U_\infty = \rho A_d U_d = \rho A_{\text{wk}} U_{\text{wk}}, \quad (2.5)$$

where  $U$  is the wind speed,  $A$  the stream-tube area, and  $\rho$  the air density. The wind speed in at the rotor disk can be expressed using the induction factor  $\nu$  in the following expression:

$$U_d = U_\infty(1 - \nu), \quad 0 \leq \nu \leq 1. \quad (2.6)$$

Using the momentum theory and Bernoulli's incompressible flow equation, one can express the aerodynamic thrust  $T$  and power  $P$  (see [Milano, 2021](#)) by:

$$T = (p_d^+ - p_d^-)A_d = 2\rho A_d U_\infty^2 \nu(1 - \nu), \quad (2.7a)$$

$$P = TU_d = 2\rho A_d U_\infty^3 \nu(1 - \nu)^2. \quad (2.7b)$$

The widely used power coefficient  $C_P$  (respectively, thrust coefficient  $C_T$ ) is the ratio of the power captured by the turbine against the total kinetic wind power available in the stream tube:

$$C_P = \frac{P}{\frac{1}{2} \rho A_d U_\infty^3} = 4\nu(1 - \nu)^2, \quad (2.8a)$$

$$C_T = \frac{T}{\frac{1}{2} \rho A_d U_\infty^3} = 4\nu(1 - \nu). \quad (2.8b)$$

Betz's law is a theoretical limit value of the power coefficient  $C_P^{\text{Betz}} = 0.593$ , obtained by canceling the power coefficient gradient ([Burton et al., 2021](#)).

**Actuator disk.** Assuming a purely two-dimensional flow (meaning that the forces are only determined by the lift and drag coefficients), the blade element theory expresses the elementary thrust  $dT$  and elementary torque  $dQ$  applied on a blade element.

Considering the blade element represented in Fig. 2.8 at the blade length  $r$ , with airfoil chord  $c$ , angle of attack  $\alpha$ , lift  $C_L$  and drag  $C_D$  coefficients, lift  $L$  and drag  $D$  forces, and the axial and tangential induction factors  $a$  and  $a'$ . The axial thrust and torque exerted on a blade element are given by:

$$dT = \frac{1}{2} \rho W^2 c (C_L \cos(\varphi) + C_D \cos(\varphi)) dr, \quad (2.9a)$$

$$dQ = \frac{1}{2} \rho W^2 c (C_L \sin(\varphi) + C_D \sin(\varphi)) dr. \quad (2.9b)$$

Finally, *Blade element momentum theory* (BEMT) combines the results from blade element theory in Eq. (2.9) with the results from momentum theory in Eq. (2.7) to obtain the induction

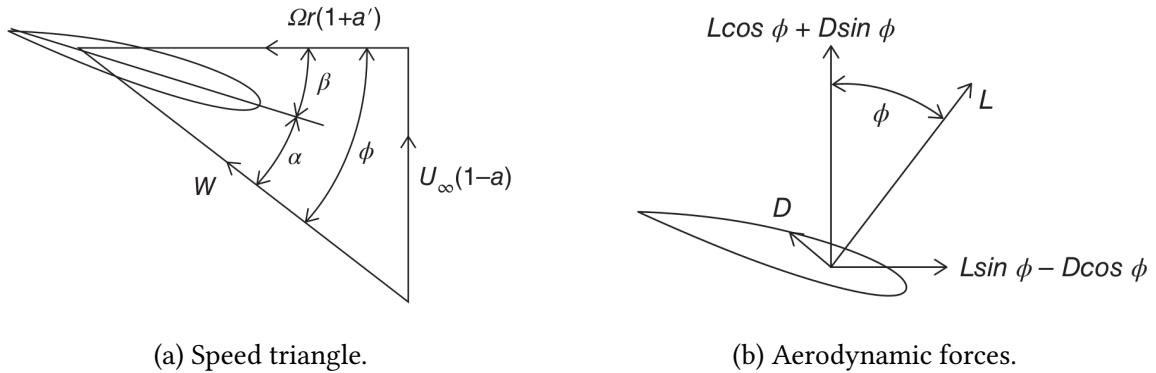


Figure 2.8 Blade element forces, with the lift and drag forces,  $L$  and  $D$  respectively, the flow angle  $\phi$ , the pitch angle  $\beta$  and the angle of attack  $\alpha$  (source: [Burton et al., 2021](#)).

factors  $a$  and  $a'$ . The resolution of this system of equations is often solved by iterative approaches (e.g., [Dai et al., 2011](#)). Global axial thrust over the blade is then computed by integrating the elementary loads over all the elements. Note that various corrections are applied to the BEMT model, for example, to take into account the non-homogeneous loss of momentum over the rotor disk. The BEMT also fails to model nonlinear aerodynamic effects, for example occurring with sudden changes of angle of attack, variation in wind velocity over the rotor disk, or yaw misalignment. Such effects are sometimes called “dynamic stall” and are represented in DIEGO by the Beddoes-Leishman model (see [Burton et al., 2021](#) for further details).

### 2.3.2 Hydrodynamics

As for hydrodynamic effects induced by waves, the Morison’s equations are a widely-used semi-empirical model to assess the hydrodynamic forces on thin fixed structures such as offshore oil platforms and wind turbines. Considering a slender cylindrical structure of diameter  $D$ , a flow velocity over time  $u(t)$ , the drag and inertial coefficients  $C_d$  and  $C_m$ , the axial force  $F$  (parallel to the flow direction) is given by:

$$F(t) = C_m \rho \frac{\pi}{4} D^2 \frac{du(t)}{dt} + C_d \frac{1}{2} \rho D u(t) |u(t)|. \quad (2.10)$$

Standard values for the drag and inertial coefficients are often considered ([DNV-OS-J103, 2013](#)). DIEGO uses Morison’s equation together with a first-order potential solution to perform hydrodynamical simulations in the time domain. An extended introduction to the hydrodynamics of fixed slender structures, as well as large floating structures, is given in ([Milano, 2021](#), Chap. 1).

To design floating structures, more complex wave-loading models should be considered. For this purpose, [Rongé et al. \(2023\)](#) reviews nonlinear theories applied to the fluid-structure interactions of floating OWT and compares them to computational fluid dynamics results.

### 2.3.3 Control

To maximize their energy production under turbulent wind conditions, wind turbines rely on their controllers. This aspect of wind turbines is usually kept confidential by manufacturers, as it gives them a competitive advantage. Indeed, the nacelle yaw angle should follow the wind direction to prevent any yaw misalignment (denoted by  $\Theta_{\text{yaw}}$ ). Nevertheless, the general control mode of a wind turbine depends on the wind speed. Two main ranges of operation are usually defined: first, between the cut-in and rated wind speed; second, between the rated and cut-off wind speed. These characteristic wind speed values are given by the turbine manufacturer. For example, a turbine may present a cut-in at  $4 \text{ m.s}^{-1}$ , a rated around  $11 \text{ m.s}^{-1}$  and a cut-off at  $25 \text{ m.s}^{-1}$ . As a reminder, the wind turbine power  $P$  derived from the momentum theory is such that:

$$P = \frac{1}{2} \rho A_d U_\infty^3 C_p(\beta, \lambda), \quad (2.11)$$

where the power coefficient  $C_p$  is a function of the pitch angle  $\beta$  and the blade tip speed ratio  $\lambda$ , defined between the tangential speed on top of the blade and the wind speed:  $\lambda = \frac{R\Omega}{U_\infty}$ , for the rotation speed  $\Omega$  and a rotor radius  $R$ .

**Below the rated wind speed.** The goal of the control system is to extract as much power as available. A control strategy among the family of the *maximum power point tracking* can be deployed (Abdullah et al., 2012). For example, the “power signal feedback” uses electromagnetic torque to control the power. This method first computes the maxima of the extracted power as a function of the rotation speed (using Eq. (2.11)), for different speed values. Then, for a measured wind turbine rotation speed, the system can determine the reference maximal power. Considering this reference power, a controller (such as a proportional integral controller) intends to match the generated power with the reference by acting on the electromagnetic torque.

**Above the rated wind speed.** The control system switches to a *power limiting mode* by increasing the blades’ pitch angles. By operating on the pitch, the rotation speed and the power produced are kept at their nominal values. This control is also often realized by a proportional integral controller (Bossanyi, 2003).

A more exhaustive description of wind turbine control systems is available in Burton et al. (2021, Chap. 8). More recent strategies often consider the control at the farm scale. As explained earlier, the operation of one turbine affects the others via the effect of its wake. Moreover, since wind energy production becomes significant in the electric mix, its production might be constrained to respect the stability of the grid (e.g., quality of the utility frequency). The work of Gionfra (2018) studied optimal control strategies of wind farms considering the effects of the wake and the grid restrictions.

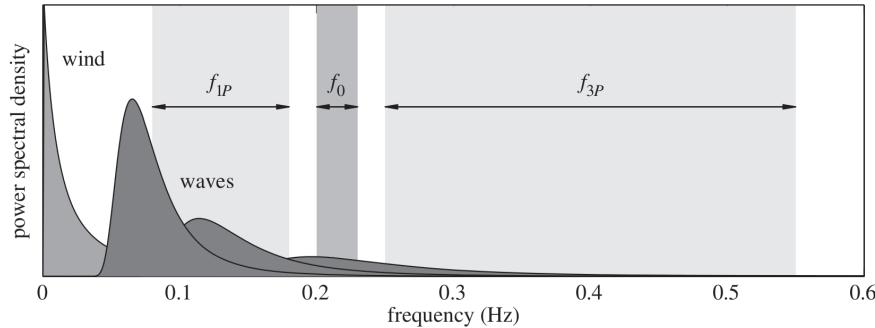


Figure 2.9 Illustration of a soft-stiff design strategy, i.e., placing the structure's natural frequency  $f_0$  away from the wind and wave power spectra, and the rotor excitation frequencies  $f_{1P}$  and  $f_{3P}$  (source: [Kallehave et al., 2015](#)).

### 2.3.4 Structural dynamics

The structural elements of modern wind turbines, such as the tower and the blades, compose a dynamic system subject to significant elastic deformations. Modeling an operating wind turbine therefore requires rigid body dynamics and linear elastic deformations. Altogether, various approaches were developed to model the structural dynamics of wind turbines: modal analysis, multibody methods and three-dimensional finite element methods. At the stage of preliminary designs, modal approaches can be used to represent the dynamics under linear assumptions ([Hegseth and Bachynski, 2019](#)). Then, the tower's natural frequencies assessed by a modal analysis can be compared with the wind, waves, and the rotor's frequencies. As illustrated in Fig. 2.9, the structure's natural frequency (denoted by  $f_0$ ) should not coincide with the main excitation frequencies to avoid critical dynamic resonance. In the case of a wind turbine, the rotor excitation creates a first dynamic load of frequency  $f_{1P}$ , while the three blades passing in front of the tower generate a second excitation of frequency  $f_{3P}$ . The *soft-stiff* design strategy places the structure's natural frequency between the two rotor frequencies (i.e.,  $f_{1P} < f_0 < f_{3P}$  as described in Fig. 2.9) and avoids main frequencies of the wind and waves. For most floating designs the *stiff-stiff* strategy is adopted, placing the natural frequency above the rotor frequencies (i.e.,  $f_{3P} < f_0$ ).

However, modal analysis cannot be used to model transient loading phases and their corresponding nonlinearities, which is crucial beyond early design. For a higher fidelity, simulations in the time domain using flexible multibody approaches are commonly used to describe the nonlinear dynamics ([Holm-Jørgensen, 2009](#); [Al-Solihat and Nahon, 2018](#)). DIEGO implements such an approach by combining rigid multibody dynamics with a deflection model based on Lagrangian equations ([Milano, 2021](#)). Note that for the modeling of floating wind turbines, a preliminary step of rigid body dynamics is added to define the coordinate system of the floater. [Otter et al. \(2022\)](#) reviews the state-of-the-art of numerical and experimental modeling techniques for multi-physics OWT systems.

### 2.3.5 Fatigue damage

Mechanical fatigue damage is a significant phenomenon to consider when designing wind turbines. It refers to the progressive weakening of a material subject to cyclic or repeated loading, which may be significantly lower than the material's ultimate strength. Understanding the mechanisms behind mechanical fatigue damage is essential for designing durable and reliable structures. To quantify the fatigue damage on OWT structures, standards ([DNV-RP-C203, 2016](#)) recommend simulating the stresses in the time domain and identifying a series of stress cycles. Then, the so called “S-N curve” (for “stress-number of cycles”) of a specific material gives the number of cycles before failure at a given constant stress amplitude. After identifying the stress cycles identified on the results of the OWT simulation, an aggregation method (in our case, *Miner's rule*) gathers the elementary damages over the stress time series studied.

**Stress cycle identification.** Offshore wind turbine simulators as DIEGO, deliver a time-dependent stress tensor. Although damage studies are commonly realized on the axial stress  $\sigma_{11}$ , the other components of the tensor could also be taken into account. To ease the manipulation of this tensor, the equivalent Von Mises stress is computed, turning a multiaxial stress into an equivalent uniaxial stress. One can also consider a “plane strain” hypothesis on the Cauchy stress tensor  $\underline{\sigma}$ , which is expressed as:

$$\underline{\sigma} = \begin{pmatrix} \sigma_{11} & \sigma_{12} & 0 \\ \sigma_{21} & \sigma_{22} & 0 \\ 0 & 0 & \sigma_{33} \end{pmatrix}. \quad (2.12)$$

This assumption simplifies the expression of the equivalent Von Mises stress  $\sigma_{VM}$ , given by:

$$\sigma_{VM} = \sqrt{\frac{1}{2} [(\sigma_{11} - \sigma_{22})^2 + (\sigma_{22} - \sigma_{33})^2 + (\sigma_{33} - \sigma_{11})^2] + 3\sigma_{12}^2}. \quad (2.13)$$

Stress cycles can now be identified on the axial stress  $\sigma_{11}$  or the equivalent Von Mises stress  $\sigma_{VM}$  time series. The usual method to identify fatigue stress cycles is called *rainflow counting* ([Dowling, 1972](#)). In this approach, fatigue stress cycles are only defined by their amplitude (also called “range”) and mean value, regardless of their chronology. Rainflow counting returns a list of stress ranges identified and denoted by  $s \in \mathbb{R}_+$  in the following.

**S-N curve.** The S-N curve is also called the “Wöhler curve” after the pioneer work of August Wöhler. As a result of repeated fatigue experiments, this tool determines the number of similar stress cycles necessary to reach a fatigue ruin for a defined stress cycle amplitude. Its values depend on the material studied and on external conditions (in the offshore industry, various S-N curves distinguish the case in the air, underwater, with cathodic protection, etc.).

A well-admitted simplification of the S-N curve is to consider it as log-linear<sup>3</sup> on two segments:

$$\log(N_c(s)) = \begin{cases} \log(a_1) - m_1 \log(s), & \text{for } s \in [s_{\min}, s_e] \\ \log(a_2) - m_2 \log(s), & \text{for } s \in [s_e, s_{\max}], \end{cases} \quad (2.14)$$

where  $N_c$  is the predicted number of cycles to failure for stress range  $s$ ,  $m$  is the negative inverse slope of the S-N curve,  $\log(a)$  is the intercept of log N-axis by the S-N curve,  $s_{\min}$  is the minimal (resp. maximal) stress range identified by the rainflow counting, and  $s_e$  is the stress range axis of the intersection of the two log-lines formed by the S-N curve (see e.g., Fig. 2.13).

The expression of this curve in two linear segments arises from the concept of endurance limit of a material, denoted by  $s_e$ , under which the effect of fatigue on a material should be considerably smaller. According to DNV-RP-C203 (2016), the S-N curve is altered for welded tubular joints by taking into account the tube's thickness:

$$N_c(s) = \begin{cases} a_1 \left( s \left( \frac{t}{t_{\text{ref}}} \right)^h \right)^{-m_1}, & \text{for } s \in [s_{\min}, s_e] \\ a_2 \left( s \left( \frac{t}{t_{\text{ref}}} \right)^h \right)^{-m_2}, & \text{for } s \in [s_e, s_{\max}] \end{cases} \quad (2.15)$$

With  $t_{\text{ref}}$  the reference thickness (for tubular welded joints  $t_{\text{ref}} = 25$  mm);  $t$  the plate thickness, and  $h$  the thickness exponent. The numerical values considered in the present work derive from the standards DNV-RP-C203 (2016, Sec. 2.4.6), and are reproduced in Table 2.1.

Table 2.1 S-N curve numerical values of welded tubular joints in different environmental conditions (source: DNV-RP-C203, 2016).

<i>Environment</i>	$m_1$	$\log(a_1)$	$m_2$	$\log(a_2)$	$h$
Air	3.0	12.48	5.0	16.13	0.25
Seawater with cathodic protection	3.0	12.18	5.0	16.13	0.25
Seawater free corrosion	3.0	12.03	3.0	12.03	0.25

**Nonzero mean correction.** Most S-N curves are built over zero mean stress cycles, however, other empirical models were developed to consider various stress mean  $s_m$  (Suresh, 1998). Therefore, the S-N curve becomes a three-dimensional envelope depending on the number of cycles  $N_c$ , the stress amplitude  $s$ , and the mean stress  $s_m$ . The “Goodman line” and the “Gerber parabola” are two models relating the stress amplitude  $s$  to the mean stress  $s_m$ :

$$\text{Goodman : } \frac{s}{s_e} + \frac{s_m}{R_m} = 1, \quad (2.16)$$

$$\text{Gerber : } \frac{s}{s_e} + \left( \frac{s_m}{R_m} \right)^2 = 1, \quad (2.17)$$

where the material's yield stress is denoted by  $R_m$  and the endurance limit by  $s_e$ . The Haigh diagram represented in Fig. 2.10 is a slice of the three-dimensional envelope for fixed values of

<sup>3</sup>The logarithm related to the S-N curves in this document is in base 10.

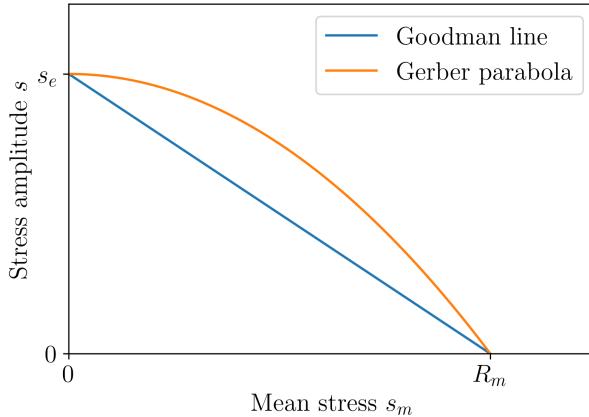


Figure 2.10 Illustration of the Haigh diagram representing the combination of mean stress and amplitude leading to the same fatigue endurance.

fatigue endurance (i.e., number of cycles). By comparing the two models visually, the Goodman line (which is the most used in the literature) is the most conservative. Further discussion in the field of wind turbines was proposed in the early 2000s with a focus on the fatigue endurance of glass fiber materials ([Sutherland, 2000](#)). In the present work, the nonzero correction presented above is not considered as the values of mean stress were found to be negligible compared to the yield stress of the steel material studied.

**Cumulative damage theory.** A popular approach to assess the damage cumulated on a stress time series is to consider the fatigue contribution of each stress cycle according to the S-N curve. Palmgren-Miner's rule defines the *cumulative damage*  $d_c$  by summing the fatigue contributions of each stress cycle  $j, j \in \{1, \dots, k\}$ , regardless of their order of appearance:

$$d_c = \sum_{j=1}^k \frac{1}{N_c(s^{(j)})}. \quad (2.18)$$

In this theory, the material reaches fatigue ruin when  $d_c \geq 1$ . A common practice when using Palmgren-Miner's rule is to gather the stress cycles in a set of bins. This practice induces an integration error, which becomes significant as the number of bins is reduced. In the following, the cumulative damage is computed without binning, as defined in Eq. (2.18).

Spectral methods were also introduced to quantify fatigue damage in the late 1980s. The main idea is to infer a PDF over the amplitudes of the stress cycles identified by rainflow counting, typically using a mixture of parametric distributions. From this PDF, one can derive the fatigue endurance and the cumulated damage (see further details in the review of [Dirlik and Benasciutti, 2021](#)). Spectral approaches showed to be well suited at early design phases but not ideal for some tasks (e.g., for blades' fatigue [Ragan and Manuel, 2007](#)).

Finally, nonlinear fatigue models were developed in the 1990s ([Fatemi and Yang, 1998](#)) to take into account the order in which the loading cycles were applied to the structure. For OWT applications, the recent work of [Rocher et al. \(2020\)](#) studied a probabilistic version of nonlinear

fatigue models. Unfortunately, this refined approach requires a larger computational effort and a calibration step over experimental tests of various parameters (Freyssinet et al., 2023).

## 2.4 Design and operation practices

The design and operation of OWT are at the intersection of various engineering, environmental and social considerations. Regardless of the different bottom-fixed or floating technologies, OWTs are dynamically excited structures evolving in a harsh offshore environment. To operate such assets over up to 25 years of lifespan, multiple aspects should be assessed, from soil modeling, studies of environmental impact, grid integration, manufacturing quality, port logistics, to marine growth management, and maintenance. This section resumes the main types of OWT technologies, as well as the main design and operation practices.

### 2.4.1 Types of technologies and preliminary design

The multiple OWTs technologies developed over the last two decades can be gathered into two groups: bottom-fixed or floating technologies (Beauregard et al., 2022). Fig. 2.11a and 2.11b respectively illustrate the different types of bottom-fixed or floating technologies. At this stage, the bottom-fixed solutions present more maturity while floating technologies are still transitioning from the phase of large demonstrators to industrial wind farms. In France, the current development of offshore wind energy has led to the construction of the two first industrial projects (both managed by EDF Renewables). On the coast of Saint-Nazaire, 80 bottom-fixed wind turbines were built on monopile foundations, with a total power of 480 MW. On the Mediterranean coast, the first French industrial floating project was recently installed at 20 km offshore from the coast of Fos-sur-Mer near Marseille. This pilot project, called “*Provence grand large*”, is composed of three turbines operating on so-called “tension-leg platforms”, delivering 25 MW of nominal power.

In order to lift water depth limitations associated with bottom fixed technologies (technical limit around 60 meters), floating pilot projects have emerged across the world. However, the wind energy industry still tests different floating technologies in terms of cost efficiency and durability (as listed in MacKinnon et al., 2022). An example of some farm projects with different types of technologies is described hereafter:

- **Semi-submersible:** a pilot project of three 10 MW turbines called “*les éoliennes du Golfe du Lion*” in the south of France relies on a semi-submersible technology developed by the company Principle Power (Cermelli et al., 2018);
- **Tension-leg:** a pilot project of three 8 MW turbines called “*Provence grand large*” exploits tension-leg platforms co-developed between the IFPEN national laboratory and the company SBM (Caillé et al., 2017);

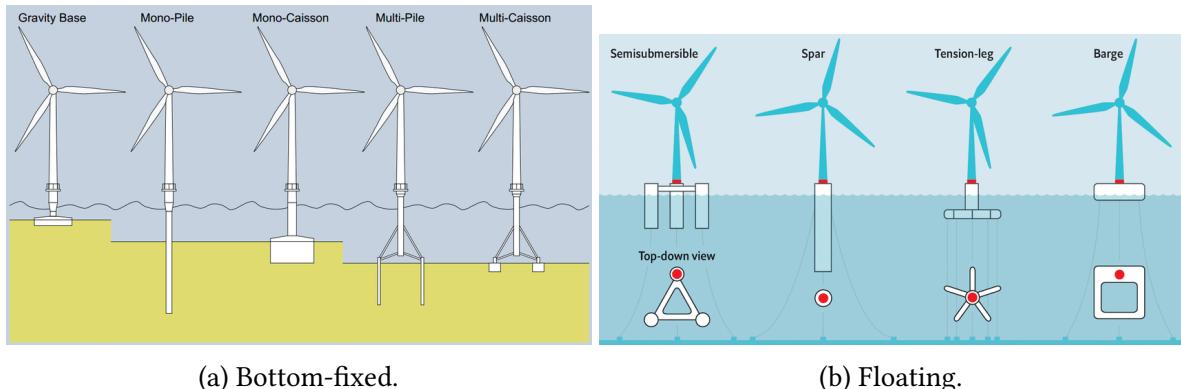


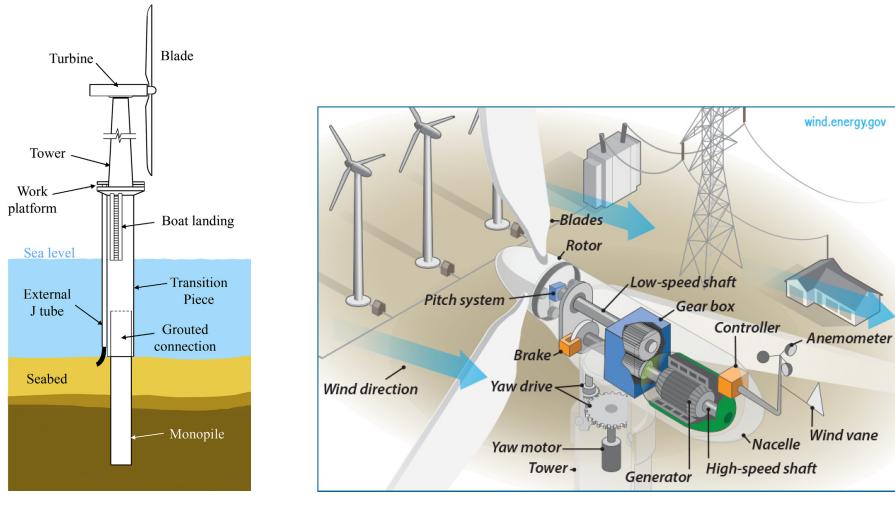
Figure 2.11 Main bottom-fixed (left) and floating (right) OWT technologies (sources: Ahmed et al., 2015; Mei and Xiong, 2021).

- **Barge:** a pilot project of three 10 MW turbines called “EOLMED” uses the floater developed by the company Ideol (Guignier et al., 2016);
- **Spar:** the Norwegian oil and gas company Equinor chose the “spar” technology (see Fig. 2.11b and Driscoll et al., 2016) to equip its floating wind farm of 88 MW, named “Hywind Tampen”.

The turbines installed offshore over bottom-fixed foundations or floating structures present the same properties and components. As described in Fig. 2.12, the structure of a wind turbine is composed of blades made of composite materials, while the tower, the transition piece and the foundation (e.g., monopile) are made out of steel. The type of steel used for the foundation and the tower are typical structural steel (i.e., steel with low carbon concentration such as the S355).

Inside the nacelle, the gearbox adapts the rotation speed to suit the energy conversion system (i.e., the generator). Manufacturers also develop solutions without gearbox, called “direct-drive”, to improve the components’ reliability. This technology is relevant offshore, as the maintenance constraints are more drastic. However, the corresponding generators used in this situation operate at a lower rotation speed. Adapting the generators to this speed range significantly increases their weight and requires the use of larger permanent magnets, thus increasing the whole price.

The construction of an offshore wind farm requires several years of project planning, administrative procedures, consultation with public opinion, and design. International standards define the recommended practices and requirements related to the design and operation of OWTs. Among them, the IEC 61400 is subdivided into many parts, including the general one (IEC-61400-1, 2019) and other parts detailing specific topics. To validate the structural integrity of a wind turbine design, the standards recommend simulating the behavior of the OWT (using the methods described in Section 2.3) for many environmental conditions, called “design load cases” (DLCs). As the environmental conditions depend on the site studied, the standards provide generic DLCs depending on a rough classification of the environmental conditions. Following the terminology in civil engineering, the structure is mainly designed for “fatigue



(a) Monopile structure diagram.

(b) Major components in the nacelle.

Figure 2.12 Diagrams of an OWT structure (source: Chen et al., 2018a) and nacelle (source: U.S. Department of Energy).

limit states” (FLS) and “ultimate limit states” (ULS) w.r.t. environmental conditions. For fatigue, advanced sampling methods relying on environmental data measured on-site will be introduced in Chapter 4. Beyond the main solicitations resulting from environmental loading, various aspects should be considered around OWTs.

## 2.4.2 Further design considerations

The present section focuses on different topics to be addressed ahead of, or during the design and operation of OWTs.

**Soil modeling.** The accurate geotechnical description of an offshore site plays an important role in the design and stability of bottom-fixed OWTs. The seabed soil properties are far from uniform in a wind farm, forcing the designer to adapt the foundations within a farm. Prior to the installation, geotechnical surveys and soil testing are conducted to assess parameters such as soil composition, density, strength, and seabed stability.

To model the dynamic behavior of foundations, certification companies adapted their methods from the oil and gas industry to offshore wind energy (DNV-ST-0126, 2018). For monopile foundations, the “ $p - y$ ” method is often used to model soil-structure interactions. Assuming that these interactions are purely lateral, this method defines a set of nonlinear lateral springs along the foundation’s height. Together, the springs model the relation between the soil resistance “ $p$ ” and the lateral displacement “ $y$ ”. Generally speaking, monopile foundations for OWT tend to be more rigid than the piles for oil and gas platforms, as the cyclic loading on wind turbines induces more fatigue (see the case study presented in Le et al. (2014)). However, various contributions in wind energy extended the use of  $p - y$  curves to the case of multidirectional and irreversible displacements (Lovera, 2019). In summary, geotechnical considerations are essential for offshore

wind turbine design, and the variability of soil properties within a wind farm necessitates a tailored approach to foundation design. Finally, the consideration of uncertainties in this field is still an open research topic (Reale et al., 2021).

**Marine growth.** The bio-colonization of offshore structures and submarine cables is a significant concern in the maintenance and operation of OWTs. Elements exposed to the colonization of marine organisms, such as mussels, can cause several adverse effects. Firstly, the added weight increases the mass of the turbine and its foundation, potentially changing the dynamics of the systems and its structural integrity (Ameryoun et al., 2019; Schoefs and Tran, 2022). Secondly, marine growth changes the surface's roughness of the submerged components, which can create fluctuating hydrodynamic loads and vibrations (Marty et al., 2021). To limit its impact on the reliability of OWTs, this phenomenon is addressed with regular preventive cleaning measures as part of the maintenance planning.

**Global scour.** The large-scale erosion of seabed sediment around bottom-fixed offshore wind turbine foundations, also called “scour”, rises different problems. As global scour is a critical element of the long-term OWT reliability, various mitigation measures are reviewed in Fazeres-Ferradosa et al. (2021), including scour protection, and scour-robust foundation design. When scouring occurs, the stability of the foundation is first reduced, potentially leading to tilting. Moreover, the load distribution changes, causing uneven stresses and increased fatigue. Finally, submarine cable exposure increases the risk of damage and electrical faults.

**Port logistics.** In the installation and maintenance of such large-scale systems, port logistics plays a key role considering the international supply chain involved. The coordination, transportation and assembly of massive wind turbine components, foundations, and supporting infrastructure requires meticulous planning and execution. In accordance, the costs of handling operations and maintenance represent a large share of the *levelized cost of energy* (Shields et al., 2021).

In his review of OWT installation techniques, Jiang (2021) describes the foundations' and components' installation processes depending on the OWT technology. Because of their large scale, most structural assembly (e.g., blades, or floater) are done on dedicated port docks, making the port choice critical. The assembled turbines are then transferred offshore with specialized vessels, such as installation jack-ups. Timing and synchronization are critical, as weather windows for handling operations can be limited.

**Grid integration.** Unlike traditional centralized energy production plants (i.e., nuclear and fossil), wind energy has a considerable impact on grid management. The intermittency of offshore wind generation is driven by variable wind conditions, which disrupts the electricity supply (Heier, 2014). Then, grid balancing becomes more complex as variable and distributed production sources are introduced. Wind turbine integration often requires more flexibility

from the grid, resulting in grid infrastructure upgrades (e.g., energy storage) and advanced grid management.

**Environmental impact and social acceptance.** The fast development of OWTs in Europe raises questions regarding environmental and social impact. In their review, [Galparsoro et al. \(2022\)](#) showed that the installation and operation were shown to disrupt marine ecosystems. Further studies should be realized to better understand the reliance of the ecosystems on this change. This industry also affects other marine activities (e.g., fishing or tourism), and coastal landscapes, which need to be discussed during the regional marine spatial planning. Finally, social acceptance of offshore wind projects varies across Europe, often split between local disturbances and the regional economic activity generated.

**Manufacturing quality.** The manufacturing of structural wind turbine components is subject to several uncertainties that can affect the overall quality and performance of OWTs. For example, the manufacturing process of composite blades can lead to inconsistencies in the final product. Imperfections in the composite material, like air pockets or delamination, can weaken the blades and reduce their lifespan. Additionally, variations in manufacturing processes can result in differences in blade weight, which impacts the turbine's performance. Regarding steel components, OWTs are mostly assembled by bolted and soldered joints. Inconsistent soldering, variations in material properties, and potential flaws in the joints can compromise the structural integrity of OWTs ([Veers et al., 2019](#)). These uncertainties in manufacturing quality can rise serious challenges in ensuring the reliability and longevity of the structures. Note that, at the design phase, *stress concentration factors* are defined by standards to take into account the local change in material properties created by soldering. Rigorous quality control, material testing, and manufacturing standards are essential to maintain the safety and efficiency of wind energy installations.

**Maintenance and end-of-life management.** To ensure the continued performance and availability of wind turbines, advanced maintenance planning is essential. Maintenance activities involve inspections, repairs, component replacements, and addressing issues such as corrosion, or electrical faults. Preventive maintenance strategies (reviewed by [Ren et al. \(2021\)](#)) minimize the asset's unavailability and extend its lifespan.

Once the wind farms reach their planned lifetime (typically between 20–25 years), the operator has the choice between decommissioning, “repowering”, or “revamping” the assets. Usually, revamping implies an intermediate renovation of the wind turbine. In most cases, the underperforming major components are replaced while the structural components are kept. Alternatively, repowering is a strategy for reusing the foundations of a wind farm to install brand-new turbines. This approach is often an opportunity to increase the scale and performance of the old turbines.

As the first generation of wind farms currently reach their end-of-life, an crucial problem arises from recycling large amounts of blades made out of composite materials. Different

processes for recycling composite material are reviewed in Jensen and Skelton (2018), including mechanical, pyrolysis and chemical techniques. However, recycling composites is a complex and energy-consuming operation, that needs to be further studied. The recent lifecycle study of floating OWTs in the Mediterranean region by Pulselli et al. (2022) showed that effective maintenance and proper decommissioning planning is essential for ensuring cost-effective yet durable lifecycle management.

## 2.5 Uncertain inputs

Following the general diagram of UQ in Fig. 1, this section focuses on the definition of the uncertain inputs and their corresponding probabilistic model (step B). In this case, the generic term of “inputs” refers to the inputs to the wind turbine numerical model illustrated in Fig. 2.5, which will be considered as random afterward.

The random variables studied in this work are split into two groups (assumed independent) which are respectively called *environmental variables* and *system variables*. First, the environmental variables are a collection of variables characterizing the long-term metocean conditions near a wind farm. Even if the associated random vector presents a complex dependence structure, this source of variability is defined by the wind measurement campaigns.

The second group of uncertain inputs is related to the wind turbine system. A wide range of uncertainties can be taken into account in such systems, such as material properties, manufacturing quality, soil conditions, control error, corrosion, marine growth, aerodynamic damping, etc. Among them, a restricted list of four variables is kept according to sensitivity analysis results from the literature and expert knowledge (Dimitrov et al., 2018; Teixeira et al., 2019b; Velarde et al., 2019; Petrovska, 2022).

### 2.5.1 Environmental inputs

During the planning and operation of a wind farm project, the metocean conditions are studied using different sources of information. At the early stage, datasets generated by fine mesoscale numerical simulation can be used to assess the wind potential. This was typically the case during the call for tenders<sup>4</sup> issued by the French government regarding the construction of two floating offshore wind farms in the south coast of Brittany (of respectively 250 and 500 MW of nominal power). Open-access environmental data of the sea-states in this region were available, as a result of mesoscale simulations (Raoult et al., 2018) realized by EDF R&D. In a second phase, the local conditions are measured using a meteorological mast with wind speed cup anemometers at different heights and wave bores are generally installed in the vicinity of the future farm. As a cheaper alternative to met masts, new measurement technologies such as floating LIDARs (standing for “light detection and ranging”) were studied by Gottschall et al. (2017). Then, different adequation methods between the local measures and the data obtained by

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<sup>4</sup><https://eolbretsud.debatpublic.fr/>

mesoscale simulations were reviewed in [Sempreviva et al. \(2008\)](#). Finally, after the installation of the turbines, the acquisition system (usually called “SCADA”, for “supervisory control and data acquisition”) measures wind conditions with a sampling period of ten minutes.

In the present work, two wind farm projects are partially studied<sup>5</sup>: the Teesside wind farm, operating in the North Sea, and the south Brittany floating project, at the stage of tenders call. Table 2.2 summarizes the variables considered as random hereafter. The inference of such data will be discussed in Chapter 3 of this manuscript. Note that the environmental data resulting from the SCADA system of the Teesside wind farm is confidential, and will be represented as normalized data in the following.

Name	Notation	Description
Mean wind speed	$U$	10-min. average horizontal at 10m
Turbulence	$\sigma_s$	10-min. standard deviation
Wind direction	$\theta_{\text{wind}}$	Wind directions
Significant wave height	$H_s$	Significant wave height per hour
Peak wave period	$T_p$	Peak 1-hour spectral wave period
Wave direction	$\theta_{\text{wave}}$	Wave directions

Table 2.2 Marginal distributions of the environmental random variables.

### 2.5.2 System inputs

As mentioned earlier, multiple parameters in a wind turbine system can be considered as uncertain. Our study focuses on the effects of uncertainties on fatigue damage over the structure. Therefore, the literature review of the sensitivity analysis on offshore wind turbine fatigue helped us narrow down a few system variables. [Petrovska \(2022\)](#) explored the sensitivity analysis of many variables on the fatigue of a wind turbine in Teesside. Even if the use of the Morris method is questionable (see Subsection 1.7.1), the results allowed us to screen out some variables. For example, the uncertainties related to the corrosion, the wind shear exponent, or the nacelle mass showed a limited impact on the fatigue. By crossing the conclusions of various research with the expert knowledge among partners from the HIPERWIND European project, the system variables considered uncertain in the following are summarized in Table 2.3. Each of them is assumed independent, with a marginal probabilistic model arising from the literature.

Name	Notation	Marginal model	Description
Soil stiffness coeff.	$K_{\text{soil}}$	Normal( $\mu = 1, \sigma^2 = 0.2^2$ )	Truncation: [0.5, 2]
Yaw misalignment	$\Theta_{\text{yaw}}$	Normal( $\mu = 0, \sigma^2 = 5^2$ )	Truncation: [-10, 10]
S-N curve coeff.	$\varepsilon$	Lognormal( $\mu = 1, \sigma = 0.2$ )	See <a href="#">Guédé et al. (2007)</a>
Critical damage	$D_{\text{cr}}$	Lognormal ( $\mu = 1, \sigma = 0.3$ )	See <a href="#">Drexler and Muskulus (2021)</a>

Table 2.3 Marginal distributions of the system random variables.

<sup>5</sup>Wind farms modeled in the context of the HIPERWIND European project ([Matteo et al., 2021](#)).

### 2.5.3 Probabilistic fatigue assessment

The definition of a fatigue endurance model has a main impact on fatigue damage assessment. However, the S-N curves usually describing the endurance of a material are built on repeated laboratory experiments. Even if the need for random S-N curves has long been expressed in the field of fatigue experiments (Lieudarde, 1982), their probabilistic description was better formalized in (Guédé et al., 2007; Sudret, 2013).

The models proposed in Guédé et al. (2007) are based on the experimental procedure used to build the S-N curves. For identical steel specimens, a cyclic loading with fixed amplitude is repeated until fatigue ruin. Because of variations in the material's microstructure, the fatigue endurance for the same cyclic solicitation is random. This variation is commonly assumed to follow a lognormal distribution in the literature. A probabilistic model of the S-N curve naturally comes:

$$\log(N_c(s, \varepsilon)) = \log(a) - m \log(s) + \log(\varepsilon) \quad (2.19a)$$

$$\Rightarrow N_c(s, \varepsilon) = a s^{-m} \varepsilon, \quad (2.19b)$$

where  $\log(\varepsilon) \sim \mathcal{N}(0, \sigma_{N_c} = 0.2)$  is assumed when no measurement is available (according to DNV-RP-C203, 2016, Appendix F.5).

This uncertainty can be injected into the Miner-Palmgren rule defined in Eq. (2.18), leading to:

$$d_c(\varepsilon) = \sum_{j=1}^k \frac{1}{N_c(s^{(j)}, \varepsilon)} = \sum_{j=1}^k \frac{1}{a (s^{(j)})^{-m} \varepsilon} = \frac{1}{\varepsilon} \sum_{j=1}^k \frac{1}{a (s^{(j)})^{-m}}, \quad (2.20)$$

which can be assessed as a pure post-processing of fatigue damage results computed with a single deterministic S-N curve.

In wind energy standards, S-N curves for design are actually a conservative envelope of the measured fatigue endurance. DNV-RP-C203 (2016, Appendix F.7) describes how to define a design S-N curve from fatigue measures. Assuming that the fatigue endurance follows a Gaussian distribution (on a logarithmic scale), the design S-N curve  $N_c^{\text{design}}(s)$  is the curve at two standard deviations  $\sigma_{N_c}$  below the median curve. Using the design S-N curve given in DNV-RP-C203 (2016, Sec. 2.4.6) and the normality assumption, one can reconstruct the median S-N curve by taking:

$$q_{50\%}[\log(N_c(s, \varepsilon))] = \log(N_c^{\text{design}}(s)) + 2 \sigma_{N_c}. \quad (2.21)$$

Fig. 2.13 illustrates the design curve defined by DNV for tubular joints DNV-RP-C203 (2016, Sec. 2.4.6) and the reconstructed probabilistic model according to the previous assumptions.

## 2.6 Conclusion

This chapter proposed an overview of OWT modeling and design. It introduced some concepts related to the description and simulation of metocean conditions. The impact of the wake on

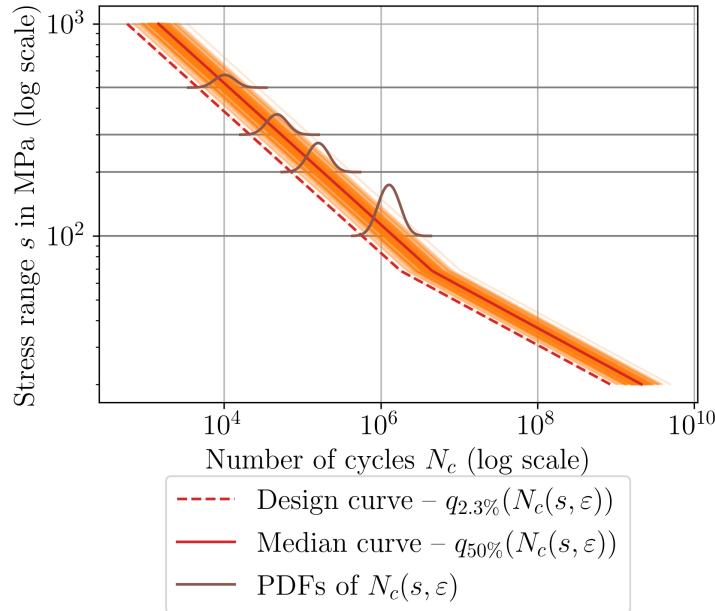


Figure 2.13 Illustration of a probabilistic S-N curve according to the model defined in Guédé et al. (2007).

the performance and on unsymmetrical fatigue loading was also explained. Then, the different theories considered in OWT modeling were introduced such as aerodynamics, hydrodynamics, structural dynamics and control. A variety of software implementations exist for OWT simulation, but special attention was brought to DIEGO, the numerical model developed by EDF R&D which is used in the present work.

To understand the design of OWTs, the most common technologies of bottom-fixed and floating turbines were presented. Then, a focus on a few critical topics to be considered during design and exploitation was proposed. In light of the previous elements, the variables considered as random in this work were listed with a particular focus on probabilistic fatigue damage assessment.

This growing industry faces various challenges, for example, related to the massive use of primary commodities, the cohabitation of offshore dynamic structures with an ecosystem, composite materials recycling, etc. UQ is a tool for understanding some of these problems, however, many uncertainties are hard to characterize and quantify. For example, manufacturing quality issues were recently revealed by Siemens Gamesa<sup>6</sup> regarding wrinkles on the surface of some blades, illustrating the considerable uncertainties present in wind energy.

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<sup>6</sup>L. Pitel and R. Millard. (August 7, 2023). Siemens Energy warns of €4.5bn loss from ailing wind turbine division. *Financial Times*. <https://www.ft.com/content/df8947cd-4bab-46ff-804e-b28de4b5a0f0>



## PART II:

# CONTRIBUTIONS TO UNCERTAINTY QUANTIFICATION AND PROPAGATION

*Le doute est un état mental désagréable,  
mais la certitude est ridicule.*

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VOLTAIRE



Chapter **3**

## Kernel-based uncertainty quantification

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**Parts of this chapter are adapted from the following publications:**

- “ E. Vanem, E. Fekhari, N. Dimitrov, M. Kelly, A. Cousin and M. Guiton (2024). “A joint probability distribution model for multivariate wind and wave conditions”. In: *Journal of Offshore Mechanics and Arctic Engineering*, In press.
- “ E. Vanem, Ø. Lande and E. Fekhari, (2024). “A simulation study on the usefulness of the Bernstein copula for statistical modeling of metocean variables”. In: *Proceedings of the ASME 2024 43th International Conference on Ocean, Offshore and Arctic Engineering (to appear)*.
- “ A. Lovera, E. Fekhari, B. Jézéquel, M. Dupoirion, M. Guiton and E. Ardillon (2023). “Quantifying and clustering the wake-induced perturbations within a wind farm for load analysis”. In: *Journal of Physics: Conference Series (WAKE 2023)*.

### 3.1 Introduction

The main sources of solicitation in offshore design reside in the metocean conditions. To accurately verify a structural design against the joint wind and wave conditions, these random excitations must be carefully modeled. Offshore structures (Chakrabarti, 2005) are usually certified against ULS (related to the occurrence of extreme metocean conditions) and FLS (related to the average fatigue over the metocean conditions). In this context, the probabilistic framework is typically used to model the joint distribution of random variables describing the metocean conditions (listed in Section 2.5).

Note that a given probabilistic model might accurately describe the central behavior of the environmental distribution but not its tail behavior (and vice-versa). Extreme value theory develops specific methods to model the far tails of distributions (Beirlant et al., 2006). However, modeling the tails is not the priority of the present work since it focuses on mean fatigue estimation.

The environmental random variables studied present different particularities. First, an OWT project collects a large amount of metocean data (possibly merged with data from mesoscale simulations). Second, their dependence structure is complex, making probabilistic modeling more complicated.

To model uncertainties associated with offshore environmental (i.e., metocean) conditions, the present chapter is structured as follows: Section 3.2 introduces the theory of some nonparametric copulas such as the *empirical Bernstein copula* (EBC); Then, Section 3.3 proposes a new tool to visualize multivariate distributions. The *copulogram* decomposes the marginal effects and the dependence structure of a joint distribution; Afterwards, Section 3.4 showcases the use of nonparametric copulas by inferring the metocean data of South Brittany (a wind farm project mentioned in Subsection 2.5.1).

Finally, the wake effect of turbines modifies the wind conditions in a farm; Therefore, Section 3.5 studies wake perturbations and proposes a statistical approach to cluster turbines subject to similar perturbations in a farm. This result can later be used to perform uncertainty propagation at the farm scale by considering a few turbines which are representative of a cluster.

## 3.2 Dependence modeling using nonparametric copulas

In UQ, the lack of knowledge can lead to rough assumptions regarding the dependence modeling. However, an accurate representation of the uncertain inputs is of prime importance. For example, the work of [Lebrun \(2013\)](#); [Torre et al. \(2019\)](#) demonstrates the influence of the dependence model on the estimation of rare event probabilities by studying the same problem with different copula models.

When inferring a probabilistic model over a multivariate dataset, one can decompose the problem into the fit of a set of marginals and the fit of a copula (see the Sklar Theorem 1 in Section 1.4). In the case of metocean conditions, the fit of the marginals is not problematic considering the amount of data available. However, the complex dependence structure appears to be more challenging. Several strategies to model the dependence structure from multivariate distributions are briefly summarized hereafter:

- **Vine copulas** (also known as “pair copulas”) decompose the joint distribution as a product of conditioned bivariate copulas organized in a tree-like structure called a “vine” ([Joe and Kurowicka, 2011](#)). This approach proved to be very efficient, but it requires the definition of the vine and the bivariate parametric copulas.
- **Conditional modeling** defines the joint distribution as a product of univariate conditional distributions. In practice, the parameter of the marginal distribution of a component is defined as a function of the values of other components (see e.g., [Vanem et al., 2023](#)).
- **Multivariate KDE** is another way to capture the dependence together with marginal effects. As the dimension and the size of the dataset increase, this method becomes less tractable ([Wand and Jones, 1994](#)).
- **Nonparametric copulas** are methods uniformly approximating an empirical copula without any assumption on a dependence structure. They will be further described and used for metocean conditions inference in the present chapter.

*Remark 2.* The strategy referred to as “conditional modeling” can in fact be expressed as a copula ([Vanem, 2016](#)) for continuous variables. For example, in the bivariate case of a continuous random vector  $\mathbf{X} = (X_1, X_2)$  with PDF  $f_{\mathbf{X}}(\mathbf{x})$ , CDF  $F_{\mathbf{X}}(\mathbf{x})$  and density copula  $c$ :

$$f_{\mathbf{X}}(\mathbf{x}) = f_{X_1}(x_1) f_{X_2|X_1}(x_2|x_1) \quad (3.1a)$$

$$= f_{X_1}(x_1) f_{X_2}(x_2) c(F_{X_1}(x_1), F_{X_2}(x_2)) \quad (3.1b)$$

$$\Leftrightarrow c(F_{X_1}(x_1), F_{X_2}(x_2)) = \frac{f_{X_1}(x_1) f_{X_2|X_1}(x_2|x_1)}{f_{X_1}(x_1) f_{X_2}(x_2)}. \quad (3.1c)$$

The notions related to copula theory are introduced in details in the monographs of [Nelsen \(2006\)](#); [Joe \(2014\)](#); [Durante and Sempi \(2015\)](#) while the key properties are introduced hereafter.

### 3.2.1 Preliminary definitions and properties

Let us consider a random vector  $\mathbf{X} \in \mathcal{D}_x \subseteq \mathbb{R}^d$  defined on a probability space  $(\Omega, \mathcal{A}, \mathbb{P})$ . Its probability distribution  $\mathbb{P}_{\mathbf{X}}$  can be represented by a CDF  $F_{\mathbf{X}}$  and PDF  $f_{\mathbf{X}}$ . The functional definition of a *d-dimensional copula* (or simply “d-copula”) is a density function  $C : [0, 1]^d \mapsto [0, 1]$  whose marginals are uniformly distributed on  $[0, 1]$ .

**Definition 1** (Copula). A function  $C : [0, 1]^d \mapsto [0, 1]$  is a d-copula if, and only if, it presents the following properties:

- The function  $C$  is “grounded” (also called “anchored”):  

$$C(u_1, \dots, u_d) = 0 \text{ if } u_j = 0, \forall j \in \{1, \dots, d\};$$
- The marginals of  $C$  are uniform:  $C(1, \dots, u_j, \dots, 1) = u_j, \forall j \in \{1, \dots, d\}$ ;
- The function  $C$  is “d-increasing”, meaning that for any hyperrectangle  $A \subset [0, 1]^d$ , the corresponding volume induced by  $C$  is positive (see [Durante and Sempi \(2015\)](#) p.7).

A copula is bounded by two functions according to the Fréchet-Hoeffding bounds.

**Theorem 3** (Fréchet-Hoeffding bounds). *If a function  $C : [0, 1]^d \mapsto [0, 1]$  is a d-copula, then it respects the following bounds for all  $\mathbf{u} \in [0, 1]^d$ :*

$$W(\mathbf{u}) = \max(1 - d + u_1 + \dots + u_d, 0) \leq C(\mathbf{u}) \leq M(\mathbf{u}) = \min(u_1, \dots, u_d), \quad (3.2)$$

where the upper bound  $M$  is still a copula while the lower bound  $W$  is only one for  $d = 2$ .

The rank transform plays an essential role in understanding copulas. Considering a continuous random vector  $\mathbf{X} \in \mathcal{D}_x$  and the sample  $\mathbf{X}_n = \{\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)}\} \sim \mathbb{P}_{\mathbf{X}}$ , its *ranks*  $\mathbf{R}_n = \{\mathbf{r}^{(1)}, \dots, \mathbf{r}^{(n)}\} \in \mathbb{N}^{nd}$  correspond to the indices of its order statistics:

$$r_j^{(i)} = n \widehat{F}_{X_j} \left( x_j^{(i)} \right) = \sum_{l=1}^n \mathbb{1}_{\{x_j^{(l)} \leq x_j^{(i)}\}}, \quad \forall j \in \{1, \dots, d\}, i \in \{1, \dots, n\}, \quad (3.3)$$

where  $\widehat{F}_{X_j}$  stands for the marginal empirical CDF associated with the random variable  $X_j$ .

**Theorem 4** (Rank-invariance). *Consider a random vector  $\mathbf{X} = (X_1, \dots, X_d)$ , a set of mappings  $\{r_j(\cdot)\}_{j=1}^d$ , and the image random vector  $\mathbf{R} = (r_1 \circ X_1, \dots, r_d \circ X_d)$ . If the mappings are strictly increasing (which is the case for the rank transform introduced in Eq. (3.3)), then,  $C_{\mathbf{X}} = C_{\mathbf{R}}$ . A proof is presented in [Durante and Sempi \(2015\)](#) p. 57.*

Transforming in the ranks generally reduces the effect of outliers and ensures more robust estimates. The invariance by the rank transform of copulas allows the estimation of some *dependence measures* in the ranked space, as defined hereafter.

**Spearman's rho.** A well-known dependence measure, Spearman's rho (also called the “Spearman's rank correlation coefficient”) is defined for two random variables  $X_i, X_j$  as:

$$\rho^S(X_i, X_j) = \frac{\text{Cov}(r_i(X_i), r_j(X_j))}{\sigma_{r_i(X_i)} \sigma_{r_j(X_j)}}, \quad (3.4)$$

an equivalent definition exists, using the copula  $C$  between the joint distribution of  $X_i$  and  $X_j$  and the independent copula  $\Pi(u_i, u_j) = u_i u_j$ :

$$\rho^S(X_i, X_j) = 12 \int_{[0,1]^2} C(u_i, u_j) du_i du_j - 3 = 12 \int_{[0,1]^2} (C(u_i, u_j) - \Pi(u_i, u_j)) du_i du_j. \quad (3.5)$$

**Kendall's tau.** Also referred to as the “Kendall's rank correlation coefficient”, Kendall's tau is defined for a pair of random variables  $(X_i, X_j)$  and their respective independent copies  $(X'_i, X'_j)$  as:

$$\tau(X_i, X_j) = \mathbb{P}\left((X_i - X'_i)(X_j - X'_j) > 0\right) - \mathbb{P}\left((X_i - X'_i)(X_j - X'_j) < 0\right), \quad (3.6)$$

and can also be defined using the copula  $C$  between the joint distribution of the two random variables:

$$\tau(X_i, X_j) = 4 \int_{[0,1]^2} C(u_i, u_j) dC(u_i, u_j) - 1 = 1 - 4 \int_{[0,1]^2} \frac{\partial C(u_i, u_j)}{\partial u_i} \frac{\partial C(u_i, u_j)}{\partial u_j} du_i du_j. \quad (3.7)$$

These two dependence measures fully rely on the copula and are both bounded between -1 and 1. Further properties and estimators of Spearman's rho and Kendall's tau are presented in [Durante and Sempi \(2015, Section 2.4\)](#).

**Upper/lower tail dependence.** Consider the random vector  $\mathbf{X} = (X_1, X_2)$  and the copula  $C$  underlying their joint distribution. The *upper/lower tail dependence* coefficients are defined as:

$$\lambda_U(X_1, X_2) = \lim_{\substack{u \rightarrow 1 \\ u < 1}} \mathbb{P}\left(X_1 > F_{X_1}^{-1}(u) | X_2 > F_{X_2}^{-1}(u)\right) = \lim_{\substack{u \rightarrow 1 \\ u < 1}} \left(2 - \frac{1 - C(u, u)}{1 - u}\right) \quad (3.8a)$$

$$\lambda_L(X_1, X_2) = \lim_{\substack{u \rightarrow 0 \\ u > 0}} \mathbb{P}\left(X_1 \leq F_{X_1}^{-1}(u) | X_2 \leq F_{X_2}^{-1}(u)\right) = \lim_{\substack{u \rightarrow 0 \\ u > 0}} \left(\frac{C(u, u)}{1 - u}\right). \quad (3.8b)$$

[Joe \(2014\)](#) further discusses the asymptotic limit and outlines the particular case of the bivariate Gaussian copula, for which the tail dependence measures are null,  $\lambda_U = \lambda_L = 0$ . Note that Kendall's tau and the tail dependence coefficients both have their associated plots, allowing us to compare the dependence of two distributions.

### 3.2.2 Empirical and checkerboard copula

The *empirical copula* was introduced by [Deheuvels \(1979\)](#), as an estimator of the copula  $C$  associated with the random vector  $\mathbf{X}$ . Since the normalized ranks are an increasing mapping that presents uniform marginals by construction, they are a natural empirical representation of

the density copula. Considering a sample  $\mathbf{X}_n = \{\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)}\} \sim \mathbb{P}_{\mathbf{X}}$  with the respective ranks  $\mathbf{R}_n = \{\mathbf{r}^{(1)}, \dots, \mathbf{r}^{(n)}\}$ , its the empirical copula is defined as:

$$C_n(u_1, \dots, u_d) = \frac{1}{n} \sum_{i=1}^n \prod_{j=1}^d \mathbb{1} \left\{ \frac{r_j^{(i)}}{n} \leq u_j \right\}, \quad \mathbf{u} = (u_1, \dots, u_d) \in [0, 1]^d. \quad (3.9)$$

Even if this function almost surely converges uniformly towards the copula  $C$  (according to the Glivenko-Cantelli theorem), it does not fulfill the conditions to be a copula (see e.g., [González-Barrios and Hoyos-Argüelles, 2021](#)).

In this context, different methods may be applied to smooth the empirical copula into a genuine copula. This problem can be perceived as a functional approximation of the underlying copula  $C$ , which is unique for continuous variables (according to the Sklar Theorem 1). Let us consider the following discretization of the unit hypercube as a grid:

$$G = \left\{ \frac{0}{m_1}, \dots, \frac{m_1}{m_1} \right\} \times \dots \times \left\{ \frac{0}{m_d}, \dots, \frac{m_d}{m_d} \right\}, \quad \mathbf{m} = (m_1, \dots, m_d) \in \mathbb{N}^d. \quad (3.10)$$

The *checkerboard copula* is a simple approximation of the empirical copula using the discretization  $G$ . This method is comparable to a multivariate histogram of the empirical density copula  $c_n$  (see the formal multivariate definition proposed by [Cottin and Pfeifer, 2014](#)). In the particular case for which  $m_j = m, \forall j \in \{1, \dots, d\}$ , the checkerboard copula is called the “rook” copula, and expressed by [Segers et al. \(2017\)](#) as:

$$C_n^{\#m}(u_1, \dots, u_d) = \frac{1}{n} \sum_{i=1}^n \prod_{j=1}^d \min \left( \max(n u_j - r_j^{(i)} + 1, 0), 1 \right). \quad (3.11)$$

This empirical copula has a low complexity (see [Rose, 2015](#)) and showed accurate results for large samples ([González-Barrios and Hoyos-Argüelles, 2021](#)). However, its variance is comparable to the empirical copula for small-sized samples ([Segers et al., 2017](#)). It is proven to be a genuine copula and its asymptotic behavior was studied by various authors such as [Li et al. \(1998\)](#) or [Genest et al. \(2017\)](#). In the following, an approximation of the empirical copula with Bernstein polynomials is presented.

### 3.2.3 Empirical Bernstein and Beta copulas

A few elements about Bernstein polynomials and their corresponding approximation are mentioned before introducing the empirical Bernstein copula.

#### Bernstein polynomials and approximation

Consider the *Bernstein basis polynomial* of order  $m \in \mathbb{N}$ , defined as:

$$b_{m,t}(u) = \binom{m}{t} u^t (1-u)^{m-t}, \quad t \in \{0, \dots, m\}. \quad (3.12)$$

These polynomials present various interesting properties, such as their nonnegativity over  $[0, 1]$ , being bounded by one, and offering a partition of unity on  $[0, 1]$  (Lasserre, 2023), which means that:

$$1 = \sum_{t=0}^n b_{m,t}(u)(x), \quad \forall x \in \mathbb{R}, \quad \forall n \in \mathbb{N}. \quad (3.13)$$

Bernstein polynomials allow to uniformly approximate any continuous and real-valued function defined on a compact set  $f : [0, 1]^d \mapsto \mathbb{R}$  (as they were used to demonstrate the Weierstrass approximation theorem). In the multivariate case, the *Bernstein approximation* of the function  $f$ , denoted by  $B_m(f)(\mathbf{u})$ , can be written on a grid over the unit hypercube  $G = \left\{ \frac{0}{m_1}, \dots, \frac{m_1}{m_1} \right\} \times \dots \times \left\{ \frac{0}{m_d}, \dots, \frac{m_d}{m_d} \right\}$ , with  $\mathbf{m} = (m_1, \dots, m_d) \in \mathbb{N}^d$ , as:

$$B_m(f)(\mathbf{u}) = \sum_{t_1=0}^{m_1} \dots \sum_{t_d=0}^{m_d} f\left(\frac{t_1}{m_1}, \dots, \frac{t_d}{m_d}\right) \prod_{j=1}^d b_{m_j, t_j}(u_j), \quad \mathbf{u} = (u_1, \dots, u_d) \in [0, 1]^d. \quad (3.14)$$

The Bernstein polynomials approximate  $f$  better with large  $m$ :  $\lim_{m \rightarrow \infty} B_m(f) = f$  uniformly on  $[0, 1]$ .

### Bernstein polynomials for copula approximation

Copulas are continuous and bounded functions defined on a compact set (the unit hypercube). Therefore, they are good candidates to be approximated by Bernstein polynomials. The Bernstein approximation applied on an empirical copula  $C_n$ , called as *empirical Bernstein copula* (EBC), has been introduced by Sancetta and Satchell (2004) for applications in economics and financial risk management:

$$B_m(C_n)(\mathbf{u}) = \sum_{t_1=0}^{m_1} \dots \sum_{t_d=0}^{m_d} C_n\left(\frac{t_1}{m_1}, \dots, \frac{t_d}{m_d}\right) \prod_{j=1}^d b_{m_j, t_j}(u_j), \quad \mathbf{u} = (u_1, \dots, u_d) \in [0, 1]^d. \quad (3.15)$$

In this expression, the evaluations of the empirical copula on the vertices of the grid are smoothed by the product of Bernstein polynomials. An approximation of the copula density can be derived from the previous formula. The EBC delivers a genuine copula, if and only if all the polynomial degrees  $\{m_j\}_{j=1}^d$  are divisors of  $n$  (see Segers et al., 2017, Proposition 2.5).

In the particular case of regular grids,  $\{m_j = m\}_{j=1}^d$ , the EBC can be expressed as a mixture of beta distributions (Segers et al., 2017). Consider an  $n$ -sized rank sample,  $\mathbf{R} = (\mathbf{r}_1, \dots, \mathbf{r}_d) \in \mathbb{N}^{nd}$ , and the degree  $m$  taken as divisor of  $n$ . Note that the  $r^{\text{th}}$  order statistic of an  $n$ -sized sample following a uniform  $[0, 1]$  is distributed according to the beta distribution  $\text{Beta}(r, n - r + 1)$ . Considering these hypotheses, the EBC can be written as:

$$B_m(C_n)(\mathbf{u}) = \frac{1}{n} \sum_{i=1}^n \prod_{j=1}^d F_{m, r_j^{(i)}}(u_j), \quad \mathbf{u} = (u_1, \dots, u_d) \in [0, 1]^d, \quad (3.16)$$

where  $F_{m,r}$  is the CDF of the beta distribution  $\text{Beta}(r, m-r+1)$  (also called the “regularized incomplete beta function”), which is given by:

$$F_{m,r} = \sum_{t=r}^m \binom{m}{t} u^t (1-u)^{m-t}, \quad u \in [0, 1], \quad r \in \{1, \dots, m\}. \quad (3.17)$$

Overall, the EBC is a very versatile tool to approximate complex dependence patterns as it will be illustrated in Section 3.4. Moreover, Monte Carlo sampling on an EBC is straightforward and licit since it is a genuine copula. As a drawback, the estimation accuracy of this nonparametric method heavily relies on polynomial order tuning.

### Asymptotic behavior of the empirical Bernstein copula

In practice, the choice of polynomial degree for an EBC leads to a challenging bias-variance tradeoff. For example, the particular case of  $\{m = n\}$ , introduced as the *empirical beta copula* by Segers et al. (2017), tends to reduce the bias while increasing the variance. In this paper, the beta copula presents interesting results compared to the Bernstein or the checkerboard copula for small sample sizes (i.e.,  $n \lesssim 100$ ). The tuning of the degree was first optimized to minimize an “Asymptotic Mean Integrated Squared Error” (AMISE) of  $B_m(C_n)$ :

$$\text{AMISE}(B_m(C_n)) = \mathbb{E}[\|B_m(C_n) - C\|_2^2] = \mathbb{E}\left[\int_{\mathbb{R}^d} (B_m(C_n)(\mathbf{u}) - C(\mathbf{u})) d\mathbf{u}\right]^2. \quad (3.18)$$

The seminal work of Sancetta and Satchell (2004, Theorem 3) proves that:

- $B_m(C_n)(\mathbf{u}) \rightarrow C(\mathbf{u})$  for any  $\mathbf{u} \in (0, 1)^d$  if  $\frac{m^{d/2}}{n} \rightarrow 0$ , when  $m, n \rightarrow \infty$ .
- The optimal polynomial order in terms of AMISE is<sup>1</sup>:  $m \lesssim m_{\text{AMISE}} = n^{2/(d+4)}$ .

To illustrate the previous theoretical results, Fig. 3.1 represents the evolution of the optimal grid step size  $m_{\text{AMISE}}$  w.r.t dimension. Each curve corresponds to a given sample sizes  $n$ . As the dimension increases, the value of  $m_{\text{AMISE}}$  tends towards one, which is equivalent to the independent copula (see Lasserre, 2022, p. 117). Therefore, high-dimensional problems should rather be divided into a product of smaller problems on which the EBC is tractable.

The polynomial order for EBC estimation is still a bottleneck that was studied over the years by several authors (see e.g., Janssen et al., 2012; Bouezmarni et al., 2013; Rose, 2015; Segers et al., 2017). Meanwhile, other nonparametric approaches such as the “penalized Bernstein” and the “penalized B-spline” estimators were compared to the EBC and vine copulas in a benchmark realized by Nagler et al. (2017). The numerical results showed that the most performant methods may vary depending on the problem studied (typically for different dimensions, sample sizes, and strength of dependence). Regarding tail dependence modeling, nonparametric approaches are generally limited, however, recent contributions (Kiriliouk et al., 2021) have introduced bootstrap resampling procedures to use Beta copulas for tail studies.

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<sup>1</sup>The sign  $\lesssim$  stands for “less than or approximately”.

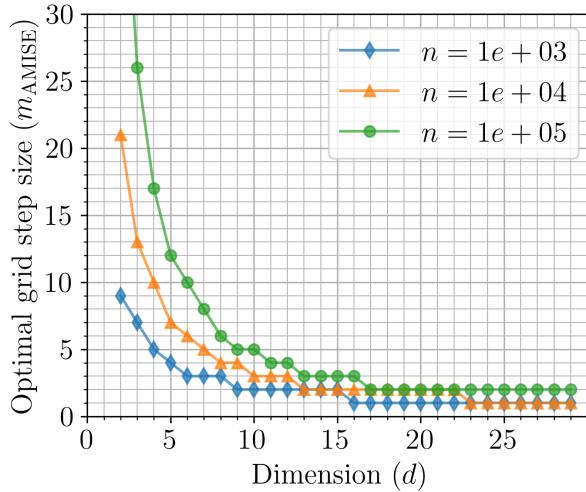


Figure 3.1 Evolution of  $m_{\text{AMISE}}$  for a panel of dimensions and sample sizes for EBC (adapted from Lasserre, 2022).

### Illustrative example on a Clayton copula

Let us consider a bivariate Clayton copula  $C$  with parameter  $\theta = 2.5$  (see Nelsen, 2006). A Monte Carlo sample with size  $n = 10$  is generated according to  $C$ , which is then used to build an empirical copula  $C_n$  as defined in Eq. (3.9). Fig. 3.2 (a) illustrates the empirical copula corresponding to the sample, with the shade of grey matching the CDF values. Then, the Bernstein approximation of the empirical copula (i.e., the EBC) is represented by the red surfaces in Fig. 3.2 (b), (c), (d) according to the Eq. (3.15). The three versions of the EBC correspond to different polynomial orders, assuming that  $(m_1 = m_2)$ . As the order increases (i.e.,  $m_1 = m_2 \in \{3, 10, 20\}$ ), the red surface (of the EBC) increasingly matches the empirical copula  $C_n$ , meaning that the bias decreases. Note that the second EBC in Fig. 3.2 (c) where  $(m_1 = m_2 = n)$  is equivalent to the Beta copula. However, increasing the order beyond the sample size definitely overfits the copula.

## 3.3 The *copulogram*: a tool for multivariate data visualization

In statistics, data visualization offers a wide set of tools to analyze data. Multivariate data visualization is of great help in apprehending problems with dimensions higher than two. In the context of continuous variables, let us consider the  $n$ -sized sample  $\mathbf{X}_n = \{\mathbf{x}^{(i)}\}_{i=1}^n \sim \mathbb{P}_{\mathbf{X}} \in \mathcal{D}_{\mathbf{x}} \subseteq \mathbb{R}^d$ . The marginal samples of  $\mathbf{X}_n$  are denoted by  $X_{n,j} = \{x_j^{(1)}, \dots, x_j^{(n)}\}, j \in \{1, \dots, d\}$ .

Various techniques exist to represent multivariate data, such as the “parallel coordinate plot” (see e.g., Heinrich and Weiskopf, 2013). For each sample  $\mathbf{x}^{(i)} \in \mathbf{X}_n$ , this plot draws a line passing by the values of  $\mathbf{x}^{(i)} = [x_1^{(i)}, \dots, x_d^{(i)}]$ . This representation has been used in sensitivity analysis to illustrate the relationships between a set of inputs and an output, but it is not intended to represent the dependence structure between the inputs.

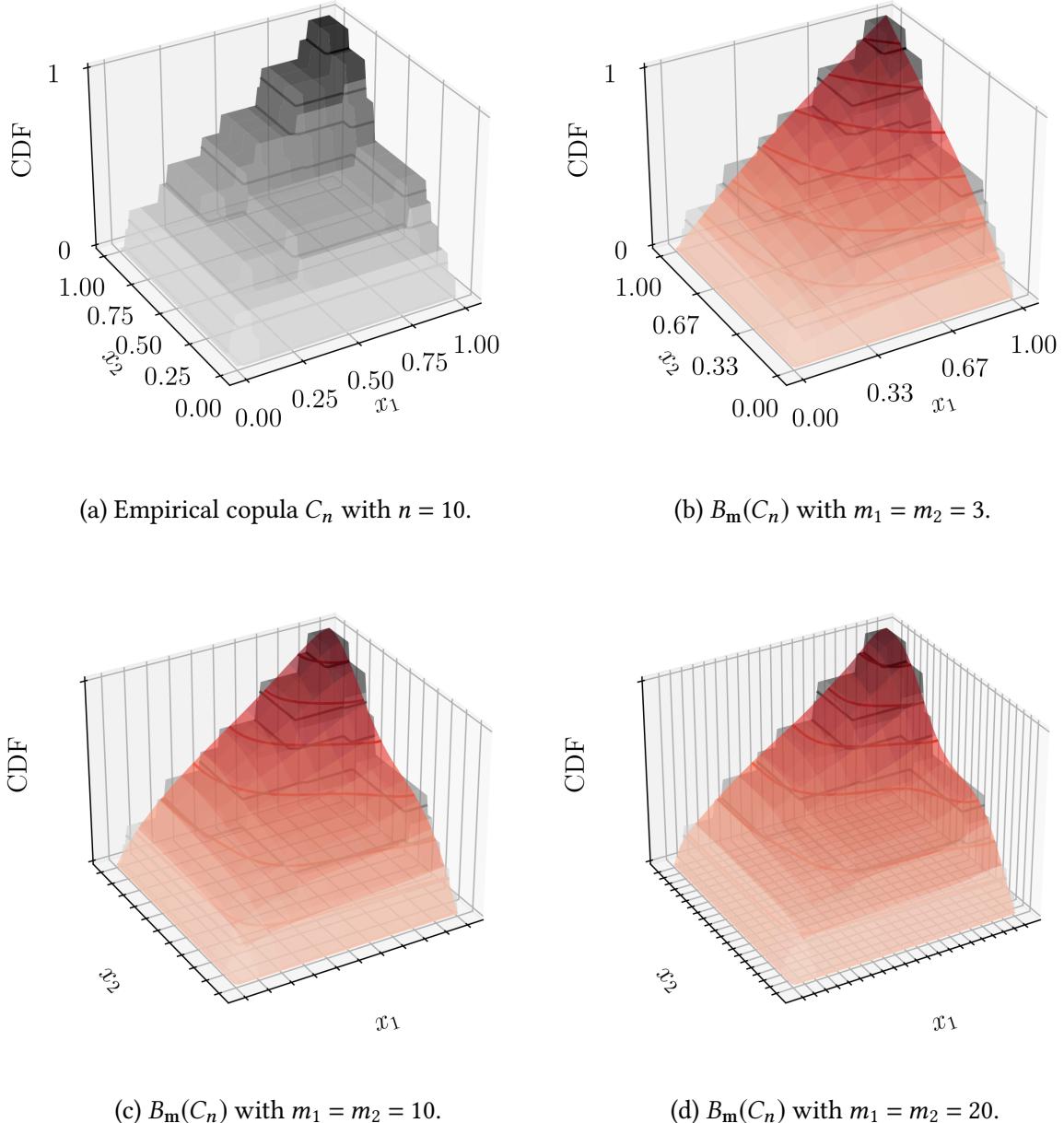


Figure 3.2 Bernstein approximations of the empirical copula  $C_n$  (with size  $n = 10$ ) of a Clayton copula (with parameter  $\theta = 2.5$ ). The polynomial orders are assumed equal in the two dimensions  $m_1 = m_2 \in \{3, 10, 20\}$ .

### 3.3.1 From the pairwise plot to the copulogram

Alternatively, the “pairwise plot”, also named “generalized draftsman plot”, was initially introduced by Hartigan (1975) to draw a matrix of scatter-plots between all the pairs of marginal samples  $\{X_{n,i}, X_{n,j}\}, i \neq j \in \{1, \dots, d\}$ <sup>2</sup>. Because of the symmetry, the pairwise plot is usually represented on the lower triangle of the matrix. Later on, statisticians improved the pairwise plot by adding a histogram (or density fitted by KDE) of the marginal samples  $X_{n,j}, j \in \{1, \dots, d\}$  on the diagonal. Additionally, the upper triangle was completed with the values of linear correlation for each pair of marginal samples  $\{X_{n,i}, X_{n,j}\}, i \neq j$ . This matrix of correlation coefficients is also known as the “correlogram”. Altogether, this matrix plot became known as the “scatter plot of matrices” (SPLOM).

However, the linear correlation coefficient is known to give a poor description of the dependence in nonlinear cases. When analyzing a continuous sample  $\mathbf{X}_n \sim \mathbb{P}_{\mathbf{X}}$ , the Sklar theorem states that the dependence structure within the random vector  $\mathbf{X}$  has a unique expression with its  $d$ -copula  $C$ . As mentioned in Subsection 3.2.1, the component-wise normalized ranks of the original sample  $\mathbf{X}_n$  define the empirical copula density  $c_n$  (converging towards the copula density  $c$  as  $n$  increases).

To the best of our knowledge, the *copulogram* is a new multivariate data visualization tool improving the SPLOM by representing the empirical copula density  $c_n$  on the upper triangle of the matrix plot. This plot is an empirical decomposition of a multivariate sample following the Sklar theorem between marginals on the diagonal and copula on the upper triangle. The development of this tool was motivated by the presence of strong dependence structures in the metocean data studied in the present thesis.

### 3.3.2 Python package implementation

An open source implementation is proposed in the Python package `copulogram`. This code mostly relies on the popular Python package for data visualization `seaborn` (Waskom, 2021). The developments are tracked and archived in a GitHub repository<sup>2</sup> and the package can be installed from the package-management system “PyPI”.

Multiple visual options are offered by the `copulogram` package, as illustrated in the GitHub repository. For example, the user can represent the univariate samples on the diagonal or the bivariate samples in the triangles with KDE. Categorical variables can be used to assign different colors depending on the data class. The colors can also vary depending on a continuous variable after defining a mapping between the values of this variable and a set of colors (also called “colorbar”). In the following, two toy cases illustrate the use of this graphical tool.

#### Example #1: Iris flower dataset

The first example illustrates the copulogram on a widely used dataset in the machine learning community. The iris flower dataset was first introduced by Fisher and became a reference

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<sup>2</sup>GitHub repository: <https://github.com/efekhari27/copulogram>

dataset for classification techniques. In the following lines of Python code, the dataset is loaded and the copulogram package is used to draw the new plot. The resulting copulogram applied to the iris flower data is represented in Fig. 3.3.

```

1  #!/usr/bin/python3
2  import seaborn as sns
3  import copulogram as cp
4  data = sns.load_dataset("iris")
5  copulogram = cp.Copulogram(data)
6  copulogram.draw(hue="species")

```

Since these data mostly present linear dependencies, the copulogram is not very instructive. In other cases, the role of the dependence in the joint distribution is more important.

### Example #2: Modified Ishigami function

The Ishigami function is commonly used as a benchmark problem in the GSA community. It is defined by the following three-dimensional function:

$$y = g(x_1, x_2, x_3) = \sin(x_1) + 7 \sin(x_2)^2 + \frac{x_3^4 \sin(x_1)}{10}. \quad (3.19)$$

This GSA function features an independent random input vector  $\mathbf{X} = (X_1, X_2, X_3)$ , such that  $\mathbb{P}_{\mathbf{X}} = \prod_{j=1}^3 \mathbb{P}_{X_j}$ . While the marginals in GSA benchmarks are usually assumed to be uniform, they will be considered Gaussian hereafter (to clearly distinguish the different elements of the joint distribution). Therefore, let us define  $\forall j \in \{1, 2, 3\}, X_j \sim \mathcal{N}(0, 1)$ . In this setup, the random inputs are independent but they each present interesting dependencies with the random output  $Y = g(\mathbf{X})$ .

A Monte Carlo sample with size  $n = 10^3$  is generated,  $\mathbf{X}_n \stackrel{\text{i.i.d.}}{\sim} \mathbb{P}_{\mathbf{X}}$ , and evaluated such that  $y_n = g(\mathbf{X}_n)$ . The copulogram of the input-output sample  $(\mathbf{X}_n, y_n)$  is represented in Fig. 3.4. The perk of the copulogram is to gather in one visual all the elements from a multivariate distribution, by displaying the marginals on the diagonal and the empirical copula in the upper triangle. As expected, the scatter plots between the inputs in the upper triangle are uniform (representing an independent density copula), however, it shows interesting dependence patterns between the inputs and the output in the right column.

## 3.4 Semiparametric inference of the South Brittany metocean conditions

Metocean conditions have been long studied in coastal and offshore engineering. Inferring multivariate probabilistic models on metocean data became essential in wind energy. Numerous approaches are proposed in the literature to fit a model on environmental data. Among them, let us mention the use of parametric methods such as conditional modeling (e.g., Bitner-Gregersen, 2015; Vanem et al., 2023), or the construction of vine copulas (e.g., Vanem, 2016; Montes-Iturriaga and Heredia-Zavoni, 2016; Lin and Dong, 2019). Nonparametric methods like KDE

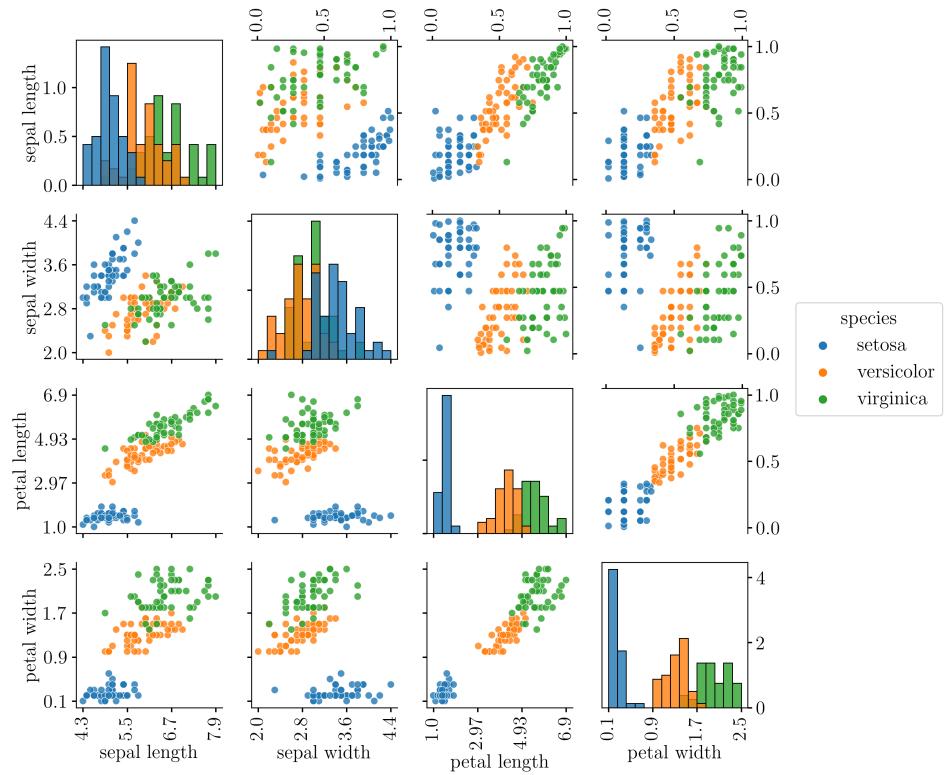


Figure 3.3 Copulogram of the iris dataset with colors assigned depending on the iris species.

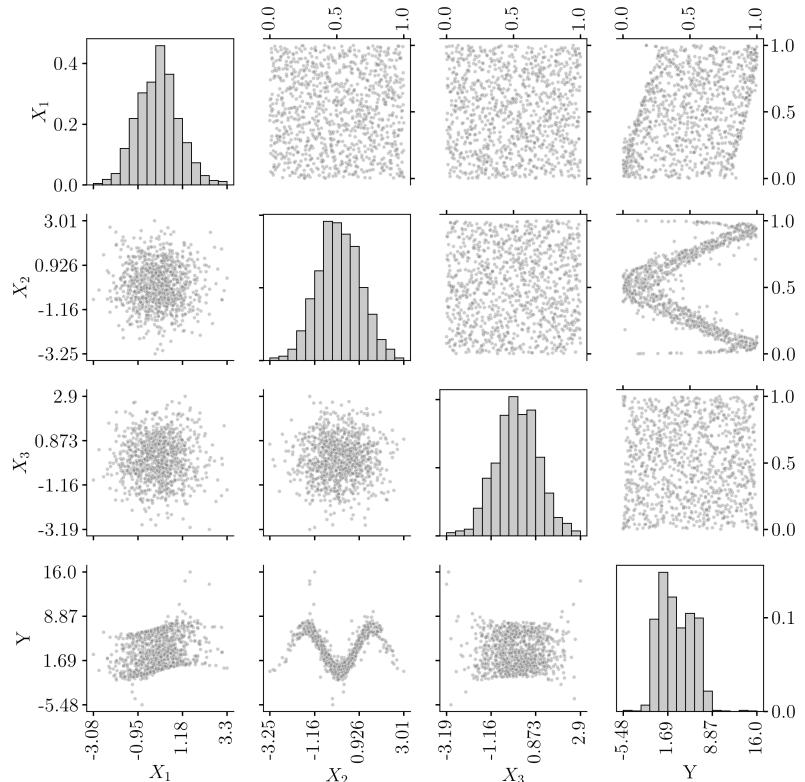


Figure 3.4 Copulogram of a Monte Carlo input-output sample (with size  $n = 10^3$ ) of the modified Ishigami problem.

were also applied in this context (e.g., Han et al., 2018). Nonparametric techniques generally struggle to model the distributions' tails, even if the tails are essential to qualify structures for ultimate events. However, they are highly flexible and often easier to implement than parametric methods.

In this section, a semiparametric inference strategy is presented, composing some well-known parametric models for the marginals (e.g., Weibull distribution for the wind speed), with a flexible dependence modeling by the EBC. A metocean dataset is used to showcase the EBC and its representation by the copulogram. This dataset from the ANEMOC (Digital Atlas of Ocean and Coastal Sea States atlas, Raoult et al., 2018) gathers 32 years of preprocessed data (at an hourly resolution) from a location off the coast of South Brittany, France. A subset of  $10^4$  points is randomly selected among the ANEMOC data, which will be used to realize the semiparametric inference. The full code developed for this inference study is available on a GitHub repository<sup>3</sup>.

### 3.4.1 Inference of the marginals

The variables studied to describe the environmental conditions match the ones defined in Table 2.2. Unfortunately, the turbulence is not provided by the ANEMOC database and is therefore not fitted. A straightforward inference is performed on the data, resulting in the models presented in Table 3.1. The wind and wave directions are fitted by KDE to catch their multimodal behavior while the other variables by MLE on various parametric models. Note that some variations of KDE with kernels specific to circular data could be interesting to ensure the continuity of the model at the bounds (Bai et al., 1989).

The results of the marginals' inferences, plotted in Fig. 3.5 against histograms, are visually satisfying. To confirm this first impression, statistical Kolmogorov–Smirnov tests successfully validate the adequacy of the two parametric models (see the p-values in Table 3.1). Considering these marginals, a study of the copula inference can be carried on.

Name	Notation	Fitted model	KS p-value
Wind speed	$U$	Weibull ( $\beta = 11.4, \alpha = 2.2, \gamma = 0$ )	0.238 > 5%
Wind direction	$\theta_{\text{wind}}$	KDE	–
Significant wave height	$H_s$	Inverse Normal ( $\mu = 2.3, \lambda = 6.8$ )	0.533 > 5%
Wave period	$T_p$	KDE	–
Wave direction	$\theta_{\text{wave}}$	KDE	–

Table 3.1 Marginal inference results of the South Brittany metocean data.

### 3.4.2 Nonparametric inference of the dependence

The aim of this section is to complete the set of marginals fitted previously by the inference of a copula. In the monograph of Joe and Kurowicka (2011), the use of nonparametric methods

<sup>3</sup>GitHub repository: [https://github.com/efekhari27/thesis/blob/main/numerical\\_experiments/chapter3/south\\_brittany\\_inference.ipynb](https://github.com/efekhari27/thesis/blob/main/numerical_experiments/chapter3/south_brittany_inference.ipynb)

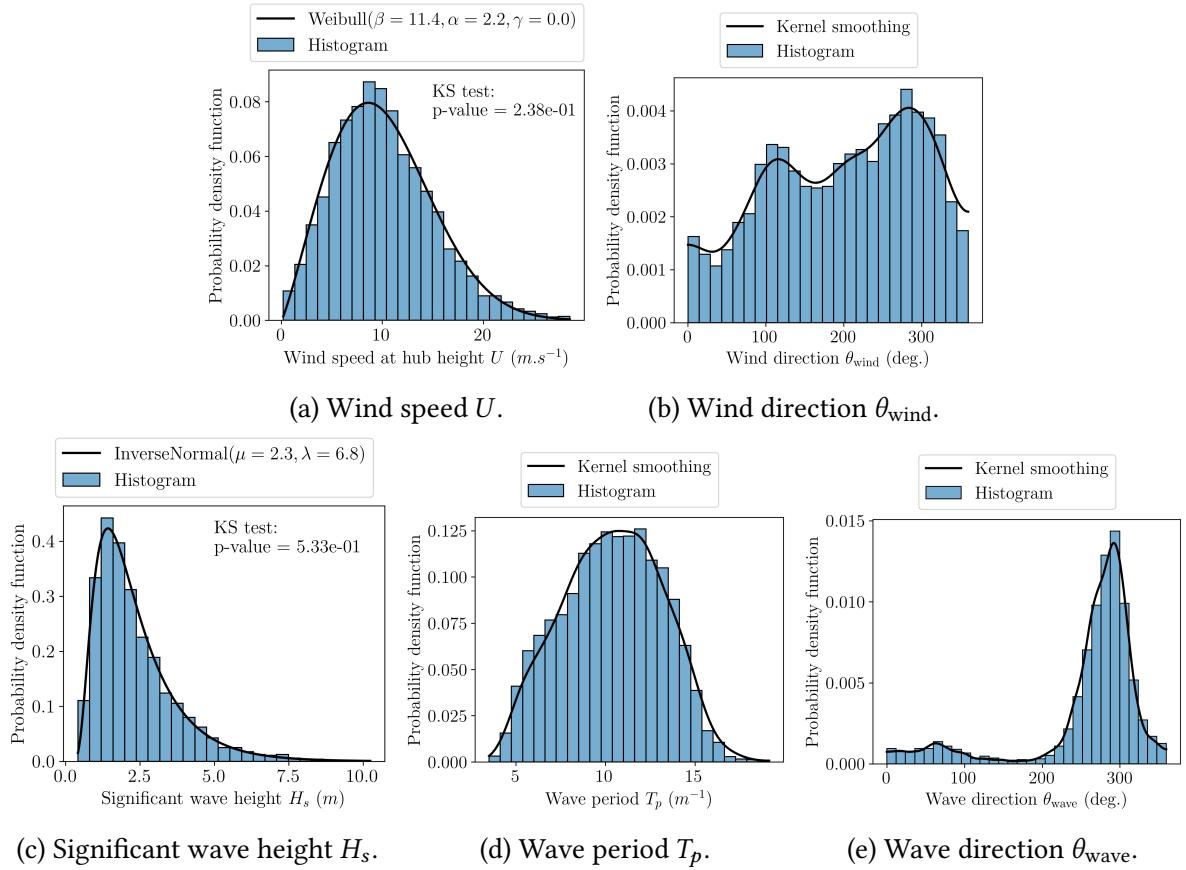


Figure 3.5 Marginal inference results of the South Brittany metocean data.

is briefly discussed p.250. The author recommends using nonparametric copulas when the marginals are well-behaved, but the dependence structure is nonlinear. Therefore, this section studies a nonparametric estimation of the dependence associated with metocean data by the EBC. To validate the goodness-of-fit of the EBC, the ANEMOC dataset (with size  $N = 10^4$ ) is randomly split into two: a learning set  $\mathbf{X}_n$  and a validation set  $\mathbf{X}'_n$ . A joint CDF  $\widehat{F}_{\mathbf{X}}$  is then estimated using  $\mathbf{X}_n$ , by combining the marginals fitted earlier together with an EBC  $B_{\mathbf{m}}(C_n)$ :

$$\widehat{F}_{\mathbf{X}}(\mathbf{x}) = B_{\mathbf{m}}(C_n) \left( \widehat{F}_{X_1}(x_1), \dots, \widehat{F}_{X_d}(x_d) \right), \quad (3.20)$$

where  $\widehat{F}_{X_j}$  stands for the fitted marginal CDF of  $X_j$  presented in Subsection 3.4.1, and  $B_{\mathbf{m}}(C_n)$  is the EBC fitted from the sample  $\mathbf{X}_n$  with all the polynomial orders equal (i.e.,  $\mathbf{m} = \{m, \dots, m\}, m \in \mathbb{N}\}$ ).

Then, one could compare a sample  $\widetilde{\mathbf{X}}_n$ , drawn from the fitted joint distribution  $\widehat{F}_{\mathbf{X}}$ , with the learning set  $\mathbf{X}_n$ . However, to prevent an overfit from the semiparametric model, the comparison is rather done between  $\mathbf{X}_n$  and the independent validation set  $\mathbf{X}'_n$ . The statistic used is the squared maximum mean discrepancy,  $\text{MMD}^2(\widetilde{\mathbf{X}}_n, \mathbf{X}'_n)$ , initially introduced for multivariate two-sample testing by Gretton et al. (2006). One can recall here that the MMD becomes a metric for specific kernels called “characteristic kernels”, which offer the following property:  $\text{MMD}(\pi, \zeta) = 0 \iff \pi = \zeta$ . For further details, a specific presentation of the MMD is developed

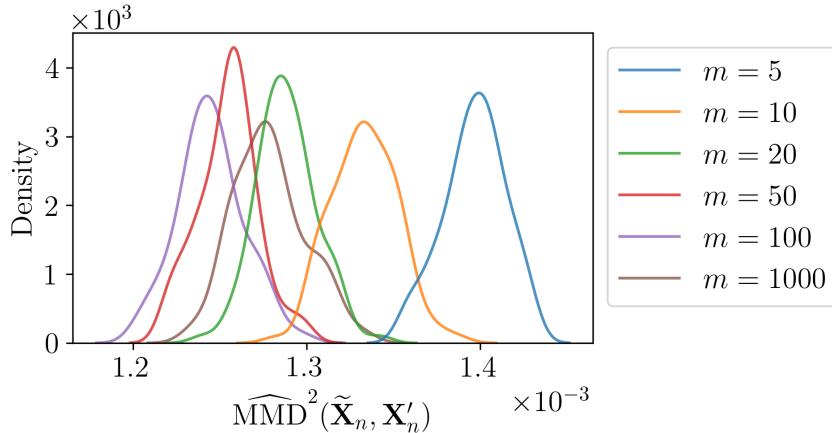


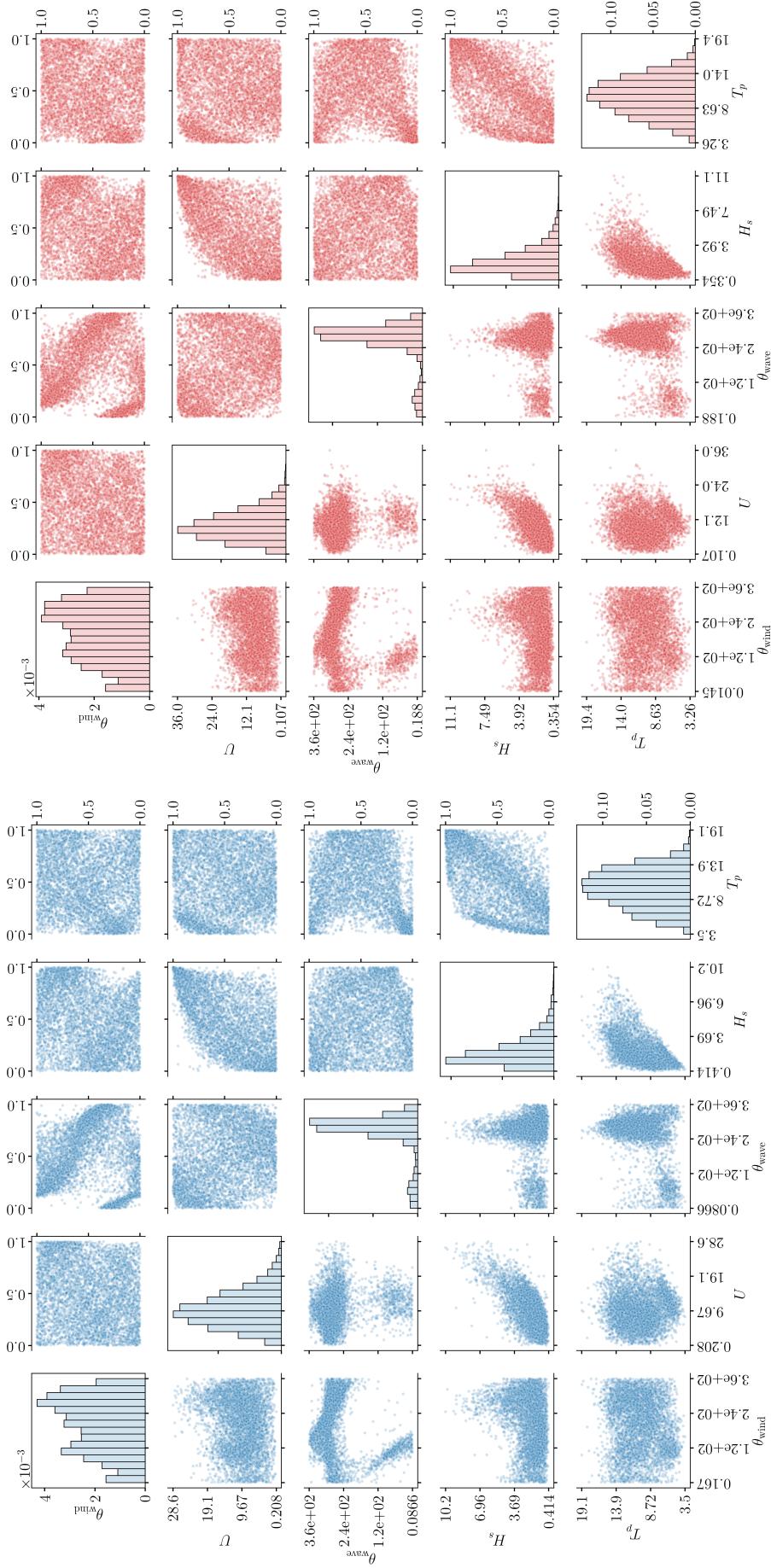
Figure 3.6 Empirical distributions of the maximum mean discrepancy between the validation sample  $\tilde{\mathbf{X}}_n$  and the sample  $\tilde{\mathbf{X}}_n \stackrel{\text{i.i.d.}}{\sim} \hat{F}_{\mathbf{X}}$  (repeated for 100 samples  $\tilde{\mathbf{X}}_n$ ).

in Appendix B. For a given fitted joint distribution, this procedure is repeated 100 times to take into account the sampling variability.

In Fig. 3.6, squared MMD distributions are represented for different values of the EBC polynomial order, with  $m \in \{5, 10, 20, 50, 100, 1000\}$ . The closer to zero the values of this dissimilarity measure are, the closer the samples should be. Even if further developments could be implemented to improve the squared MMD estimation, these results are sufficient to set the EBC tuning at  $m = 100$ . One can remark that the goodness-of-fit keeps improving as  $m$  increases until  $m = 100$ , but it worsens for  $m = 1000$ , which is probably due to an overfit of the EBC beyond an optimal value  $100 \leq m^* < 1000$ . Considering this setup, Fig. 3.7 represents the copulogram of a sample  $\tilde{\mathbf{X}}_n$  (in red), side by side with the copulogram of the learning set  $\mathbf{X}_n$  (in blue). These figures show that this complex dependence patterns are generally well captured by the EBC. However, despite its apparent flexibility, this tool should be used when inferring the distributions' tails. For example, the upper tail of the  $H_s$  vs.  $T_p$  scatter plot typically studied in ocean engineering is not very well captured.

### 3.4.3 Summary and discussion

In this section, a semiparametric inference strategy was illustrated on a metocean dataset from a site off the coast of South Brittany, France. This approach is pragmatic and offers a lot of flexibility. In our case, the unimodal marginals are fitted by MLE while the multimodal ones are fitted by KDE. Considering the complexity of the dependence, the EBC showed interesting results for large-size samples. Its capacity to extrapolate in the tails could be further studied (Heredia-Zavoni and Montes-Iturriaga, 2022) but this tool is an appropriate solution for general inference problems (for example needed for fatigue assessment).



(b) Monte Carlo sample (size  $n = 5000$ ), generated from the semiparametric model fitted on the ANEMOC data (EBC  $B_m(C_n)$  with  $\{m_j = 100\}_{j=1}^d$ ).

(a) South Brittany ANEMOC data (size  $n = 5000$ ).

Figure 3.7 Copulogram of the South Brittany metocean data.

### 3.5 Quantifying and clustering the wake-induced perturbations within a wind farm

After defining a probabilistic model based on ambient metocean data, the present section studies the impact of the wake on the wind conditions within a farm. The wake arises from extracting kinetic energy from the wind, leading to a decrease in wind speed and an increase in turbulence downstream of the turbines. In a wind farm, the wake mostly depends on the turbines' layout, the ambient wind speed, and the ambient turbulence intensity. The resulting heterogeneous wind field in a wind farm can be simulated by numerical models with different fidelities (as discussed in Subsection 2.2.2).

In the present work, simplified wake models (sometimes called “dynamic wake meandering”, or “engineering” models, see e.g., [Doubrawa et al., 2020](#)) are used to simulate the wind speed deficit and the added turbulence at each turbine. To recover a wake-perturbed wind distribution at each turbine, the ambient wind distribution is propagated through a wake model. Having different wind distributions naturally impacts the loading and should be considered during fatigue assessment at a farm scale. Such heterogeneity is mostly considered by international standards via empirical coefficients (also called “effective turbulence”). [Doubrawa et al. \(2023\)](#) compares the effective turbulence approach with dynamic wake meandering models and studies their impact on loading.

In practice, fatigue assessment on a turbine represents a computational effort. As a consequence of wake modeling, each turbine presents a different wind distribution, which implies repeating a fatigue assessment for each turbine. To make this computation tractable at the farm scale, the present section aims at building clusters of turbines similarly affected by the wake. Then, fatigue assessment can be computed on a few turbines, each representing a cluster of turbines facing similar wake-modified wind loading. The MMD is then used as a statistical dissimilarity measure to compare the perturbed distributions induced by the wake and to perform the clustering.

The proposed approach is applied to a theoretical wind farm representing the recent call for tenders off the coast of South Brittany, France. The turbines considered are a modified version of the floating OWT IEA-15MW (described in [Kim et al., 2022](#)). Figure 3.8 illustrates the layout of the 25 OWTs modeled in the following. The spacing between turbines in this regular layout is equivalent to seven rotor diameters in the dominant wind direction and five rotor diameters in the orthogonal direction (i.e., crosswind).

To develop this approach on the South Brittany farm, the present section is structured as follows: first, the wake model and its corresponding uncertainty propagation are presented, then MMDs are estimated between the resulting empirical joint wind distributions, and finally, a simple clustering gathers turbines subject to similar wakes and defines their representative turbines. In the end, the 25 OWT are split into four groups, whose representatives can be used for the fatigue assessment of the whole group.

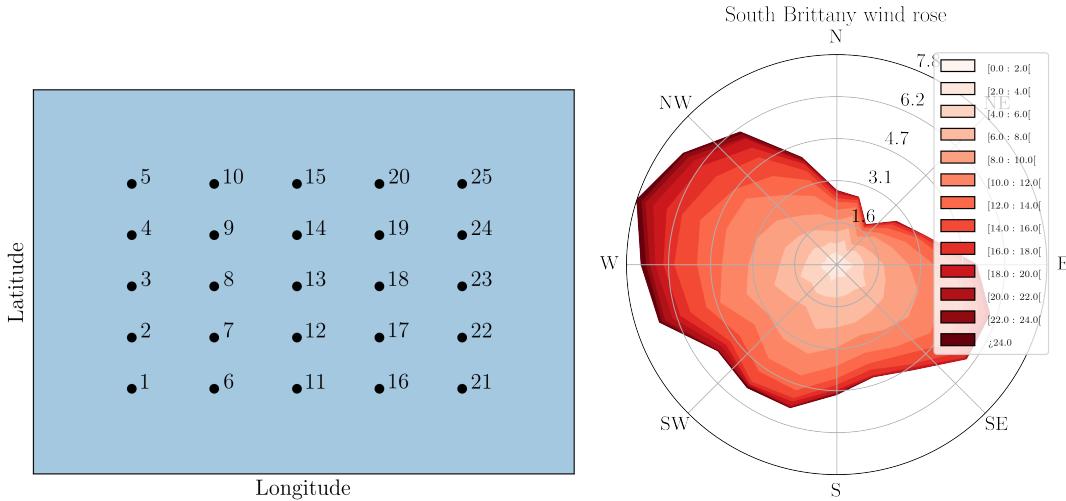


Figure 3.8 On the left: South Brittany wind farm layout where the vertical direction does not represent the exact north. On the right: South Brittany wind rose from the ANEMOC data.

### 3.5.1 Uncertainty propagation on a wake model

**Wake model definition.** When simulating the wake effect of floating wind turbines, various studies (either using dynamic wake meandering in [Wise and Bachynski, 2020](#) or large eddy simulations [Johlas et al., 2020](#)), showed the importance of modeling the floaters' position (translation and rotation). Therefore, an engineering wake model based on the Farmshadow™ software (developed by IFPEN) was coupled with a hydro-static calculation to predict the floater's position, as well as the wind speed and turbulence intensity. In this model, the floaters are considered to be rigid, and all degrees of freedom are considered (surge, sway and heave for the three translations and roll, pitch and yaw for the three rotations).

FarmShadow™ uses engineering wake models to simulate the wind field throughout the whole farm, starting from the most upstream turbine and working downwards. More precisely, the model used includes the “super-Gaussian” approach for speed deficit ([Blondel and Cathelain, 2020](#)), waked-induced turbulence according to [Ishihara and Qian \(2018\)](#), and superimposition following the linear sum approach defined by [Zong and Porté-Agel \(2020\)](#). Further assumptions regarding the hydro-statics loading, the effect of the mooring lines, and the wake model are defined in [Lovera et al. \(2023\)](#).

**Monte Carlo uncertainty propagation.** The wake model described earlier takes as input a set of variables describing the ambient wind conditions  $\mathbf{x} \in \mathbb{R}^3$  and computes the perturbed wind conditions at each WT represented by the vector  $\mathbf{x}'_l, l \in \{1, \dots, n_{\text{WT}}\}$ , where  $n_{\text{WT}} \in \mathbb{N}^*$  is the total number of turbines in the farm:

$$g : \left| \begin{array}{ccc} g : \mathbb{R}^3 & \rightarrow & \mathbb{R}^{3n_{\text{WT}}} \\ \mathbf{x} & \longmapsto & g(\mathbf{x}) = (\mathbf{x}'_1, \dots, \mathbf{x}'_{n_{\text{WT}}}) \end{array} \right. \quad (3.21)$$

The uncertainties associated with the ambient wind conditions are represented by a random vector  $\mathbf{X}$  following the joint distribution  $\mathbb{P}_0$ . A parametric model has been fitted in Vanem et al. (2023) using conditional probability density functions to capture the dependence structure, but the semi-parametric inference proposed in Section 3.4 could have been an alternative. Note that the missing turbulence intensity in the ANEMOC data from South Brittany was assumed to follow a lognormal distribution. The random vector  $\mathbf{X}$  gathers the following random variables:

- $U$ , the mean wind speed is the 10-min average horizontal wind speed at hub height;
- $TI$ , the wind turbulence intensity is the 10-min wind speed turbulence intensity at hub height;
- $\theta_{\text{wind}}$ , the wind direction is the 10-min average wind direction.

In the following, the wind orientation  $\theta_{\text{wind}}$  is supposed to be unaffected by the wake. The uncertainty propagation through the wake models provides a set of perturbed environmental distributions  $\mathbb{P}'_l, l \in \{1, \dots, n_{\text{WT}}\}$ . In practice, a Monte Carlo sample  $\mathbf{X}_n = \mathbf{x}^{(i)}_{i=1} \sim \mathbb{P}_{\mathbf{X}}$  (with size  $n = 6000$ ) is generated and evaluated by the wake model. Since the model has a low computational cost, Monte Carlo sampling was affordable while giving strong convergence guarantees.

Fig. 3.9 illustrates the perturbation of the wind distributions for three OWT differently affected by the wake depending on their position in the farm (see Figure 3.8). One can notice that the distribution of WT 25 (in orange) is very close to the ambient distribution (in black), as expected since this OWT is located on the edge of the farm and facing the dominant wind direction. Meanwhile, the distribution of WT 13 (in red) seems more affected by the wake, by getting higher wind turbulence with lower wind speed. This analysis can be completed with the two marginals in Fig. 3.10a and Fig. 3.10b, both describing the ambient marginal distributions (in black) and wake-disturbed distributions. In general, a small wind speed deficit is indicated by the small shifts of the probability density functions to the left on Fig. 3.10a. Also, a small added turbulence is noticeable with shifts of the PDFs to the right on Fig. 3.10b. Consequently, a tool is needed to quantify the wind perturbations induced by the wake.

### 3.5.2 Statistical metric of wake-induced perturbations

The squared MMD has been used for multiple purposes and is further presented in Appendix B. In the following, the idea is to compare the ambient wind distribution  $\mathbb{P}_0$  to the wake-perturbed wind conditions  $\mathbb{P}'_l$  at the OWT  $l$  using the squared MMD.

**Application to the South Brittany wind farm project** Once the joint perturbed distributions of each OWT are evaluated on a large Monte Carlo sample, their squared MMD with the ambient wind conditions can be computed. Fig. 3.11 represents the squared MMD for each OWT to quantify the wake-induced perturbation. The values of squared MMD presented in this figure are estimated between two Monte Carlo samples with size  $n = 6000$ . A verification of their convergence is realized empirically in terms of coefficient of variation.

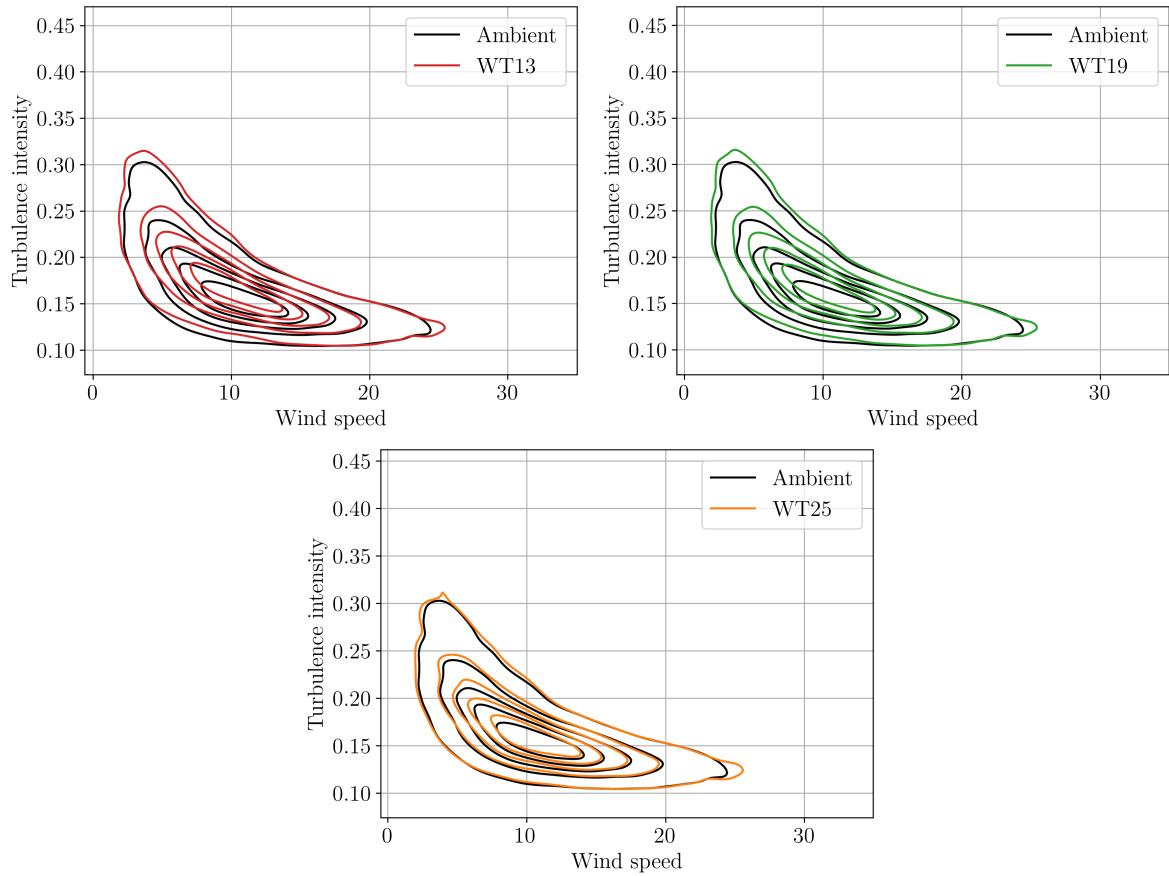


Figure 3.9 Joint distributions of the wake-perturbed wind conditions at the turbines n° 13, 19, and 25 of Fig. 3.8 (in color) compared with the ambient wind conditions (in black).

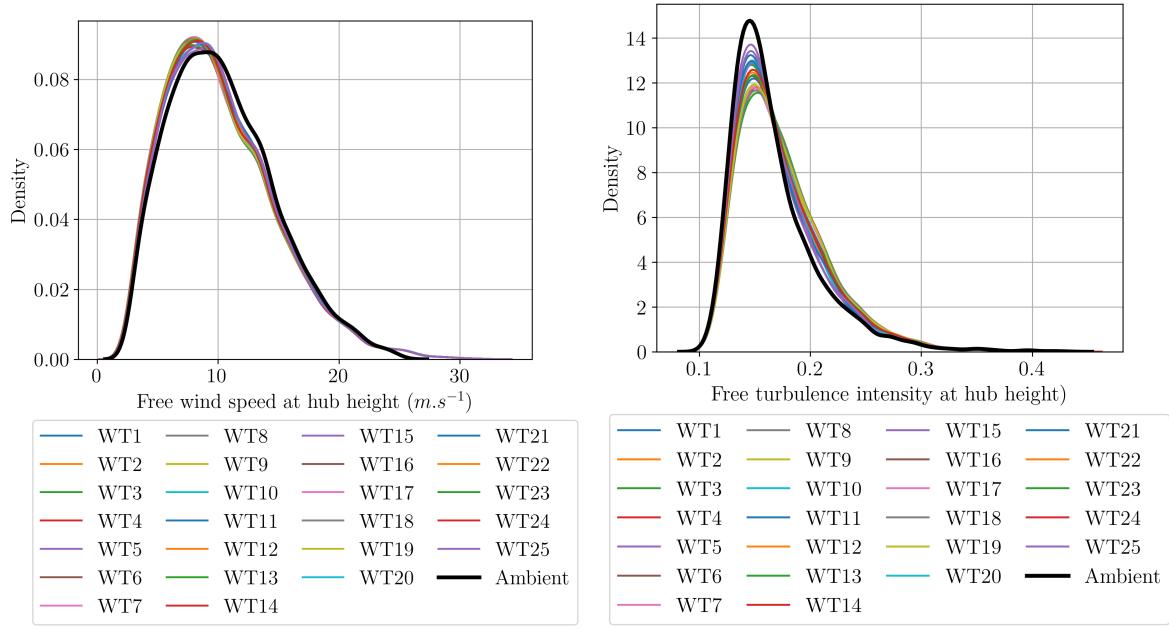


Figure 3.10 Ambient (in black) and wake-perturbed (in color) distributions of wind distributions.

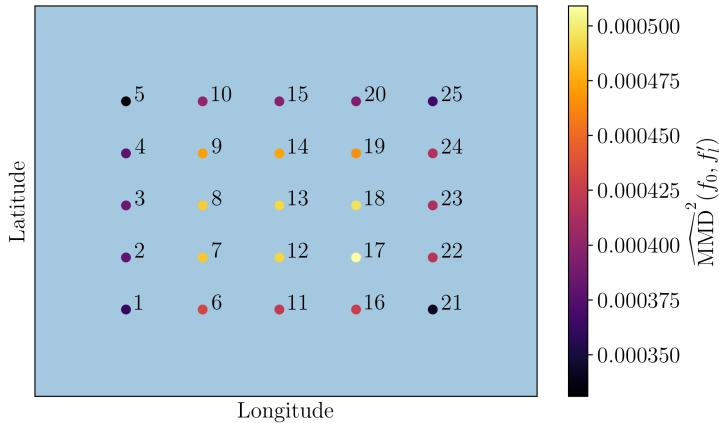


Figure 3.11 South Brittany layout and wake effects measured by the squared MMD on wind conditions. Note that the vertical direction does not represent the north direction.

### 3.5.3 Clustering the wake-induced perturbations

The aim of this section is to use the MMD as a metric to define clusters of turbines getting similar wind conditions. Instead of comparing the wake-perturbed distributions with the ambient one, one can compare all the pairs of wake-perturbed distributions. Considering all the OWT numbered  $\{1, \dots, n_{\text{WT}}\}$  in the farm, and their respective wake-perturbed distributions  $\{\mathbb{P}'_l\}_{l=1}^{n_{\text{WT}}}$ , the symmetric matrix  $D$  of MMD between every pair of perturbed distributions is defined, such that  $D_{i,j} = \widehat{\text{MMD}}^2(\mathbb{P}'_i, \mathbb{P}'_j)$ .

Different unsupervised clustering techniques, such as hierarchical or centroid-based methods were compared in Lovera et al. (2023). The “k-medoids” (Park and Jun, 2009) are a variation of the well-known k-means that selects actual data points as centers (i.e., medoids). In our case, this method not only gathers turbines with the same wind conditions but also determines a representative turbine for each cluster.

Assuming a final number of clusters equal to five, Fig. 3.12 represents the clusters defined by the k-medoid method applied to the matrix  $D$ . Let us notice that the results are rather consistent with the main wind orientation illustrated in the wind rose (see Fig. 3.8). Interestingly, the conclusion that emerged from comparing the wake-perturbed distributions to the ambient one (see Fig. 3.11) is different from the ones obtained by comparing pairs of wake-perturbed distributions. Finally, the representative turbines are tagged with the mention “r” and could be used to perform a fatigue analysis.

### 3.5.4 Summary and discussion

This section studied the impact of the wake on the wind conditions in a farm. The ambient wind conditions were propagated on a low-fidelity wake model of a floating wind farm. Even if higher-fidelity models could simulate this phenomenon more accurately, their huge computational cost would not allow uncertainty propagation (e.g., several days for some large eddy simulations, with intensive parallelization). The present model shows a reasonable error and has a short

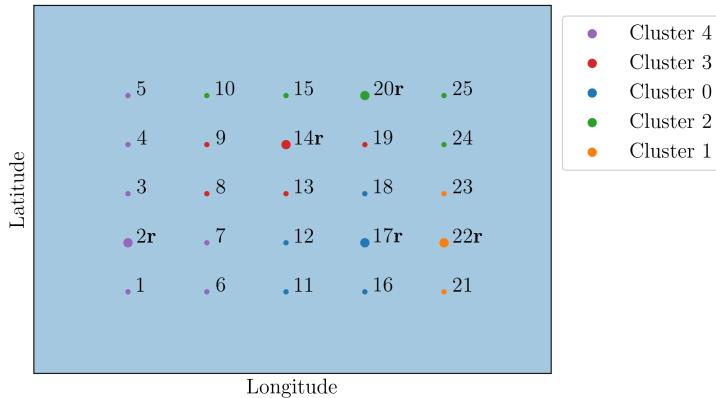


Figure 3.12 K-medoids clustering solution for five clusters. The representative elements of the clusters are tagged with the mention “r”.

execution time (i.e., about a few minutes on a standard computer). The resulting wake-perturbed distributions at each turbine were compared to each other using the MMD as a dissimilarity measure between distributions. Using this scalar metric of perturbations created by the wake, clusters were built. As perspective of this thesis to perform fatigue assessment at the farm scale, the computed clusters may reduce the computational effort by assessing one turbine per cluster.

## 3.6 Conclusion

In this chapter, different aspects of uncertainty quantification were applied to define the metocean conditions in a wind farm. First, to infer a joint environmental distribution, a semiparametric approach was applied to a large dataset from a site in South Brittany, France. This semiparametric approach combines parametric models for the marginals with nonparametric models for the copula, especially the EBC. Second, to take into account the heterogeneous wind conditions inside a farm, a dynamic wake meandering model was developed for the South Brittany farm. Then, the ambient joint environmental distribution was propagated through this model to recover a wake-perturbed environmental distribution per turbine.

As a contribution, this chapter presents the copulogram, a new data visualization tool using the empirical copula to improve the description of nonlinear dependencies in datasets.

Then, the MMD was either used for testing the goodness-of-fit of the semiparametric model based on the EBC, or as a measure of the perturbation occasioned by the wake on the wind conditions. In this context, the MMD allowed building clusters of turbines witnessing the same wind conditions. As perspectives, the robustness of this metric to the choice of kernel could be further investigated as well as the goodness-of-fit of the EBC over distributions’ tails. After defining the probabilistic model of the environmental conditions, this uncertainty is ready to be propagated in a multiphysics wind turbine model to assess the fatigue damage.



Chapter **4**

## Kernel-based central tendency estimation

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Parts of this chapter are adapted from the following publication:

- ◆ E. Fekhari, V. Chabridon, J. Muré and B. Iooss (2024). “Given-data probabilistic fatigue assessment for offshore wind turbines using Bayesian quadrature”. In: *Data-Centric Engineering*, In press.

## 4.1 Introduction

As a sustainable and renewable energy source, OWTs are likely to take a growing share of the global electric mix. However, to be more cost-effective, wind farm projects tend to move further from the coast, exploiting stronger and steadier wind resources. Going further offshore, wind turbines are subject to more severe and uncertain environmental conditions (i.e., wind and waves). In such conditions, their structural integrity should be certified. To do so, numerical simulation and probabilistic tools have to be used. In fact, according to [Graf et al. \(2016\)](#), for new environmental conditions or new turbine models, international standards such as [IEC-61400-1 \(2019\)](#) from the International Electrotechnical Commission and [DNV-ST-0437 \(2016\)](#) from Det Norske Veritas recommend performing over  $2 \times 10^5$  simulations distributed over a grid. However, numerical simulations are computed by a costly hydro-servo-aero-elastic wind turbine model, making the design process time-consuming. In the following, the simulated output cyclic loads studied are aggregated over the simulation period to assess the mechanical fatigue damage at hot spots of the structure. The goal of this work is to consider the uncertainties related to site-specific environmental conditions (with the random vector  $\mathbf{X} \in \mathcal{D}_X \subset \mathbb{R}^d$ ) studied in Chapter 3, and propagate them through an OWT simulation model (denoted by  $g : \mathcal{D}_X \rightarrow \mathbb{R}$ ) to estimate a quantity of interest  $\psi(Y) = \psi(g(\mathbf{X}))$  on the fatigue damage.

Regarding the probabilistic modeling of the metocean conditions, two cases may occur: either measured data are directly available (i.e., the “given-data” context) or a theoretical parametric form for the joint input probability distribution can be postulated. Such existing parametric joint distributions often rely on prior data fitting combined with expert knowledge. When a considerable amount of environmental data is available, nonparametric approaches such as the EBC have been studied in Chapter 3 to capture complex dependence structures. Alternatively, an idea is to directly use the data as an empirical representation of input uncertainties in order to avoid an additional inference error.

In the UQ literature for wind energy, authors have proposed numerous propagation approaches to estimate the quantity of interest. Depending on the nature of  $\psi(Y)$ , one often distinguishes between two types of uncertainty propagation: a central tendency estimation (e.g., focusing on the output mean value or the variance) and a tail estimation (e.g., focusing on a high-order quantile or a failure probability). When uncertainty propagation aims at central tendency estimation, the usual methods can be split into two groups. First, those relying on sampling, i.e., mainly Monte Carlo sampling ([Graf et al., 2016](#)), quasi-Monte Carlo sampling ([Müller and Cheng, 2018](#)), geometrical subsampling ([Kanner et al., 2018](#)), or deterministic quadrature rules ([Van den Bos, 2020](#)). All these methods estimate the quantity directly on the numerical

simulator's outputs. Second, those that rely on the use of surrogate models to emulate the costly numerical model by a statistical model. Among a large panel of surrogates, one can mention, regarding wind energy applications, the use of polynomial chaos expansions (Dimitrov et al., 2018; Murcia et al., 2018), GP regression (Huchet, 2018; Teixeira et al., 2019a; Slot et al., 2020; Wilkie and Galasso, 2021), or artificial neural networks (Bai et al., 2023). When uncertainty propagation aims at studying the tail of the output distribution such as in risk or reliability assessment, one usually desires to estimate a quantile or a failure probability. In the wind energy literature, failure probability estimation has been largely studied, e.g., in time-independent reliability assessment (Zwick and Muskulus, 2015; Slot et al., 2020; Wilkie and Galasso, 2021) or regarding time-dependent problems (Abdallah et al., 2019; Lataniotis, 2019).

During the overall process described in Fig. 1, modelers and analysts often need to determine whether inputs are influential or not in order to prioritize their effort (in terms of experimental data collecting, simulation budget, or expert elicitation). Sometimes, they want to get a better understanding of the OWT numerical models' behavior or to enhance the input uncertainty modeling. All these questions are intimately related to the topic of sensitivity analysis (Saltelli et al., 2008; Da Veiga et al., 2021). In the wind energy literature, one can mention, among others, some works related to Spearman's rank correlation analysis and the use of the Morris method in Velarde et al. (2019) and Petrovska (2022). Going to variance-based analysis, the direct calculation of Sobol' indices after fitting a polynomial chaos surrogate model has been applied in many works (e.g., in Murcia et al., 2018) while the use of distributional indices (e.g., based on the Kullback–Leibler divergence) has been investigated by Teixeira et al. (2019b).

The present chapter focuses on the problem of uncertainty propagation, and more specifically, on the mean fatigue damage estimation (i.e.,  $\psi(Y) = \mathbb{E}[g(X)]$ ). Such a problem is usually encountered, by engineers, during the design phase. Most of the time, current standards as well as common engineering practices make them use regular grids, as recalled in (Huchet, 2018). Altogether, one can describe three alternative strategies: (i) direct sampling on the numerical model (e.g., using Monte Carlo), (ii) sampling on a static surrogate model (e.g., using GP regression), or (iii) using an “active learning” strategy (i.e., progressively adding evaluations of the numerical model to enhance the surrogate model fitting process). In practice, fitting a surrogate model in the context of OWT fatigue damage can be challenging due to the nonlinearity of the code. Moreover, the surrogate model validation procedure complexifies the process. Finally, active learning strategies restrict the potential number of parallel simulations, which limits the use of HPC facilities. Thus, the proposed work consists of evaluating the advantages and limits of a kernel-based method, called “kernel herding” (Chen et al., 2010), as a tool for given-data, fast, and fully-distributable uncertainty propagation in OWT simulators. Additionally, this sampling method is highly flexible, allowing one to complete an existing design of experiments. Such a property can be crucial in practice when the analyst is asked to include some specific points to the design (e.g., characteristic points describing the system's behavior required by experts or by standards, as explained in Huchet, 2018).

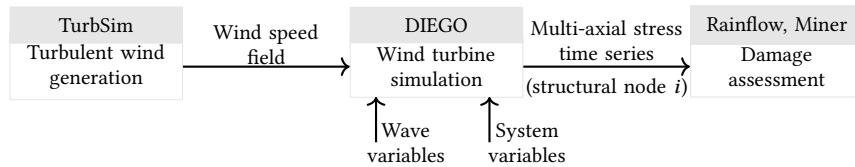


Figure 4.1 Diagram of the chained OWT simulation model.

The present chapter is organized as follows. Section 4.2 will present the industrial use case related to a wind farm operating in Teesside, UK. Then, Section 4.3 will introduce various kernel-based methods for central tendency estimation. Section 4.4 will analyze the results of numerical experiments obtained on both analytical and industrial cases. Finally, the last section will present some discussions and draw some conclusions.

## 4.2 Treatment of uncertainties on the Teesside wind farm

An OWT is a complex system interacting with its environment. To simulate the response of this system against a set of environmental solicitations, multi-physics numerical models are developed. In the present chapter, the considered use case consists of a chain of three numerical codes executed sequentially. As illustrated in Fig. 4.1, a simulation over a time period is the sequence of, first, a turbulent wind speed field generation, then an OWT simulation (computing various outputs including mechanical stress), and finally, a post-processing phase to assess the fatigue damage of the structure.

### 4.2.1 Numerical simulation model

This subsection generally describes the modeling hypotheses considered in the industrial use case. Further details regarding wind turbines modeling are provided in Chapter 2 of this manuscript. The first block of the chain consists in a turbulent wind field simulator called “Turb-Sim” (developed by [Jonkman, 2009](#) from the National Renewable Energy Laboratory, USA) that uses, as a turbulence model, called the Kaimal spectrum ([Kaimal et al., 1972](#)), as recommended by the [IEC-61400-1 \(2019\)](#) standards. Moreover, to extrapolate the wind speed vertically, the shear is modeled by a power law. Since the wind field generation shows inherent stochasticity, each 10-minute long simulation is repeated with different pseudo-random seeds and one averages the estimated damage over these repetitions. This question has been widely studied by some authors, (e.g., [Slot et al., 2020](#)), who concluded that the six repetitions recommended by the [IEC-61400-1 \(2019\)](#) may be insufficient to properly average the effect of stochasticity. Thus, in the following, the simulations are repeated eleven times (picking an odd number also directly provides the median value over the repetitions). This number of repetitions was chosen to suit the maximum number of simulations and the storage capacity of the generated simulations.

As a second block, one finds the “DIEGO” software (for “Dynamique Intégrée des Éoliennes et Génératrices Offshore”<sup>1</sup>) which is developed by EDF R&D ([Kim et al., 2022](#)) to simulate the

Table 4.1 Teesside OWT datasheet.

Siemens SWT-2.3-93	
Rated power	2.3 MW
Rotor diameter	93 m
Hub height	83 m
Cut-in, cut-out wind speed	4 m/s, 25 m/s

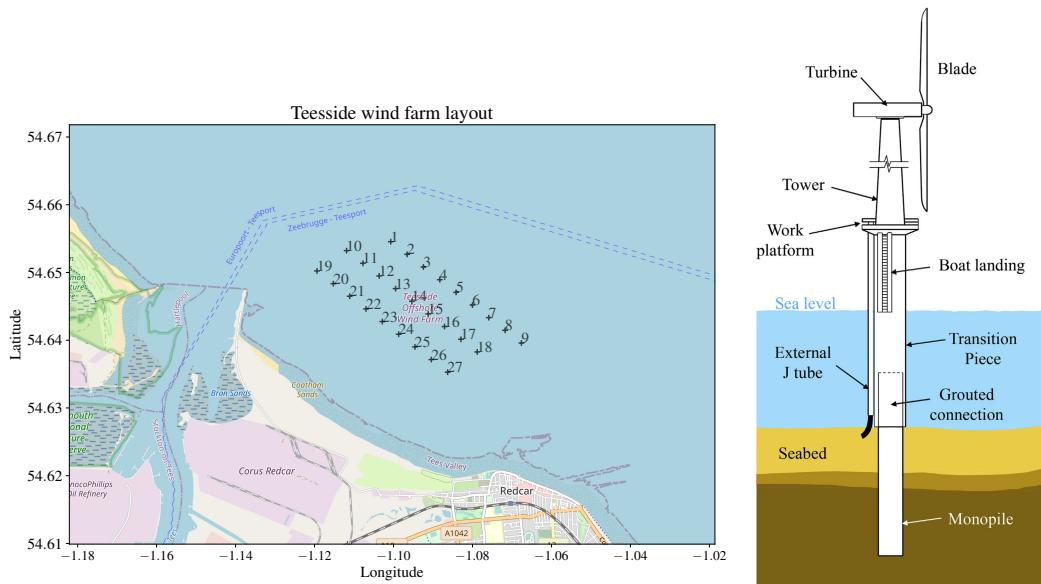


Figure 4.2 Teesside wind farm layout (left). Monopile OWT diagram from (Chen et al., 2018a) (right).

aero-hydro-servo-elastic behavior of OWTs. It takes the turbulent wind speed field generated by TurbSim as input and computes the dynamical behavior of the system (including the multiaxial mechanical stress at different nodes of the structure). For the application of interest here, the control system is modeled by the open source DTU controller (Hansen and Henriksen, 2013), and no misalignment between the wind and the OWT is assumed. As for the waves, they are modeled in DIEGO using a JONSWAP spectrum (introduced in Subsection 2.2.3). The considered use case here consists of a DIEGO model of a Siemens SWT 2.3MW bottom-fixed turbine on a monopile foundation (see the datasheet in Table 4.1), currently operating in Teesside, UK (see the wind farm layout and wind turbine diagram in Fig. 4.2). Although wind farms are subject to the wake effect, affecting the behavior and performance of some turbines in the farm, this phenomenon is not considered in this chapter for the sake of simplicity. To avoid numerical perturbations and reach the stability of the dynamical system, our simulation period is extended to 1000 seconds and the first 400 seconds are cropped in the post-processing step. This chained OWT numerical simulation model has been deployed on an EDF R&D HPC facility to benefit from parallel computing speed up (a single simulation on one CPU takes around 20 minutes).

<sup>1</sup>In English, “Integrated Dynamics of Wind Turbines and Offshore Generators”.

Variable	Notation	Unit	Description
Mean wind speed	$U$	$\text{m.s}^{-1}$	10-min. average horizontal wind speed
Wind turbulence	$\sigma_U$	$\text{m.s}^{-1}$	10-min. wind speed standard deviation
Wind direction <sup>2</sup>	$\theta_{\text{wind}}$	deg.	10-min. average wind direction
Significant wave height	$H_s$	m	Significant wave height
Peak wave period	$T_p$	s	Peak 1-hour spectral wave period
Wave direction	$\theta_{\text{wave}}$	deg.	10-min. average wave direction

Table 4.3 Description of the environmental data.

#### 4.2.2 Measured environmental data

During the lifespan of a wind farm project, environmental data is collected at different phases. In order to decide on the construction of a wind farm, meteorological masts, and wave buoys are usually installed on a potential site for a few years. After its construction, each wind turbine is equipped with monitoring instruments (e.g., cup anemometers). In total, five years of wind data have been collected on the turbines which are not affected by the wake on this site. Their acquisition system (usually called “SCADA” for “Supervisory Control And Data Acquisition”) has a sampling period of ten minutes. The wave data arise from a buoy placed in the middle of the farm. These data describe the physical features listed in Table 4.3. A limitation of the present study is that its controller-induced uncertainty (like wind misalignment) is not considered.

The Teesside farm is located close to the coast, making the environmental conditions very different depending on the direction (see the wind farm layout in Fig. 4.2). Since measures are also subject to uncertainties, a few checks were made to ensure that the data were physically consistent. Truncation bounds were applied since this study is focused on central tendency estimation (i.e., mean behavior) rather than extreme values. In practice, this truncation only removes extreme data points (associated with storm events). In addition, a simple trigonometric transform is applied to each directional feature to take into account their cyclic structure. Finally, the remaining features are rescaled (i.e., using a min-max normalization).

Teesside’s environmental data is illustrated by its copulogram in Fig. 4.3, a graphical tool presented in Section 3.3 to visualize multivariate data. The copulogram exhibits the marginals with univariate KDE plots (in the diagonal), and the dependence structure with scatter plots in the normalized rank space (in the upper triangle). The scatter plots of normalized ranks are actually a representation of the empirical copula density. In the lower triangular matrix, the scatter plots are set in the physical space, merging the effects of the marginals and the dependencies (as in the usual visualization offered by the matrix plot). All together, the copulogram gives a synthetic decomposition of the dataset, and was implemented in a new open source Python package named `copulogram`<sup>3</sup>.

<sup>2</sup>Note that the two directional variables could be replaced by a wind-wave misalignment variable for a bottom-fixed technology, however, our framework can be directly transposed to floating models.

<sup>3</sup>GitHub repository: <https://github.com/efekhari27/copulogram>

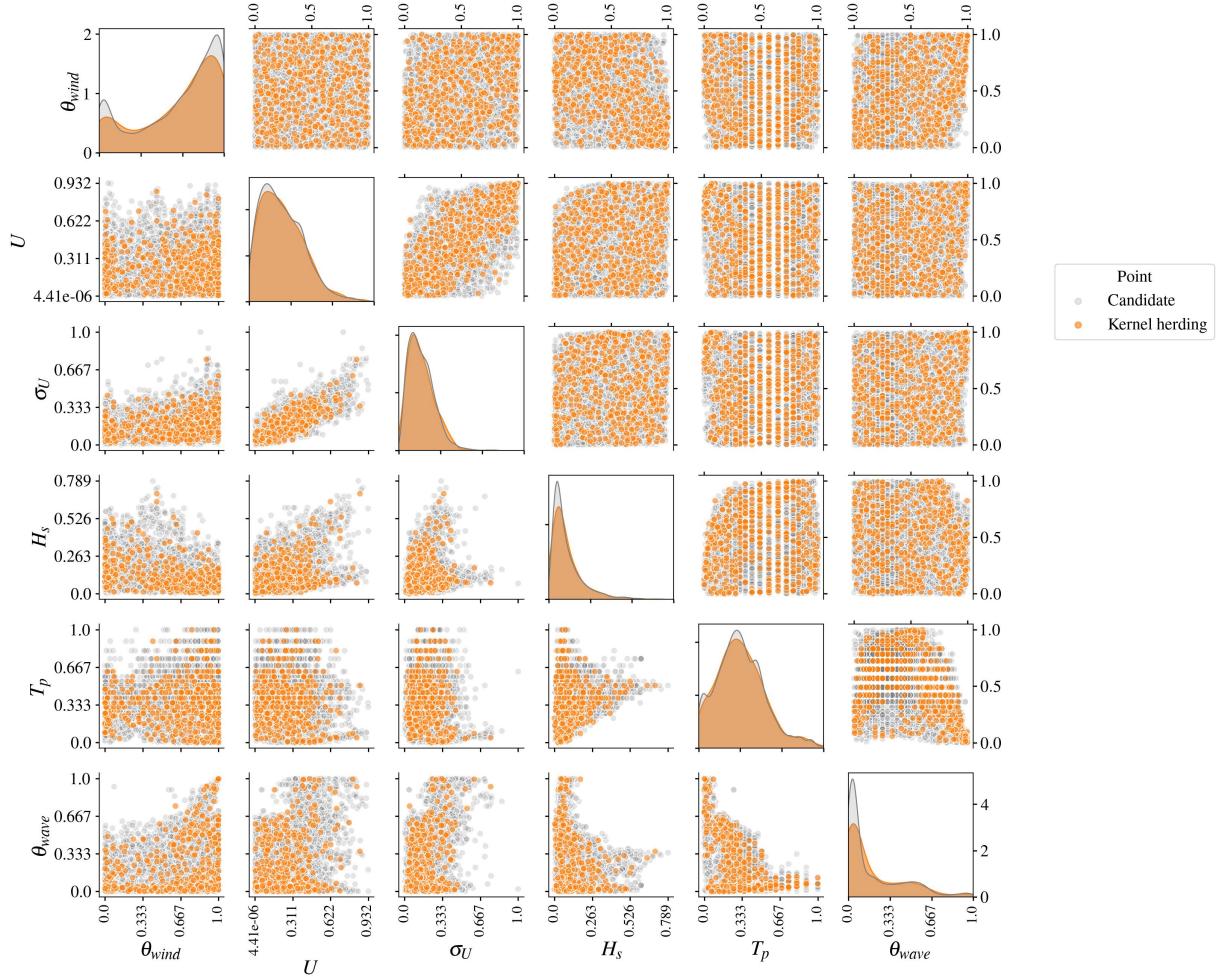


Figure 4.3 Copulogram of the Teesside measured data ( $N = 10^4$  in grey), kernel herding subsample ( $n = 500$  in orange). Marginals are represented by univariate KDE plots (diagonal), the dependence structure with scatter plots in the rank space (upper triangle). Scatter plots on the bottom triangle are set in the physical space.

On Fig. 4.3, a large sample  $\mathcal{S} \subset \mathcal{D}_X$  (with size  $N = 10^4$ ) is randomly drawn from the entire Teesside data (with size  $N_{\text{Teesside}} = 2 \times 10^5$ ), and plotted in grey. In the same figure, the orange matrix plot is a subsample of the sample  $\mathcal{S}$ , selected by kernel herding, a method minimizing some discrepancy measure with the sample  $\mathcal{S}$  that will be formally presented in Section 4.3. For this example, generating the kernel herding subsample takes under one minute, which is negligible compared with the simulation time of OWT models. Visually, this orange subsample seems to be representative of the original sample both in terms of marginal distributions and dependence structure. In the following study, the large samples  $\mathcal{S}$  will be considered as an empirical representation of the distribution of the random vector  $X \in \mathcal{D}_X$ , with probability density function  $f_X$ , and called *candidate set*. Kernel herding allows direct subsampling from this large and representative dataset, instead of fitting a joint distribution and generating samples from it. Indeed, fitting a joint distribution would introduce an additional source of error in the uncertainty propagation process. Note that a proper parametric model fit would be challenging

for complex dependence structures such as the one plotted on Fig. 4.3. As examples of works that followed this path, one can mention the work of [Li and Zhang \(2020\)](#) who built a parametric model of a similar multivariate distribution using vine copulas.

For a similar purpose and to avoid some limits imposed by the parametric framework, a nonparametric approach coupling EBC fitting with KDE of the marginals is proposed in Subsection 4.2.3.

### 4.2.3 Nonparametric fit with EBC

Instead of directly subsampling from a dataset such as the one from Fig. 4.3, one could first infer a multivariate distribution and generate a sample from it. However, accurately fitting such complex multivariate distributions is challenging. The amount of available data is large enough to make nonparametric inference a viable option.

The Sklar Theorem 1 allows us to divide the problem of fitting a joint distribution into two independent problems: fitting the marginals and fitting the copula. The EBC is a nonparametric copula approximation method introduced in Subsection 3.2.3 and applied to similar data in Subsection 3.4. Provided a large enough learning set  $\mathbf{X}_n$  (over five years in the present case), the EBC combined with KDE for the marginals fits well the environmental joint distribution related to the dataset in Fig. 4.3. Moreover, the densities of the EBC are available in an explicit form, making Monte Carlo or quasi-Monte Carlo generation easy. As discussed in Subsection 3.2.3, this method is sensitive to the chosen polynomial orders  $\{m_j\}_{j=1}^d$  and the learning set size.

### 4.2.4 Fatigue assessment

As described in Fig. 4.1, a typical DIEGO simulation returns a 10-minute multiaxial stress time series at each node  $i \in \mathbb{N}$  of the one-dimensional meshed structure. Since classical fatigue laws are established for uniaxial stresses, the first step is to compute one equivalent Von Mises stress time series at each structural node. The present section recalls the main concepts but fatigue assessment has been discussed in Subsection 2.3.5.

The foundation and the tower of an OWT are a succession of tubes with various sections connected by bolted or welded joints. The proposed work focuses on the welded joints at the mudline level, identified as a critical area for the structure. This hypothesis is confirmed in the literature by different contributions, see e.g., the results of [Müller and Cheng \(2018, Fig. 12\)](#), or [Katsikogiannis et al. \(2021\)](#). At the top of the turbine, the fatigue is commonly studied at the blade root, which was not studied here since the blades in composite material have different properties (see e.g., [Dimitrov, 2013](#)). Note that the OWT simulations provide outputs allowing us to similarly study any node along the structure (without any additional computational effort).

To compute fatigue in a welded joint, the external circle of the welding ring is discretized for a few azimuth angles  $\theta \in \mathbb{R}_+$  (see the red points in the monopile cross-section on the right in Fig. 4.4). The equivalent Von Mises stress time series is then reported on the external welding ring for an azimuth  $\theta$ . According to [Li and Zhang \(2020\)](#) and our own experience,

the most critical azimuth angles are roughly aligned with the main wind and wave directions (whose distributions are illustrated in Fig. 4.4). Looking at these illustrations, the wind and wave conditions have a very dominant orientation, which is explained by the closeness of the wind farm to the shore. Then, it is assumed that azimuth angles in these directions will be more solicited, leading to higher fatigue damage. To assess fatigue damage, rainflow counting (Dowling, 1972) first identifies the stress cycles and their respective amplitudes (using the implementation of the ASTM E1049-85 rainflow cycle counting algorithm from the Python package `rainflow`<sup>4</sup>). For each identified stress cycle of amplitude,  $s \in \mathbb{R}_+$ , the so-called “Stress vs. Number of cycles” curve (also called the “S-N curve” or “Wöhler curve”) allows one to estimate the number  $N_c$  of similar stress cycles necessary to reach fatigue ruin. The S-N curve, denoted by  $W(\cdot)$  is an affine function in the log-log scale with slope  $-m$  and intercept  $a$ :

$$N_c(s) = as^{-m}, a \in \mathbb{R}_+, m \in \mathbb{R}_+. \quad (4.1)$$

Finally, a usual approach to compute the damage is to aggregate the fatigue contribution of each stress cycle identified using Miner’s rule. Damage occurring during a 10-minute operating time is simulated and then scaled up to the OWT lifetime. More details regarding damage assessment and the Wöhler curve used are available in DNV-RP-C203 (2016, Sec. 2.4.6). For a realization  $\mathbf{x} \in \mathcal{D}_{\mathbf{X}}$  of environmental conditions, at a structural node  $i$ , an azimuth angle  $\theta$ ;  $k \in \mathbb{N}$  stress cycles of respective amplitude  $\{s_{i,\theta}^{(j)}(\mathbf{x})\}_{j=1}^k$  are identified. Then, Miner’s rule (see Subsection 2.3.5) defines the damage function  $g_{i,\theta}(\mathbf{x}) : \mathcal{D}_{\mathbf{X}} \rightarrow \mathbb{R}_+$  by:

$$g_{i,\theta}(\mathbf{x}) = \sum_{j=1}^k \frac{1}{N_c(s_{i,\theta}^{(j)}(\mathbf{x}))}. \quad (4.2)$$

As defined by the DNV standards for OWT fatigue design (DNV-RP-C203, 2016), the quantity of interest in the present chapter is the “mean damage”  $D_c^{i,\theta}$  (also called “mean cumulative damage”), computed at a node  $i$ , for an azimuth angle  $\theta$ :

$$D_c^{i,\theta} = \mathbb{E}[g_{i,\theta}(\mathbf{X})] = \int_{\mathcal{D}_{\mathbf{X}}} g_{i,\theta}(\mathbf{x}) f_{\mathbf{X}}(\mathbf{x}) d\mathbf{x}. \quad (4.3)$$

To get a preview of the distribution of this output random variable  $g_{i,\theta}(\mathbf{X})$ , a histogram of a large Monte Carlo simulation ( $N_{\text{ref}} = 2000$ ) is represented in Fig. 4.5 (with a log scale). In this case, the log-damage histogram presents a little asymmetry but it is frequently modeled by a normal distribution (see e.g., Teixeira et al., 2019b).

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<sup>4</sup><https://github.com/iamlikeme/rainflow>

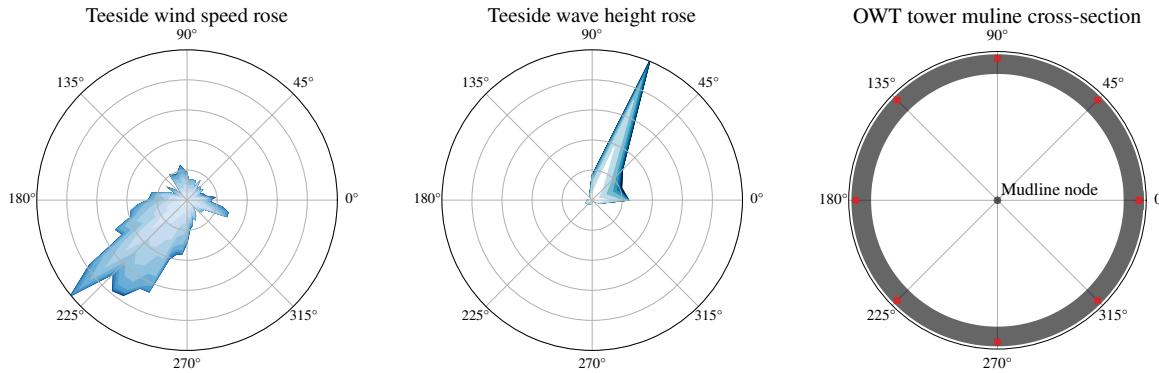


Figure 4.4 Angular distribution of the wind and waves with a horizontal cross-section of the OWT structure and the mudline. Red crosses represent the discretized azimuths for which the fatigue is computed.

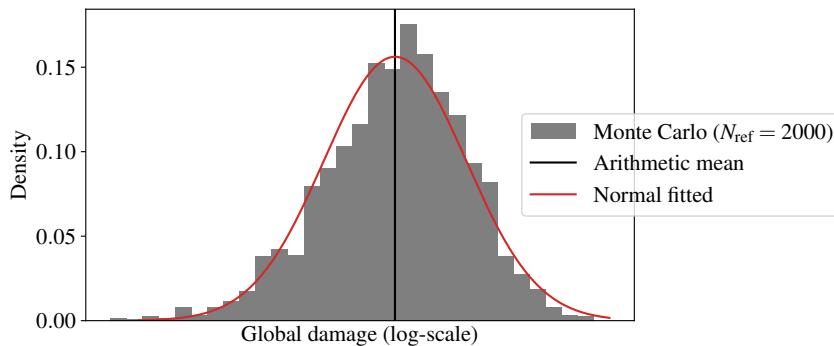


Figure 4.5 Histogram of the log-damage, at mudline, azimuth 45 deg. (Monte Carlo reference sample).

### 4.3 Numerical integration procedures for mean damage estimation

The present section explores different methods aiming at approximating the integral of a function against a probability measure. In the case of OWT mean damage estimation, these methods can be used for defining efficient design load cases. This problem is equivalent to the central tendency estimation of  $Y = g(X)$ , the image of the environmental random variable  $X$  by the damage function  $g(\cdot) : \mathcal{D}_X \rightarrow \mathbb{R}$  (see e.g., Eq. (4.3)). Considering a measurable space  $\mathcal{D}_X \subset \mathbb{R}^d, d \in \mathbb{N}^*$ , associated with a known probability measure  $\pi$ , this section studies the approximation of integrals of the form  $I_\pi(g) = \int_{\mathcal{D}_X} g(x)d\pi(x)$ .

#### 4.3.1 Quadrature rules and quasi-Monte Carlo methods

Numerical integration authors may call this generic problem *probabilistic integration* (Briol et al., 2019). In practice, this quantity of interest is estimated on an  $n$ -sized set of damage realizations  $y_n = \{g(x^{(1)}), \dots, g(x^{(n)})\}$  of an input sample  $X_n = \{x^{(1)}, \dots, x^{(n)}\}$ . A weighted arithmetic mean

of the realizations  $\{g(\mathbf{x}^{(1)}), \dots, g(\mathbf{x}^{(n)})\}$  is called a *quadrature rule* with a set of unconstrained weights  $\mathbf{w}_n = \{w_1, \dots, w_n\} \in \mathbb{R}^n$ , such that:

$$I_\pi(g) = \int_{\mathcal{D}_{\mathbf{x}}} g(\mathbf{x}) d\pi(\mathbf{x}) \approx \sum_{i=1}^n w_i g(\mathbf{x}^{(i)}). \quad (4.4)$$

The numerical experiment framework often implies that the function  $g$  is costly to evaluate, making the realization number limited. For a given sample size  $n$ , the goal is to find a set of tuples of nodes and weights  $\{\mathbf{x}^{(i)}, w_i\}_{i=1}^n$  (i.e., a quadrature rule), giving the best approximation of the studied quantity. In the literature, a large panel of numerical integration methods has been proposed to tackle this problem. For example, [Van den Bos \(2020\)](#) recently developed a quadrature rule based on arbitrary sample sets which was applied to a similar industrial OWT use case.

Alternatively, sampling methods rely on generating a set of points  $\mathbf{X}_n$  drawn from the input distribution to compute the arithmetic mean of their realizations (i.e., uniform weights  $\{w_i = \frac{1}{n}\}_{i=1}^n$ ). Among them, low-discrepancy sequences, also called “quasi-Monte Carlo” sampling (e.g., Sobol’, Halton, Faure sequences [Leobacher and Pillichshammer, 2014](#)) are known to improve the standard Monte Carlo convergence rate and will be used as a deterministic reference method in the following numerical experiments.

When dealing with probabilistic integration such as Eq. (4.4), a quadrature rule is a finite representation of a continuous measure  $\pi$  by a discrete measure  $\zeta_n = \sum_{i=1}^n w_i \delta(\mathbf{x}^{(i)})$  (weighted sum of Dirac distributions at the design points  $\mathbf{X}_n$ ). In the literature, this procedure is also called *quantization* of a continuous measure  $\pi$  ([Briol et al., 2019](#)). Overall, numerical integration is a particular case of probabilistic integration against a uniform input measure. For uniform measures, the Koksma-Hlawka inequality (introduced in [Theorem 2](#)), provides an upper bound on the absolute error of a quadrature rule. This inequality also shows that the quadrature rule’s accuracy relies on the good quantization of  $\pi$  by  $\mathbf{X}_n$ . For a uniform measure  $\pi$ , the star discrepancy  $D_n^*(\mathbf{X}_n)$  (introduced in [Subsection 1.5.1](#)) is a metric assessing how far from uniformity a sample  $\mathbf{X}_n$  is. When generalizing to a non-uniform measure, a good quantization of  $\pi$  should also lead to a good approximation of the quantity.

### 4.3.2 Kernel herding sampling

Quasi-Monte Carlo sampling methods widely rely on a metric of uniformity, called *discrepancy*. To measure the dissimilarity between non-uniform distributions, the MMD is a tool used for various goals in this manuscript (e.g., for GSA in [Section 1.7](#), or to quantify wake-induced perturbations). A formal definition of the MMD is presented in [Appendix B](#).

Herein, the MMD is used to build a quadrature rule by sampling from a known measure. In other words, to quantize a known target measure  $\pi$  by a design sample  $\mathbf{X}_n$ . For practical reasons, the design construction is done sequentially. Sequential strategies have also been used to learn and validate regression models for statistical learning (see [Chapter 5](#) of this manuscript,

which is based on [Fekhari et al., 2023b](#)). Moreover, since each realization is supposed to be obtained at the same unitary cost, the quadrature weights are first fixed as uniform during the construction of the design  $\mathbf{X}_n$ .

*Kernel herding* (KH), proposed by [Chen et al. \(2010\)](#), is a sampling method that offers a quantization of the measure  $\pi$  by minimizing a squared MMD when adding points iteratively. With a current design  $\mathbf{X}_n$  and its corresponding discrete distribution with uniform weights  $\zeta_n = \frac{1}{n} \sum_{i=1}^n \delta(\mathbf{x}^{(i)})$ , a KH iteration consists in solving an optimization of the following criterion, selecting the point  $\mathbf{x}^{(n+1)} \in \mathcal{D}_{\mathbf{X}}$  as follows:

$$\mathbf{x}^{(n+1)} \in \arg \min_{\mathbf{x} \in \mathcal{D}_{\mathbf{X}}} \left\{ \text{MMD} \left( \pi, \frac{1}{n+1} \left( \delta(\mathbf{x}) + \sum_{i=1}^n \delta(\mathbf{x}^{(i)}) \right) \right)^2 \right\}. \quad (4.5)$$

In the literature, two formulations of this optimization problem can be found. The first one uses the Frank-Wolfe algorithm (or “conditional gradient algorithm”) to compute a linearization of the problem under the convexity hypothesis (see [Lacoste-Julien et al., 2015](#) and [Briol et al., 2015](#) for more details). The second one is a straightforward greedy optimization. Due to the combinatorial complexity, the greedy formulation is tractable for sequential construction only. Let us develop the MMD criterion from Eq. (??):

$$\text{MMD} \left( \pi, \frac{1}{n+1} \left( \delta(\mathbf{x}) + \sum_{i=1}^n \delta(\mathbf{x}^{(i)}) \right) \right)^2 = \varepsilon_{\pi} - \frac{2}{n+1} \sum_{i=1}^{n+1} P_{\pi}(\mathbf{x}^{(i)}) + \frac{1}{(n+1)^2} \sum_{i,j=1}^{n+1} k(\mathbf{x}^{(i)}, \mathbf{x}^{(j)}) \quad (4.6a)$$

$$= \varepsilon_{\pi} - \frac{2}{n+1} \left( P_{\pi}(\mathbf{x}) + \sum_{i=1}^n P_{\pi}(\mathbf{x}^{(i)}) \right) \quad (4.6b)$$

$$+ \frac{1}{(n+1)^2} \left( \sum_{i,j=1}^n k(\mathbf{x}^{(i)}, \mathbf{x}^{(j)}) + 2 \sum_{i=1}^n k(\mathbf{x}^{(i)}, \mathbf{x}) - k(\mathbf{x}, \mathbf{x}) \right). \quad (4.6c)$$

In the previously developed expression, only a few terms actually depend on the next optimal point  $\mathbf{x}^{(n+1)}$  since the target energy, denoted by  $\varepsilon_{\pi}$ , and  $k(\mathbf{x}, \mathbf{x}) = \sigma^2$  are constant assuming a stationary kernel. Therefore, the greedy minimization of the MMD can be equivalently written as:

$$\mathbf{x}^{(n+1)} \in \arg \min_{\mathbf{x} \in \mathcal{D}_{\mathbf{X}}} \left\{ \frac{1}{n+1} \sum_{i=1}^n k(\mathbf{x}^{(i)}, \mathbf{x}) - P_{\pi}(\mathbf{x}) \right\} = \arg \min_{\mathbf{x} \in \mathcal{D}_{\mathbf{X}}} \left\{ \frac{n}{n+1} P_{\zeta_n}(\mathbf{x}) - P_{\pi}(\mathbf{x}) \right\}. \quad (4.7)$$

*Remark 3.* For the sequential and uniformly weighted case, the formulation in Eq. (4.7) is almost similar to the Frank-Wolfe formulation. Based on a few numerical experiments, these two versions generate very close designs, especially as  $n$  becomes large. [Pronzato and Rendas \(2023\)](#)

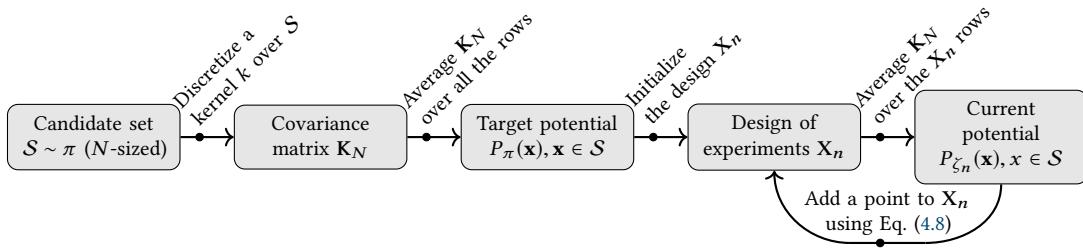


Figure 4.6 Greedy KH algorithm.

express the Frank-Wolfe formulation in the sequential and uniformly weighted case as follows:

$$\mathbf{x}^{(n+1)} \in \arg \min_{\mathbf{x} \in \mathcal{D}_X} \{P_{\zeta_n}(\mathbf{x}) - P_{\pi}(\mathbf{x})\}. \quad (4.8)$$

*Remark 4.* In practice, the optimization problem is solved by a brute-force approach on a fairly dense finite subset  $\mathcal{S} \subseteq \mathcal{D}_X$  of candidate points with size  $N \gg n$  that emulates the target distribution, also called the “candidate set”. This sample is also used to estimate the target potential  $P_{\pi}(\mathbf{x}) \approx \frac{1}{N} \sum_{i=1}^N k(\mathbf{x}^{(i)}, \mathbf{x})$ .

The diagram illustrated in Fig. 4.6 summarizes the main steps of a KH sampling algorithm. One can notice that the initialization can either be done using a median point (maximizing the target potential) or from any existing design of experiments. This second configuration is practical when the analyst must include some characteristic points in the design (e.g., points with a physical interpretation).

As explained previously, choosing the kernel defines the function space on which the worst-case function is found (see Eq. (B.7)). Therefore, this sampling method is sensitive to the kernel’s choice. A kernel is defined, both by the choice of its parametric family (e.g., Matérn, squared exponential) and the choice of its tuning. The so-called “support points” method developed by [Mak and Joseph \(2018\)](#) is a special case of KH that uses the characteristic and parameter-free “energy-distance” kernel (introduced by [Székely and Rizzo, 2013](#)). In the following numerical experiments, the energy-distance kernel will be compared with an isotropic tensor product of a Matérn kernel (with regularity parameter  $v = 5/2$  and correlation lengths  $\theta_i$ ), or a squared exponential kernel (with correlation lengths  $\theta_i$ ) defined in Table 4.4. Since the Matérn and squared exponential kernels are widely used for GP regression ([Rasmussen and Williams, 2006](#)), they were naturally picked to challenge the energy-distance kernel. The correlation lengths for the squared exponential and Matérn kernels are set using the heuristic given in Chapter 5,  $\theta_i = n^{-1/d}, i \in \{1, \dots, d\}$ .

Fig. 4.7 represents the covariance structure of the three kernels. One can notice that the squared exponential and Matérn  $v = 5/2$  kernels are closer to one another than they are to the energy-distance. In fact, as  $v$  tends to infinity, the Matérn kernel tends toward the squared exponential kernel (which has infinitely differentiable sample paths, see [Rasmussen](#)

Energy-distance	$k_E(\mathbf{x}, \mathbf{x}') = \frac{1}{2} (\ \mathbf{x}\  + \ \mathbf{x}'\  - \ \mathbf{x} - \mathbf{x}'\ )$	
Squared exponential	$k_G(\mathbf{x}, \mathbf{x}') = \prod_{i=1}^p k_{\theta_i}(x_i - x'_i)$	$k_\theta(x - x') = \exp\left(-\frac{(x-x')^2}{2\theta^2}\right)$
Matérn ( $\nu = 5/2$ )	$k_M(\mathbf{x}, \mathbf{x}') = \prod_{i=1}^p k_{5/2, \theta_i}(x_i - x'_i)$	$k_{5/2, \theta}(x - x') = \left(1 + \frac{\sqrt{5}}{\theta} x - x' \right) + \frac{5}{3\theta^2}(x - x')^2 \exp\left(-\frac{\sqrt{5}}{\theta} x - x' \right)$

Table 4.4 Kernels considered in the following numerical experiments.

and Williams, 2006). For these two stationary kernels, the correlation length controls how fast the correlation between two points decreases as their distance from one another increases.

Meanwhile, the energy distance is not stationary (but still positive and semi-definite). Therefore, its value does not only depend on the distance between two points but also on the norm of each of the points. Interestingly, the energy-distance kernel is almost similar to the kernel used by Hickernell (1998) to define a widely-used space-filling metric called the centered  $L^2$ -discrepancy (defined in Subsection 1.5.1). A presentation of these kernel-based discrepancies from the design of experiment point of view is also provided in Chapter Two from Fang et al. (2018).

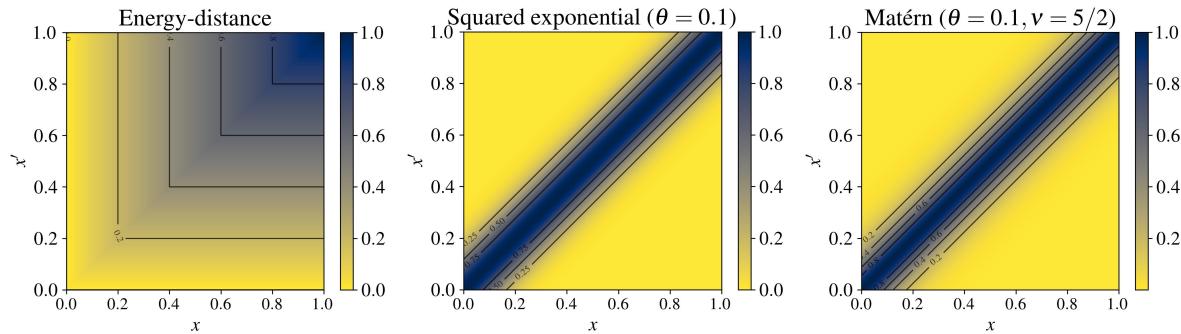


Figure 4.7 Kernel illustrations (left to right: energy-distance, squared exponential, and Matérn 5/2).

To illustrate the KH sampling of a complex distribution, Fig. 4.8 shows three nested samples (orange crosses for various sizes  $n \in \{10, 20, 40\}$ ) of a mixture of Gaussian distributions with complex nonlinear dependencies (with density represented by the black isoprobability contours). In this example, the method seems to build a parsimonious design between each mode of the distribution (by subsampling directly without any transformation). The candidate set (in light grey) was generated by a large quasi-Monte sample of the underlying Gaussian mixture. In this two-dimensional case, this candidate set is sufficient to estimate the target potential  $P_\pi$ . However, the main bottleneck of KH is the estimation of the potentials, which becomes costly in high dimensions.

Other approaches take advantage of the progressive knowledge acquired sequentially from the outputs to select the following points in the design. These methods are sometimes called “active learning” or “adaptive strategies” (Fuhg. et al., 2021). Many of them rely on a sequentially

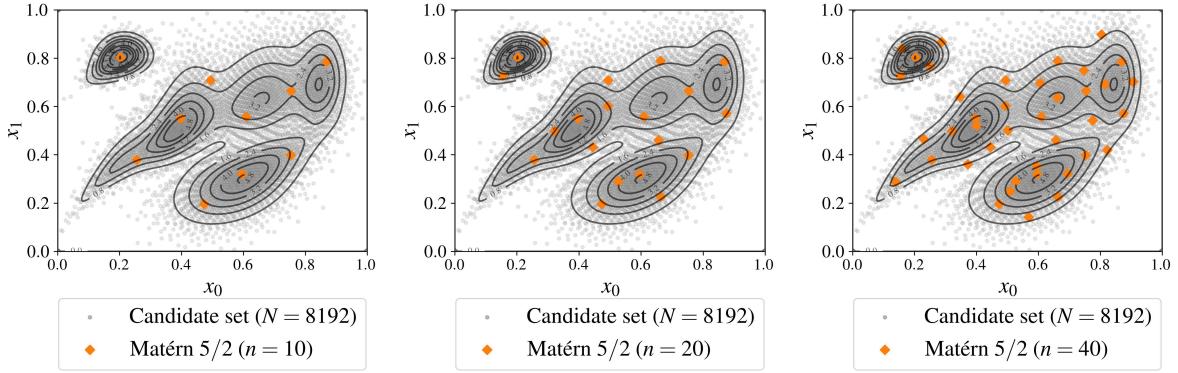


Figure 4.8 Sequential KH for increasing design sizes ( $n \in \{10, 20, 40\}$ ) built on a candidate set of  $N = 8196$  points drawn from a complex Gaussian mixture  $\pi$ .

updated Gaussian process (or Kriging) metamodel. To solve a probabilistic integration problem, the concept of Bayesian quadrature is introduced in the following.

### 4.3.3 Bayesian quadrature.

**Gaussian processes for Bayesian quadrature** Kernel methods and GP present a lot of connections and equivalences, thoroughly reviewed by ?. In numerical integration, GP have been used to build quadrature rules in the seminal paper of O'Hagan (1991), introducing the concept of *Bayesian quadrature* (BQ). Let us recall the probabilistic integration problem  $I_\pi(g) = \int_{\mathcal{D}_X} g(\mathbf{x}) d\pi(\mathbf{x})$  (stated in Eq. (4.4)). From a general point of view, this quantity could be generalized by composing  $g$  with another function  $\psi$  (e.g., other moments, quantiles, exceedance probabilities). The quantity of interest then becomes,  $I_\pi(\psi(g))$ , for example when  $\psi$  is a monomial, it gives a moment of the output distribution.

Let us assume, adopting a Bayesian point of view, that  $G$  is a stochastic process describing the uncertainty affecting the knowledge about the true function  $g$ . Let  $G$  be a Gaussian process (GP) prior with a zero trend (denoted by  $\mathbf{0}$ ) to ease the calculation, and a stationary covariance kernel (denoted by  $k(\cdot, \cdot)$ ). As introduced in Section 1.8, the conditional posterior  $G_n = (G|y_n) \sim \text{GP}(\eta_n, s_n^2)$  has been conditioned on the function observations  $y_n = [g(\mathbf{x}^{(1)}), \dots, g(\mathbf{x}^{(n)})]^\top$  computed from the input design  $X_n$  and is fully defined by the well-known “Kriging equations” (see e.g., Rasmussen and Williams, 2006):

$$\begin{cases} \eta_n(\mathbf{x}) &= \mathbf{k}_n^\top(\mathbf{x}) \mathbf{K}_n^{-1} \mathbf{y}_n \\ s_n^2(\mathbf{x}) &= k_n(\mathbf{x}, \mathbf{x}) - \mathbf{k}_n^\top(\mathbf{x}) \mathbf{K}_n^{-1} \mathbf{k}_n(\mathbf{x}) \end{cases} \quad (4.9)$$

where  $\mathbf{k}_n(\mathbf{x})$  is the column vector of the covariance kernel evaluations  $[k_n(\mathbf{x}, \mathbf{x}^{(1)}), \dots, k_n(\mathbf{x}, \mathbf{x}^{(n)})]$  and  $\mathbf{K}_n$  is the  $(n \times n)$  variance-covariance matrix such that the  $(i, j)$ -element is  $\{\mathbf{K}_n\}_{i,j} = k_n(\mathbf{x}^{(i)}, \mathbf{x}^{(j)})$ .

In BQ, the main object is the random variable  $I_\pi(G_n)$ . Following the denomination of Briol et al. (2019), its distribution on  $\mathbb{R}$  is the pushforward of  $G_n$  through the integration operator

$I_\pi(\cdot)$ , sometimes called *posterior distribution*:

$$I_\pi(G_n) = \int_{\mathcal{D}_X} (G(\mathbf{x})|y_n) d\pi(\mathbf{x}) = \int_{\mathcal{D}_X} G_n(\mathbf{x}) d\pi(\mathbf{x}). \quad (4.10)$$

Fig. 4.9 provides a one-dimensional illustration of the BQ of an unknown function (dashed black curve) against a given input measure  $\pi$  (with corresponding grey distribution at the bottom). For an arbitrary design, one can fit a Gaussian process model, interpolating the function observations (black crosses). Then, multiple trajectories of this conditioned Gaussian process  $G_n$  are drawn (orange curves) whilst its mean function, also called “predictor”, is represented by the red curve. Therefore, the input measure  $\pi$  is propagated through the conditioned Gaussian process to obtain the random variable  $I_\pi(G_n)$ , with distribution represented on the right plot (brown curve). Again on the right plot, one can remark how the mean of this posterior distribution (brown line) is closer to the reference output expected value (dashed black line) than the arithmetic mean of the observations (black line). This plot was inspired by the paper of Huszár and Duvenaud (2012).

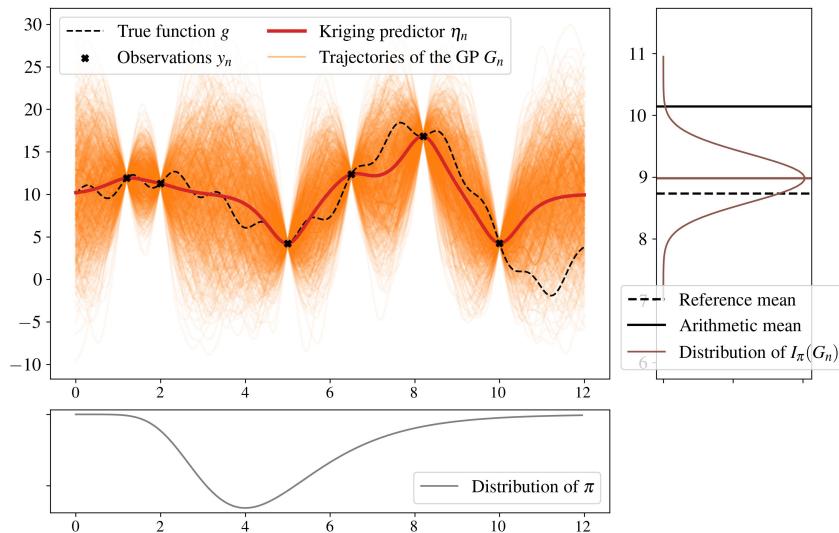


Figure 4.9 Bayesian quadrature on a one-dimensional case.

**Optimal weights computed by Bayesian quadrature** Taking the random process  $G_n$  as Gaussian conveniently implies that its posterior distribution  $a_\pi(G_n)$  is also Gaussian. This comes from the linearity of the infinite sum of realizations of a Gaussian process. The posterior distribution is described in a closed form through its mean and variance by applying Fubini’s theorem (see the supplementary materials from Briol et al., 2019 for the proof regarding the variance):

$$\bar{y}_n^{\text{BQ}} = \mathbb{E}[I_\pi(G_n)|y_n] = \int_{\mathcal{D}_X} \eta_n(\mathbf{x}) d\pi(\mathbf{x}) = \left[ \int_{\mathcal{D}_X} \mathbf{k}_n^\top(\mathbf{x}) d\pi(\mathbf{x}) \right] \mathbf{K}_n^{-1} \mathbf{y}_n = P_\pi(\mathbf{X}_n) \mathbf{K}_n^{-1} \mathbf{y}_n, \quad (4.11)$$

$$\left(\sigma_n^{\text{BQ}}\right)^2 = \text{Var}(I_\pi(G_n)) = \iint_{\mathcal{D}_{X^2}} k_n(\mathbf{x}, \mathbf{x}') d\pi(\mathbf{x}) d\pi(\mathbf{x}') = \varepsilon_\pi - P_\pi(\mathbf{X}_n) \mathbf{K}_n^{-1} P_\pi(\mathbf{X}_n)^\top. \quad (4.12)$$

Where  $P_\pi(\mathbf{X}_n)$  is the row vector of potentials  $\left[\int k_n(\mathbf{x}, \mathbf{x}^{(1)}) d\pi(\mathbf{x}), \dots, \int k_n(\mathbf{x}, \mathbf{x}^{(n)}) d\pi(\mathbf{x})\right]$ , and  $\varepsilon_\pi$  is given in Eq. (B). As in the one-dimensional example presented in Fig. 4.9, the expected value of  $I_\pi(G_n)$  expressed in Eq. (4.11) is a direct estimator of the quantity of interest expressed in Eq. (4.4). The so-called “Bayesian quadrature estimator” appears to be a simple linear combination of the observations by taking the row vector of “optimal weights” as:

$$\mathbf{w}_{\text{BQ}} = P_\pi(\mathbf{X}_n) \mathbf{K}_n^{-1} \quad (4.13)$$

For any given sample, an optimal set of weights can be computed, leading to the mean of the posterior distribution. Remark here that this enhancement depends on the evaluation of the inverse variance-covariance matrix  $\mathbf{K}_n^{-1}$ , which can present numerical difficulties, either when design points are too close, leading to a poor conditioning of the matrix. Moreover, a prediction interval on the BQ estimator can be computed since the posterior distribution is Gaussian, with a variance expressed in closed-form in Eq. (4.12). The expressions in Eq. (4.11) and Eq. (4.12) were extended to GPs in the case of constant and linear trends in Pronzato and Zhigljavsky (2020). In the following numerical experiments, the expression with a hypothesis of constant trend  $\beta_n$  is used, which leads to:

$$\mathbb{E}[I_\pi(G_n)] = \beta_n + P_\pi(\mathbf{X}_n) \mathbf{K}_n^{-1} (\mathbf{y}_n - \beta_n \mathbf{1}_n). \quad (4.14)$$

Then, an a posteriori 95% prediction interval around the mean Bayesian estimator is directly given by:

$$\bar{y}_n^{\text{BQ}} \in \left[ \bar{y}_n^{\text{BQ}} - 2\sigma_n^{\text{BQ}}, \bar{y}_n^{\text{BQ}} + 2\sigma_n^{\text{BQ}} \right]. \quad (4.15)$$

**Variance-based Bayesian quadrature rule.** The link between the posterior variance and the squared MMD has been first made by (Huszár and Duvenaud, 2012, Proposition 1): the expected variance in the BQ  $\text{Var}(I_\pi(G_n))$  is the MMD between the target distribution  $\pi$  and  $\zeta_n = \sum_{i=1}^n \mathbf{w}_{\text{BQ}}^{(i)} \delta(\mathbf{x}^{(i)})$ . The proof is reproduced below (as well as in Proposition 6.1 from ?):

$$\text{Var}(I_\pi(G_n)) = \mathbb{E} \left[ (I_\pi(G_n) - I_{\zeta_n}(G_n))^2 \right] \quad (4.16a)$$

$$= \mathbb{E} \left[ \left( \langle G_n, P_\pi \rangle_{\mathcal{H}(k)} - \langle G_n, P_{\zeta_n} \rangle_{\mathcal{H}(k)} \right)^2 \right] \quad (4.16b)$$

$$= \mathbb{E} \left[ \langle G_n, P_\pi - P_{\zeta_n} \rangle_{\mathcal{H}(k)}^2 \right] \quad (4.16c)$$

$$= \|P_\pi - P_{\zeta_n}\|_{\mathcal{H}(k)}^2 \quad (4.16d)$$

$$= \text{MMD}(\pi, \zeta_n)^2. \quad (4.16e)$$

Note that the transition from Eq. (4.16c) to Eq. (4.16d) relies on the property stating that if  $G$  is a standard Gaussian process then  $\forall g \in \mathcal{H}(k) : \langle G, g \rangle_{\mathcal{H}(k)} \sim \mathcal{N}(0, \|g\|_{\mathcal{H}(k)}^2)$ . The method that sequentially builds a quadrature rule by minimizing this variance is called by the authors “sequential Bayesian quadrature”. According to the previous proof, this criterion can be seen as an optimally-weighted version of the KH criterion, as stated in the title of the paper from Huszár and Duvenaud (2012). Later, Briol et al. (2015) proved the weak convergence of  $I_\pi(G_n)$  towards the target integral. Closer to wind turbine applications, Huchet (2018) and Huchet et al. (2019) introduced the “Adaptive Kriging Damage Assessment” method: a Kriging-based method for mean damage estimation that is very close to sequential Bayesian quadrature. However, this type of method inherits the limits from both KH and BQ since it searches for optimal design points among a candidate set and computes an inverse variance-covariance matrix. These numerical operations both scale hardly in high dimension.

*Remark 5.* Every quadrature method introduced in this section has been built without any observation of the possibly costly function  $g$ . Therefore, they cannot be categorized as active learning approaches. Contrarily, Kanagawa and Hennig (2019) presents a set of methods for BQ with transformations (i.e., adding a positivity constraint on the function  $g$ ), which are truly active learning methods.

## 4.4 Numerical experiments

This section presents numerical results computed on two different analytical test cases, respectively in dimension 2 (test case #1) and dimension 10 (test case #2), with easy-to-evaluate functions  $g(\cdot)$  and associated input distributions  $\pi$ . Therefore, reference values can easily be computed with great precision. For each test case, a large reference Monte Carlo sample ( $N_{\text{ref}} = 10^8$ ) is taken. This first benchmark compares the mean estimation of test cases given by a quasi-Monte Carlo technique (abbreviated by QMC in the next figures) which consists herein using a Sobol’ sequence, and KH with the three kernels defined in Table 4.4. Notice that the quasi-Monte Carlo designs are first generated on the unit hypercube and then, transformed using the generalized Nataf transformation to follow the target distribution (Lebrun and Dutfoy, 2009a). Additionally, the performances of KH for both uniform and optimally-weighted Eq. (4.14) estimators are compared.

All the following results and methods (i.e., the KH sampling and BQ methods) have been implemented in a new open source Python package named `otkerneldesign`<sup>5</sup>, which relies on OpenTURNS. Finally, note that the numerical experiments for the test cases are available in the Git repository named `ctbenchmark`<sup>6</sup>.

<sup>5</sup><https://efekhari27.github.io/otkerneldesign/master/index.html>

<sup>6</sup><https://github.com/efekhari27/ctbenchmark>

Table 4.5 Analytical test cases

Test case #1	$d = 2$	$g_1(\mathbf{x}) = x_1 + x_2$	Gaussian mixture from Fig. 4.8
Test case #2	$d = 10$	$g_2(\mathbf{x}) = \prod_{i=1}^{10} \frac{ 4x_i - 2  + a_i}{1 + a_i}, \{a_i = 2\}_{i=1}^{10}$	Gaussian $\mathcal{N}(0.5, \mathbf{I}_{10})$

#### 4.4.1 Benchmark results on analytical test cases

The test cases summarized in Table 4.5 were chosen to cover a large panel of complex probabilistic integration problems, completing the ones from Fekhari et al. (2022). To assess the complexity of numerical integration problems, Owen (2003) introduced the concept of the “effective dimension” of an integrand function (number of the variables that actually impact the integral). The author showed that functions built on sums yield a low effective dimension (unlike functions built on products). In the same vein, Kucherenko et al. (2011) build three classes of integrand sorted by difficulty depending on their effective dimension:

- *class A problems*: problem with a few dominant variables.
- *class B problems*: problem without unimportant variables, and important low-order interaction terms.
- *class C problems*: problems without unimportant variables, and important high-order interaction terms.

In the case of the two-dimensional Gaussian mixture problem (test case #1), the complexity is carried by the mixture of Gaussian distributions with highly nonlinear dependencies. Then, the 10-dimensional “GSobol function” (test case #2) with a set of coefficient  $\{a_i = 2\}_{i=1}^{10}$  has an effective dimension equal to 10 and belongs to the hardest class C from Kucherenko et al. (2011). Probabilistic integration results are presented in Fig. 4.10 (test case #1) and Fig. 4.11 (test case #2). Kernel herding samples using the energy-distance kernel are in red, while quasi-Monte Carlo samples built from Sobol’ sequences are in grey. Convergences of the arithmetic means are plotted on the left and MMDs on the right. The respective BQ estimators of the means are plotted in dashed lines.

*Remark 6.* Different kernels are used in these numerical experiments. First, the generation kernel is used by the KH algorithm to generate designs (with the heuristic tuning defined in Section 4.3.2). Second, the BQ kernel allows computation of the optimal weights (arbitrarily set up as a Matérn 5/2 with the heuristic tuning). Third, the evaluation kernel must be common to allow a fair comparison of the computed MMD results (same as the BQ kernel).

Regarding the results for the test case #1, the convergence plots are provided in Fig. 4.10. KH consistently converges faster than quasi-Monte Carlo in this case, especially for small sizes in terms of MMD. BQ weights tend to reduce the fluctuations in the mean convergence, which ensures better performance for any size. Overall, applying the weights enhances the convergence rate.

Then, the convergence plots corresponding to the test case #2 are provided in Fig. 4.11. Although quasi-Monte Carlo is known to suffer the “curse of dimensionality”, KH does not outperform it drastically in this example. In fact, KH with uniform weights performs worse than quasi-Monte Carlo while optimally-weighted KH does slightly better. Moreover, the results confirm that  $\text{MMD}_{\text{BQ}} < \text{MMD}_{\text{unif}}$  for all the proposed experiments. The application of optimal weights to the quasi-Monte Carlo sample slightly improves the estimation in this case. Note that the prediction interval around the BQ estimator is not plotted for the sake of readability. Finally, one can note that the prediction interval around the BQ estimator is not plotted for the sake of readability.

In these two test cases, the MMD is shown to quantify numerical integration convergence well, which illustrates the validity of the inequality given in Eq. (B.6c), similar to the Koksma-Hlawka inequality (as recalled in Eq. (??)).

#### 4.4.2 Application to the Teesside wind turbine fatigue estimation

In order to summarize the mean damage estimation strategies studied in this chapter, the diagram represented in Fig. 4.12 describes the different workflows computed. The simplest workflow is represented by the grey horizontal sequence. It directly subsamples a design of experiments from a large and representative dataset (previously referred to as candidate set). This workflow simply estimates the mean damage by computing an arithmetic average of the outputs.

Alternatively, one can respectively fit a joint distribution and sample from it. Here, this distribution is only known empirically via the candidate set. Since its dependence structure is complex (see Fig. 4.3), a parametric method might fit the distribution poorly (and therefore lead to a poor estimation of the quantity). Then, a nonparametric fit using the EBC (introduced in Subsection 4.2.3) coupled with a KDE on each marginal is applied to the candidate set (with the EBC parameter  $m = 100 > m_{\text{AMISE}}$  to avoid bias, see Lasserre, 2022, p.117). The sampling on this hybrid joint distribution is realized with a quasi-Monte Carlo method, here a Sobol’ low-discrepancy sequence generates a uniform sample in the unit hypercube, then transformed according to the target distribution. Remember that quasi-Monte Carlo sampling is also sensitive to the choice of a low-discrepancy sequence, each presenting different properties (Sobol’, Halton, Faure, etc.). Finally, the estimation by an arithmetic mean can be replaced by an optimally weighted mean. To do so, optimal weights must be computed, using the formulas introduced in Eq. (4.13).

The copulogram in Fig. 4.13 illustrates the intensity of the computed damages, proportionally to the color scale. Note that the numerical values of the damage scale are kept confidential since it models the state of an operating asset. Before analyzing the performance of the KH on this industrial application, one can notice that the copulogram Fig. 4.13 seems to be in line with the global sensitivity analysis presented in Murcia et al. (2018) and Li and Zhang (2020). In particular, the fact that the scatter plot of mean wind speed vs. turbulence wind speed is the main factor explaining the variance of the output  $Y = g(\mathbf{X})$ . Judging from these

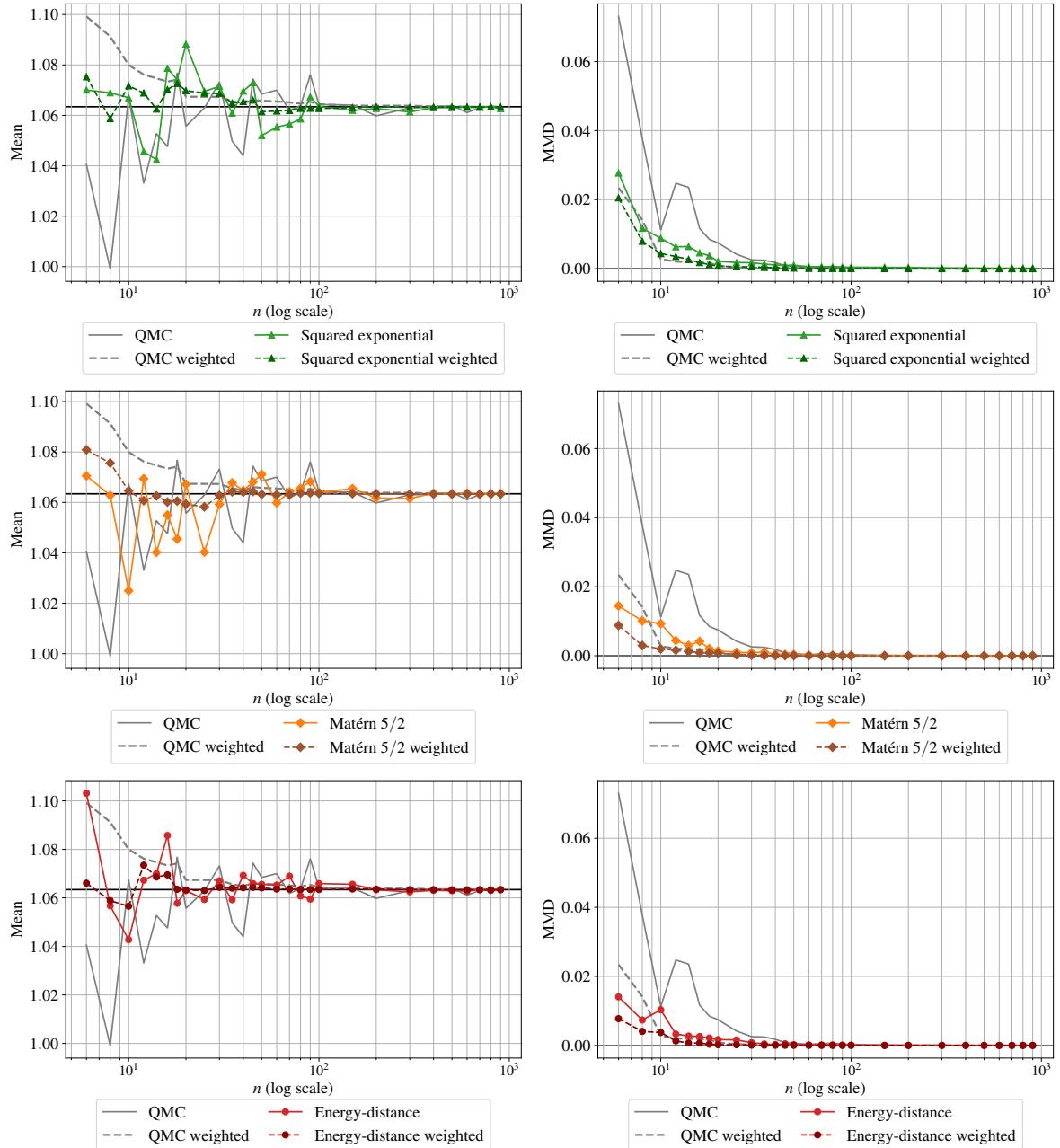


Figure 4.10 Analytical benchmark results on the test case #1.

references, the numerical model does not seem to have a high effective dimension. However, the input dependence structure is still challenging, and the damage assessment induces strong nonlinearities (see Eq. (4.1)).

The results presented are compared in the following to a reference Monte Carlo sample of size  $n_{\text{ref}} = 2000$ , with a confidence interval computed by bootstrap (see Fig. 4.14). This reference is represented by a horizontal line intersecting with the most converged Monte Carlo estimation. Once again, the mean damage scale is hidden for confidentiality reasons, but all the plots are represented for the same vertical scale. However, the KH quickly converges towards the confidence interval of the Monte Carlo obtained with the reference sample. In addition, the BQ

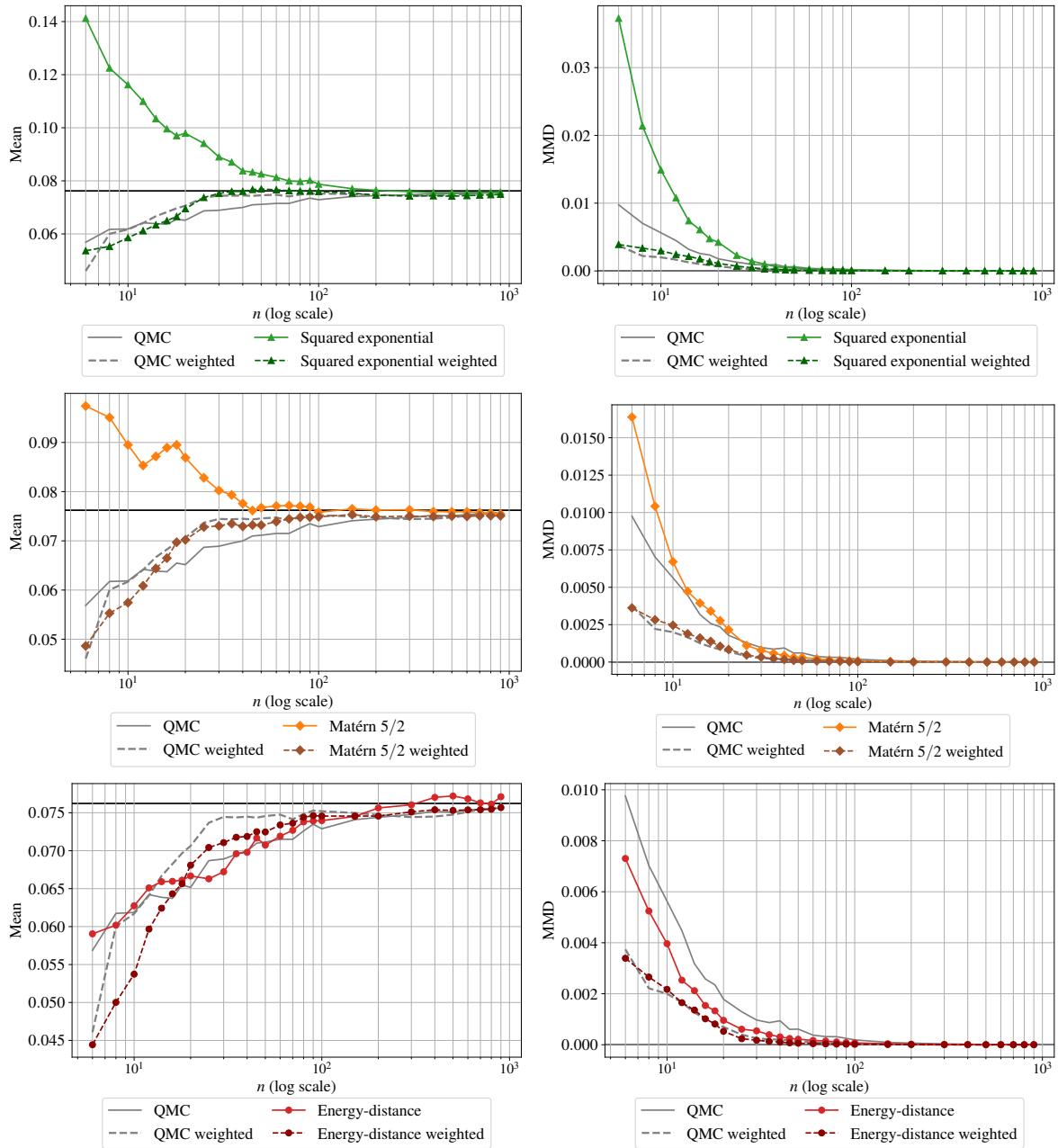


Figure 4.11 Analytical benchmark results on the test case #2.

estimator also offers a posteriori prediction interval, which can reassure the analyst. Finally, one can see that the BQ prediction intervals are smaller than the ones obtained by bootstrap on the reference Monte Carlo sample.

To provide more representative results, note that a set of scale parameters is computed with a Kriging procedure to define the kernel used to compute BQ intervals. Since other methods do not generate independent samples, bootstrapping them is not legitimate. Contrarily to the other kernels, one can notice that the energy-distance kernel presents a small bias with the Monte Carlo reference for most of the azimuth angles computed in this experiment. Meanwhile, combining nonparametric fitting with quasi-Monte Carlo sampling also delivers accurate results

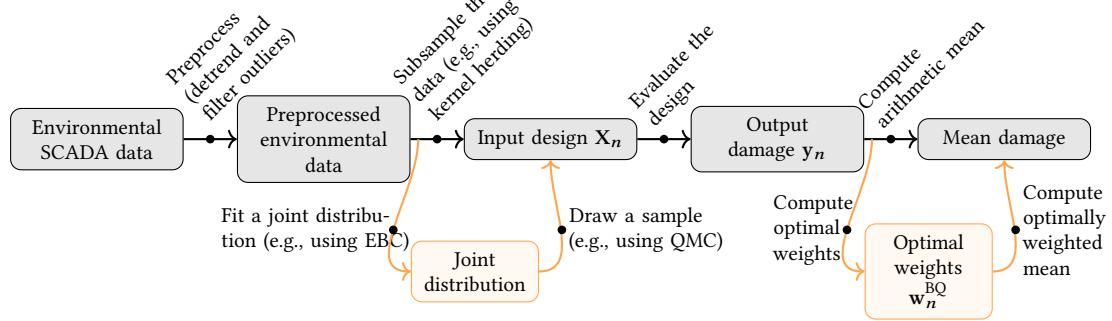


Figure 4.12 Mean damage estimation workflows for the industrial Teesside use case. The orange parts represent optional alterations to the workflow: the first one is an alternative to input data subsampling where the underlying distribution is sampled from, the second one improves mean damage calculation by using optimal weights over the output data.

as long as the fitting step does not introduce a bias. In the present case, any potential bias due to poor fitting would be the result of a poorly tuned EBC. Fortunately, Nagler et al. (2017) formulated recommendations regarding how to tune EBCs. We follow these recommendations in the present work.

## 4.5 Conclusion

Wind energy assets are subject to highly uncertain environmental conditions. Uncertainty propagation through numerical models is performed to ensure their structural integrity (and energy production). For this case, the method recommended by the standards (regular grid sampling) is intractable for even moderate-fidelity simulators. In practice, such an approach can lead to poor uncertainty propagation, especially when facing simulation budget constraints.

In the present chapter, a real industrial wind turbine fatigue estimation use case is investigated, considering site-specific data. As a perspective, other sites with different environmental conditions could be studied. This use case induces two practical constraints: first, usual active learning methods are hard to set up on such a model (mainly due to the nonlinearity of the variable of interest), and they restrict the use of high-performance computing facilities; second, the input distribution of the environmental conditions presents a complex dependence structure which is hard to infer with common parametric approaches.

In this work, the association of KH sampling with BQ for central tendency estimation is explored theoretically and numerically. This method fits with the practical constraints induced by the industrial use case. To be more specific, the KH method easily subsamples the relevant points directly from a given dataset (here, from the measured environmental data). Moreover, the method is fully compatible with the intensive use of HPC facilities. Moreover, the present work outlined an upper bound based on the maximum mean discrepancy (MMD) on numerical integration absolute error. Kernel herding and BQ both aim at finding the optimal quadrature rule

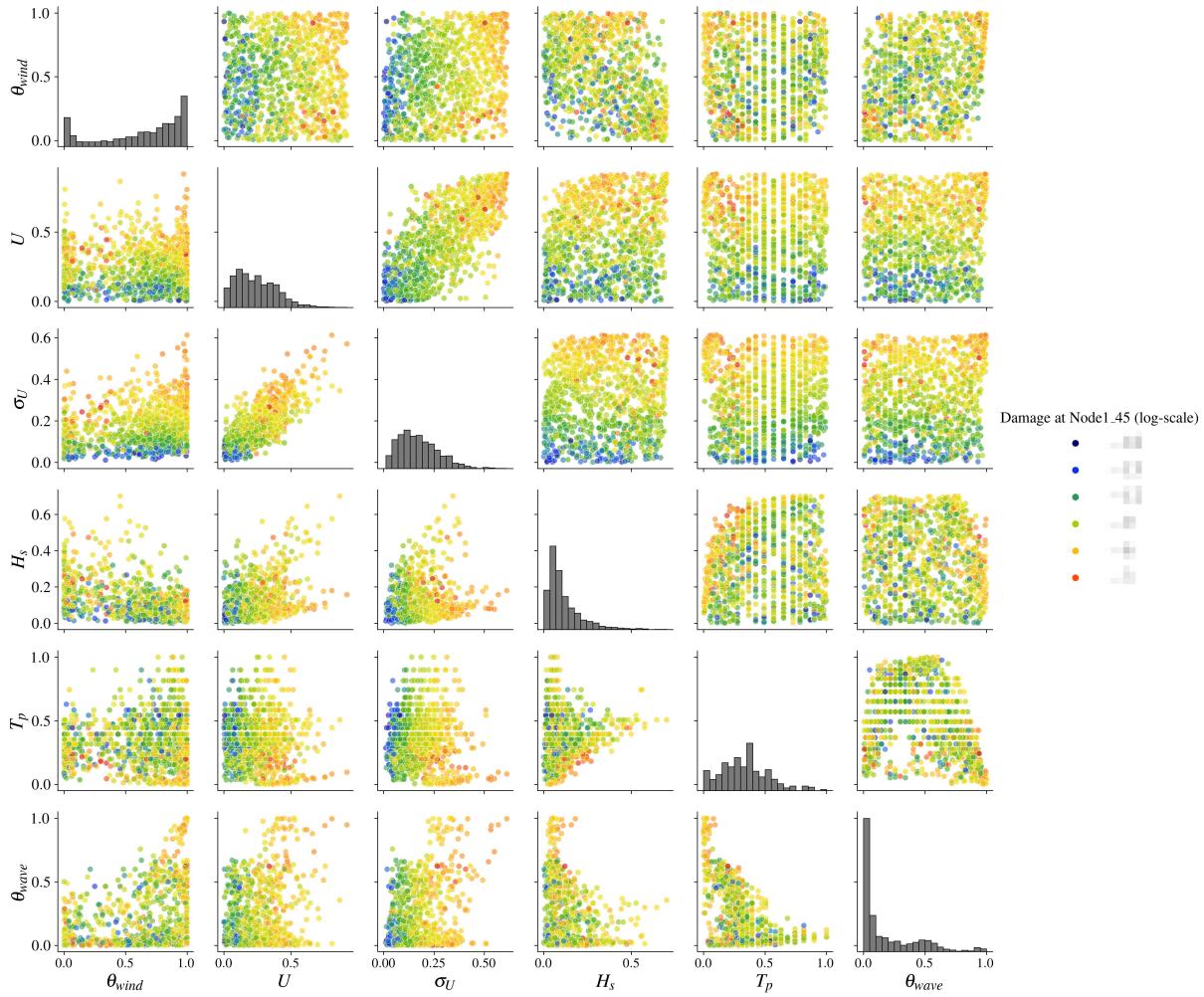


Figure 4.13 Copulogram of the KH design of experiments with corresponding outputs in color (log-scale) on the Teesside case ( $n = 10^3$ ). The color scale ranges from blue for the lowest values to red for the largest.

minimizing the MMD, and therefore the absolute integration error. The numerical experiments confirm that the MMD is an appropriate criterion since it leads to results being better or equivalent to quasi-Monte Carlo sampling. Finally, the proposed numerical benchmark relies on a Python package, called `otkerneldesign`, which implements the methods and allows anyone to reproduce the results.

The limits of the proposed method are reached when the input dimension of the problem increases, requiring a larger candidate set and therefore a to handle larger covariance matrix. Moreover, the numerical experiments show that the method can be sensitive to the choice of the kernel and its tuning (although good practices can still be derived). From a methodological viewpoint, further interpretation of the impact of the different kernels could be explored. Besides, extensions of KH sampling for quantile estimation could be investigated, in a similar fashion as the work on randomized quasi-Monte Carlo for quantiles proposed by [Kaplan et al. \(2019\)](#). Kernel herding could also be used to quantize conditional distributions, using the so-called “conditional kernel mean embedding” concept reviewed by [Klebanov et al. \(2020\)](#). Finally, regarding the

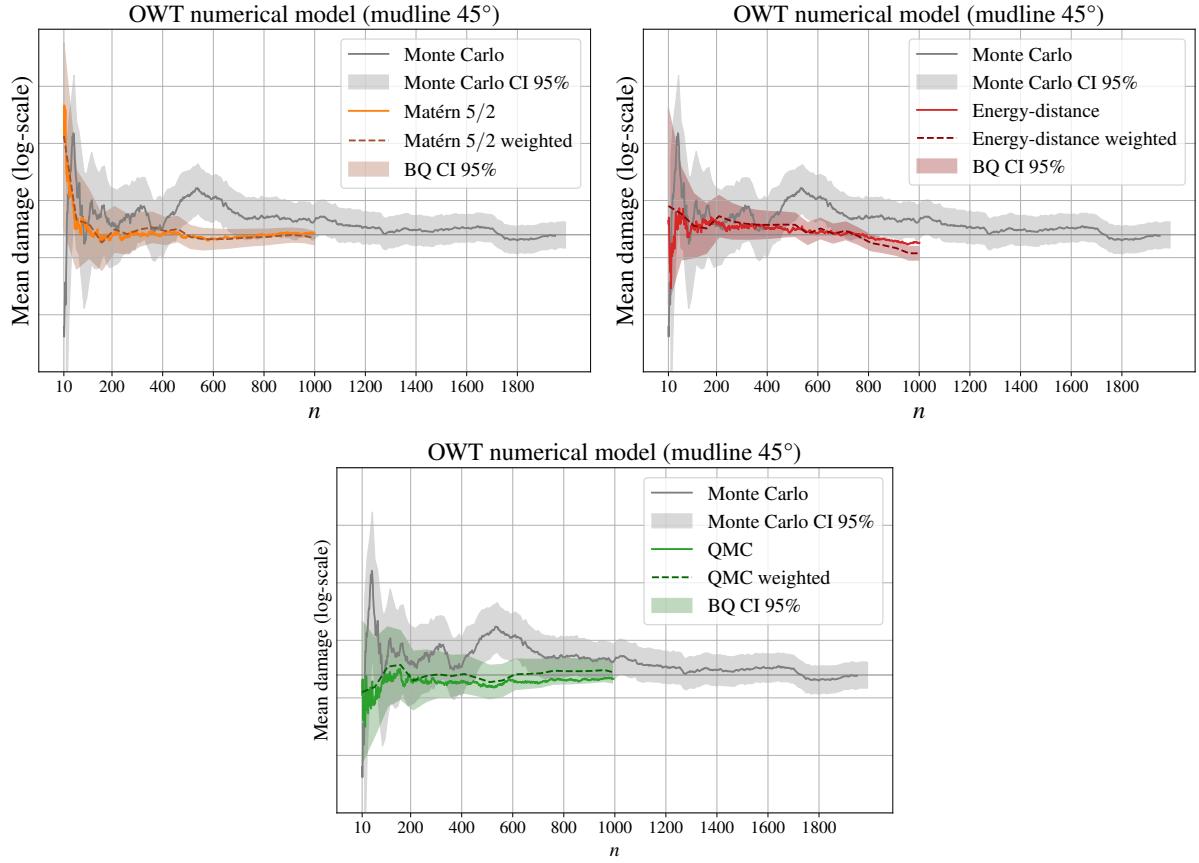


Figure 4.14 Mean estimation convergence (at the mudline, azimuth  $\theta = 45$  deg.) on the Teesside case. Monte Carlo confidence intervals are all computed by bootstrap.

industrial use case, the next step should be to perform a reliability analysis by considering another group of random variables (related to the OWT) or to explore the possibilities offered by reliability-oriented sensitivity analysis in the context of kernel-based indices, as studied in Marrel and Chabridon (2021). These topics are further investigated in Chapters 6 and 7.



Chapter **5**

## Kernel-based surrogate model validation

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Parts of this chapter are adapted from the following publication:

- ◆ E. Fekhari, B. Iooss, J. Muré, L. Pronzato and M.J. Rendas (2023). “Model predictivity assessment: incremental test-set selection and accuracy evaluation”. In: *Studies in Theoretical and Applied Statistics*, pages 315–347. Springer.

## 5.1 Introduction

The development of methods to validate and certify the predictivity of supervised learning models is essential to the industry. Estimating the predictivity of these models can either be done by cross-validation or using a suitably selected test sample (as introduced in Section 1.8). Both in a given-data context (i.e., machine learning) or a simulated data context (i.e., computer experiment), guarantees on the validation procedure are increasingly asked. Certain risk-averse industries (e.g., nuclear) impose to establish these guarantees from independent test sets, i.e., datasets that have not been used either to train or to select the learning model (Borovicka et al., 2012; Xu and Goodacre, 2018; Iooss, 2021). Using the prediction residuals on this test set, an independent evaluation of the proposed learning model can be done, enabling the estimation of relevant performance metrics, such as the mean-squared error for regression problems, or the misclassification rate for classification problems.

The present chapter introduces methods to choose a “good” test set, either within a given dataset or within the input space of the model, as recently motivated in Iooss (2021); Joseph and Vakayil (2022). The construction of test sets is studied as an uncertainty propagation of the learning model’s error, on which an average error may be estimated using the Bayesian quadrature methods introduced in Chapter 4 for mean estimation.

A first choice concerns the size of the test set. No optimal choice exists, and, when only a finite dataset is available, classical machine learning (ML) handbooks (Hastie et al., 2009; Goodfellow et al., 2016) provide different heuristics on how to split it, e.g., 80%/20% between the training and test samples, or 50%/25%/25% between the training, validation (used for model selection) and test samples. This point is not formally addressed in the following (see Xu and Goodacre, 2018 for a numerical study of this issue). A second issue concerns how the test sample is picked within the input space. The simplest, and most common way to build a test sample is to extract an independent Monte Carlo sample (Hastie et al., 2009). For small test sets, these randomly chosen points may fall too close to the training points or leave large areas of the input space unsampled, and a more constructive method to select points inside the input domain is therefore preferable. Similar concerns motivate the use of space-filling designs when choosing a small set of runs for computationally expensive computer experiments on which a model will be identified (Fang et al., 2006b; Pronzato and Müller, 2012).

When the test set must be a subset of an initial dataset, the problem amounts to selecting a certain number of points within a finite collection of points. A review of classical methods for solving this issue is given in Borovicka et al. (2012). For example, the CADEX and DUPLEX

algorithms (Kennard and Stone, 1969; Snee, 1977) can sequentially extract points from a database to include them in a test sample, using an inter-point distance criterion.

Several algorithms have also been proposed for the case where points need to be added to an already existing training sample. When the goal is to assess the quality of a model learned using a known training set, one may be tempted to locate the test points the furthest away from the training samples, such that, in some sense, the union of the training and test sets is space-filling. As this chapter shows, test sets built in this manner do enable a good assessment of the quality of models learned with the training set if the observed residuals are appropriately weighted. Moreover, the incremental augmentation of a design can be useful when the assessed model turns out to be of poor quality, or when an additional computational budget is available after a first study (Sheikholeslami and Razavi, 2017; Shang and Apley, 2020). Different empirical strategies have been proposed for incremental space-filling design (Iooss et al., 2010; Crombecq et al., 2011; Li et al., 2017), which basically entail the addition of new points in the zones poorly covered by the current design. Shang and Apley (2020) have recently proposed an improvement of the CADEX algorithm, called the “fully-sequential space-filling” (FSSF) design. Nogales Gómez et al. (2021) also proposed an improved version of such design enforcing boundary avoidance. Although they are developed for different purposes, nested space-filling designs (Qian et al., 2009) and sliced space-filling designs (Qian and Wu, 2009) can also be used to build sequential designs.

This work provides insights into these subjects in two main directions: (*i*) definition of a new predictivity criteria through an optimal weighting of the test points residuals, and (*ii*) use of test sets built by incremental space-filling algorithms, namely FSSF, support points Mak and Joseph (2018) and kernel herding Chen et al. (2010), the latter two algorithms being typically used to provide a representative sample of a desired theoretical or empirical distribution. Besides, this chapter presents a numerical benchmark analysis comparing the behavior of the three algorithms on a selected set of test cases and an industrial case.

This chapter is organized as follows. Section 5.2 defines the predictivity criterion considered and proposes different methods for its estimation. Section 5.3 presents the algorithms used for test-point selection. Our numerical results are presented in Sections 5.4 and 5.5: in Section 5.4 a test set is freely chosen within the entire input space, while in Section 5.5 an existing data set can be split into a training sample and a test set. Finally, Section 5.6 concludes and outlines some perspectives.

## 5.2 Predictivity assessment criteria for an ML model

In this section, a new criterion to assess the predictive performance of a model is proposed, enhancing a standard model quality metric by suitably weighting the errors observed on the test set. Let us denote by  $\mathcal{D}_x \subset \mathbb{R}^d$  the space of the input variables  $x = (x_1, \dots, x_d)$  of the model. Then let  $y(x) \in \mathbb{R}$  (resp.  $y(x') \in \mathbb{R}$ ) be the observed output at point  $x \in \mathcal{D}_x$  (resp.  $x' \in \mathcal{D}_x$ ). Considering the training sample denoted by  $(X_m, y_m)$ , with  $y_m = [y(x^{(1)}), \dots, y(x^{(m)})]^\top$ . The test sample is

denoted by  $(\mathbf{X}_n, \mathbf{y}_n) = (\mathbf{x}^{(i)}, y(\mathbf{x}^{(i)}))_{1 \leq i \leq n}$ . Remember that the intersection between these two samples is empty,  $\mathbf{X}_m \cap \mathbf{X}_n = \emptyset$ .

### 5.2.1 The predictivity coefficient

Let us denote by  $\eta_m(\mathbf{x})$  the prediction at point  $\mathbf{x}$  of a model learned using  $(\mathbf{X}_m, \mathbf{y}_m)$  (Hastie et al., 2009; Rasmussen and Williams, 2006). A classical measure for assessing the predictive ability of  $\eta_m$ , in order to evaluate its validity, is the *predictivity coefficient*. Considering the probability measure  $\pi$  that weights how comparatively significant it is to accurately predict  $y$  over the different regions of  $\mathcal{D}_x$ . For example, the input could be a random vector with a known distribution: in that case, this distribution would be a reasonable choice for  $\pi$ . The true (i.e., ideal) value of the predictivity is defined as the following normalization of the Integrated Square Error (ISE):

$$Q_\pi^2(\eta_m) = 1 - \frac{\text{ISE}_\pi(\eta_m)}{\text{Var}_\pi(g(\mathbf{X}))}, \quad (5.1)$$

where

$$\begin{aligned} \text{ISE}_\pi(\eta_m) &= \int_{\mathcal{D}_x} [y(\mathbf{x}) - \eta_m(\mathbf{x})]^2 d\pi(\mathbf{x}), \\ \text{Var}_\pi(g(\mathbf{X})) &= \int_{\mathcal{D}_x} \left[ y(\mathbf{x}) - \int_{\mathcal{D}_x} y(\mathbf{x}') d\pi(\mathbf{x}') \right]^2 d\pi(\mathbf{x}). \end{aligned}$$

The ideal predictivity  $Q_{\text{ideal}}^2(\pi)$  is usually estimated by its empirical version calculated over the test sample  $(\mathbf{X}_n, \mathbf{y}_n)$  (see Da Veiga et al., 2021, p. 32):

$$\widehat{Q}_n^2 = 1 - \frac{\sum_{i=1}^n [y(\mathbf{x}^{(i)}) - \eta_m(\mathbf{x}^{(i)})]^2}{\sum_{i=1}^n [y(\mathbf{x}^{(i)}) - \bar{y}_n]^2}, \quad (5.2)$$

where  $\bar{y}_n = (1/n) \sum_{i=1}^n y(\mathbf{x}^{(i)})$  denotes the empirical mean of the observations in the test sample. Note that the calculation of  $\widehat{Q}_n^2$  only requires access to the predictor  $\eta_m(\cdot)$ . To compute  $\widehat{Q}_n^2$ , one does not need to know the training set which was used to build  $\eta_m(\cdot)$ . This estimator  $\widehat{Q}_n^2$  is the *coefficient of determination* (also called “Nash-Sutcliffe criterion” Nash and Sutcliffe, 1970), which is a standard notion in regression studies (Kleijnen and Sargent, 2000; Iooss et al., 2010). It compares the prediction errors obtained with the model  $\eta_m$  with those obtained when prediction equals the empirical mean of the observations. Thus, the closer  $\widehat{Q}_n^2$  is to one, the more accurate the surrogate model is (for the test set considered). On the contrary,  $\widehat{Q}_n^2$  close to zero (negative values are possible too) indicates poor prediction abilities, as there is little improvement compared to a prediction by the simple empirical mean of the observations. The next section shows how a suitable weighting of the residual on the training sample may be key to improving the estimation of  $\widehat{Q}_n^2$ .

### 5.2.2 Weighting the test sample

The simplest way to estimate the  $\text{ISE}_\pi(\mathbf{X}_m, \mathbf{y}_m)$  (present on the numerator of the predictivity coefficient) is by computing the arithmetic mean of the squared residuals evaluated on the test set  $\mathbf{X}_n$ . Writing the equivalent discrete measure  $\xi_n = \frac{1}{n} \sum_{i=1}^n \delta_{\mathbf{x}^{(i)}}$ , with  $\delta_{\mathbf{x}}$  the Dirac measure at  $\mathbf{x}$ , this estimate can be expressed as:

$$\text{ISE}_{\xi_n}(\eta_m) = \frac{1}{n} \sum_{i=1}^n \left[ y(\mathbf{x}^{(i)}) - \eta_m(\mathbf{x}^{(i)}) \right]^2.$$

When the points  $\mathbf{x}^{(i)}$  of the test set  $\mathbf{X}_n$  are distant from the points of the training set  $\mathbf{X}_m$ , the squared prediction errors  $|y(\mathbf{x}^{(i)}) - \eta_m(\mathbf{x}^{(i)})|^2$  tend to represent the worst possible error situations, and  $\text{ISE}_{\xi_n}(\eta_m)$  tends to overestimate  $\text{ISE}_\pi(\eta_m)$ . In this section, a statistical model for the prediction errors is assumed in order to be able to quantify this potential bias when sampling the residual process, enabling its subsequent correction.

Let us assume that the prediction error  $\delta_m(\mathbf{x}) = y(\mathbf{x}) - \eta_m(\mathbf{x})$  is a realization of a Gaussian Process (GP) with mean  $\widehat{\delta}_m(\mathbf{x})$  and covariance kernel  $\sigma^2 K_{|m}$ ,  $\delta_m(\mathbf{x}) \sim \text{GP}(\widehat{\delta}_m(\mathbf{x}), \sigma^2 K_{|m})$

$$\begin{cases} \widehat{\delta}_m(\mathbf{x}) = \mathbf{k}_m^\top(\mathbf{x}) \mathbf{K}_m^{-1} (\mathbf{y}_m - \boldsymbol{\eta}_m), \\ \sigma^2 K_{|m}(\mathbf{x}, \mathbf{x}') = \mathbb{E}[\delta_m(\mathbf{x})\delta_m(\mathbf{x}')] = \sigma^2 [K(\mathbf{x}, \mathbf{x}') - \mathbf{k}_m^\top(\mathbf{x}) \mathbf{K}_m^{-1} \mathbf{k}_m(\mathbf{x}')] . \end{cases} \quad (5.3)$$

Where  $\boldsymbol{\eta}_m = [\eta_m(\mathbf{x}^{(1)}), \dots, \eta_m(\mathbf{x}^{(m)})]^\top$ ,  $\mathbf{k}_m(\mathbf{x})$  is the column vector  $[K(\mathbf{x}, \mathbf{x}^{(1)}), \dots, K(\mathbf{x}, \mathbf{x}^{(m)})]^\top$ , and  $\mathbf{K}_m$  is the  $m \times m$  covariance matrix whose element  $(i,j)$  is given by  $\{\mathbf{K}_m\}_{i,j} = K(\mathbf{x}^{(i)}, \mathbf{x}^{(j)})$ , with  $K$  a positive definite kernel. Note that in the case of a learning model  $\eta_m$  which interpolates the observations  $\mathbf{y}_m$ , the errors observed at the learning points  $\mathbf{X}_m$  equal zero, leading finally to the posterior  $\text{GP}(0, \sigma^2 K_{|m})$  for  $\delta_m(\mathbf{x})$ .

The prediction model error above allows us to study how well  $\text{ISE}_\pi(\eta_m)$  is estimated using a test set  $\mathbf{X}_n$ . The expected squared error when estimating  $\text{ISE}_\pi(\eta_m)$  by  $\text{ISE}_{\xi_n}(\eta_m)$ , is defined as  $\overline{\Delta}^2(\xi_n, \pi; \eta_m)$ :

$$\begin{aligned} \overline{\Delta}^2(\xi_n, \pi; \eta_m) &= \mathbb{E} \left[ (\text{ISE}_{\xi_n}(\eta_m) - \text{ISE}_\pi(\eta_m))^2 \right] \\ &= \mathbb{E} \left[ \left( \int_{\mathcal{D}_x} \delta_m^2(\mathbf{x}) d(\xi_n - \pi)(\mathbf{x}) \right)^2 \right] \\ &= \mathbb{E} \left[ \int_{\mathcal{D}_x^2} \delta_m^2(\mathbf{x}) \delta_m^2(\mathbf{x}') d(\xi_n - \pi)(\mathbf{x}) d(\xi_n - \pi)(\mathbf{x}') \right]. \end{aligned}$$

Tonelli's theorem gives

$$\overline{\Delta}^2(\xi_n, \pi; \eta_m) = \int_{\mathcal{D}_x^2} \mathbb{E}[\delta_m^2(\mathbf{x}) \delta_m^2(\mathbf{x}')] d(\xi_n - \pi)(\mathbf{x}) d(\xi_n - \pi)(\mathbf{x}').$$

Since  $\mathbb{E}[U^2V^2] = 2(\mathbb{E}[UV])^2 + \mathbb{E}[U^2]\mathbb{E}[V^2]$  for any one-dimensional normal-centered random variables  $U$  and  $V$ . The expression can then be written as:

$$\bar{\Delta}^2(\xi_n, \pi; \eta_m) = \int_{\mathcal{D}_x^2} 2\mathbb{E}[\delta_m(\mathbf{x})\delta_m(\mathbf{x}')]^2 + \mathbb{E}[\delta_m^2(\mathbf{x})]\mathbb{E}[\delta_m^2(\mathbf{x}')] d(\xi_n - \pi)(\mathbf{x})d(\xi_n - \pi)(\mathbf{x}') \quad (5.4a)$$

$$\bar{\Delta}^2(\xi_n, \pi; \eta_m) = \int_{\mathcal{D}_x^2} \bar{K}_{|m}(\mathbf{x}, \mathbf{x}') d(\xi_n - \pi)(\mathbf{x})d(\xi_n - \pi)(\mathbf{x}') \quad (5.4b)$$

$$\bar{\Delta}^2(\xi_n, \pi; \eta_m) = \sigma^2 \text{MMD}_{\bar{K}_{|m}}^2(\xi_n, \pi). \quad (5.4c)$$

Interestingly, the last expression is equivalent to the maximum mean discrepancy (previously introduced in this manuscript and further defined in Appendix B) between  $\pi$  and  $\xi_n$  for a kernel  $\bar{K}_{|m}(\cdot, \cdot)$ . Note that  $\sigma^2$  only appears as a multiplying factor in Eq. (5.4b), with the consequence that  $\sigma^2$  does not impact the choice of a suitable  $\xi_n$ . The resulting kernel  $\bar{K}_{|m}(\cdot, \cdot)$  is differently defined whether (i) the learning model  $\eta_m(\mathbf{x})$  interpolates  $\mathbf{y}_m$  or not (ii):

$$\begin{cases} (i) \Rightarrow \bar{K}_{|m}(\mathbf{x}, \mathbf{x}') = 2K_{|m}^2(\mathbf{x}, \mathbf{x}') + K_{|m}(\mathbf{x}, \mathbf{x})K_{|m}(\mathbf{x}', \mathbf{x}') \\ (ii) \Rightarrow \bar{K}_{|m}(\mathbf{x}, \mathbf{x}') = 2 \left[ K_{|m}(\mathbf{x}, \mathbf{x}') + 2\hat{\delta}_m(\mathbf{x})\hat{\delta}_m(\mathbf{x}') \right] K_{|m}(\mathbf{x}, \mathbf{x}') \\ \quad + \left[ \hat{\delta}_m^2(\mathbf{x}) + K_{|m}(\mathbf{x}, \mathbf{x}) \right] \left[ \hat{\delta}_m^2(\mathbf{x}') + K_{|m}(\mathbf{x}', \mathbf{x}') \right]. \end{cases} \quad (5.5)$$

The main idea is to replace  $\xi_n$ , uniform on  $\mathbf{X}_n$ , by a nonuniform measure  $\zeta_n$  supported on  $\mathbf{X}_n$ ,  $\zeta_n = \sum_{i=1}^n w_i \delta_{\mathbf{x}^{(i)}}$  with weights  $\mathbf{w}_n = (w_1, \dots, w_n)^\top$  chosen such that the estimation error  $\bar{\Delta}^2(\zeta_n, \pi; \eta_m)$ , and thus  $\text{MMD}_{\bar{K}_{|m}}^2(\zeta_n, \pi)$ , is minimized. The squared MMD for the kernel  $\bar{K}_{|m}$  between  $\pi$  and the weighted measure  $\zeta_n$  can be expressed as:

$$\text{MMD}_{\bar{K}_{|m}}^2(\zeta_n, \pi) = \varepsilon_{\bar{K}_{|m}, \pi} - 2\mathbf{w}_n^\top P_{\bar{K}_{|m}, \pi}(\mathbf{X}_n) + \mathbf{w}_n^\top \bar{\mathbf{K}}_{|m}(\mathbf{X}_n) \mathbf{w}_n, \quad (5.6)$$

where  $P_{\bar{K}_{|m}, \pi}(\mathbf{X}_n)$  is the vector of potentials  $\left[ \int_{\mathcal{D}_x} \bar{K}_{|m}(\mathbf{x}, \mathbf{x}^{(1)}) d\pi(\mathbf{x}), \dots, \int_{\mathcal{D}_x} \bar{K}_{|m}(\mathbf{x}, \mathbf{x}^{(n)}) d\pi(\mathbf{x}) \right]^\top$ , and  $\bar{\mathbf{K}}_{|m}(\mathbf{X}_n)$  is the  $n \times n$  covariance matrix such that  $\{\bar{\mathbf{K}}_{|m}(\mathbf{X}_n)\}_{i,j} = \bar{K}_{|m}(\mathbf{x}^{(i)}, \mathbf{x}^{(j)})$ ,  $\forall i, j = 1, \dots, n$ , and  $\varepsilon_{\bar{K}_{|m}, \pi} = \int_{\mathcal{D}_x^2} \bar{K}_{|m}(\mathbf{x}, \mathbf{x}') d\pi(\mathbf{x})d\pi(\mathbf{x}')$ . The squared MMD defined in Eq. (5.6) is minimized for the following optimal weights  $\mathbf{w}_n^*$ :

$$\mathbf{w}_n^* = \bar{\mathbf{K}}_{|m}^{-1}(\mathbf{X}_n) \mathbf{p}_{\bar{K}_{|m}, \pi}(\mathbf{X}_n). \quad (5.7)$$

Therefore, an optimally weighted estimator of the predictivity coefficient supported on the test set  $\mathbf{X}_n$  is defined as:

$$\widehat{Q}_{n*}^2 = 1 - \frac{\sum_{i=1}^n w_i^* [y(\mathbf{x}^{(i)}) - \eta_m(\mathbf{x}^{(i)})]^2}{\frac{1}{n} \sum_{i=1}^n [y(\mathbf{x}^{(i)}) - \bar{y}_n]^2}, \quad (5.8)$$

with  $\bar{y}_n = (1/n) \sum_{i=1}^n y(\mathbf{x}^{(m+i)})$ . Notice that the weights  $w_i^*$  do not depend on the variance parameter  $\sigma^2$  of the GP model. Moreover, this approach does not constrain the weights, which works better in our experience than the different constrained versions (e.g., non-negativity, summing to one) studied in [Pronzato and Rendas \(2023\)](#).

*Remark 7.* The optimal estimator  $\widehat{Q}_{n*}^2$  focused on the weighting numerator of the coefficient of determination defined in Eq. (5.2). However, the variance estimator on the denominator can also be optimally weighted. Let us write an alternative version of  $\widehat{Q}_{n*}^2$

$$\widehat{Q}'_n^2 = 1 - \frac{\sum_{i=1}^n [y(\mathbf{x}^{(i)}) - \eta_m(\mathbf{x}^{(i)})]^2}{\sum_{i=1}^n [y(\mathbf{x}^{(i)}) - \bar{y}_m]^2}, \quad (5.9)$$

which compares the performance on the test set of  $\eta_m$  and  $\bar{y}_m = (1/m) \sum_{i=1}^m y(\mathbf{x}^i)$ . Using similar developments as previously it is possible to also apply a weighting procedure to the denominator of  $\widehat{Q}'_n^2$ , in order to make it resemble its integral version  $V'_\pi(y_m) = \int_{\mathcal{D}_x} [y(\mathbf{x}) - \bar{y}_m]^2 d\pi(\mathbf{x})$  (see [Fekhari et al., 2023b](#)).

## 5.3 Test-set construction

In the previous section, the test set was assumed as given, and a method was proposed to estimate the  $\text{ISE}_\pi(\eta_m)$  (with the learning model  $\eta_m$ , built on  $\mathbf{X}_m$ ) by an optimally weighted sum of the residuals. The objective in this section is to construct a test set of size  $n$ , denoted by  $\mathbf{X}_n = \{\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)}\} \subset \mathcal{D}_x$ . To evaluate the predictivity of a model learned on a training set  $\mathbf{X}_m$ , a strategy is to place the test points the furthest away from the training set, to obtain a space-filling design when gathering leaning and test set. The sampling methods used for building the test set should then be space-filling and incremental. The advantage of using an iterative construction is that it can be stopped as soon as the predictivity estimation is considered sufficiently accurate. In case the conclusion is that model predictions are not reliable enough, the full design  $\mathbf{X}_{m+n} = \mathbf{X}_m \cup \mathbf{X}_n$  and the associated observations  $\mathbf{y}_{m+n}$  can be used to update the model. This updated model can then be tested at additional design points, elements of a new test set to be constructed. This section introduces different space-filling methods, later compared for test set construction.

### 5.3.1 Fully-Sequential Space-Filling design

The Fully-Sequential Space-Filling forward-reflected (FSSF-fr) algorithm ([Shang and Apley, 2020](#)) relies on the CADEX algorithm ([Kennard and Stone, 1969](#)) (also called the “coffee-house” method [Müller, 2007](#)). It constructs a sequence of nested designs in a bounded set  $\mathcal{D}_x$  by sequentially selecting a new point  $\mathbf{x}$  as far away as possible from the  $\mathbf{x}^{(i)}$  previously selected. New inserted points are selected within a set of candidates  $\mathcal{S}$  which may coincide with  $\mathcal{D}_x$  or be a finite subset of  $\mathcal{D}_x$  (which simplifies the implementation, only this case is considered here).

The improvement of FSSF-fr when compared to CADEX is that new points are selected *at the same time* far from the previous design points as well as far from the boundary of  $\mathcal{D}_x$ .

The algorithm is as follows:

1. Choose  $\mathcal{S}$ , a finite set of candidate points in  $\mathcal{D}_x$ , with size  $N \gg n$  in order to allow a fairly dense covering of  $\mathcal{D}_x$ . When  $\mathcal{D}_x = [0, 1]^d$ , Shang and Apley (2020) recommends taking  $\mathcal{S}$  equal to the first  $N = 1000d + 2n$  points of a Sobol sequence in  $\mathcal{D}_x$ .
2. Choose the first point  $\mathbf{x}^{(1)}$  randomly in  $\mathcal{S}$  and define  $\mathbf{X}_1 = \{\mathbf{x}^{(1)}\}$ .
3. At iteration  $i$ , with  $\mathbf{X}_i = \{\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(i)}\}$ , select

$$\mathbf{x}^{(i+1)} \in \arg \max_{\mathbf{x} \in \mathcal{S} \setminus \mathbf{X}_i} \left[ \min \left( \min_{j \in \{1, \dots, i\}} \|\mathbf{x} - \mathbf{x}^{(j)}\|, \sqrt{2} d \text{dist}(\mathbf{x}, R(\mathbf{x})) \right) \right], \quad (5.10)$$

where  $R(\mathbf{x})$  is the symmetric of  $\mathbf{x}$  w.r.t. its nearest boundary of  $\mathcal{D}_x$ , and set  $\mathbf{X}_{i+1} = \mathbf{X}_i \cup \mathbf{x}^{(i+1)}$ .

4. Stop the algorithm when  $\mathbf{X}_n$  has the required size.

The role of the reflected point  $R(\mathbf{x})$  is to avoid selecting  $\mathbf{x}^{(i+1)}$  too close to the boundary of  $\mathcal{D}_x$ , which is a major problem with standard coffee-house, especially when  $\mathcal{D}_x = [0, 1]^d$  with  $d$  large. While the standard coffee-house (greedy packing) algorithm simply uses  $\mathbf{x}^{(i+1)} \in \arg \max_{\mathbf{x} \in \mathcal{S} \setminus \mathbf{X}_i} \min_{j \in \{1, \dots, i\}} \|\mathbf{x} - \mathbf{x}^{(j)}\|$ . The factor  $\sqrt{2}d$  in Eq. (5.10) proposed in Shang and Apley (2020) sets a balance between distance to the design  $\mathbf{X}_i$  and distance to the boundary of  $\mathcal{D}_x$ . Another scaling factor, depending on the target design size  $n$  is proposed in Nogales Gómez et al. (2021).

FSSF-fr is entirely based on geometric considerations and implicitly assumes that the selected set of points should cover  $\mathcal{D}_x$  evenly.

However, in the context of uncertainty quantification, the distribution  $\pi$  of the model inputs is frequently not uniform. It is then desirable to select a test set representative of  $\pi$ . This can be achieved through the inverse transform of the CDF: FSSF-fr constructs  $\mathbf{X}_n$  in the unit hypercube  $[0, 1]^d$ , and an “isoprobabilistic” transform  $T : [0, 1]^d \rightarrow \mathcal{D}_x$  is then applied to the points in  $\mathbf{X}_i$ ,  $T$  being such that, if  $U$  is a random variable uniform on  $[0, 1]^d$ , then  $T(U)$  follows the target distribution  $\pi$ . The transformation can be applied to each input separately when  $\pi$  is the product of its marginals but is more complicated in other cases, see (Lemaire et al., 2009, Chap. 4). Note that FSSF-fr operates in the bounded set  $[0, 1]^d$  even if the support of  $\pi$  is unbounded. The other two algorithms presented in this section are able to directly choose points representative of a given distribution  $\pi$  and do not need to resort to such a transformation.

### 5.3.2 Support points

Support points (Mak and Joseph, 2018) are such that their associated empirical distribution  $\xi_n$  has minimum Maximum-Mean-Discrepancy (MMD) w.r.t.  $\pi$  for the energy-distance kernel of

Székely and Rizzo (Székely and Rizzo, 2013),

$$K_E(\mathbf{x}, \mathbf{x}') = \frac{1}{2} (\|\mathbf{x}\| + \|\mathbf{x}'\| - \|\mathbf{x} - \mathbf{x}'\|). \quad (5.11)$$

The squared MMD between  $\xi_n$  and  $\pi$  for the distance kernel equals

$$\text{MMD}_{K_E}^2(\xi_n, \pi) = \frac{2}{n} \sum_{i=1}^n \mathbb{E} \|\mathbf{x}^{(i)} - \zeta\| - \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n \|\mathbf{x}^{(i)} - \mathbf{x}^{(j)}\| - \mathbb{E} \|\zeta - \zeta'\|, \quad (5.12)$$

where  $\zeta$  and  $\zeta'$  are independently distributed with  $\pi$  (see Sejdinovic et al., 2013). A key property of the energy-distance kernel is that it is characteristic (Sriperumbudur et al., 2010), meaning that for any couple of probability distributions  $\pi$  and  $\xi$  on  $\mathcal{D}_x$ ,  $\text{MMD}_{K_E}^2(\pi, \xi)$  equals zero if and only if  $\pi = \xi$ . This MMD then defines a norm in the space of probability distributions. Compared to more heuristic methods for solving quantization problems, support points benefit from the theoretical guarantees of MMD minimization in terms of convergence of  $\xi_n$  to  $\pi$  as  $n \rightarrow \infty$ .

As  $\mathbb{E} \|\mathbf{x}^{(i)} - \zeta\|$  is not known explicitly, in practice  $\pi$  is replaced by its empirical version  $\pi_N$  for a given large-size sample  $(\mathbf{x}'^{(k)})_{k=1 \dots N}$ . The support points  $\mathbf{X}_n^s$  are then given by

$$\mathbf{X}_n^s \in \arg \min_{\mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)}} \left( \frac{2}{nN} \sum_{i=1}^n \sum_{k=1}^N \|\mathbf{x}^{(i)} - \mathbf{x}'^{(k)}\| - \frac{1}{n^2} \sum_{i=1}^n \sum_{j=1}^n \|\mathbf{x}^{(i)} - \mathbf{x}^{(j)}\| \right). \quad (5.13)$$

The function to be minimized can be written as a difference of functions convex in  $\mathbf{X}_n$ , which yields a difference-of-convex program. In Mak and Joseph (2018), a majorization-minimization procedure, efficiently combined with resampling, is applied to the construction of large designs (up to  $n = 10^4$ ) in high dimensional spaces (up to  $d = 500$ ). The examples treated clearly show that support points are distributed in a way that matches  $\pi$  more closely than Monte Carlo and quasi-Monte Carlo samples.

The method was used to split a dataset into a training set and a test set in Joseph and Vakayil (2022), where the  $N$  points  $\mathbf{X}_N$  in Eq. (5.13) are those from the dataset. Then  $\mathbf{X}_n^s$  gives the test set and the other  $N - n$  points are used for training. There is a serious additional difficulty though, as choosing  $\mathbf{X}_n^s$  among the dataset corresponds to a difficult combinatorial optimization problem. A possible solution is to perform the optimization in a continuous domain  $\mathcal{D}_x$  and then choose  $\mathbf{X}_n^s$  that corresponds to the closest points in  $\mathbf{X}_N$  (for the Euclidean distance) to the continuous solution obtained (Joseph and Vakayil, 2022).

The direct determination of support points through Eq. (5.13) does not allow the construction of a nested sequence of test sets. One possibility would be to solve Eq. (5.13) sequentially, one point at a time, in a continuous domain, and then select the closest point within  $\mathbf{X}_N$  as the one to be included in the test set. A different approach can be used, based on the greedy minimization

of the MMD Eq. (5.12) for the candidate set  $\mathcal{S} = \mathbf{X}_N$ : at iteration  $i$ , the algorithm chooses

$$\mathbf{x}_{i+1}^s \in \arg \min_{\mathbf{x} \in \mathcal{S}} \left( \frac{1}{N} \sum_{k=1}^N \|\mathbf{x} - \mathbf{x}'^{(k)}\| - \frac{1}{i+1} \sum_{j=1}^i \|\mathbf{x} - \mathbf{x}'^{(j)}\| \right). \quad (5.14)$$

The method requires the computation of the  $N(N-1)/2$  distances  $\|\mathbf{x}^{(i)} - \mathbf{x}^{(j)}\|$ ,  $i, j = 1, \dots, N, i \neq j$ , which hinders its applicability to large-scale problems (a test case with  $N = 1000$  is presented in Section 5.5). Note that [Joseph and Vakayil \(2022\)](#) only studies the split of a given data set into a learning and test set while this chapter builds support points on the input space  $\mathcal{D}_x$ .

Greedy MMD minimization can be applied to other kernels than the distance kernel Eq. (5.11), see [Teymur et al. \(2021\)](#); [Pronzato \(2023\)](#). In the next section the closely related method of kernel herding is recalled (KH) ([Chen et al., 2010](#)), after its presentation in Chapter 4 of the present manuscript.

### 5.3.3 Kernel herding

As introduced in Chapter 4, [Lacoste-Julien et al. \(2015\)](#) proposed a linearization of the MMD minimization using the Frank-Wolfe algorithm. Let us define a positive definite kernel  $K$  on  $\mathcal{D}_x \times \mathcal{D}_x$ , and consider  $\xi_i = (1/i) \sum_{j=1}^i \delta_{\mathbf{x}^{(j)}}$  as the empirical measure for  $\mathbf{X}_i$ . In the sequential and uniformly weighted case, this iteration  $i$  of kernel herding is expressed as a difference of potentials:

$$\mathbf{x}_{i+1} \in \arg \min_{\mathbf{x} \in \mathcal{S}} [P_{\xi_i}(\mathbf{x}) - P_{\pi}(\mathbf{x})], \quad (5.15)$$

with  $\mathcal{S} \subseteq \mathcal{D}_x$  a given candidate set and  $P_{\xi_i}(\mathbf{x}) = (1/i) \sum_{j=1}^i K(\mathbf{x}, \mathbf{x}^{(j)})$ .

Once the targeted measure substituted by an empirical measure  $\pi_N$  based on a sample  $(\mathbf{x}'^{(k)})_{k=1 \dots N}$  then complete estimation becomes:  $P_{\pi_N}(\mathbf{x}) = (1/N) \sum_{k=1}^N K(\mathbf{x}, \mathbf{x}'^{(k)})$ , which gives

$$\mathbf{x}_{i+1} \in \arg \min_{\mathbf{x} \in \mathcal{S}} \left[ \frac{1}{i} \sum_{j=1}^i K(\mathbf{x}, \mathbf{x}^{(j)}) - \frac{1}{N} \sum_{k=1}^N K(\mathbf{x}, \mathbf{x}'^{(k)}) \right].$$

When  $K$  is the energy-distance kernel Eq. (5.11) the greedy support points from Eq. (5.14) are recovered with a factor  $1/i$  instead of  $1/(i+1)$  in the second sum.

The candidate set  $\mathcal{S}$  in Eq. (5.15) is arbitrary and can be chosen as in Subsection 5.3.1. A neat advantage of kernel herding over support points is that the potential  $P_{\pi}(\mathbf{x})$  is sometimes explicitly available. When  $\mathcal{S} = \mathbf{X}_N$ , this avoids the need to calculate the  $N(N-1)/2$  distances  $\|\mathbf{x}^{(i)} - \mathbf{x}^{(j)}\|$  and thus allows application to very large sample sizes. This is the case in particular when  $\mathcal{D}_x$  is the cross product of one-dimensional sets  $\mathcal{X}_{x_i}$ ,  $\mathcal{D}_x = \mathcal{X}_{x_1} \times \dots \times \mathcal{X}_{x_d}$ ,  $\pi$  is the product of its marginals  $\pi_{[i]}$  on the  $\mathcal{X}_{x_i}$ ,  $K$  is the product of one-dimensional kernels  $K_{[i]}$ , and the one-dimensional integral in  $P_{\pi_{[i]}}(x)$  is known explicitly for each  $i \in \{1, \dots, d\}$ . Indeed, for  $\mathbf{x} = (x_1, \dots, x_d) \in \mathcal{D}_x$ ,  $P_{\pi}(\mathbf{x}) = \prod_{i=1}^d P_{\pi_{[i]}}(x_i)$  (see [Pronzato and Zhigljavsky, 2020](#)). When  $K$

is the product of Matérn kernels with regularity parameter 5/2 and correlation lengths  $\theta_i$ ,  $K(\mathbf{x}, \mathbf{x}') = \prod_{i=1}^d K_{5/2, \theta_i}(x_i - x'_i)$ , with

$$K_{5/2, \theta}(x - x') = \left(1 + \frac{\sqrt{5}}{\theta}|x - x'| + \frac{5}{3\theta^2}(x - x')^2\right) \exp\left(-\frac{\sqrt{5}}{\theta}|x - x'|\right), \quad (5.16)$$

the one-dimensional potentials are given in Appendix B for  $\pi_{[i]}$  uniform on  $[0, 1]$  or  $\pi_{[i]}$  the standard normal  $\mathcal{N}(0, 1)$ . When no observation is available, which is the common situation at the design stage, the correlation lengths have to be set to heuristic values. The values of the correlation lengths empirically show a significant influence over the design. A reasonable choice for  $\mathcal{D}_x = [0, 1]^d$  is  $\theta_i = n^{-1/d}$  for all  $i$ , with  $n$  the target number of design points (see Pronzato and Zhigljavsky, 2020).

### 5.3.4 Numerical illustration

As a first numerical illustration, the FSSF-fr (denoted FSSF in the following), support points and kernel herding algorithms were applied in the situation where a given initial design of size  $m$  has to be completed by a series of additional points  $\mathbf{x}^{(m+1)}, \dots, \mathbf{x}^{(m+n)}$ . The objective is to obtain a full design  $\mathbf{X}_{m+n}$  that is a good quantization of a given distribution  $\pi$ .

Figures 5.1 and 5.2 correspond to  $\pi$  uniform on  $[0, 1]^2$  and  $\pi$  the standard normal distribution  $\mathcal{N}(\mathbf{0}, \mathbf{I}_2)$ , with  $\mathbf{I}_2$  the 2-dimensional identity matrix, respectively. All methods are applied to the same candidate set  $\mathcal{S}$ .

The initial designs  $\mathbf{X}_m$  are chosen in the class of space-filling designs, well suited to initialize sequential learning strategies (Santner et al., 2003). When  $\pi$  is uniform, the initial design is a maximin Latin hypercube design (introduced in Subsection 1.5.2) with  $m = 10$  and the candidate set is given by the  $N = 2^{12}$  first points  $\mathbf{S}_N$  of a Sobol sequence in  $[0, 1]$ . When  $\pi$  is normal, the inverse probability transform method is first applied to  $\mathbf{S}_N$  and  $\mathbf{X}_m$  (this does not raise any difficulty here as  $\pi$  is the product of its marginals). The candidate points  $\mathcal{S}$  are marked in gray on Fig. 5.1 and Fig. 5.2 and the initial design is indicated by the red crosses. The index  $i$  of each added test point  $\mathbf{x}^{(m+i)}$  is indicated (the font size decreases with  $i$ ). In such a small dimension ( $d = 2$ ), a visual appreciation gives the impression that the three methods have comparable performance. However, FSSF tends to choose points closer to the boundary of  $\mathcal{S}$  than the other two, and the support points seem to sample more freely the holes of  $\mathbf{X}_m$  than kernel herding, which seems to be closer to a space-filling continuation of the training set. In the next section, these designs are used for estimating the quality of the predictivity metric.

## 5.4 Numerical experiments I: construction of a training set and a test set

This section presents numerical results obtained on three different test cases, in dimension 2 (test cases 1 and 2) and 8 (test case 3), for which  $y(\mathbf{x}) = f(\mathbf{x})$  with  $f(\mathbf{x})$  has an easy to evaluate

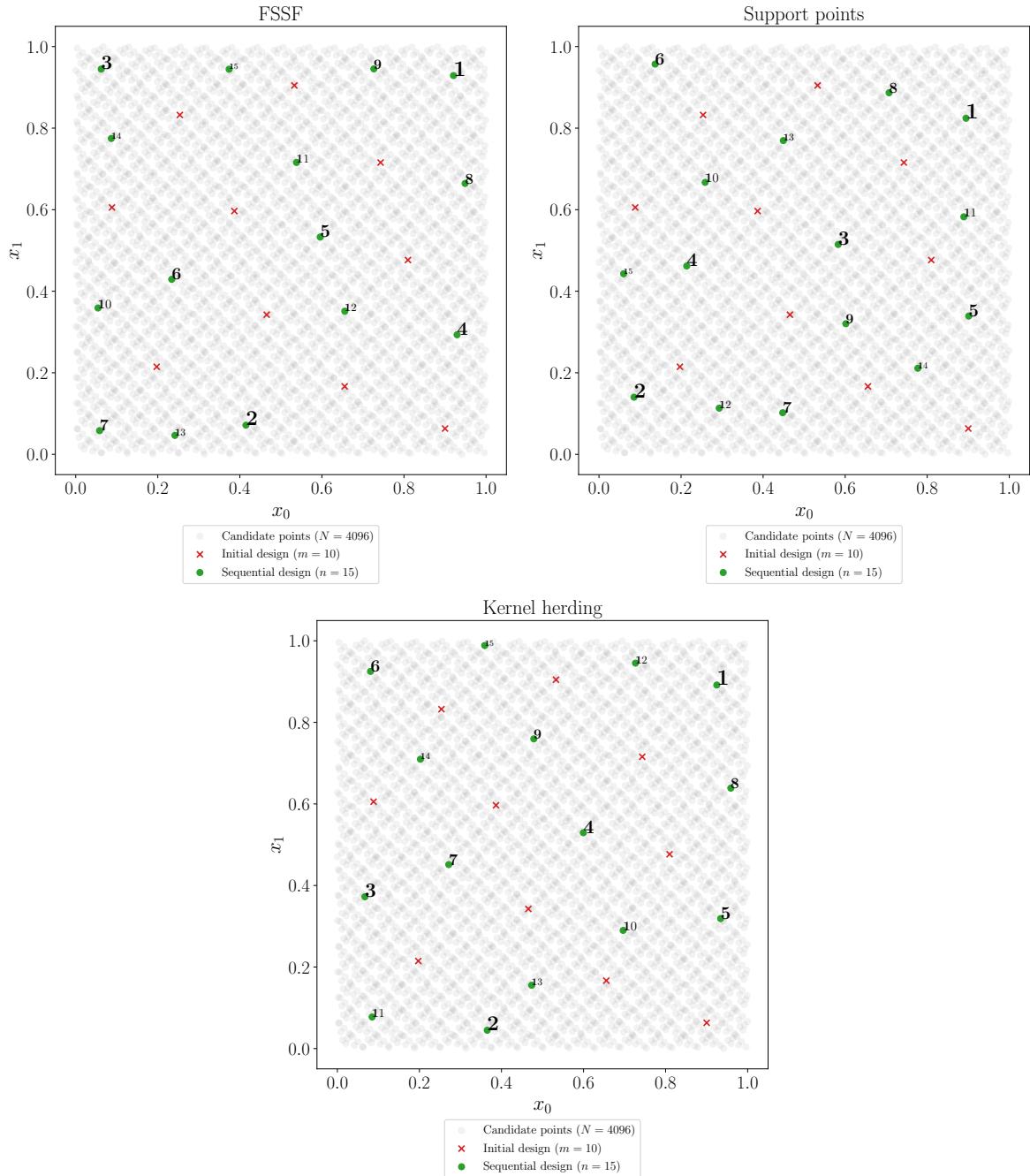


Figure 5.1 Additional points (ordered, green) complementing an initial design (red crosses),  $\pi$  is uniform on  $[0, 1]$ , the candidate points are in gray.

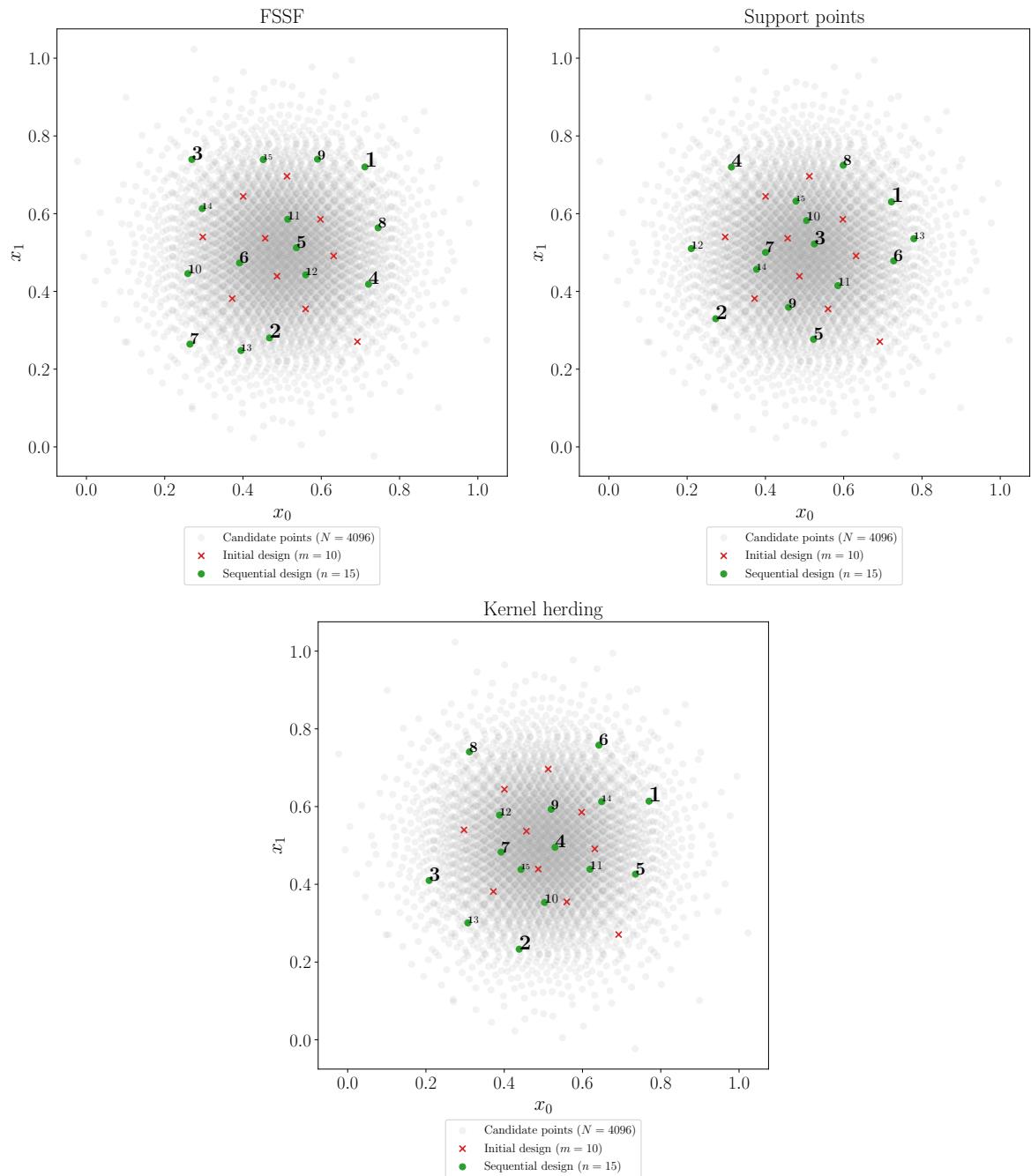


Figure 5.2 Additional points (ordered, green) complementing an initial design (red crosses),  $\pi$  normal, the candidate points are in gray

analytical expression, see Subsection 5.4.1. This allows a good estimation of  $Q_\pi^2$  (see Eq. (5.1)) by a large Monte Carlo sample (with size  $M = 10^6$ ), which will serve as a reference when assessing the performance of each of the other estimators.

The validation designs are built by FSSF, support points and kernel herding, presented in Subsections 5.3.1, 5.3.2, and 5.3.3, and the performances obtained are compared for each one, considering the uniform and the weighted estimator of Subsection 5.2.2.

#### 5.4.1 Test cases

The training design  $\mathbf{X}_m$  and the set  $\mathcal{S}$  of potential test set points are as in Subsection 5.3.4. For test cases 1 and 3,  $\pi$  is the uniform measure on  $\mathcal{D}_{\mathbf{x}} = [0, 1]^d$ , with  $d = 2$  and  $d = 8$ , respectively;  $\mathbf{X}_m$  is a maximin Latin hypercube design in  $\mathcal{D}_{\mathbf{x}}$ , and  $\mathcal{S}$  corresponds to the first  $N$  points  $\mathbf{S}_N$  of Sobol' sequence in  $\mathcal{D}_{\mathbf{x}}$ , complemented by the  $2^d$  vertices. In the second test case,  $d = 2$ ,  $\pi$  is the normal distribution  $\mathcal{N}(\mathbf{0}, \mathbf{I}_2)$ , and the sets  $\mathbf{X}_m$  and  $\mathbf{S}_N$  must be transformed as explained in Subsection 5.3.1. There are  $N = 2^{14}$  candidate points for test cases 1 and 2 and  $N = 2^{15}$  for test case 3 (this value is rather moderate for a problem in dimension 8, but using a larger  $N$  yields numerical difficulties for support points; see Subsection 5.3.2).

For each test case, a GP regression model is fitted to the  $m$  observations using ordinary Kriging (Rasmussen and Williams, 2006) (a GP model with constant mean), with an anisotropic Matérn kernel with regularity parameter  $5/2$ , and the correlation lengths  $\theta_i$  are estimated by maximum likelihood via a truncated Newton algorithm. All calculations were done using the Python package OpenTURNSfor uncertainty quantification (Baudin et al., 2017). The kernel used for kernel herding is different and corresponds to the tensor product of one-dimensional Matérn kernels Eq. (5.16), so that the potentials  $P_\pi(\cdot)$  are known explicitly (see Appendix B); the correlations lengths are set to  $\theta = 0.2$  in test cases 1 and 3 ( $d = 2$ ) and to  $\theta = 0.7$  in test case 3 ( $d = 8$ ).

Assuming that a model is classified, in terms of the estimated value of its predictivity index  $Q^2$  as “poor fitting” if  $Q^2 \in [0.6, 0.8]$ , “reasonably good fitting”, when  $Q^2 \in (0.8, 0.9]$ , and “very good fitting” if  $Q^2 > 0.9$ , for each test case, three different sizes  $m$  of the training set are selected such that the corresponding models cover all three possible situations. For all test cases, the impact of the size  $n$  of the test set is studied in the range  $n \in \{4, \dots, 50\}$ .

**Test case 1.** This test function is  $f_1(\mathbf{x}) = h(2x_1 - 1, 2x_2 - 1)$ ,  $(x_1, x_2) \in \mathcal{D}_{\mathbf{x}} = [0, 1]^2$ , with

$$h(u_1, u_2) = \frac{\exp(u_1)}{5} - \frac{u_2}{5} + \frac{u_2^6}{3} + 4u_2^4 - 4u_2^2 + \frac{7u_1^2}{10} + u_1^4 + \frac{3}{4u_1^2 + 4u_2^2 + 1}.$$

Color-coded 3d and contour plots of  $f_1$  for  $\mathbf{X} \in \mathcal{D}_{\mathbf{x}}$  are shown on the left panel of Fig. 5.3, showing that the function is rather smooth, even if its behavior along the boundaries of  $\mathcal{D}_{\mathbf{x}}$ , in particular close to the vertices, may present difficulties for some regression methods. The size of the training set for this function is  $m \in \{5, 15, 30\}$ .

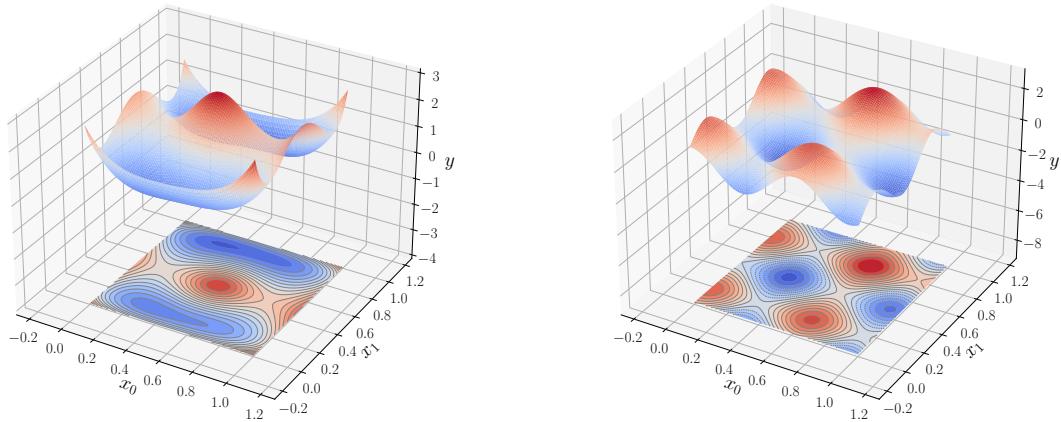


Figure 5.3 Left:  $f_1(\mathbf{x})$  (test case 1); right:  $f_2(\mathbf{x})$  (test case 2);  $\mathbf{x} \in \mathcal{D}_{\mathbf{x}} = [0, 1]^2$ .

**test case 2.** The second test function, plotted in the right panel of Fig. 5.3 for  $\mathbf{x} \in [0, 1]^2$ , is

$$f_2(\mathbf{x}) = \cos\left(5 + \frac{3}{2}x_1\right) + \sin\left(5 + \frac{3}{2}x_1\right) + \frac{1}{100}\left(5 + \frac{3}{2}x_1\right)\left(5 + \frac{3}{2}x_2\right).$$

Training set sizes for this test case are  $m \in \{8, 15, 30\}$ .

**test case 3.** The third function is the so-called “gSobol” function, defined over  $\mathcal{D}_{\mathbf{x}} = [0, 1]^8$  by

$$f_3(\mathbf{x}) = \prod_{i=1}^8 \frac{|4x_i - 2| + a_i}{1 + a_i}, \quad a_i = i^2.$$

This parametric function is very versatile as both the dimension of its input space and the coefficients  $a_i$  can be freely chosen. The sensitivity to input variables is determined by the  $a_i$ : the larger  $a_i$  is, the less  $f$  is sensitive to  $x_i$ . Larger training sets are considered for this test case:  $m \in \{15, 30, 100\}$ .

#### 5.4.2 Benchmark results and analysis

The numerical results obtained in this section are presented in Figures 5.4, 5.5, and 5.6. Each figure corresponds to one of the test cases and gathers three sub-figures, corresponding to test sets with sizes  $m$  yielding poor (left), reasonably good (right) or very good (bottom) fittings.

The baseline value of  $Q_{MC}^2$ , calculated with  $10^6$  Monte Carlo points, is indicated by the black diamonds (the black horizontal lines). Assuming that the error of  $Q_{MC}^2$  is much smaller than the errors of all other estimators, this section compares the ability of the methods to approximate  $Q_{MC}^2$ . For each sequence of nested test sets ( $n \in \{4, \dots, 50\}$ ), the observed values of  $\widehat{Q}_n^2$  (equation Eq. (5.2)) and  $Q_{n*}^2$  (equation Eq. (5.8)), are plotted as the solid and dashed lines, respectively.

The figures also show the value  $Q_{\text{LOO}}^2$  obtained by Leave-One-Out (LOO) cross-validation, which is indicated at the left of each figure by a red diamond (values smaller than 0.25 are not shown). Note that, contrarily to the other methods considered, for LOO the test set is not disjoint from the training set, and thus the method does not satisfy the conditions set in the Introduction. As the complete model-fitting procedure is repeated for each training sample of size  $m - 1$ , including the maximum-likelihood estimation of the correlation lengths of the Matérn kernel, the closed-form expressions of Dubrule (1983) cannot be used, making the computations rather intensive. The three figures show, and as expected, that the  $Q_{\text{LOO}}^2$  tends to under-estimate  $Q_{\text{ideal}}^2$ : by construction of the training set, LOO cross-validation relies on model predictions at points  $\mathbf{x}^{(i)}$  far from the other  $m - 1$  design points used to build the model, and thus tends to systematically overestimate the prediction error at  $\mathbf{x}^{(i)}$ . The underestimation of  $Q_{\text{ideal}}^2$  can be particularly severe when  $m$  is small, the training set is then necessarily sparse; see Fig. 5.4 where  $Q_{\text{LOO}}^2 < 0.3$  for  $m = 5$  and 15.

Let us first concentrate on the non-weighted estimators (solid curves). The two MMD-based constructions, support points (in orange) and kernel herding (in blue), generally produce better validation designs than FSSF (green curves), leading to values of  $\widehat{Q}_n^2$  that approach  $Q_{\text{ideal}}^2$  quicker as  $n$  increases. This is particularly noticeable for “good” and “very good” models (central and rightmost panels of all three figures). This supports the idea that test sets should complement the training set  $\mathbf{X}_m$  by populating the holes it leaves in  $\mathcal{D}_{\mathbf{x}}$  while at the same time being able to mimic the target distribution  $\pi$ , this second objective being more difficult to achieve for FSSF than for the MMD-based constructions.

A comparison of the two MMD-based estimators reveals that support points tend to underestimate ISE, leading to an over-confident assessment of the model predictivity, while kernel herding displays the expected behavior, with a negative bias that decreases with  $n$ . The reason for the positive bias of estimates based on support points designs is not fully understood, but may be linked to the fact that support points tend to place validation points at “mid-range” from the designs (and not at the furthest points like FSSF or kernel herding), see central and rightmost panels in Figure 5.1, and thus residuals at these points are themselves already better representatives of the local average errors.

Let us consider now the impact of the GP-based weighting of the residuals when estimating  $Q^2$  (by  $Q_{n*}^2$ ), which is related to the relative training-set/validation-set geometry (the manner in which the two designs are entangled in ambient space). The improvement resulting from applying residual weighting is apparent on all panels of the three figures, the dashed curves lying closer to  $Q_{\text{ideal}}^2$  than their solid counterparts; see in particular kernel herding (blue curve) in Fig. 5.4 and FSSF (green curve) in Fig. 5.5. Unexpectedly, the estimators based on support points seem to be rather insensitive to residual weighting, the dashed and solid orange curves being most of the time close to each other (and in any case, much closer than the green and blue ones). While the reason for this behavior deserves a deeper study, the fact that the support point designs – see Figure 5.1 – sample in a better manner the range of possible training-to-validation

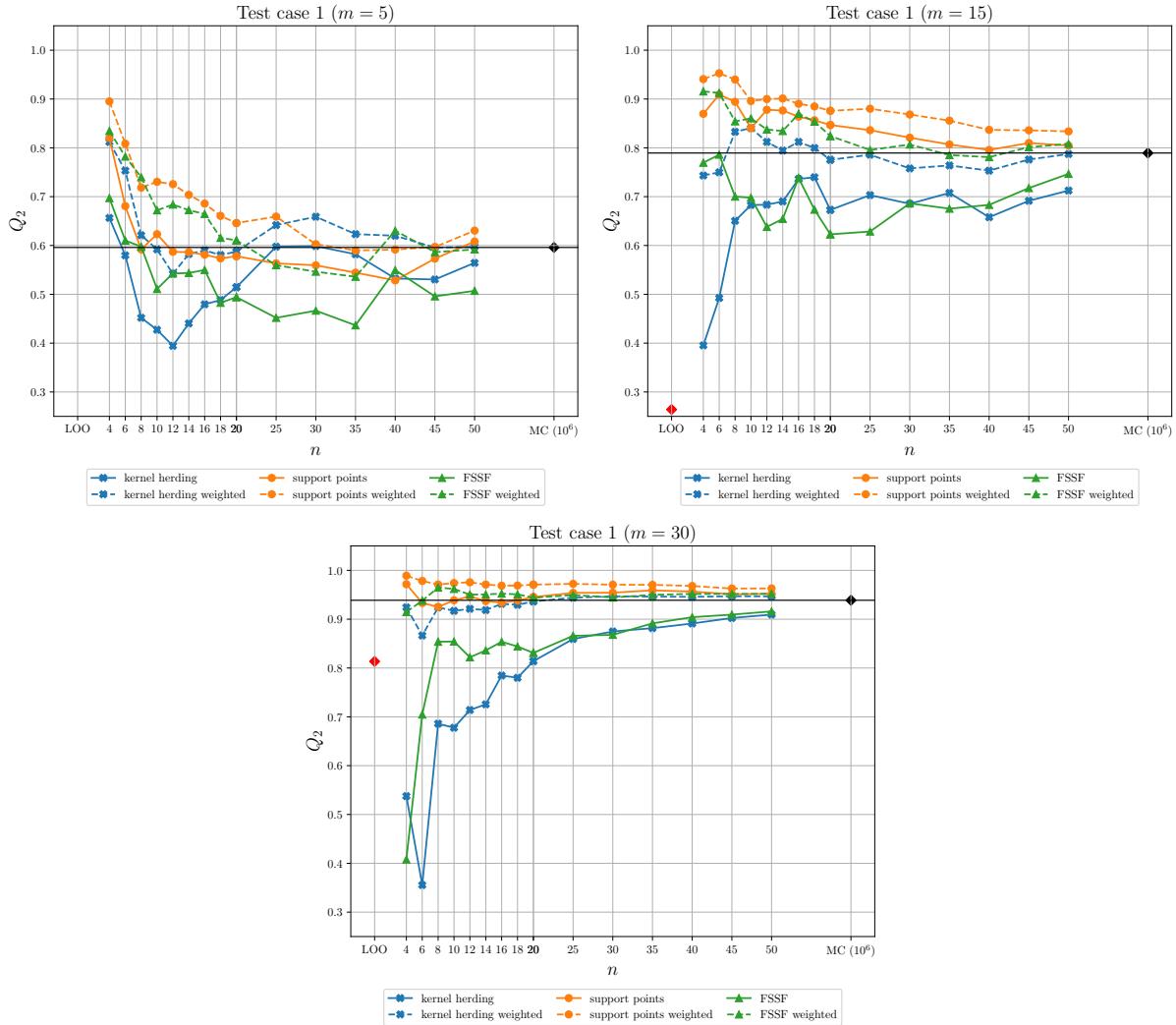


Figure 5.4 test case 1: predictivity assessment of a poor (left), good (right) and very good (bottom) model with kernel herding, support points and FSSF test sets.

distances, being in some sense less space-filling than both FSSF and kernel herding, is again a plausible explanation for this weaker sensitivity to residual weighting.

Consider now a comparison of the behavior across test cases. Setting aside the strikingly singular situation of test case 2, for which kernel herding displays a pathological (bad) behavior for the “very good” model, and all methods present an overall good behavior, the details of the tested function do not seem to play an important role concerning the relative merits of the estimators and validation designs.

Let us finally observe how the methods behave for models of distinct quality ( $m$  leading to poor, good or very good models), comparing the three panels in each figure. On the left panels,  $m$  is too small for the model  $\eta_m$  to be accurate, and all methods and test-set sizes are able to detect this. For models of practical interest (good and very good), the test sets generated with support points and kernel herding allow a reasonably accurate estimation of  $Q^2$  with a few points. Note, incidentally, that except for test case 2 (where the interplay with a non-uniform measure  $\pi$  complicates the analysis), it is in general easier to estimate the quality of the very

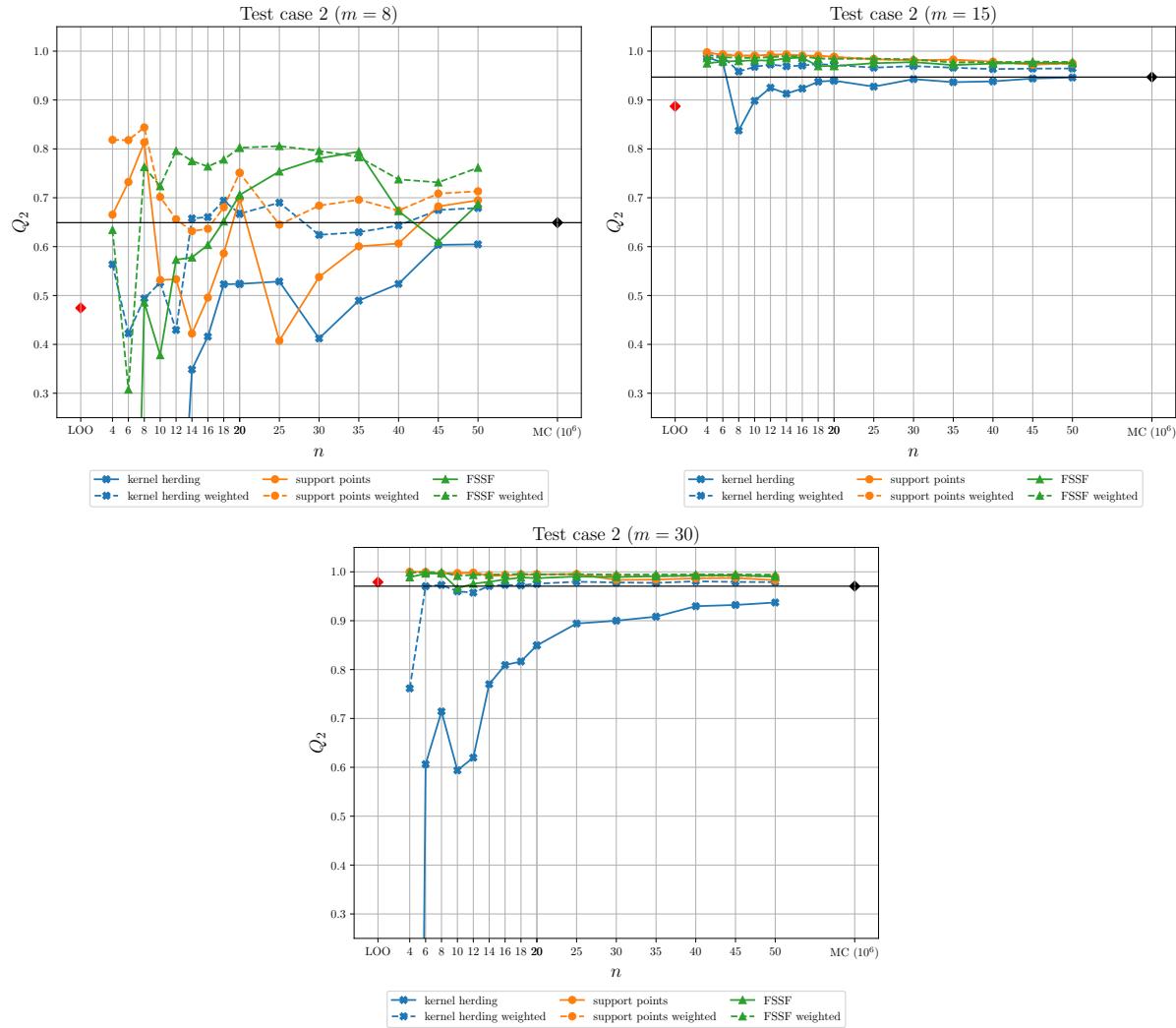


Figure 5.5 test case 2: predictivity assessment of a poor (left), good (right) and very good (bottom) model with kernel herding, support points and FSSF test sets.

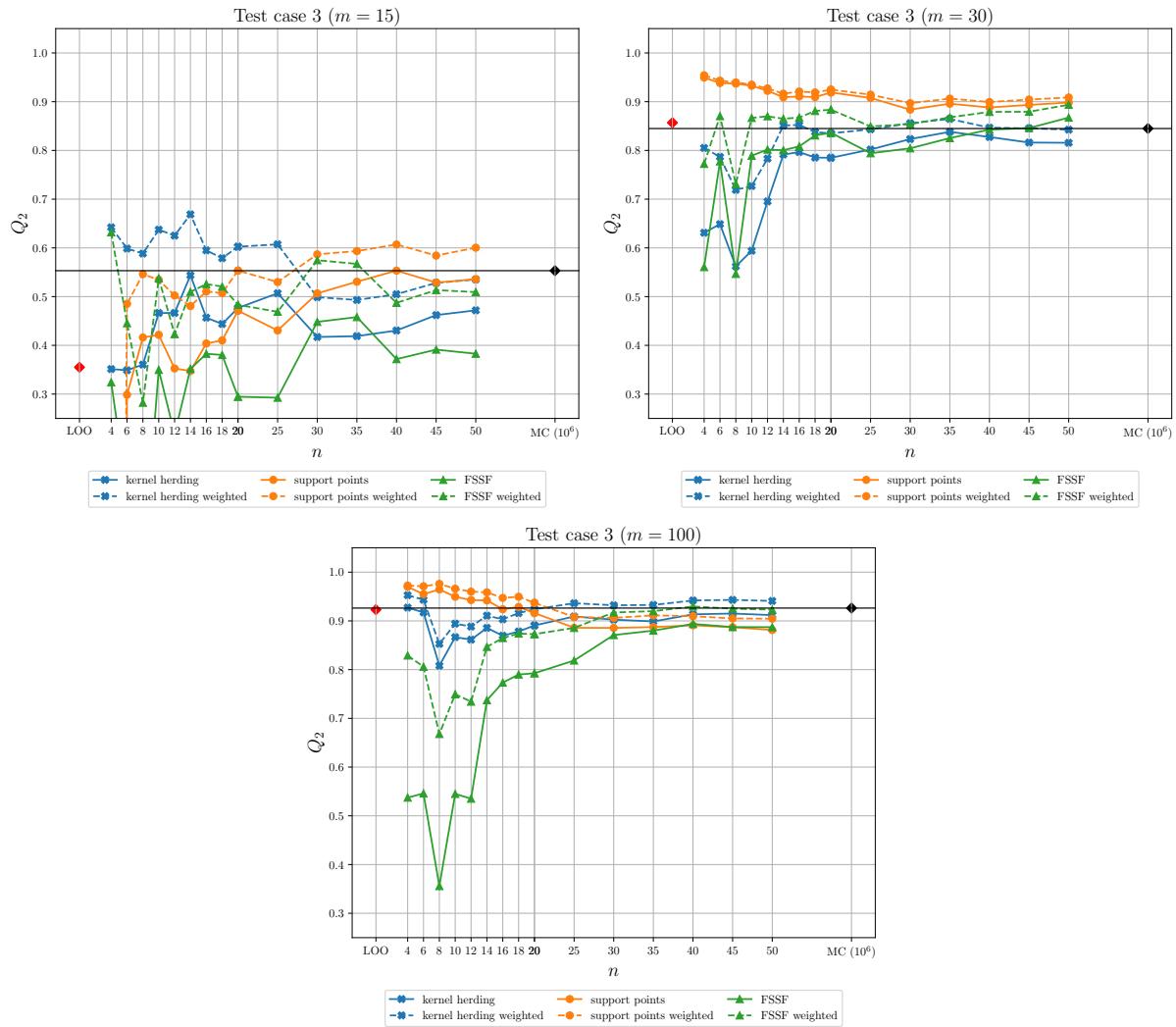


Figure 5.6 test case 3: predictivity assessment of a poor (left), good (right) and very good (bottom) model with kernel herding, support points and FSSF test sets.

good model (right-most panel) than that of the good model (central panel), indicating that the expected complexity (the entropy) of the residual process should be a key factor determining how large the validation set must be. In particular, it may be that larger values of  $m$  allow for smaller values of  $n$ .

## 5.5 Numerical experiments II: splitting a dataset into a training set and a test set

This section illustrates the performance of the different designs and estimators considered in this chapter when applied in the context of an industrial application, to split a given dataset of size  $N$  into training and test sets, with  $m$  and  $n$  points respectively,  $m + n = N$ . In contrast with [Joseph and Vakayil \(2022\)](#), the observations  $y(\mathbf{x}^{(i)})$ ,  $i = 1, \dots, N$ , are not used in the splitting mechanism, meaning that it can be performed before the observations are collected and that there cannot be any selection bias related to observations (indeed, the use of observation values in an MMD-based splitting criterion may favor the allocation of the most different observations to different sets, training versus validation).

An ML model is fitted to the training data, and the data collected on the test set are used to assess the predictivity of the model. The influence of the ratio  $r_n = n/N = 1 - m/N$  on the quality assessment is investigated. Random Cross-Validation (RCV) is also considered, where  $n$  points are chosen at random among the  $N$  points of the dataset: for each  $n$ , there are  $\binom{N}{n}$  possible choices, and  $R = 1000$  designs were randomly selected among them. A model is fitted on the  $m$  complementary points ( $m = N - n$ ), which yields an empirical distribution of  $Q^2$  values for each ratio  $n/N$  considered.

### 5.5.1 Industrial test case CATHARE

The test case corresponds to the computer code CATHARE2 (for “Code Avancé de ThermoHydraulique pour les Accidents de Réacteurs à Eau”), which models the thermal-hydraulic behavior inside nuclear pressurized water reactors ([Geffraye et al., 2011](#)). The studied scenario simulates a hypothetical large-break loss of primary coolant accident for which the output of interest is the peak cladding temperature ([De Crécy et al., 2008; Iooss et al., 2010](#)). The complexity of this application lies in the large run-time of the computer model (of the order of twenty minutes) and in the high dimension of the input space: the model involves 53 input parameters  $z_i$ , corresponding mostly to constants of physical laws, but also coding initial conditions, material properties and geometrical modeling. The  $z_i$  were independently sampled according to normal or log-normal distributions. These characteristics make this test case challenging in terms of construction of a surrogate model and validation of its predictivity.

In the following, an existing Monte Carlo sample  $Z_N$  of  $N = 1000$  points in  $\mathbb{R}^{53}$  is used, that corresponds to 53 independent random input configurations (see [Iooss et al., 2010](#) for details). The output of the CATHARE2 code at these  $N$  points is also available. To reduce

the dimensionality of this dataset, a sensitivity analysis (Da Veiga et al., 2021) screens the inputs that do not impact the output significantly. This dimension-reduction step relies on the Hilbert-Schmidt Independence Criterion (HSIC), which is known as a powerful tool to perform input screening from a single sample of inputs and output values without reference to any specific ML regression model (Da Veiga, 2015). HSIC-based statistical tests and their associated  $p$ -values are used to identify (with a 5%-threshold) inputs on which the output is significantly dependent (and therefore, also those of little influence). They were successfully applied to similar datasets from thermal-hydraulic applications in Marrel and Chabridon (2021); Marrel et al. (2022). The screened dataset only includes 10 influential inputs, over which the candidate set  $\mathbf{X}_N$  used for the construction of the test-set  $\mathbf{X}_n$  (and therefore of the complementary training set  $\mathbf{X}_{N-n}$ ) is defined. The marginal distributions are shown as histograms along the axes of the plots.

To include RCV in the methods to be compared, many (here,  $R = 1\,000$ ) different models  $\eta_m$  must be constructed for each considered design size  $m$ . Since Gaussian Process regression proved to be too expensive for this purpose, the comparatively cheaper Partial Least Squares (PLS) method (Wold et al., 2001) is used. For each given training set, the model obtained is a sum of monomials in the 10 input variables. Note that models constructed with different training sets may involve different monomials and have different numbers of monomial terms.

### 5.5.2 Benchmark results and analysis

Fig. 5.7 compares various ways of extracting an  $n$ -point test set from an  $N$ -point dataset to estimate model predictivity, for different splitting ratios  $n/N \in \{0.1, 0.15, 0.2, \dots, 0.9\}$ .

Consider RCV first. For each value of  $r_n = n/N$ , the empirical distribution of  $Q_{RCV}^2$  obtained from  $R = 10^3$  random splittings of  $\mathbf{X}_N$  into  $\mathbf{X}_m \cup \mathbf{X}_n$  is summarized by a boxplot. Depending on  $r_n$ , three behaviors are roughly distinguished. For  $0.1 \leq r_n \lesssim 0.3$  the distribution is bi-modal, with the lower mode corresponding to unlucky test-set selections leading to poor performance evaluations. When  $0.3 \lesssim n/N \lesssim 0.7$ , the distribution looks uni-modal, revealing a more stable performance evaluation. Note that this is (partly) in line with the recommendations discussed in Section 5.1. For  $r_n \gtrsim 0.7$ , the variance of the distribution increases with  $r_n$ : many unlucky training sets lead to poor models. Note that the median of the empirical distribution slowly decreases as  $r_n$  increases, which is consistent with the intuition that the model predictivity should decrease when the size of the training set decreases.

For completeness, the red diamond represented on the left of Fig. 5.7 the value of  $Q_{LOO}^2$  computed by LOO cross-validation. In principle, being computed using the entire dataset, this value should establish an upper bound on the quality of models computed with smaller training sets. This is indeed the case for small training sets (rightmost values in the figure), for which the predictivity estimated by LOO is above the majority of the predictivity indexes calculated. But at the same time, LOO cross-validation tends to overestimate the errors, which explains the higher predictivity estimated by some other methods when  $m = N - n$  is large enough.

Compare now the behavior of the two MMD-based algorithms of Section 5.3,  $\widehat{Q}_n^2$  (unweighted) and  $Q_{n*}^2$  (weighted) are plotted using solid and dashed lines, respectively, for both kernel herding (in blue) and support points (in orange). FSSF test sets are not considered, as the application of an iso-probabilistic transformation imposes knowledge of the input distribution, which is not known for this example. Compare first the unweighted versions of the two MMD-based estimators. For small values of the ratio  $r_n$ ,  $0.1 \lesssim r_n \lesssim 0.45$ , the relative behavior of support points and kernel herding coincides with what was observed in the previous section, support points (solid orange line) estimating a better performance than kernel herding (solid blue line), which, moreover, is close to the median of the empirical distribution of  $Q_{RCV}^2$ . However, for  $r_n \geq 0.5$ , the dominance is reversed, support points estimating a worse performance than kernel herding.

As  $r_n$  increases up to  $r_n \lesssim 0.7$  the solid orange and blue curves crossover, and it is now  $\widehat{Q}_n^2$  for kernel herding that approximates the RCV empirical median, while the value obtained with support points underestimates the predictivity index. Also, note that for (irrealistic) very large values of  $r_n$  both support points and kernel herding estimate lower  $Q^2$  values, which are smaller than the median of the RCV estimates.

Let us now focus on the effect of residual weighting, i.e., in estimators  $Q_{n*}^2$  which use the weights computed by the method of Subsection 5.2.2, shown in dashed lines in Figure 5.7. First, note that while kernel herding weighting leads, as in the previous section, to higher estimates of the predictivity (compare solid and dashed blue lines), this is not the case for support points (solid and dashed orange curves), which, for small split ratios, produces smaller estimates when weighting is introduced. In the large  $r_n$  region, the behavior is consistent with what was previously presented, weighting inducing an increase of the estimated predictivity. It is remarkable – and rather surprising – that  $Q_{n*}^2$  for support points (the dashed orange line) does not present the discontinuity of the uncorrected curve.

The sum  $\sum_{i=1}^n w_i^*$  of the optimal weights of support points and kernel herding Eq. (5.7) is shown in Fig. 5.8 (orange and blue curves, respectively). The slow increase with  $n/N$  of the sum of kernel-herding weights (blue line) is consistent with the increase of the volume of the input region around each validation point when the size of the training set decreases. The behavior of the sum of weights is more difficult to interpret for support points (orange line) but is consistent with the behavior of  $Q_{n*}^2$  on Fig. 5.7. Note that the energy-distance kernel Eq. (5.11) used for support points cannot be used for the weighting method of Subsection 5.2.2 as  $K_E$  is not positive definite but only conditionally positive definite. A full understanding of the observed curves would require a deeper analysis of the geometric characteristics of the designs generated by the two MMD methods, in particular of their interleaving with the training designs, which is not compatible with the space constraints of this manuscript.

While a number of unanswered points remain, in particular how deeply the behaviors observed may be affected by the poor predictivity resulting from the chosen PLS modeling methodology, the example presented in this section shows that the construction of test sets via MMD minimization and estimation of the predictivity index using the weighted estimator  $Q_{n*}^2$

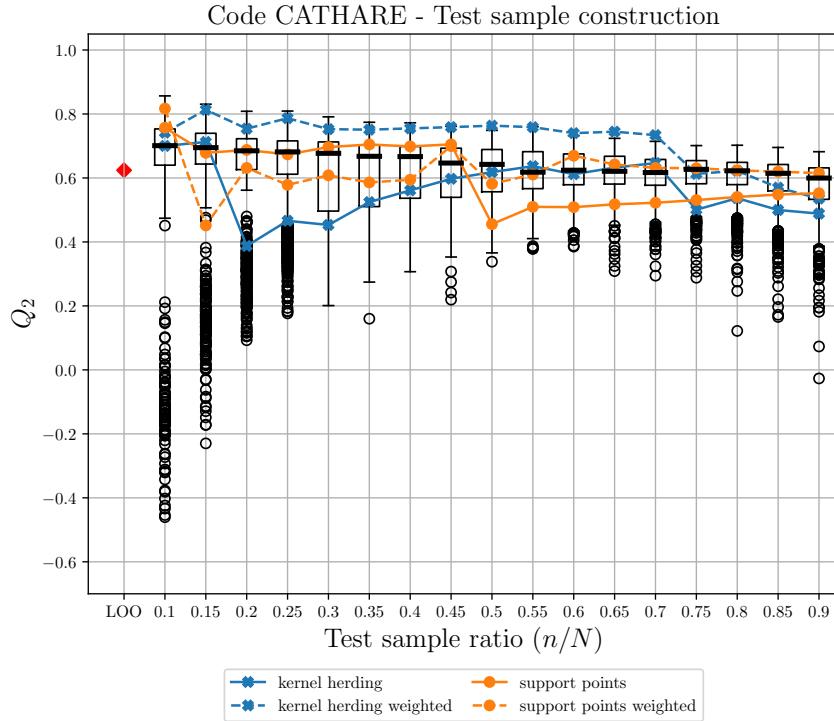


Figure 5.7 test case CATHARE: estimated  $Q^2$ . The box plots are for random cross-validation, and the red diamond (left) is for  $Q^2_{LOO}$ .

is promising as an efficient alternative to RCV: at a much lower computational cost, it builds performance estimates based on independent data the model developers may not have access to. Moreover, kernel herding proved, in the examples studied in this manuscript, to be a more reliable option for designing the test set, exhibiting a behavior that is consistent with what is expected, and very good estimation quality when the residuals over the design points are appropriately weighted.

## 5.6 Conclusion

Our study shows that ideas and tools from the design of experiment framework can be transposed to the problem of test-set selection. This chapter explored approaches based on support points, kernel herding and FSSF, considering the incremental construction of a test set (*i*) either as a particular space-filling design problem, where design points should populate the holes left in the design space by the training set, or (*i*) from the point of view of partitioning a given dataset into a training set and a test set.

A numerical benchmark has been performed for a panel of test cases of different dimensions and complexity. Additionally to the usual predictivity coefficient, a new weighted metric (see Pronzato and Rendas, 2023) has been proposed and shown to improve the assessment of the predictivity of a given model for a given test set.

This weighting procedure appears very efficient for interpolators, like Gaussian process regression models, as it corrects the bias when the points in the test set used to predict the

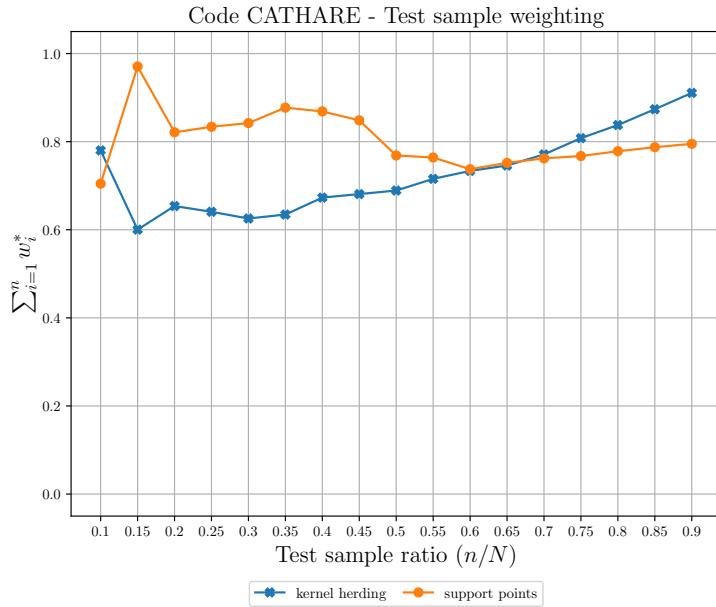


Figure 5.8 test case CATHARE: sum of the weights Eq. (5.7).

errors are far from the training points. For the first three test cases (Section 5.4), pairing one iterative design method with the weight-corrected estimator of the predictivity coefficient  $Q^2$  shows promising results as the estimated  $Q^2$  characteristic is close to the true one even for test-sets of moderate size.

Weighting can also be applied to models that do not interpolate the training data. For the industrial test case of Section 5.5, the true  $Q^2$  value is unknown, but the weight-corrected estimation  $Q_{n*}^2$  of  $Q^2$  is close to the value estimated by Leave-One-Out cross-validation and to the median of the empirical distribution of  $Q^2$  values obtained by random  $k$ -fold cross-validation. At the same time, estimation by  $Q_{n*}^2$  involves a much smaller computational cost than cross-validation methods and uses a dataset fully independent of the one used to construct the model.

To each of the design methods considered to select a test set a downside can be attached. FSSF requires knowledge of the input distribution to be able to apply an iso-probabilistic transformation if necessary; it tends to select many points along the boundary of the candidate set considered. Support points require the computation of the  $N(N - 1)/2$  distances between all pairs of candidate points, which implies significant memory requirements for large  $N$ ; the energy-distance kernel on which the method relies cannot be used for the weighting procedure. Finally, the efficient implementation of kernel herding relies on analytical expressions for the potentials  $P_\pi$ , see Appendices A and B, which are available for particular distributions (like the uniform and the normal) and kernels (like Matérn) only. The great freedom in the choice of the kernel  $K$  gives a lot of flexibility, but at the same time implies that some non-trivial decisions have to be made; also, the internal parameters of  $K$ , such as its correlation lengths, must be specified. Future work should go beyond empirical rules of thumb and study the influence of these choices.

Numerical tests were only computed with independent inputs. Kernel herding and support points are both well suited for probability measures not being equal to the product of their marginals, which is a frequent case in real datasets. Note only incremental constructions were considered, as they allow to stop the validation procedure as soon as the estimation of the model predictivity is deemed sufficiently accurate, but it is also possible to select several points at once, using support points (Mak and Joseph, 2018), or MMD minimization in general (Teymur et al., 2021).

Further developments around this work could be as follows. Firstly, the incremental construction of a test set could be coupled with the definition of an appropriate stopping rule, in order to decide when it is necessary to continue improving the model (possibly by supplementing the initial design with the test set, which seems well suited to this). The  $\text{MMD}_{\bar{K}|_m}(\zeta_n^*, \pi)$  of Subsection 5.2.2 could play an important role in the derivation of such a rule. Secondly, the approach presented gives equal importance to all the  $d$  inputs. However, it seems that inputs with a negligible influence on the output should receive less attention when selecting a test set. A preliminary screening step that identifies the significant inputs would allow the test-set selection algorithm to be applied to these variables only. For example, when a  $\mathbf{X}_N \subset \mathbb{R}^d$  dataset is to be partitioned into  $\mathbf{X}_m \cup \mathbf{X}_n$ , one could use only  $d' < d$  components to define the partition, but still use all  $d$  components to build the model and estimate its (weighted)  $Q^2$ . Note, however, that this would imply a slight violation of the conditions mentioned in the introduction, as it renders the test set dependent on the function observations.

Finally, in some cases, the probability measure  $\pi$  is known up to a normalizing constant. The use of a Stein kernel then makes the potential  $P_{K,\pi}$  identically zero (Chen et al., 2018b), which would facilitate the application of kernel herding. Also, more complex problems involve functional inputs, like temporal signals, images, or categorical variables; the application of the methods presented to kernels specifically designed for such situations raises challenging issues.



## PART III:

### CONTRIBUTIONS TO RARE EVENT ESTIMATION

*La résignation est un suicide quotidien.*

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H. BALZAC



# Rare event estimation using Bernstein adaptive nonparametric sampling

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- ☞ This work was rewarded by the “CERRA<sup>1</sup> Student Recognition Award” at the ICASP14 conference.

## 6.1 Introduction

Assessing the reliability of systems such as offshore wind turbines, often involves the estimation of rare event probabilities. In the reliability analysis framework introduced in Section 1.6, the performance of a system is typically modeled by a deterministic scalar function, denoted by  $g : \mathcal{D}_x \subseteq \mathbb{R}^d \rightarrow \mathbb{R}$ , and referred to as the *limit-state function* (LSF). A critical threshold on the system’s output, denoted by  $y_{\text{th}} \in \mathbb{R}$ , enables to define the *failure domain* as  $\mathcal{F} = \{\mathbf{x} \in \mathcal{D}_x | g(\mathbf{x}) \leq y_{\text{th}}\}$ . Considering a probabilistic framework, the uncertain inputs are modeled by a continuous random vector  $\mathbf{X} \in \mathcal{D}_x$  distributed according to a PDF  $f_X$ . In this scenario, uncertainty propagation consists in composing the random vector  $\mathbf{X}$  with the function  $g$  to obtain the output variable of interest  $Y = g(\mathbf{X}) \in \mathbb{R}$ . Then, a common risk measure in reliability analysis is the *failure probability* (Rockafellar and Royset, 2015), denoted by  $p_f$ , representing the probability of the system crossing the threshold  $y_{\text{th}}$ :

$$p_f = \mathbb{P}(g(\mathbf{X}) \leq y_{\text{th}}) = \int_{\mathcal{D}_x} \mathbb{1}_{\{\mathcal{F}\}}(\mathbf{x}) f_X(\mathbf{x}) d\mathbf{x}. \quad (6.1)$$

The usual convention presented in Section 1.6 allows to modify the LSF in order to set the threshold to zero. Moreover, as presented previously, the main methods for rare event estimation can be divided into two groups (Morio and Balesdent, 2015): (i) first the geometric approaches, such as the first-/second-order reliability method (FORM/SORM) whose aim is to approximate the LSF by a first-/second-order Taylor expansion at the most probable failure point; (ii) second the simulation-based techniques such as the crude Monte Carlo method and many other variance reduction techniques. Unfortunately, FORM/SORM methods do not provide much statistical information as they are purely geometric approaches. Meanwhile, estimating a rare event probability by crude Monte Carlo becomes rapidly intractable for engineering applications. To overcome this limit, advanced simulation techniques have been developed (see Section 1.6.2). Among others, one can mention several variance reduction methods such as the nonadaptive and adaptive versions of the importance sampling (Rubinstein and Kroese, 2008) and splitting techniques (Cérou et al., 2012) such as subset simulation (SS) (Au and Beck, 2001).

In SS, the idea is to write the rare event probability  $p_f$  as a product of larger conditional probabilities, each one of them being easier to estimate. To generate intermediary conditional samples, this method uses Markov chain Monte Carlo (MCMC) sampling, which presents a

<sup>1</sup>CERRA stands for “international Civil Engineering Risk and Reliability Association”.

large panel of dedicated algorithms (Papaioannou et al., 2015). However, MCMC algorithms are known to be difficult to tune and to produce non-i.i.d. samples, which consequently, cannot always be used for direct unbiased statistical estimation (e.g., for estimating  $p_f$  but also for sensitivity indices).

Adaptive importance sampling infers conditional distributions before using an importance sampling estimator of the failure probability. The set of auxiliary distributions converging towards the failure domain is either fitted by parametric approaches (e.g., using the cross-entropy method Rubinstein and Kroese, 2004), or nonparametric methods (e.g., using multivariate KDE Zhang, 1996; Morio, 2011). The main drawback of cross-entropy adaptive importance sampling (CE-AIS) is its limited flexibility, which makes it perform badly in the case of multimodal failure domains. Meanwhile, nonparametric adaptive importance sampling (NAIS) inherits its drawbacks from the multivariate KDE (i.e., significant performance drop for medium to high dimension). The limitations associated with these two classes of IS have been addressed by several authors (Kurtz and Song, 2013; Papaioannou et al., 2016; Geyer et al., 2019; Uribe et al., 2021).

The present work proposes a new rare event estimation method, “Bernstein adaptive non-parametric conditional sampling” (BANCS), adopting the same adaptive importance sampling structure as CE-AIS or NAIS while using a different mechanism to fit conditional distributions. This algorithm decomposes the fit of the intermediary conditional distributions into two steps: a fit of their marginals by univariate KDE, and a fit of their copula with the *empirical Bernstein copula* (abbreviated EBC and introduced in Section 3.2). Compared to direct multivariate KDE in NAIS, this decomposition should simplify the inference in medium to high dimension. Additionally, unlike SS, the proposed method generates i.i.d. samples of the intermediary conditional distributions. In practice, such i.i.d. samples may also be used to estimate dedicated reliability-oriented sensitivity indices (see e.g., Chabridon et al., 2021; Marrel and Chabridon, 2021). To do so, the present chapter introduces kernel-based reliability-oriented sensitivity indices and their direct estimation as a post-processing of the BANCS algorithm.

In this chapter, Section 6.2 will introduce the BANCS algorithm for rare event estimation. Then, Section 6.3 will apply this method to three test cases and analyze the results w.r.t. NAIS and SS performances. Section 6.4 will present a kernel-based reliability-oriented sensitivity index and illustrate its estimation on samples generated by the BANCS algorithm. Then, the last section present some conclusions and research perspectives.

*Remark 8.* BANCS was initially proposed in Fekhari et al. (2023a), using the failure probability estimator from the SS algorithm (see Eq. (1.62)). Switching to an adaptive importance sampling estimator (see e.g., Eq. (1.60)) notably improved the method.

## 6.2 Bernstein adaptive nonparametric conditional sampling (BANCS)

The BANCS algorithm uses the same structure as other adaptive importance sampling methods (e.g., NAIS or CE-AIS introduced in Section 1.6) while employing a different approach to fit the intermediate conditional distributions. The proposed algorithm is described in Algorithm 1. At iteration  $k$ , after estimating the intermediary  $p_0$ -quantile  $\widehat{q}_{[k]}^{p_0}$ , a nonparametric model is fitted on the set  $\mathbf{A}_{[k+1]}$  of all samples leading to values below  $\widehat{q}_{[k]}^{p_0}$  (also called “elite set”). This inference is done by coupling a set of marginals fitted by univariate KDE, with a copula fitted using the EBC. The generation of the next i.i.d.  $N$ -sized sample  $\mathbf{X}_{[k+1],N}$  from the conditional distributions is straightforward and does not require any MCMC sampling like in SS. Note that the BANCS method does not require any iso-probabilistic transform either.

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**Algorithm 1** Bernstein adaptive nonparametric conditional sampling (BANCS).

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▷ **Inputs:**

- 1:  $f_X$ : joint PDF of the inputs
- 2:  $g(\cdot)$ : LSF
- 3:  $y_{\text{th}} \in \mathbb{R}$ : threshold defining the failure event
- 4:  $N$ : number of samples per iteration
- 5:  $m \in \mathbb{N}$ : parameter of the EBC fitting
- 6:  $p_0 \in ]0, 1[$ : empirical quantile order (rarity parameter)

▷ **Algorithm:**

- 7: Set  $k = 0$  and  $\widehat{f}_{[0]} = f_X$
  - 8: Sample  $\mathbf{X}_{[0],N} = \left\{ \mathbf{x}_{[0]}^{(i)} \right\}_{i=1}^N \stackrel{\text{i.i.d.}}{\sim} \widehat{f}_{[0]}$
  - 9: Evaluate  $Y_{[0],N} = \left\{ g(\mathbf{x}_{[0]}^{(i)}) \right\}_{i=1}^N$
  - 10: Estimate the empirical  $p_0$ -quantile  $\widehat{q}_{[0]}^{p_0}$  of the set  $Y_{[0],N}$
  - 11: **while**  $\widehat{q}_{[k]}^{p_0} > y_{\text{th}}$  **do**
  - 12:     Compute IS weights  $\left\{ w_{[k]}^{(i)} \right\}_{i=1}^N = \left\{ \frac{f_X(\mathbf{x}_{[k]}^{(i)})}{\widehat{f}_{[k]}(\mathbf{x}_{[k]}^{(i)})} \right\}_{i=1}^N$
  - 13:     Build a weighted elite set  $\mathbf{A}_{[k+1]} = \sum_{l=1}^k \sum_{i=1}^N w_{[k]}^{(i)} \mathbb{1}_{\{g(\mathbf{x}_{[l]}^{(i)}) \leq \widehat{q}_{[k]}\}} (\mathbf{x}_{[k]}^{(i)})$
  - 14:     Fit marginals of the set  $\mathbf{A}_{[k+1]}$  by KDE  $\left\{ \widehat{F}_j \right\}_{j=1}^d$
  - 15:     Fit the copula of the set  $\mathbf{A}_{[k+1]}$  by EBC  $B_m(C_n)$
  - 16:     Build a CDF  $\widehat{F}_{[k+1]}(\mathbf{x}) = B_m(C_n)(\widehat{F}_1(x_1), \dots, \widehat{F}_d(x_d))$
  - 17:     Sample  $\mathbf{X}_{[k+1],N} = \left\{ \mathbf{x}_{[k+1]}^{(i)} \right\}_{i=1}^N \stackrel{\text{i.i.d.}}{\sim} \widehat{f}_{[k+1]}$
  - 18:     Evaluate  $Y_{[k+1],N} = \left\{ g(\mathbf{x}_{[k+1]}^{(i)}) \right\}_{i=1}^N$
  - 19:     Estimate the empirical  $p_0$ -quantile  $\widehat{q}_{[k+1]}^{p_0}$  of  $Y_{[k+1],N}$
  - 20:     Set  $k = k + 1$
  - 21: **end while**
  - 22: Set  $k_{\#} = k$
  - 23: Estimate  $\widehat{p}_f^{\text{BANCS}} = \frac{1}{N} \sum_{i=1}^N w_{[k_{\#}]}^{(i)} \mathbb{1}_{\{g(\mathbf{x}_{[k_{\#}]}^{(i)}) \leq y_{\text{th}}\}} (\mathbf{x}_{[k_{\#}]}^{(i)})$
  - 24: Estimate  $\widehat{\text{Var}}(\widehat{p}_f^{\text{BANCS}}) = \frac{1}{N-1} \left[ \frac{1}{N} \sum_{i=1}^N \left( w_{[k_{\#}]}^{(i)} \right)^2 \mathbb{1}_{\{g(\mathbf{x}_{[k_{\#}]}^{(i)}) \leq y_{\text{th}}\}} (\mathbf{x}_{[k_{\#}]}^{(i)}) - \left( \widehat{p}_f^{\text{BANCS}} \right)^2 \right]$
  - ▷ **Outputs:**
  - 25:  $\widehat{p}_f^{\text{BANCS}}$ , estimate of  $p_f$
-

Nonparametric inference requires to tune the scaling parameters for KDE and the polynomial order  $m$  (considered equal for all the input dimensions) for EBC. In the current implementation of BANCS, the KDE is tuned using Silverman's rule<sup>2</sup> (Silverman, 1981) while the EBC is tuned to minimize an asymptotic mean integrated squared error (AMISE). As discussed in Chapter 3, for a dataset with size  $n$  and dimension  $d$ , the AMISE tuning for the EBC was defined by Sancetta and Satchell (2004) as:

$$m_{\text{AMISE}} = 1 + N^{2/(d+4)} \quad (6.2)$$

In our experience, EBC tuning in Eq. (6.2) works well for the BANCS algorithm and will be systematically used in the following. This tuning sets a rather low polynomial order to the EBC, which avoids overfitting issues. For small sample sizes (e.g.,  $N < 100$ ), Segers et al. (2017) showed the limits of this tuning. However, the typical sample sizes used for rare event estimation should suit the AMISE tuning.

Ultimately, the estimator of the probability from Eq. (6.1) is written as a simple IS estimator on the last conditional distribution with PDF  $\widehat{f}_{[k_\#]}$ :

$$\widehat{p}_f^{\text{BANCS}} = \frac{1}{N} \sum_{i=1}^N \frac{f_X(\mathbf{x}_{[k_\#]}^{(i)})}{\widehat{f}_{[k_\#]}(\mathbf{x}_{[k_\#]}^{(i)})} \mathbb{1}_{\{g(\mathbf{x}_{[k_\#]}^{(i)}) \leq y_{\text{th}}\}} \left( \mathbf{x}_{[k_\#]}^{(i)} \right), \quad \left\{ \mathbf{x}_{[k_\#]}^{(i)} \right\}_{i=1}^N \stackrel{\text{i.i.d.}}{\sim} \widehat{f}_{[k_\#]}. \quad (6.3)$$

This estimator also benefits from an IS variance, estimated using the same sample as previously:

$$\widehat{\text{Var}} \left( \widehat{p}_f^{\text{BANCS}} \right) = \frac{1}{N-1} \left[ \frac{1}{N} \sum_{i=1}^N \left( \frac{f_X(\mathbf{x}_{[k_\#]}^{(i)})}{\widehat{f}_{[k_\#]}(\mathbf{x}_{[k_\#]}^{(i)})} \right)^2 \mathbb{1}_{\{g(\mathbf{x}_{[k_\#]}^{(i)}) \leq y_{\text{th}}\}} \left( \mathbf{x}_{[k_\#]}^{(i)} \right) - \left( \widehat{p}_f^{\text{BANCS}} \right)^2 \right] \quad (6.4)$$

Fig. 6.1 illustrates the nonparametric fit and conditional sampling in the BANCS method on a two-dimensional reliability problem (later introduced as “test case #1”, see Subsection 6.3.1). At the iteration  $k = 0$ , the conditional distribution fitted (with PDF represented by the blue isolines) slightly crosses the quantile border  $\widehat{q}_{[0]}^{p_0}$  (in blue). Ideally, the conditional distribution fitted, with PDF denoted by  $\widehat{f}_{[1]}$ , should be bounded by this border. At the second iteration, the PDF of the conditional distribution denoted by  $\widehat{f}_{[2]}$ , is represented by the brown isolines. Unlike the inference of  $\widehat{f}_{[1]}$ , the fit of  $\widehat{f}_{[2]}$  is realized on the samples from  $\mathbf{X}_{[1],N} \sim \widehat{f}_{[1]}$  and  $\mathbf{X}_{[0],N} \sim \widehat{f}_{[0]}$  which crossed the quantile  $\widehat{q}_{[1]}^{p_0}$ . Indeed, the samples  $\mathbf{X}_{[0],N} \sim \widehat{f}_{[0]}$  are weighted according to an IS procedure (see the lines 12 and 13 from Algorithm 1). Including the samples from the previous iterations refines the goodness-of-fit near the quantile border and significantly improves BANCS performances.

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<sup>2</sup>In the multivariate case, Silverman's rule is defined as follows:  $\eta_{\text{Silv.}} = \left( \frac{1}{N} \frac{4}{d+2} \right)^{1/(d+4)}$ .

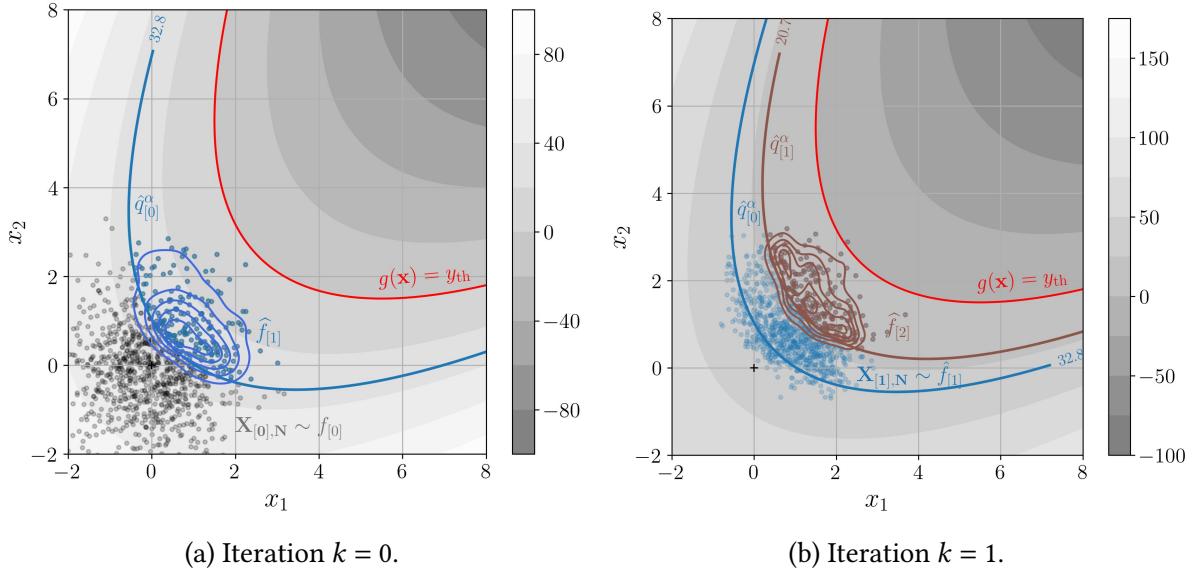


Figure 6.1 BANCS algorithm applied to test case #1: illustration of conditional sampling and nonparametric fit at the first and second iterations (with  $p_0 = 0.2$  and  $N = 10^3$ ).

## 6.3 Numerical experiments

In the present section, the performances of BANCS algorithm are compared with the ones from SS and NAIS algorithms. The efficiency of SS depends on the choice and tuning of the MCMC algorithm (Papaioannou et al., 2015). The proposed work uses the OpenTURNS implementation of the SS<sup>3</sup> (integrating a component-wise Metropolis-Hastings algorithm), and the OpenTURNS implementation of NAIS<sup>4</sup>. An implementation of the BANCS method and the following numerical experiments are available in a public Git repository<sup>5</sup>.

In the following analytical numerical experiments, the intermediary probabilities were set to  $p_0 = 0.1$  (following the recommendations from Au and Beck, 2001), allowing a fair comparison with the usual SS implementation. The following intermediate sample sizes  $N \in \{300, 500, 700, 1000, 2000, 5000, 10000\}$  are simulated. Let us recall that the EBC tuning is set to minimize the AMISE, such that  $m = 1 + N^{\frac{2}{d+4}}$ . Finally, in order to take into account the variability of the method's results, each experiment is repeated 100 times, allowing to empirically compute the first moments of the estimators  $(\hat{\mu}_{pf}, \hat{\sigma}_{pf})$  and their coefficient of variation  $\hat{\delta} = \frac{\hat{\sigma}_{pf}}{\hat{\mu}_{pf}}$ . Since the SS estimator only provides an approximated value of its dispersion, an empirical estimation on repetitions is the most neutral way to compare the variability of several methods.

### 6.3.1 Analytical test cases

The reference values of the failure probabilities associated with each problem studied hereafter are obtained by Monte Carlo estimation on very large samples (typically with size  $N_{ref} = 10^9$ ).

<sup>3</sup>SS: [https://openturns.github.io/openturns/latest/user\\_manual/\\_generated/openturns.SubsetSampling.html](https://openturns.github.io/openturns/latest/user_manual/_generated/openturns.SubsetSampling.html)

<sup>4</sup>NAIS: [https://openturns.github.io/openturns/latest/user\\_manual/\\_generated/openturns.NAIS.html](https://openturns.github.io/openturns/latest/user_manual/_generated/openturns.NAIS.html)

<sup>5</sup>BANCS: <https://github.com/efekhari27/banacs>

**Test case #1: Parabolic reliability problem.** This reliability problem, is defined by the function  $g_1 : \mathbb{R}^2 \rightarrow \mathbb{R}$ :

$$g_1(\mathbf{x}) = (x_1 - x_2)^2 - 8(x_1 + x_2 - 5), \quad (6.5)$$

with the input random vector  $\mathbf{X} = (X_1, X_2)$  following a standard 2-dimensional normal distribution. The reliability problem consists in evaluating:  $p_{f,1} = \mathbb{P}(g_1(\mathbf{X}) \leq 0) = 1.31 \times 10^{-4}$ .

**Test case #2: Four-branch reliability problem.** This reliability problem (originally proposed by [Waarts \(2000\)](#)), is defined by the following function  $g_2 : \mathbb{R}^2 \rightarrow \mathbb{R}$ :

$$g_2(\mathbf{x}) = \min \left( \begin{array}{l} 3 + 0.1(x_1 - x_2)^2 - \frac{(x_1 + x_2)}{\sqrt{2}} \\ 3 + 0.1(x_1 - x_2)^2 + \frac{(x_1 + x_2)}{\sqrt{2}} \\ (x_1 - x_2) + \frac{7}{\sqrt{2}} \\ (x_2 - x_1) + \frac{7}{\sqrt{2}} \end{array} \right), \quad (6.6)$$

with the input random vector  $\mathbf{X} = (X_1, X_2)$  following a standard 2-dimensional normal distribution. The reliability problem consists in evaluating:  $p_{f,2} = \mathbb{P}(g_2(\mathbf{X}) \leq 0) = 2.22 \times 10^{-3}$ .

**Test case #3: Modified Ishigami reliability problem.** This reliability problem (inspired by [Lemaître et al., 2015](#)), is defined by the following function  $g_3 : \mathbb{R}^3 \rightarrow \mathbb{R}$ :

$$g_3(\mathbf{x}) = \sin(x_1) + 7 \sin(x_2)^2 + \frac{x_3^4 \sin(x_1)}{10} - 10.5. \quad (6.7)$$

with the input random vector  $\mathbf{X} = (X_1, X_2, X_3)$  following a standard 3-dimensional normal distribution. The reliability problem consists in evaluating:  $p_{f,3} = \mathbb{P}(g_3(\mathbf{X}) \leq 0) = 1.94 \times 10^{-5}$ .

**Test case #4: Medium-dimensional reliability problem.** This reliability problem (proposed by [Yun et al., 2018](#)), is defined by the following function  $g_4 : \mathbb{R}^7 \rightarrow \mathbb{R}$ :

$$g_4(\mathbf{x}) = 15.59 \times 10^4 - \frac{x_1 x_3^2}{2x_3^2} \frac{x_2^4 - 4x_5 x_6 x_7^2 + x_4(x_6 + 4x_5 + 2x_6 x_7)}{x_4 x_5(x_4 + x_6 + 2x_6 x_7)}, \quad (6.8)$$

with the input random vector  $\mathbf{X} = (X_1, \dots, X_7)$ , following a product of normal distributions defined in [Yun et al. \(2018\)](#). The reliability problem consists in evaluating the probability:  $p_{f,4} = \mathbb{P}(g_4(\mathbf{X}) \leq 0) = 8.10 \times 10^{-3}$ .

**Test case #5: Medium-dimensional nonlinear oscillator problem.** This reliability problem (initially introduced by [De Stefano and Der Kiureghian, 1990](#)), is defined by the following function  $g_5 : \mathbb{R}^8 \rightarrow \mathbb{R}$ :

$$g_5(\mathbf{x}) = F_s - 3k_s \sqrt{\frac{\pi S_0}{4\zeta_s \omega_s^3} \frac{\zeta_a \zeta_s}{\zeta_p \zeta_s (4\zeta_a^2 + \theta^2) + \gamma \zeta_a^2} \frac{\omega_p (\zeta_p \omega_p^3 + \zeta_s \omega_s^3)}{4\zeta_a \omega_a^4}}, \quad (6.9)$$

where  $\mathbf{x} = (m_p, m_s, k_p, k_s, \zeta_p, \zeta_s, F_s, S_0)$ ,  $\omega_p = \sqrt{k_p/m_p}$ ,  $\omega_s = \sqrt{k_s/m_s}$ ,  $\omega_a = (\omega_p + \omega_s)/2$ ,  $\zeta_a = (\zeta_p + \zeta_s)/2$ ,  $\gamma = m_s/m_p$ ,  $\theta = (\omega_p - \omega_s)/\omega_a$ . The distribution of the input random vector  $\mathbf{X}$ , is defined as a product of marginals following the distributions given in Table 6.1. The reliability problem consists in evaluating:  $p_{f,5} = \mathbb{P}(g_5(\mathbf{X}) \leq 0) = 3.78 \times 10^{-7}$ . A representation of this high-dimensional function is plotted in Fig. 6.2, with two-dimensional cross-cuts of the LSF passing through FORM's design point  $P^*$ . This visualization (inspired by [Dubourg, 2011](#); [Bourinet, 2018](#); [Chabridon, 2018](#)) allows to perceive the nonlinearity of the reliability problem near the design point. Note that the color scale associated to the output values is log-transformed to increase the color gradient at the border of the failure domain.

Variable	$m_p$	$m_s$	$k_p$	$k_s$	$\zeta_p$	$\zeta_s$	$F_s$	$S_0$
Distribution	Lognormal							
Mean $\mu$	1.5	0.01	1.0	0.01	0.05	0.02	27.5	100.0
Coeff. of variation $\delta$	0.1	0.1	0.2	0.2	0.4	0.5	0.1	0.1

Table 6.1 Input probabilistic model for test case #5. Each variable  $X_j$  follows a lognormal distributions such that  $\ln(X_j) \sim \mathcal{N}(\mu, (\delta\mu)^2)$ .

Among the problems introduced in the present subsection, test case #1 is used to illustrate the algorithm while more challenging reliability problems (i.e., test cases #2, #4, and #5) are part of the numerical benchmark of BANCS. To study the ROSA as a post-processing of BANCS, numerical experiments are performed on a well-known function in GSA (test case #3) and the most challenging reliability problem in the group (test case #5).

### 6.3.2 Benchmark results and analysis

In the present section, the BANCS algorithm is applied to three analytical test cases and its performances are compared with SS and NAIS. After representing the two first iterations of BANCS on test case #1 in Fig. 6.1, all BANCS iterations from this case are illustrated in Fig. 6.3 (a). This figure shows the intermediate quantiles  $\{\widehat{q}_{[k]}^{p_0}\}_{k=1}^{k_\#}$  which are estimated over conditional samples of size  $N = 10^4$ . The failure samples corresponding to each elite set are represented in the same color as their  $p_0$ -quantile border. Fig. 6.3 (b) provides the same kind of illustration for BANCS applied to test case #2, a well-known system reliability problem. On these two-dimensional cases, one can visualize the empirical quantiles driving the conditional distributions towards the failure domain(s), and the ability of the nonparametric inference to capture multi-modal patterns.

After this first illustration of BANCS, a more extensive benchmark is proposed. To present a fair assessment of the estimators' dispersion, each experiment is independently repeated 100 times. Then, a bootstrap procedure on this set is performed to compute a confidence interval of the mean failure probability. Empirical variances and coefficients of variation (COV) associated with the probability estimators are also computed on the sets of repetitions. This way, the SS coefficient of variation is not the result of an approximation (tending to underestimate the true

SS coefficient of variation as explained in [Papaioannou et al., 2015](#)). Fig. 6.4 summarizes the results of this benchmark comparing BANCS with SS and NAIS w.r.t. various sample sizes  $N \in \{300, 500, 700, 1000, 2000, 5000, 10000\}$ . On the left side, the estimates of failure probabilities repeated 100 times are displayed by their average over the repetitions (full lines) and their Bootstrap confidence intervals. The reference value for each problem is also represented by a horizontal black line. On the right side, an estimate of the coefficient of variation provides a normalized information on the dispersion of the estimators. Note that all the estimates are plotted against their total number of samples (corresponding to the number of evaluations to the function).

To present a diverse panel of problems, the benchmark is conducted on test case #2 (four-branch problem with  $d = 2$ ), test case #4 (with  $d = 7$ ), and test case #5 (nonlinear oscillator problem with  $d = 8$ ). BANCS consistently shows promising results on all three cases. The variance of its estimator is always smaller or equivalent to the SS variance. In test cases #2 and #3, BANCS estimation converges faster than SS and as fast as NAIS. For test case #4, the NAIS implementation used does not support input distributions with bounded domains and is therefore removed. BANCS does not encounter the same difficulty as it separately fits the copula and the marginals (which can be easily truncated). On this rare and complex case (notice the nonlinearity in the cross-cuts displayed in Fig. 6.2), BANCS is less accurate than SS for small-sized (i.e.,  $N \leq 10^3$ ), but becomes equivalent to SS for larger sample sizes. In general, BANCS shows equivalent or better performances than SS and NAIS (on these first toy cases), while providing i.i.d. sampling and offering a level of flexibility due to the nonparametric inference.

## 6.4 Reliability-oriented sensitivity analysis

As introduced in Section 1.7, GSA can be viewed as a tool to assess the global impact of the input variability on the output variable of interest. When estimating quantities of interest related to the output distribution's tail (typically, risk measures such as quantiles or failure probabilities), the analysis should be dedicated to the subdomain of interest (e.g., the failure domain). In other words, the global influence of the inputs (e.g., on the output's variance) may be different from their reliability-oriented influence (e.g., their influence on a rare event probability).

To address this issue, the topic of *reliability-oriented sensitivity analysis* (ROSA) is an active research field where several GSA methods were adapted to the analysis of risk measures. Historically, the FORM importance factors represent a first importance measure adapted to ROSA. However, it is only a local measure (obtained as a post-processing of FORM), since it captures the influence near the most-probable failure point. Later on, global sensitivities such as the Sobol' indices were adapted to the indicator function ([Wei et al., 2012; Chabridon, 2018; Perrin and Defaux, 2019](#)). Recently, [Papaioannou and Straub \(2021\)](#) discussed the link between the importance factors and the Sobol' indices on the indicator. Moment-independent importance measures were also applied to study the sensitivity of reliability. For example, [Da Veiga \(2015\)](#)

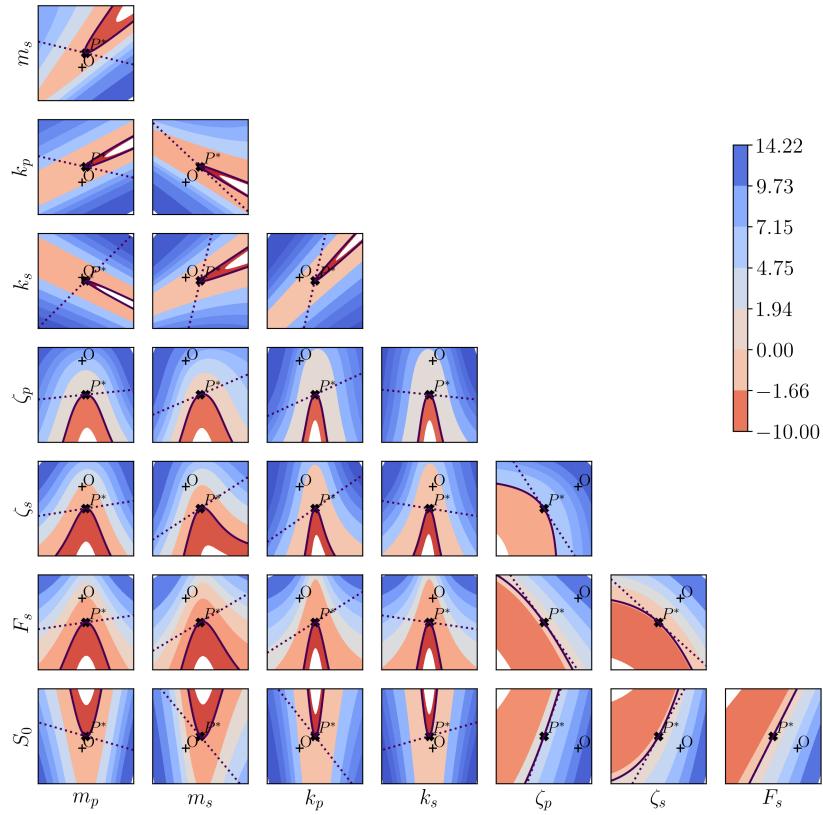


Figure 6.2 Cross-cut visualization of the limit-state function in test case #5. FORM's most-probable failure point  $P^*$  is given by the black cross. The LSF (full line) delimits the safe domain (in blue) and the failure domain (in red). FORM approximation around  $P^*$  is represented by the dashed lines.

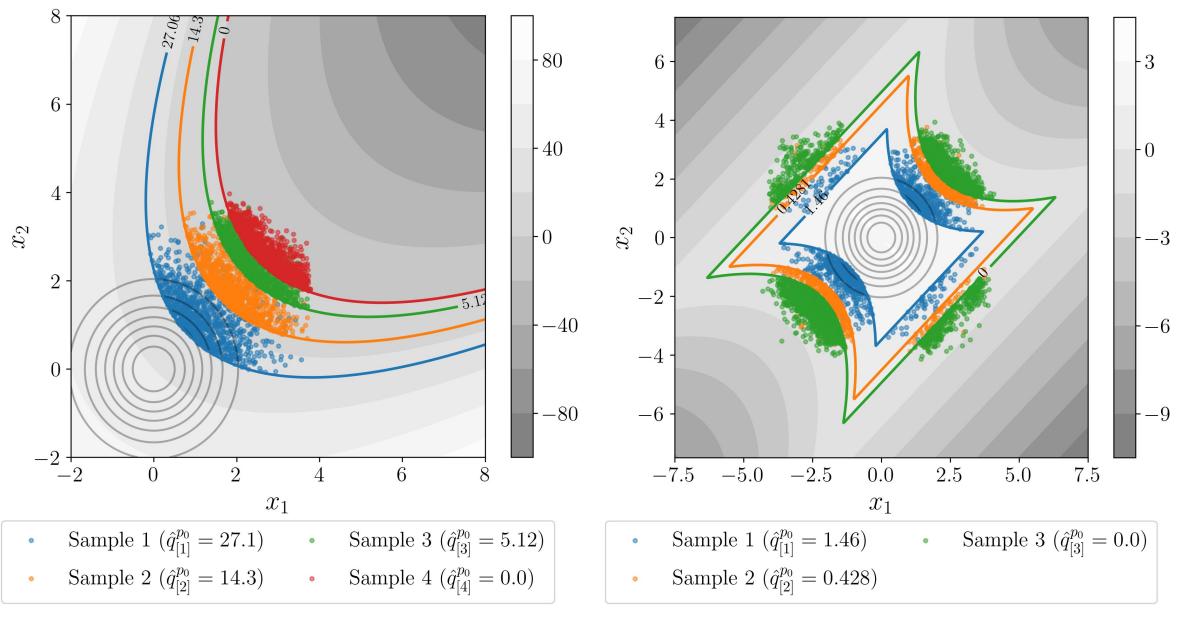


Figure 6.3 Illustration of BANCS iterations for the two-dimensional reliability problems in test cases #1 and #2 (taking  $N = 10^4$  and  $p_0 = 0.1$ ). Only the samples exceeding the intermediary thresholds are represented.

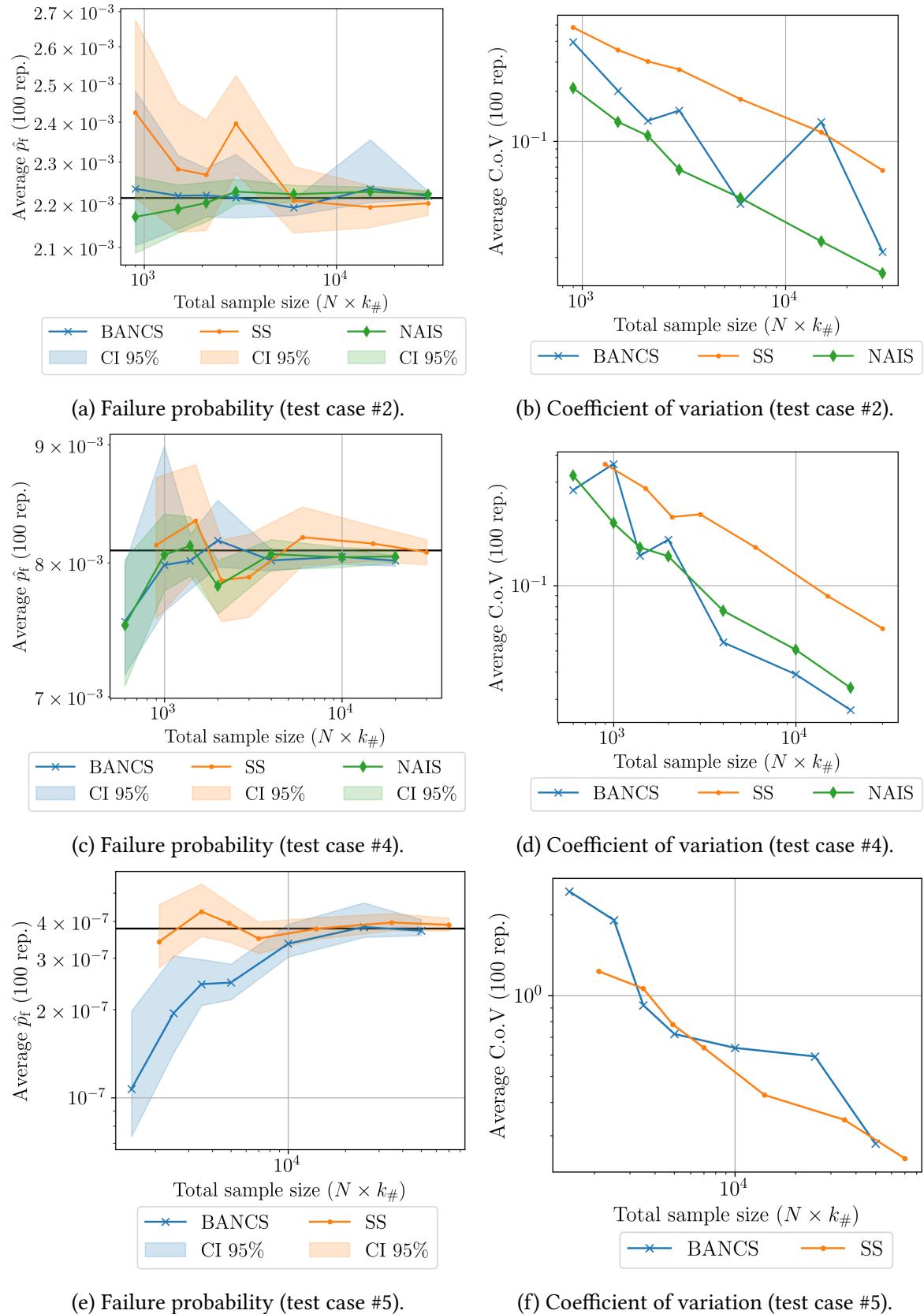


Figure 6.4 Reliability analysis benchmark between BANCS, SS and NAIS using 100 repetitions of each experiment (with  $p_0 = 0.1$  for every methods). The confidence intervals are obtained by bootstrap on the repetitions. The reference failure probabilities are represented by the horizontal black lines.

suggested the use of Hilbert-Schmidt independence criterion (HSIC) for reliability. This idea was further explored by [Marrel and Chabridon \(2021\)](#) who distinguished two categories of ROSA with different purposes:

- *Target sensitivity analysis* (TSA), measuring the influence of input variables w.r.t. exceeding a threshold on the output;
- *Conditional sensitivity analysis* (CSA), studying the impact of input variables within the restricted domain (i.e., conditionally to this domain).

Finally, several new indices have been proposed in the ROSA context to deal with dependent inputs, such as the “target Shapley effects” by [Il Idrissi et al. \(2021\)](#), whose estimation has been further improved by [Demange-Chrst et al. \(2023\)](#). More recently, [Ehre et al. \(2024\)](#) proposed a new set of Sobol’ indices on the indicator function suited to this context via extending the previous work of [Mara and Tarantola \(2012\)](#).

All in all, this section aims at illustrating the estimation of HSIC-based TSA and CSA indices as a simple post-processing of BANCS. After estimating a rare event probability with BANCS, a set of i.i.d. samples (each with size  $N$ ) is available. These consecutive samples gradually move towards the failure domain and become rarer from the perspective of the initial input distribution. This section first recalls the TSA and CSA adaptation from [Raguet and Marrel \(2018\)](#) and [Marrel and Chabridon \(2021\)](#) of the HSIC indices, whose formulation was introduced for GSA in Section 1.7. Then, the computation of the so-called “target-HSIC” and “conditional-HSIC” indices is presented as a simple post-precessing of the BANCS reliability analysis. This procedure is illustrated on test cases #3 and #5.

#### 6.4.1 Target and conditional HSIC indices

A first approach for TSA is to directly apply any sensitivity measure to the binary variable  $\mathbb{1}_{\{g(\mathbf{X}) \leq y_{\text{th}}\}}$ . However, this strategy does not distinguish points in the vicinity of the LSF from points that are far from this border. In the present work, a threshold relaxation using the weight transformation proposed in [Raguet and Marrel \(2018\)](#) and further discussed in [Marrel and Chabridon \(2021\)](#) is applied to gather more information. Let us consider the weight function  $w_{\mathcal{F}} : \mathbb{R} \rightarrow [0, 1]$  such that  $w_{\mathcal{F}}(y) = \exp(-d_{\mathcal{F}}(y)/s)$ , where  $d_{\mathcal{F}} = \inf_{y' \in \mathcal{F}} \|y - y'\|$  is a distance to the border and  $s \in \mathbb{R}$  is a smoothing parameter.

Then, a TSA measure can be defined as the result of any sensitivity measure applied between the random inputs  $\mathbf{X}$  and  $w_{\mathcal{F}}(Y)$ . In our case, the target-HSIC (T-HSIC) and its respective normalized version, called the target  $R_{\text{HSIC}}^2$  ( $T\text{-}R_{\text{HSIC}}^2$ ) are defined as:

$$T\text{-HSIC}(X_j, Y) = \text{HSIC}(X_j, w_{\mathcal{F}}(Y)) = \text{MMD}^2(\mathbb{P}_{(X_j, w_{\mathcal{F}}(Y))}, \mathbb{P}_{X_j} \otimes \mathbb{P}_{w_{\mathcal{F}}(Y)}), \quad (6.10a)$$

$$T\text{-}R_{\text{HSIC}}^2(X_j, Y) = \frac{T\text{-HSIC}(X_j, w_{\mathcal{F}}(Y))}{\sqrt{T\text{-HSIC}(X_j, X_j) T\text{-HSIC}(w_{\mathcal{F}}(Y), w_{\mathcal{F}}(Y))}}. \quad (6.10b)$$

The stronger the dependence, the more  $X_j$  is influential on the occurrence of the rare event  $\{Y \in \mathcal{F}\}$ . Another advantage of applying the threshold relaxation is that any real-value kernel can be used to define the HSIC.

As for the conditional indices, let us define the probability of  $Y$  conditionally to the rare event  $\{Y \in \mathcal{F}\}$ , considering the measurable space  $(\Omega, \mathcal{A})$ :

$$\mathbb{P}_{Y|\{Y \in \mathcal{F}\}}(A) = \frac{\int_A \mathbb{1}_{g(X) \leq 0}(y) d\mathbb{P}_Y}{p_f}, \quad \forall A \in \mathcal{A}. \quad (6.11)$$

After applying the same threshold relaxation as earlier, one can write  $\forall A \in \mathcal{A}$ :

$$\mathbb{P}_Y^{w_{\mathcal{F}}}(A) = \frac{\int_A w_{\mathcal{F}}(y) d\mathbb{P}_Y}{\int_{\Omega} w_{\mathcal{F}}(y) d\mathbb{P}_Y}, \quad (6.12)$$

and the conditional expectation:

$$\mathbb{E}[Y|Y \in \mathcal{F}] = \mathbb{E}_{Y \sim \mathbb{P}_Y^{w_{\mathcal{F}}}}[Y] = \frac{\int_{\Omega} y w_{\mathcal{F}}(y) d\mathbb{P}_Y}{\int_{\Omega} w_{\mathcal{F}}(y) d\mathbb{P}_Y}. \quad (6.13)$$

Using this expression, the following conditional HSIC is proposed by [Raguet and Marrel \(2018\)](#) and further explored in [Marrel and Chabridon \(2021\)](#):

$$C\text{-HSIC}(X_j, Y) = \text{HSIC}_{(X_j, Y) \sim \mathbb{P}_{(X_j, Y)}^{w_{\mathcal{F}}}}(X_j, Y), \quad (6.14a)$$

$$C\text{-}R_{\text{HSIC}}^2(X_j, Y) = \frac{C\text{-HSIC}(X_j, Y)}{\sqrt{C\text{-HSIC}(X_j, X_j) C\text{-HSIC}(Y, Y)}}. \quad (6.14b)$$

Note that the conditional indices defined hereabove may rely on both a filtering of the output (as in TSA) through the use of the  $w_{\mathcal{F}}$  function, which thus induces a weighting of the samples in the estimator (see [Marrel and Chabridon \(2021\)](#) for more details about these estimators).

As a remark, one can notice that the  $R_{\text{HSIC}}^2$  indices (either in their global, target or conditional versions) are normalized indices (i.e., lying in  $[0, 1]$ ) which can be useful for a pragmatic ranking of the most influential variables. However, from a theoretical perspective, the observed values of these indices (and thus, sometimes, the rankings) may vary with respect to the kernel choice (i.e., the family and the estimated parameters) which can be disturbing for the analyst.

In addition, from the estimation point of view, HSIC measures are computed, in practice, from a finite set of realizations. Therefore, the estimates might fluctuate, and the obtained values could be close to zero, but not properly equal to zero. As shown in [De Lolloz and Marrel \(2016\)](#), statistical hypothesis testing can be used in order to strengthen the decision process regarding the values of the indices (and thus make the screening more robust). Without going too much into details (see, e.g., [Chabridon et al. \(2020\)](#) for a brief presentation of these tests), depending on the nature of the analysis and the sample size, two kinds of tests are available. On the one hand, in both TSA or CSA contexts, and even for samples that are of low or moderate sizes,

the so-called “permutation-based test” proposed by [De Lozzo and Marrel \(2016\)](#) is available. It consists in repeating several estimations of HSIC indices while permutating the output values. On the other hand, as soon as the sample size is large enough (this assumption needs to be considered carefully), the “asymptotic regime” lead to an asymptotic version of the test, which consists in approximating the law of test statistic as a gamma random variable. Thus, the test reduces to the evaluation of an analytic equation to compute the p-value. However, such a result is only valid for global and target analyses, not for the conditional one.

HSIC indices can be computed either using their U-statistic or V-statistic estimator, which are recalled in [Marrel and Chabridon \(2021\)](#) and implemented in OpenTURNS. Besides, this technique is qualified as “given-data”, since it relies on only one sample. This property allows us to apply HSIC TSA and CSA to the samples evaluated during the BANCS reliability analysis.

#### 6.4.2 ROSA as a post-processing of a reliability analysis by BANCS

After assessing a rare event probability using BANCS, a nested set of samples moving towards the failure domain is available. This setup is the opportunity to study the evolution of the ROSA as the problem gets rarer. At iteration  $k$ , a TSA is conducted on the sample  $S_k$  with the intermediary threshold  $\hat{q}_k^{p_0}$  to study which random variables lead to crossing this threshold. Then the CSA is assessed on the sample  $S_{k+1}$ , drawn according to the distribution  $\hat{f}_{[k+1]}$  which is conditional to the threshold  $\hat{q}_k^{p_0}$ .

Both TSA and CSA are presented via the obtained HSIC indices (without  $R_{\text{HSIC}}^2(X_j, Y)$  for the sake of conciseness) and p-values of independence tests. These quantities are plotted as function of the consecutive samples  $S_k$  to study the evolution of sensitivities w.r.t. the intermediate failure events. Fig. 6.5 represents these results for the test case #3 while Fig. 6.6 shows the results for test case #5. To make sure that the estimation is coherent and ease the interpretation, a variable without any relation to the output was added. This variable always follows a standard normal distribution and is called the control variable (abbreviated “ctrl.” in the figures). Thus, the estimated T-HSIC and C-HSIC indices that present values equal to the control variable are not worth interpreting. The present ROSA study is realized with the following simulation settings:

- BANCS takes a sample size  $N = 5000$  and a probability  $p_0 = 0.25$  (to get a more progressive convergence of the algorithm). Compared to the reference results, the estimated probabilities have a relative error of 2.46% for test case #3 and 1.86% for test case #5;
- The HSIC indices in following are estimated by a U-statistic implemented in OpenTURNS;
- The weight function used is  $w_{\mathcal{F}}(y) = \exp(-\frac{1}{s} \inf_{y' \in \mathcal{F}} \|y - y'\|)$ , where  $s = 0.1 \sigma_Y$ ;
- The independence tests by permutation are based on  $10^3$  permutations.

**Result analysis from test case #3:** From Fig. 6.5, one can see that the variable  $X_2$  has the least influential TSA while the variable  $X_3$  has the least influence on the CSA. The p-value

obtained asymptotically for the TSA and by permutations for the CSA, confirm the interpretation of the HSICs. One can conclude that the three variables all have a distinct impact on the failure probability. The variable  $X_1$  has an interesting behavior as the problem becomes rarer, its impact from the TSA decreases. This TSA result is in line with the analysis from Lemaître et al. (2015), who showed that the rarer the event, the more its occurrence is due to the combined influence of all the variables (via their interaction). Interestingly, this phenomenon does not impact the CSA, which shows an increasing influence of the variable  $X_1$ .

**Result analysis from test case #5:** From Fig. 6.5 corresponding to the nonlinear oscillator problem, one can see that the variables  $F_s$ ,  $\zeta_s$ , and  $\zeta_p$  have high T-HSIC and low target p-values, meaning that they contribute significantly to the failure event. Interestingly, the T-HSIC and C-HSIC indices of the resistance variable  $F_s$  decrease as the problem becomes rarer. However,  $F_s$  remains of prime importance from the CSA point of view. On this medium dimension problem, the variables  $m_p$  and  $k_s$  have among the lowest T-HSIC.

A similar study was conducted on this test case by Bourinet (2018, Subsec. I-4.3.2) using local ROSA measures (called “elasticities”), which rely on normalized derivatives of the failure probability w.r.t. the moments of the inputs. The results from this work, based on consecutive samples from a SS in a standard normal space, are reproduced in Fig. 6.7. Considering a subset probability  $p_0$ , the nested failure probabilities are denoted by  $\pi_s = \prod_{k=1}^s p_0$ , and the inputs first moments by  $(\mu_i, \sigma_i)$ .

Variables with local elasticities close to zero should have a small influence on the reliability. Then, one can notice that the conclusions of this local ROSA are quite in line with the one from the TSA using HSIC indices. However, the evolution of the T-HSIC indices is different than the one of the elasticities. For example, the variables  $\zeta_s$  and  $\zeta_p$  show rather stable values of T-HSIC index while their elasticities become more important. Then,  $F_s$  shows decreasing T-HSIC values while its elasticity becomes more important. Such differences could be due to the fact that the elasticities are only local sensitivities. In addition, CSA brings complementary information about the sensitivity within the failure domain. For example, it is clear that  $F_s$  plays a special role in this context.

## 6.5 Conclusion

In this chapter a contribution to rare event estimation was presented. BANCS is a new adaptive importance sampling method using EBC to fit the successive conditional distributions. Its performance was compared in a numerical benchmark with other methods such as SS and NAIS. The current implementation is at least as efficient as the other methods on the analytical problems studied while generating i.i.d. samples that can be reused for ROSA. However, numerous potential improvement remain unexplored. A first perspective lies in the optimization of the EBC polynomial order by applying a validation procedure similar to what is done for surrogate models (among the elite set, a test set could be selected using the results from Chapter 5). Then,

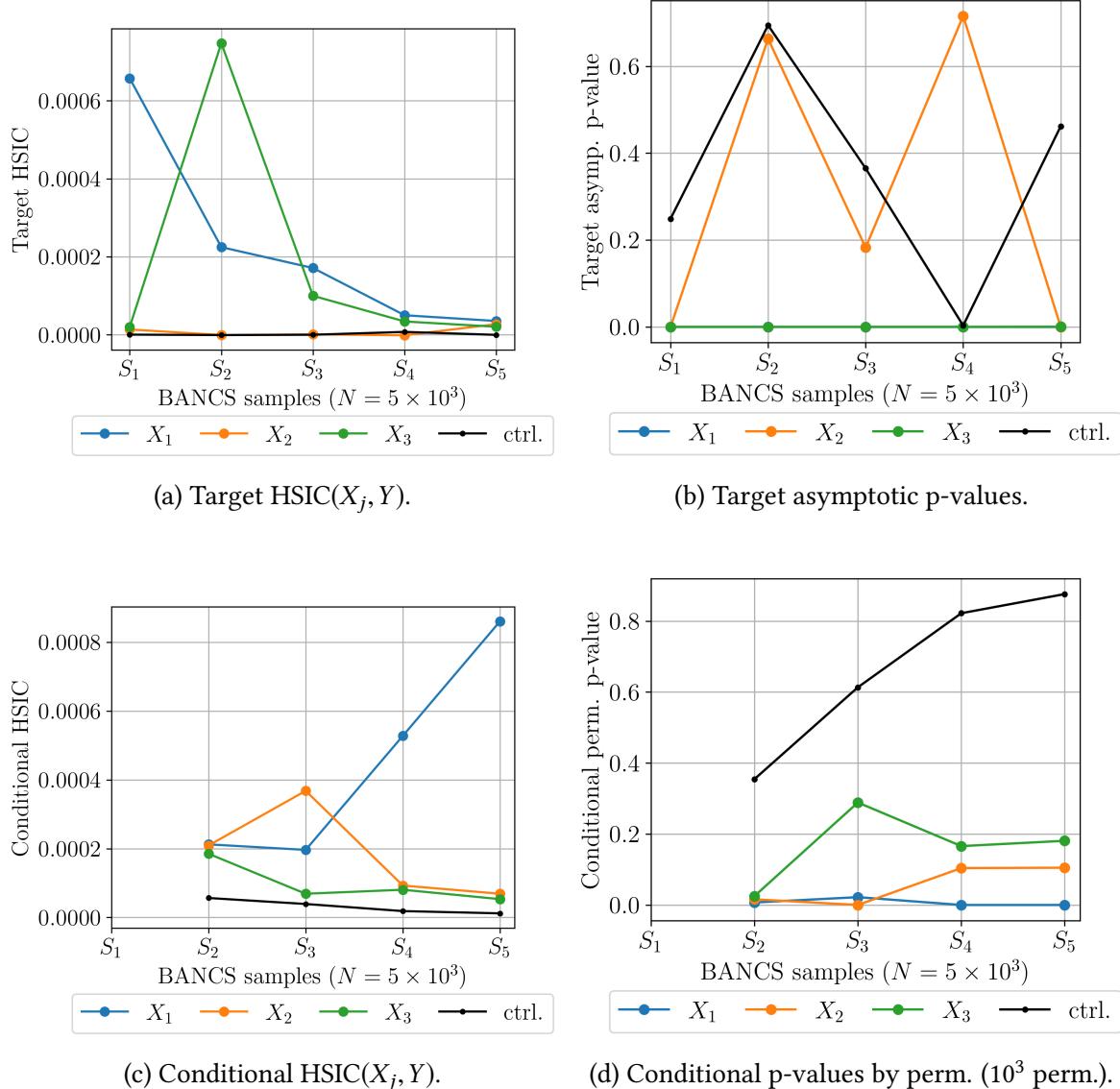


Figure 6.5 Target and conditional HSIC indices and p-values as a post-processing of a reliability analysis by BANCS for the test case #3 (modified Ishigami). The consecutive samples from BANCS are denoted by  $\{S_k\}_{k=1}^{k_{\#}}$  (each with size  $N = 5 \times 10^3$ , with  $p_0 = 0.25$ ).

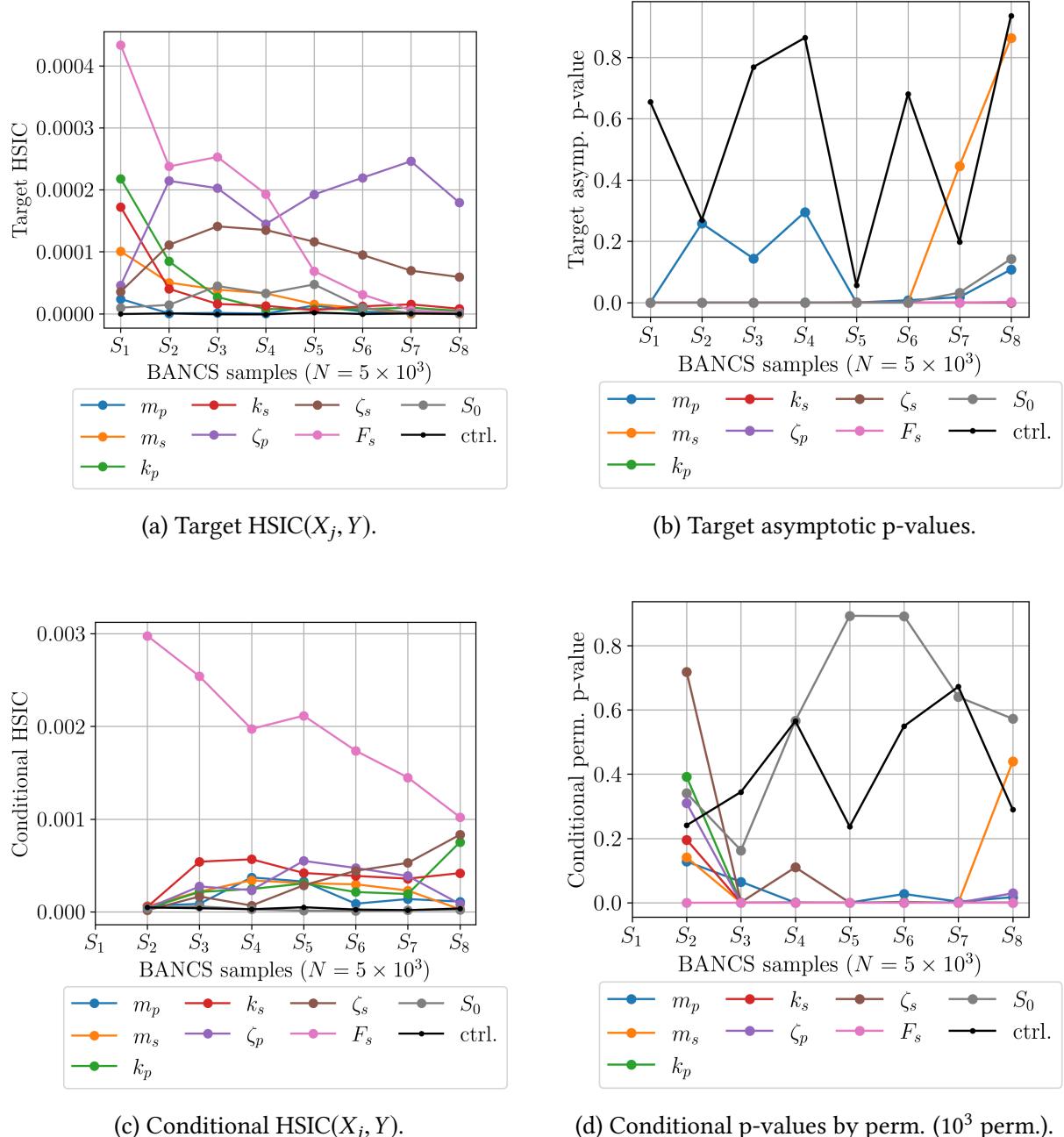


Figure 6.6 Target and conditional HSIC indices and p-values as a post-processing of a reliability analysis by BANCS for the test case #5 (nonlinear oscillator problem). The consecutive samples from BANCS are denoted by  $\{S_k\}_{k=1}^{k_{\#}}$  (each with size  $N = 5 \times 10^3$ , with  $p_0 = 0.25$ ).

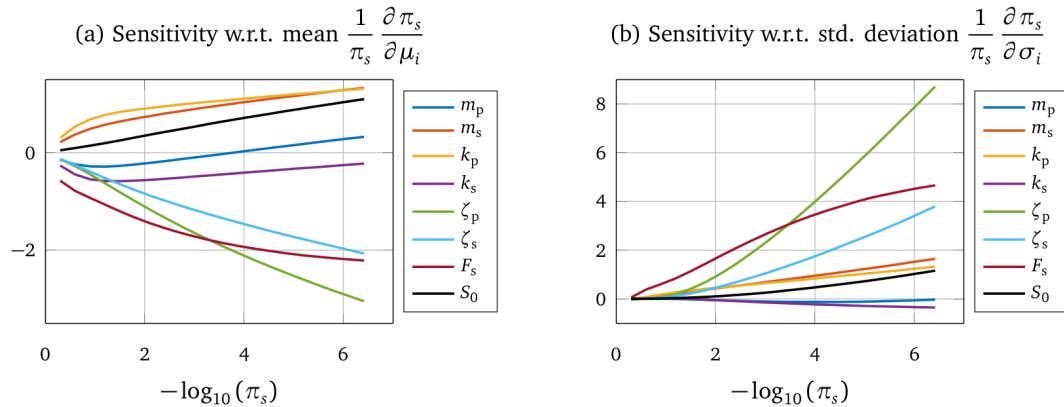


Figure 6.7 Normalized score-functions of  $\pi_s = \prod_{k=1}^s p_0$  w.r.t. the inputs mean  $\mu_i$  and standard deviation  $\sigma_i$  in the standard normal space (source: [Bourinet, 2018](#), p.54). The consecutive probabilities result from a SS (with  $N = 10^6$  and  $p_0 = 0.5$  per subset).

instead of estimating the intermediary quantiles by Monte Carlo, other sampling methods could be tested (e.g., LHS, randomized QMC, see [Kaplan et al., 2019](#)). To tackle high-dimentional problems, the inference of copulas by blocks could be interesting (see e.g., [Lasserre, 2022](#)).

BANCS also presents multiple advantages, first, it does not require a transformation in the standard space, second, its flexibility allows to capture multimodal problems. A third advantage is that the samples generated at each iteration are i.i.d., offering the possibility to estimate ROSA indices as a post-processing. In this chapter, ROSA was investigated using the HSIC (following the work of [Marrel and Chabridon, 2021](#)) but the use of target Shapley effects ([Il Idrissi et al., 2021](#)) could also provide an interesting insight for problems with dependent inputs. Additionally, the recently developed HSIC-ANOVA indices ([Da Veiga, 2021](#); [Sarazin et al., 2023](#)) could be explored to capture influences due to complex interactions between variables. This complementary ROSA is essential to understand the influence of the inputs on the failure probability. Further studies should be conducted on how to use these indices for high-dimensional screening in reliability assessment.

Chapter **7**

# Reliability and robustness analysis of an offshore wind turbine subject to fatigue

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## 7.1 Introduction

One of the main goals of this work is to evaluate the reliability of an OWT's monopile foundation w.r.t. fatigue solicitations. Let us recall the approach to assess fatigue damage over the structure's lifetime (see [IEC-61400-1, 2019](#), Appendix H). First, the lifetime before decommissioning time  $t_d \in \mathbb{R}_+$  forms the interval  $T = [0, t_d]$ , which can be used to define a probability space  $(T, \mathcal{B}(T), \mathcal{U}(T) = \lambda/t_d)$ . Then, for all  $t \in T$  and assuming the probability space  $(\Omega, \mathcal{A}, \mathbb{P})$ , the random vector of the environmental conditions  $\mathbf{X}(t, \cdot)$  is a measurable function on  $(\Omega, \mathcal{A}) \rightarrow (\mathbb{R}^d, \mathcal{B}(\mathbb{R}^d))$ . Therefore, one can define the product probability space  $(T \times \Omega, \mathcal{B}(T) \otimes \mathcal{A}, \mathcal{U}(T) \otimes \mathbb{P})$  and the random vector  $\mathbf{X}$ , which is a measurable function on  $(T \times \Omega, \mathcal{B}(T) \otimes \mathcal{A}) \rightarrow (\mathbb{R}^d, \mathcal{B}(\mathbb{R}^d))$ . For a realization of  $\mathbf{X}$ , denoted by  $\mathbf{X}(t^{(i)}, \omega^{(r)})$ , and a given set of parameters  $\mathbf{z} = (k_{\text{soil}}, \theta_{\text{yaw}}, \varepsilon)$  related to the system (defined in [Table 2.3](#)), one can perform a 10-minute Turbsim-DIEGO simulation (see [Subsection 2.3.5](#)) to obtain the corresponding cumulative damage:

$$d_c^{10\text{min}} \left( \mathbf{X}(t^{(i)}, \omega^{(r)}) \mid \mathbf{Z} = \mathbf{z} \right). \quad (7.1)$$

In practice,  $T$  is often discretized into  $N_T \in \mathbb{N}$  10-minute intervals  $\{t^{(i)}\}_{i=1}^{N_T}$  ([IEC-61400-1, 2019](#), Appendix H). The 10-minute duration results from the typical wind energy distribution (see [Fig. 2.1](#)), presenting a “short-term” behavior (for turbulent wind with a return period below 10 minutes) and “long-term” behavior (otherwise, which is defined in [Table 2.2](#)). To cumulate the damage over the lifetime, one can write the sum of 10-minute damages, each averaged over  $n_{\text{rep}} \in \mathbb{N}$  pseudo-random seed repetitions:

$$D(\mathbf{z}) = N_T \mathbb{E} \left[ d_c^{10\text{min}}(\mathbf{X} \mid \mathbf{Z} = \mathbf{z}) \right] \quad (7.2a)$$

$$\approx N_T \frac{1}{N_T n_{\text{rep}}} \sum_{i=1}^{N_T} \sum_{r=1}^{n_{\text{rep}}} d_c^{10\text{min}} \left( \mathbf{X}(t^{(i)}, \omega^{(r)}) \mid \mathbf{Z} = \mathbf{z} \right). \quad (7.2b)$$

In [Chapter 4](#), KH was proposed as a method for given-data subsampling to propagate the uncertain environmental conditions on Teesside's OWT model. This method showed equivalent performances to QMC for estimating the lifetime damage in [Eq. \(7.2b\)](#), while being more flexible than QMC. In the linear cumulative damage model typically used by the community (Miner's rule), a damage value higher than one leads to ruin of the structure by convention. The present chapter assesses the probability of such a rare event, considering both the environmental uncertainties (aggregated according to [Eq. \(7.2b\)](#)) and the uncertainties related to the system itself (described by the random vector  $\mathbf{Z} \in \mathcal{D}_Z$  with joint PDF  $f_Z$ ). Assuming that the critical damage  $D_{\text{cr}}$  is a random variable centered around one (equivalent to a “resistance” variable in the well-known “resistance-solicitation” paradigm in reliability analysis [Lemaire et al., 2009](#)), this failure probability is written as:

$$p_f = \int_{\mathcal{D}_Z} \mathbb{I}_{\{D(\mathbf{z}) \geq D_{\text{cr}}\}} f_Z(\mathbf{z}) dz. \quad (7.3)$$

Less information is available to define the probabilistic model of the system uncertainties than the environmental ones. Therefore, the robustness analysis of the failure probability w.r.t. the probabilistic model  $Z$  should be studied. To do so, a perturbation-based approach using the *perturbed-law based sensitivity indices* (PLI), originally introduced by (Lemaître et al., 2015), is used in this chapter. However, the reliability and robustness analysis requires a number of evaluations of the Turbsim-DIEGO simulator  $D(\cdot)$  that would be prohibitive without the use of surrogate models.

The present chapter is structured as follows: Section 7.2 presents the construction of a surrogate model of  $D(\cdot)$ , then Subsection 7.3.1 analyses the reliability of the monopile foundation of Teesside's turbine for a nominal distribution of  $Z$ , and finally Subsection 7.3.2 proposes a robustness analysis of  $p_f$  by perturbing the laws of both  $Z$  and  $D_{cr}$ .

## 7.2 Surrogate modeling for reliability analysis

The prohibitive computational cost of the function  $D(\cdot)$  requires fitting a surrogate model. This section presents the specific high-performance computer (HPC) wrapper developed for this application and how it is used to build a learning set for a GP regression model.

### 7.2.1 High-performance computer evaluation

The wrapper of the numerical chain including Turbsim and Diego (illustrated in Fig. 2.5) for reliability analysis has a nested double loop structure. The outer loop pilots the realizations of  $Z$  while the inner loop concerns the environmental conditions and their repetitions for  $n_{rep}$  different pseudo-random seeds. At this stage, the goal is to approximate  $D(\cdot)$  for any value of  $\mathbf{z} = (k_{soil}, \theta_{yaw}, \varepsilon = 1)$ , since  $\varepsilon$  is a coefficient applied to the damage as a post-processing (see Subsection 2.5.3). Using a KH design to explore the environmental conditions as discussed in Chapter 4, this approximation is written as:

$$D(\mathbf{z}) \approx D^{KH}(\mathbf{z}) = N_T \frac{1}{n_X n_{rep}} \sum_{i=1}^{n_X} \sum_{r=1}^{n_{rep}} d_c^{10\min} \left( \mathbf{x}^{(i)}, \omega^{(r)} | Z = \mathbf{z} = (k_{soil}, \theta_{yaw}, \varepsilon = 1) \right), \quad (7.4)$$

where a KH design with size  $n_X \in \mathbb{N}$  is denoted by  $\{\mathbf{x}^{(i)}\}_{i=1}^{n_X}$ . According to the convergence results obtained in Chapter 4, the KH size is fixed at  $n_X = 200$  and the repetitions at  $n_{rep} = 11$ , which implies a total of 2200 Turbsim-DIEGO simulations per evaluation of the function  $D^{KH}(\cdot)$ . In this setup, the CRONOS HPC from EDF R&D allows us to simultaneously perform those 2200 simulations in parallel. The random variable associated with the S-N curve uncertainty is introduced later as a product factor of Eq. (7.4). Note that the cumulative damage studied is actually the maximum value of  $D^{KH}(\cdot)$  over the discretized azimuth angles (illustrated in Fig. 4.4), at the mudline level.

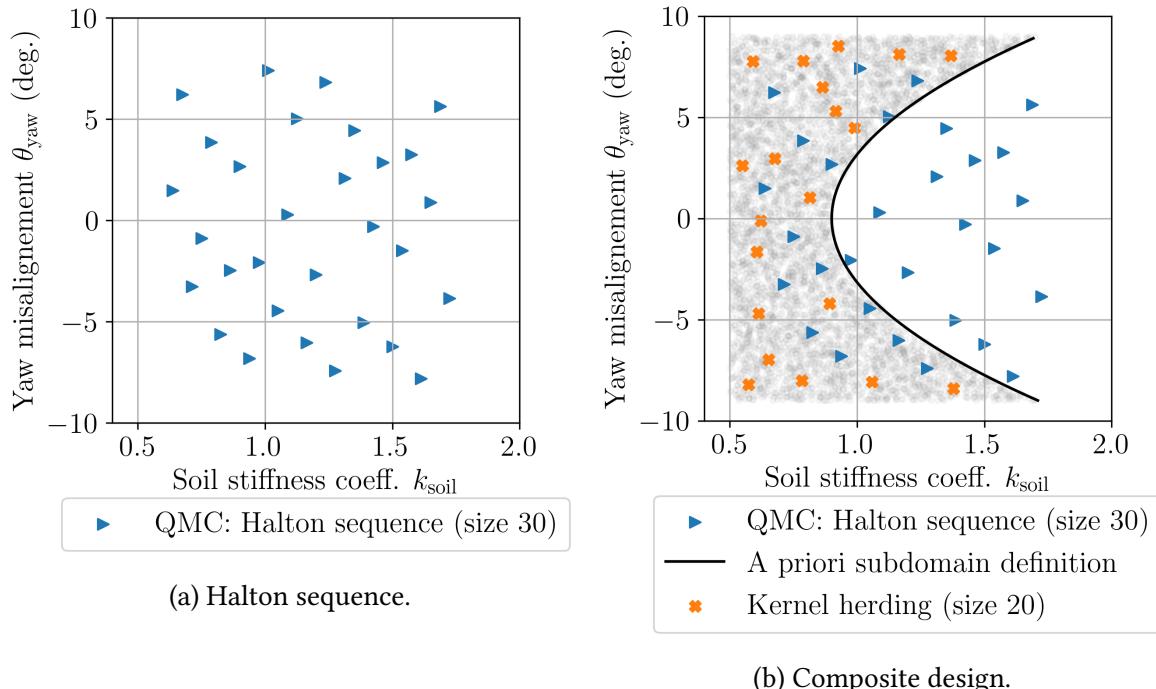


Figure 7.1 Learning set of the mean damage surrogate model. A Halton sequence is first built (in blue) and completed by a set KH-generated points (in orange) in a subdomain defined a priori (in gray).

## 7.2.2 Design of experiments

To build a learning set, a space-filling design of experiments is created on the joint domain of  $(K_{\text{soil}}, \Theta_{\text{yaw}})$ . This design was first composed of 30 points generated by a Halton sequence (illustrated in Fig. 7.1.a) which was the most space-filling sequential method (compared to other QMC sequences and KH). Its evaluation and analysis showed that the highest damage values are the result of high absolute values of  $\Theta_{\text{yaw}}$  or low values of  $K_{\text{soil}}$ . Therefore, the design was completed in a second phase by 20 points targeting these areas by applying kernel herding to a subdomain defined a priori (see the candidate set represented by the gray points in Fig. 7.1.b). Finally, the learning set is the union of the two complementary designs, later referred as the “mixed design” (see Fig. 7.1.b). This mixed design, denoted by  $Z_{n_Z}$ , has a size of  $n_Z = 50$  points, which represents over  $10^5$  Turbsim-DIEGO simulations (each requiring around 45 minutes of CPU time). Fig. 7.2 shows the lifetime cumulated damage evaluated on the mixed design (with normalized values corresponding to the color scale).

## 7.2.3 Gaussian process regression

A GP regression with Matérn 5/2 and constant trend is fitted on the mixed design  $Z_{n_Z}$  according to the Kriging equations introduced in Section 1.8. The resulting surrogate model  $\tilde{D} : \mathbb{R}^2 \rightarrow \mathbb{R}$ , is represented by the blue three-dimensional surface in Fig. 7.3, and its learning set  $Z_{n_Z}$  by the

<sup>0</sup>text

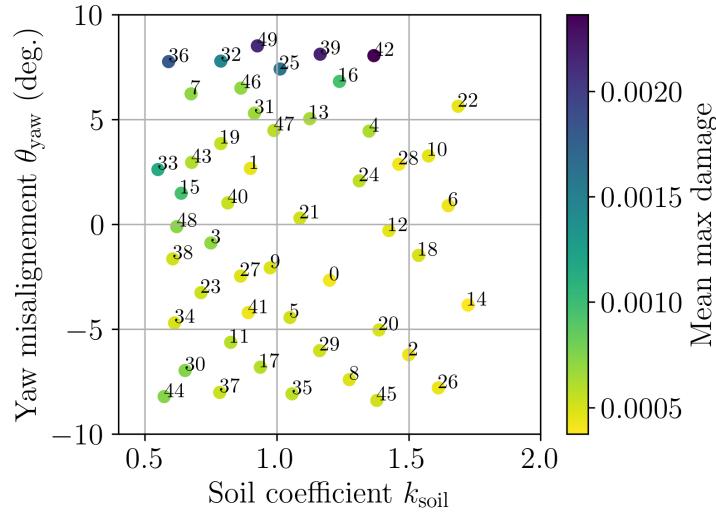


Figure 7.2 Normalized mean damage evaluated on the mixed design illustrated in Fig. 7.1.b.

black crosses. A complementary visualization of this surrogate is proposed for cross-sections with fixed values  $\theta_{\text{yaw}} = 0$  on Fig. 7.4.a, and  $k_{\text{soil}} = 1$  on Fig. 7.4.b. On these two figures, learning points are plotted in a gray scale and the surrogate model in a blue scale. The darker the shade, the closer to the cross-section the points are.

One can first notice that the damage is not symmetric w.r.t. the yaw misalignment  $\theta_{\text{yaw}}$ . When the nacelle perfectly aligns itself with the wind direction, this angle is equal to zero. For this bottom-fixed OWT, introducing a yaw error of the same amplitude has more impact in one direction than the other. In the meantime, the soil stiff  $k_{\text{soil}}$  has, as expected, a monotonic influence on the damage.

To validate this surrogate model, a leave-one-out (LOO) procedure is realized. Fig. 7.5.b represents the LOO squared-residuals at each points of the design (with values corresponding to the color scale). High residual values are mostly due to the strong nonlinearity of the code in some areas (as revealed by the cross-section in Fig. 7.4.b). Fig. 7.5.a shows the quantile-quantile plot comparing the LOO predictions with the lifetime damage evaluations on the learning set. The general coefficient of predictivity of  $\widehat{Q}_{\text{LOO}}^2 = 0.72$  is considered acceptable in this small data context, especially as the LOO procedure was shown to underestimate the true performance metric in Chapter 5. However, the surrogate could be enhanced by adding points to the learning set in areas with high nonlinearities.

*Remark 9.* Active learning methods for reliability assessment (see Subsection 1.8.3) could be a great option for a such costly computer model. However, the stochasticity of the function would disturb the learning criterion. Since the nonlinearities seem restricted to a small area, the present approach should be more robust. Another approach could be to fit a stochastic surrogate (Binois et al., 2019; Baker et al., 2022; Zhu, 2022) on a learning set before averaging on the pseudo-random seed repetitions.

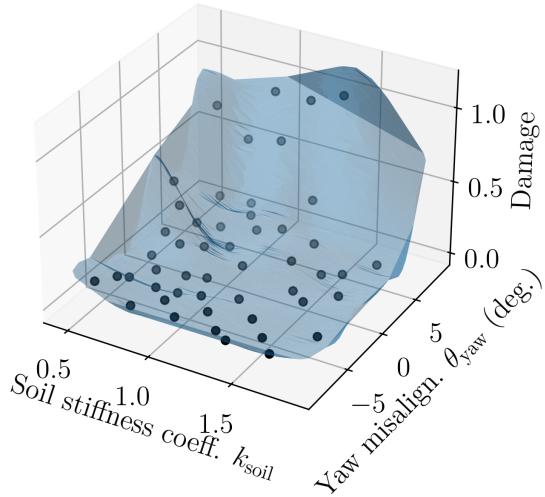


Figure 7.3 Three-dimensional plot of the surrogate model  $\tilde{D}$  (in blue) and learning set (in black).

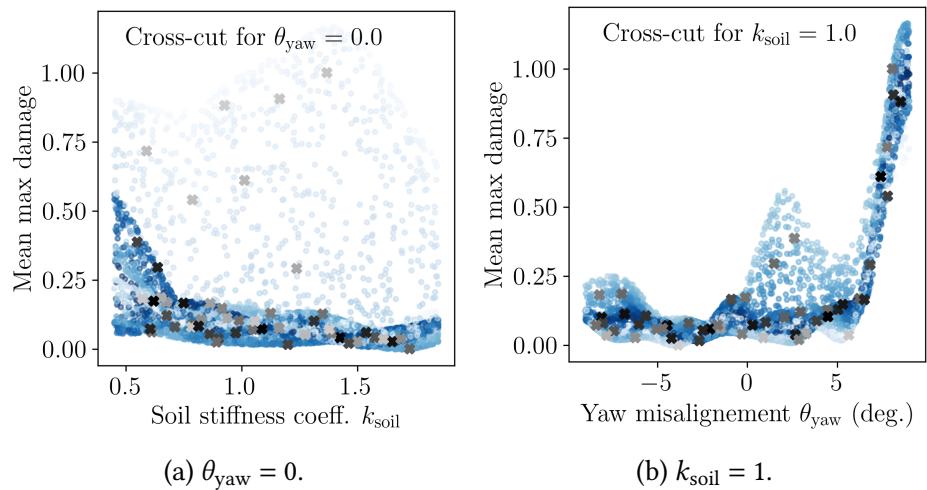


Figure 7.4 Cross-section of the surrogate model  $\tilde{D}$  (in shades of blue) for given values of  $K_{\text{soil}}$  and  $\Theta_{\text{yaw}}$ . The darker the shade, the closer to the cross-section.

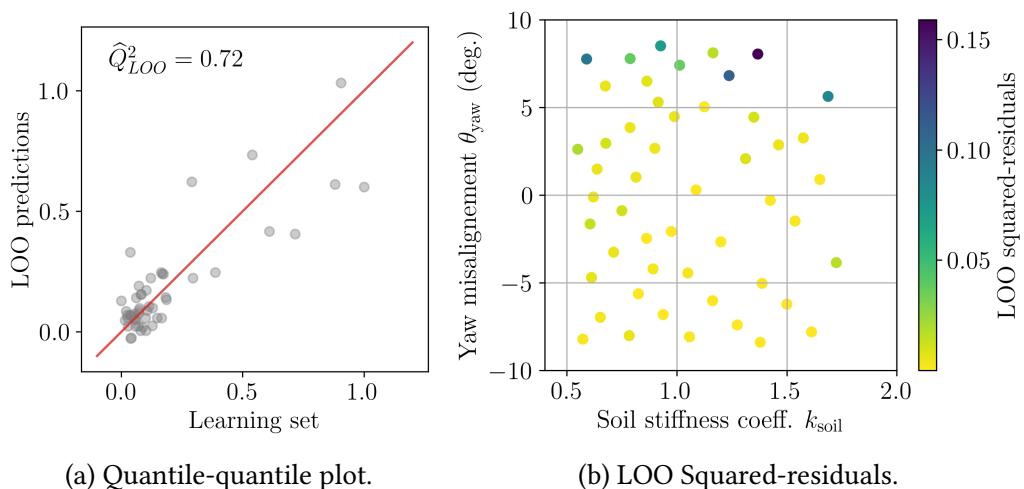


Figure 7.5 Leave-one-out validation results of the surrogate model  $\tilde{D}$ .

## 7.3 Reliability and robustness analysis

In the wind energy industry, acceptable risk levels for fatigue are defined by the standards. The target failure probability of the order of magnitude of  $10^{-4}$  over the last year of exploitation is recommended by the [IEC-61400-1 \(2019\)](#) while the recommendations of other standards are reviewed by [Wang et al. \(2022\)](#). [Nielsen and Sørensen \(2021\)](#) discussed the relevance of this risk level, defined from an economic point of view, and offered quantitative guidelines for lifetime extension. In this section, a reliability analysis is conducted using the surrogate model of the lifetime cumulative damage previously constructed in Subsection [7.2.3](#). Afterwards, the robustness of this reliability analysis is studied by applying perturbations to the input distributions and computing the perturbed-law based sensitivity indices (PLI) initially proposed by [Lemaître et al. \(2015\)](#).

### 7.3.1 Nominal reliability analysis

The S-N curve uncertainty can be expressed as a simple coefficient  $\varepsilon$  (see Subsection [2.5.3](#)), which is applied to the lifetime cumulative damage as follows:

$$D(k_{\text{soil}}, \theta_{\text{yaw}}, \varepsilon) = \frac{1}{\varepsilon} D(k_{\text{soil}}, \theta_{\text{yaw}}, \varepsilon = 1). \quad (7.5)$$

Therefore, the surrogate model of the lifetime cumulative damage  $\tilde{D}$  is modified without updating its learning such as:

$$\tilde{D}'(\mathbf{z}) = \tilde{D}'(k_{\text{soil}}, \theta_{\text{yaw}}, \varepsilon) = \frac{1}{\varepsilon} \tilde{D}(k_{\text{soil}}, \theta_{\text{yaw}}, \varepsilon = 1). \quad (7.6)$$

The probability introduced in Eq. [\(7.3\)](#) then becomes:

$$p'_f = \int_{\mathcal{D}_Z} \mathbb{1}_{\{\tilde{D}'(\mathbf{z}) \geq D_{\text{cr}}\}} f_Z(\mathbf{z}) d\mathbf{z}. \quad (7.7)$$

Table [7.1](#) presents the estimates of this quantity by various methods (FORM, FORM-IS and SS, see Section [1.6](#)) and for two different distributions of the resistance variable.  $D_{\text{cr}}$  either follows a lognormal distribution (which has a short left tail), or a normal distribution (with a heavier left tail). All methods deliver similar values of  $p_f$  even if FORM-IS converges faster than SS when comparing the coefficients of variation (COV). The adequation of FORM with the simulation methods reveals that the LSF in this case is almost linear. This linearity is mostly due to the nature of the LSF, following a resistance-solicitation paradigm as introduced earlier. The probabilities are, as expected, much lower under the hypothesis of lognormal distribution for  $D_{\text{cr}}$  than for a normal distribution. However, this significant difference questions the robustness of this result w.r.t. the probabilistic model of both  $D_{\text{cr}}$  and  $Z$ .

Table 7.1 Nominal reliability analysis (size  $N = 5 \times 10^4$  for IS and SS,  $p_0 = 0.1$  for SS).

<b>Reliability method</b>	$D_{\text{cr}} \sim \text{Lognormal}$		$D_{\text{cr}} \sim \text{Normal}$	
	$\hat{p}_f'$	$\widehat{\text{cov}}$	$\hat{p}_f'$	$\widehat{\text{cov}}$
FORM	$9.87 \times 10^{-13}$	–	$3.35 \times 10^{-6}$	–
FORM-IS	$9.84 \times 10^{-13}$	1%	$3.36 \times 10^{-6}$	1%
SS	$9.46 \times 10^{-13}$	7%	$3.50 \times 10^{-6}$	4%

### 7.3.2 Robustness analysis using perturbed-law sensitivity indices

The method of [Lemaître et al. \(2015\)](#), later called *perturbed-law based sensitivity indices* (PLI) by [Sueur et al. \(2017\)](#) relies on perturbing input densities. The goal is to assess the robustness of a quantity of interest (here, a failure probability) w.r.t. these perturbations. This type of index is for example used in studies of thermal-hydraulic numerical models for nuclear safety ([Iooss et al., 2022](#)).

Assuming a random variable  $Z_j \sim f_j \in \mathcal{D}_{Z_j}$  with mean  $\mathbb{E}[Z_j] = \mu$  and variance  $\text{Var}(Z_j) = \sigma^2$ , the strategy is to find the “closest” distribution  $f_{j\delta}$  under the constraint of moment perturbation of magnitude  $\delta$ . The notion of proximity between distributions is quantified by [Lemaître et al. \(2015\)](#) in terms of Kullback–Leibler (KL) divergence. For example, a relative mean perturbation is defined as:

$$f_{j\delta} = \arg \min_{\substack{\pi \in \mathcal{P}, \\ \text{s.t. } \mathbb{E}_\pi[Z_j] = \mathbb{E}_{f_j}[Z_j](1+\delta)}} \text{KL}(\pi || f_j), \quad (7.8)$$

where  $\delta \in \mathbb{R}$  denotes the relative perturbation, and  $\mathcal{P}$  is a family of distributions.

Note that the perturbed distribution  $f_{j\delta}$  might not belong to the parametric family of  $f_j$ . This is typically the case for bounded distributions (e.g., when perturbing the mean of a uniform distribution). Separate approaches exist to define perturbations for the problem studied, such as [Lemaître et al. \(2015\)](#), or [Gauchy et al. \(2022\)](#). However, to ease the computation in the following, the perturbations will conserve the initial parametric family (which seems reasonable for distributions in the exponential family).

The adapted expression of the PLI used hereafter ([Gauchy et al., 2022](#)) reflects the relative impact of a perturbation on the quantity of interest:

$$\text{PLI}(f_{j\delta}) = \frac{p_{f,j\delta} - p_f}{p_f}, \quad (7.9)$$

where  $p_{f,j\delta}$  is the probability obtained when injecting  $f_{j\delta}$  in Eq. (7.7). In the following, each variable in  $Z$  is perturbed one by one in terms of relative standard deviation, such that  $\sigma_{j\delta} = \sigma_j(1 + \delta)$ . The illustration of such perturbations is illustrated in Fig. 7.6, for distributions of  $K_{\text{soil}}$  on the left, and of  $\Theta_{\text{yaw}}$  on the right. This strategy assumes that the analyst has enough information to determine the mean of the variables  $Z_j$ .

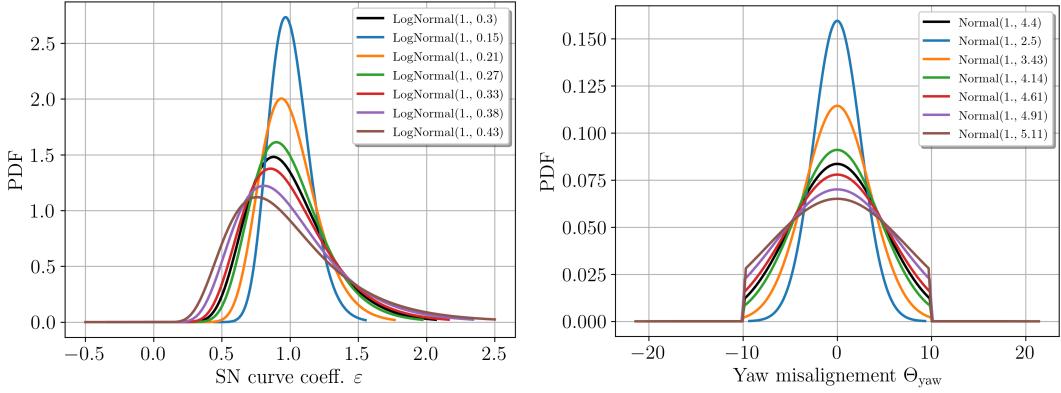


Figure 7.6 Perturbations in terms of standard deviation of a lognormal distribution (left) and a truncated normal distribution (right).

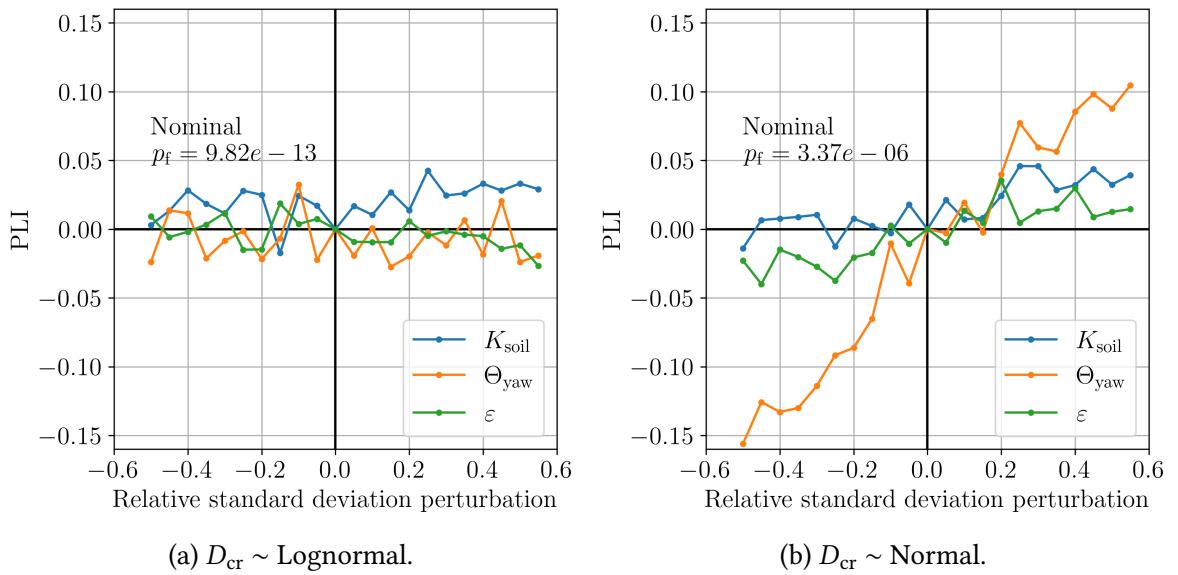


Figure 7.7 Perturbed-law based indices for relative perturbations of the standard deviations of  $(K_{soil}, \Theta_{yaw}, \varepsilon)$ . The failure probabilities studied are each estimated by FORM-IS method with sample size  $N = 5 \times 10^4$ .

The resulting PLI are presented in Fig. 7.7 for relative perturbations of the standard deviations of  $(K_{soil}, \Theta_{yaw}, \varepsilon)$ . Each failure probability is independently estimated by FORM-IS. In the hypothesis of a normal  $D_{cr}$ , the most important variable is  $\Theta_{yaw}$ , while the fluctuations are quite stable in the hypothesis of a lognormal  $D_{cr}$ .

When perturbing the standard deviation of the resistance variable  $D_{cr}$ , the same phenomenon is witnessed in Fig. 7.8. The perturbations have nearly no consequences, assuming that  $D_{cr} \sim \text{LogNormal}$ , but a lot of influence when  $D_{cr} \sim \text{Normal}$ . As a perspective, this study could be completed by a joint perturbation of both standard deviation and mean of the resistance variable.

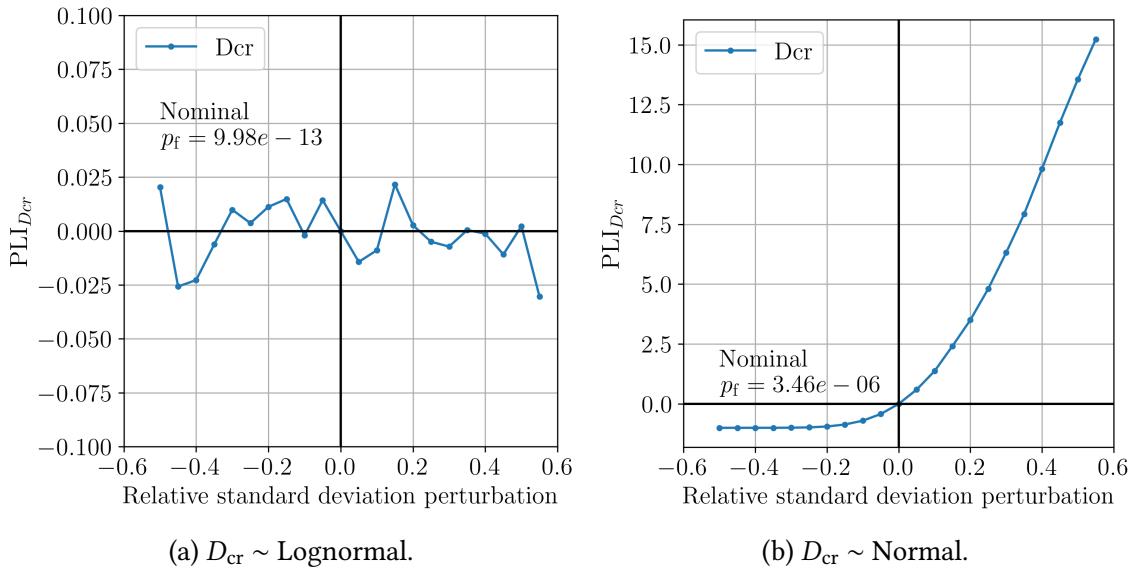


Figure 7.8 Perturbed-law based indices for relative perturbations of the standard deviation of  $D_{cr}$ . The failure probabilities studied are each estimated by FORM-IS method with sample size  $N = 5 \times 10^4$ .

## 7.4 Conclusion

In this chapter, a fully probabilistic reliability analysis was performed on the monopile foundation of an OWT located in Teesside, UK. This first reliability study required a significant computational effort (i.e., over  $10^5$  Turbsim-DIEGO simulations), made possible with the development of a tailored wrapper deployed on a HPC facility. These simulations served the construction of a surrogate model emulating the lifetime damage function.

The second section of this chapter addressed the estimation of a failure probability using this surrogate model. A general conclusion is that this probability is highly dependent of the probabilistic model describing the critical damage. To challenge the modeling assumptions of the critical damage and the system variables, a robustness analysis was realized. It consists in studying the impact of perturbing the input distributions on an output quantity. The robustness of the failure probability was evaluated with the formalism of the perturbed-law based indices, introduced by Lemaître et al. (2015). This additional study mostly confirmed the importance of the critical damage definition.

From an industrial point of view, the failure probabilities obtained are lower than the risk levels targeted in current standards (Wang et al., 2022), which is in favor of lifetime extension. However, the results of this demonstrative study may be questionable with respect to several assumptions that have been made:

- The periods in parked position which could significantly increase the damage (see Velarde et al., 2020). Several studies showed that the aerodynamic damping created by the rotation of the turbine reduces tower vibrations, and therefore fatigue (Liu et al., 2017);

- The rapid transition phases occasioned by emergency stopping, which might increase fatigue;
- The early damage produced during the installation of the monopile foundations by hydraulic impact piling (i.e., hammering);
- The stress-concentration resulting from soldering the structure.

An interesting industrial perspective could be to reproduce a similar study on a floating OWT model and compare the conclusions drawn from both studies.

As a final perspective, a stochastic surrogate model could be built by considering all the damages without averaging them over the environmental repetitions. The risk assessment would then be conducted on a stochastic function. In this particular context, quantile estimation was studied by [Browne et al. \(2016\)](#), however, rare event estimation on stochastic functions remains an open question recently discussed by [Pires et al. \(2023\)](#).



# Conclusion and perspectives

## Summary of the main contributions and perspectives

Uncertainty quantification applied to OWT raises numerous methodological questions (Veers et al., 2019). In the present thesis, two main statistical tools were exploited for OWT uncertainty quantification: the kernel-based dissimilarity measure called the maximum mean discrepancy (Gretton et al., 2006), and the empirical Bernstein copula (Sancetta and Satchell, 2004) for multivariate nonparametric inference. This work first tackled problems related to uncertainty quantification of offshore environmental conditions (i.e., metocean), including their perturbation induced by the turbine's wake. In a second part, it dealt with uncertainty propagation for various goals such as mean estimation, mean assessment of surrogate models' predictivity, or rare event probability estimation. For reproducibility purposes, most numerical developments related to this work are documented and openly accessible.

## Uncertainty quantification of environmental conditions

The first contribution to this topic is a study on the efficiency of a semiparametric inference on the metocean data. In the proposed strategy, the copula is approximated using the EBC, while the marginals can either be fitted by parametric or nonparametric methods. The flexibility of the EBC suits the complex dependence structures found in metocean datasets. As a perspective, a more extensive numerical comparison (e.g., with vine copula Vanem, 2016; Lin and Dong, 2019) could be performed, for example using the MMD as a statistic for multivariate testing. Note that the MMD could also serve as a metric to optimize the Bernstein polynomial order. Then, the goodness-of-fit for nonparametric methods might be studied in the same fashion as the validation of machine learning models (by wisely choosing a set of points to test the model). Finally, EBC could also be studied in the context of extreme conditions assessment, which is usually in favor of parametric approaches (Vanem et al., 2024).

After defining a probabilistic model of the ambient metocean conditions, the influence of the turbines' wake was studied. Uncertainty propagation of the ambient conditions through a simplified wake model of a wind farm provided the wake-perturbed metocean distribution at each turbine. Then the MMD was proposed as a dissimilarity measure between these

distributions. A matrix of dissimilarities was obtained by computing the MMD between every pair of turbines, later used to cluster turbines facing similar conditions. By creating clusters of turbines solicited with similar environmental conditions, this approach aims at reducing the number of loading studies at the farm scale (e.g., fatigue assessment). These contributions are related to the following publications:

- “ A. Lovera, [E. Fekhari](#), B. Jézéquel, M. Dupoiron, M. Guiton and E. Ardillon (2023). “Quantifying and clustering the wake-induced perturbations within a wind farm for load analysis”. In: *Journal of Physics: Conference Series (WAKE 2023)*.
- “ E. Vanem, [E. Fekhari](#), N. Dimitrov, M. Kelly, A. Cousin and M. Guiton (2024). “A joint probability distribution model for multivariate wind and wave conditions”. In: *Journal of Offshore Mechanics and Arctic Engineering*. In press.
- “ E. Vanem, Ø. Lande and [E. Fekhari](#), (2024). “A simulation study on the usefulness of the Bernstein copula for statistical modeling of metocean variables”. To appear in: *Proceedings of the ASME 2024 43th International Conference on Ocean, Offshore and Arctic Engineering (OMAE 2024)*.

## Reliability and robustness analysis of offshore wind turbines subject to fatigue damage

This work is related to uncertainty propagation in the multi-physics numerical model of an OWT, called DIEGO. A first contribution concerns the estimation of lifetime cumulative fatigue damage as a mean against the environmental conditions (see e.g., Müller and Cheng, 2018). The use of Bayesian quadrature methods such as kernel herding (Chen et al., 2010; Huszár and Duvenaud, 2012) is an efficient and flexible solution for given-data uncertainty propagation (i.e., directly subsampling a large dataset without inference). Our numerical experiments showed conclusive results in comparison to Monte Carlo and quasi-Monte Carlo sampling. This development was gathered in a Python package named `otkerneldesign`.

As a perspective, the damage surrogate modeling could be further studied (e.g., extending the work of Slot et al., 2020). Recent techniques for stochastic emulators could be tested on this case (Baker et al., 2022; Zhu and Sudret, 2023; Lüthen et al., 2023). However, the method used should also be robust to the highly skewed distribution of the output variable. The mechanics could be approximated more accurately by considering other cumulative models for fatigue rule rather than Miner’s rule. For example, nonlinear models (Rocher et al., 2020) take the order of apparition of the cyclic solicitations into account.

Using kernel herding to estimate lifetime cumulative damage over the environmental conditions, variables related to the system could be modified. Therefore, a second contribution deals with the reliability analysis based on a few system variables: soil stiffness, S-N curve parameters, yaw misalignment, and the damage resistance. This study was made possible by the use of HPC facilities and a surrogate model built on a space-filling design over the system variables. Beyond the evaluation of a monopile foundation’s failure probability, this thesis studied its robustness to the perturbation of inputs distributions. The perturbed-law based sensitivity indices (Lemaître et al., 2015) were applied to assess the relative influence of perturbing the inputs’ moments.

An industrial perspective regarding the reliability analysis is its application to a floating wind turbine case. This setup could introduce additional nonlinearities arising from the stronger impact of the waves on a floating structure. Along with fatigue reliability, the connection with other failure modes such as extreme loading could be studied (see, for example, the recent study on ultimate limit states by Wang et al., 2023). These contributions are related to the following publications:

- “ E. Fekhari, V. Chabridon, J. Muré and B. Iooss (2024). “Given-data probabilistic fatigue assessment for offshore wind turbines using Bayesian quadrature”. In: *Data-Centric Engineering*, In press.
- “ E. Fekhari, B. Iooss, V. Chabridon and J. Muré (2022). “Efficient techniques for fast uncertainty propagation in an offshore wind turbine multi-physics simulation tool”. In: *Proceedings of the 5th International Conference on Renewable Energies Offshore (RENEW 2022)*.

## Surrogate model predictivity assessment

In the validation process of a surrogate model, cross-validation may be costly to implement or simply not acceptable to guarantee an independent evaluation. The use of space-filling designs of experiments to define a complementary test set to the learning set was proposed. Additionally, a method to compute optimal weights using Bayesian quadrature allows to improve the estimation of coefficients of predictivity.

To extend the incremental construction of test sets, the definition of an MMD-based stopping rule could be developed. Additionally, the computational effort could be reduced by only performing the validation on variables with a significant impact on the output, determined by screening techniques. This contribution is related to the following publication:

- “ E. Fekhari, B. Iooss, J. Muré, L. Pronzato and M.J. Rendas (2023). “Model predictivity assessment: incremental test-set selection and accuracy evaluation”. In: *Studies in Theoretical and Applied Statistics*, pages 315–347. Springer.

## Rare event estimation using Bernstein adaptive nonparametric conditional sampling

A new method for rare event estimation was proposed in this work. This adaptive importance sampling method, named Bernstein adaptive nonparametric conditional sampling (BANCS), relies on the EBC to infer consecutive conditional distributions. Decomposing this inference between copula and marginals brings more flexibility and showed good performances compared to usual strategies such as NAIS (Zhang, 1996) or SS (Au and Beck, 2001). This contribution offers numerous research perspectives. Rather than Monte Carlo sampling on the conditional distributions, other methods could help speed-up the quantile estimation (e.g., randomized QMC (Kaplan et al., 2019)). Instead of fixing a sampling size to each subset, a stopping criterion could arise from the accuracy of the quantile estimation. To improve the inference of the conditional distributions, further work on optimizing the EBC polynomial order should be

carried on. Finally, an adaptation of BANCS could be proposed for high-dimensional problems by dividing the d-dimensional copula into independent blocks.

As this method generates i.i.d. samples, they can be used in a post-processing step for ROSA. The same way FORM delivers local sensitivities, a good practice could be to systematically study this ROSA to better understand the reliability. Working on the interpretation of different indices, an interesting objective could be to certify that some inputs do not affect the reliability. This contribution is related to the following publication:

- E. Fekhari, V. Chabridon, J. Muré and B. Iooss (2023). “Bernstein adaptive nonparametric conditional sampling: a new method for rare event probability estimation”. In: *Proceedings of the 14th International Conference on Applications of Statistics and Probability in Civil Engineering (ICASP 14)*.

## Summary of the numerical developments and perspectives

**otkerneldesign.** This Python package generates designs of experiments based on kernel methods such as kernel herding (Chen et al., 2018a) and support points (Mak and Joseph, 2018). It could be numerically improved by upgrading matrix management and operation. Using methods as the “hierarchical matrices” (Börm et al., 2003) could considerably ease the manipulation of large matrices and speed-up their operations. Additionally, the increasing use of CPU for parallel computing could be useful. This could for example be realized by the use of the GPU programming interface CUDA (for “compute unified device architecture”). Additionally, different MMD estimators could be offered to the user (Gretton et al., 2006).

**bancs.** This Python package proposes an implementation of the “Bernstein Adaptive Non-parametric Conditional Sampling” method for rare event estimation. It would need a proper documentation and a more exhaustive benchmark using the Python package `otbenchmark`<sup>1</sup>. In addition, various methodological perspectives mentioned earlier could be developed.

**copulogram.** This Python package proposes an implementation of a synthetic visualization tool for multivariate distributions. It would need a proper documentation to better illustrate the added value of this plot.

**Offshore wind turbine reliability wrapper.** An important development in this thesis was related to coupling OpenTURNS with the offshore numerical model TurbSim-DIEGO on a HPC facility. This implementation should be adapted to a more challenging floating model.

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<sup>1</sup><https://github.com/mbaudin47/otbenchmark/>

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Appendix **A**

# Univariate distribution fitting

This appendix recalls the main methods to infer a univariate distribution considering a  $n$ -sized i.i.d. sample  $X_n = \{x^{(1)}, \dots, x^{(n)}\} \in \mathbb{R}^n$ . Inference techniques are split into two main groups, the parametric ones assuming that the underlying distribution belongs to a parametric distribution, and the nonparametric ones otherwise. In general, nonparametric methods require a large amount of data but allow more flexibility. In practice, nontrivial distributions (e.g., multimodal) might be easier to model using nonparametric approaches.

To assess the quality of this inference, a panel of goodness-of-fit methods are proposed ([Saporta, 2006](#)), this appendix recalls a few of them.

## Main parametric methods

### Moments method

The moments method looks for a parametric distribution with density  $f_X(\theta)$ , whose first moments (e.g.,  $m(\theta)$  and  $\sigma^2(\theta)$ ) match the empirical moments of the sample  $X_n$  (e.g.,  $\widehat{m}_{X_n}$  and  $\widehat{\sigma}^2$ ). After computing the empirical moments:

$$\widehat{m}_n = \frac{1}{n} \sum_{i=1}^n x^{(i)}, \quad \widehat{\sigma}_n^2 = \frac{1}{n-1} \sum_{i=1}^n (x^{(i)} - \widehat{m}_{X_n})^2, \quad (\text{A.1})$$

one can solve the system of equations  $(m(\theta) = \widehat{m}_n; \sigma^2(\theta) = \widehat{\sigma}_n^2)$  to determine the optimal set of parameters  $\theta$  in this situation. Note that some families of distributions might be more suited to this method because of the analytical expression of their moments. However, this technique is sensitive to the possible biases in the estimation of the sample moments.

### Maximum likelihood estimation

Maximum likelihood estimation (MLE) is a popular alternative to the moments method. Similarly, maximizes a given correspondence metric between the dataset  $X_n$  and a parametric distribution

with density  $f_X(\theta)$ . This metric is the *likelihood* function, defined as:

$$\mathcal{L}(\theta|X_n) = \prod_{i=1}^n f_X(x^{(i)}; \theta), \quad (\text{A.2})$$

with the PDF taking the set of parameters  $\theta$  written:  $f_X(x^{(i)}; \theta)$ . For numerical reasons, the optimization is often performed on the natural logarithm of the likelihood function, called *log-likelihood*. The goal is then finding the optimal vector  $\hat{\theta}^*$  of parameters minimizing the following expression:

$$\hat{\theta}^* = \arg \min_{\theta \in \mathcal{D}_\theta} \left( - \sum_{i=1}^n \ln(f_X(x^{(i)}; \theta)) \right). \quad (\text{A.3})$$

Fig. A.1 illustrates the MLE by considering the fit of two distinct Weibull distributions w.r.t. a small set of observations  $X_n = \{1, 2, 3, 4, 6\}$  (represented by the black bars on the x-axis). Note that the quick analytical results from the moment method can be used as a starting point of the MLE optimization.

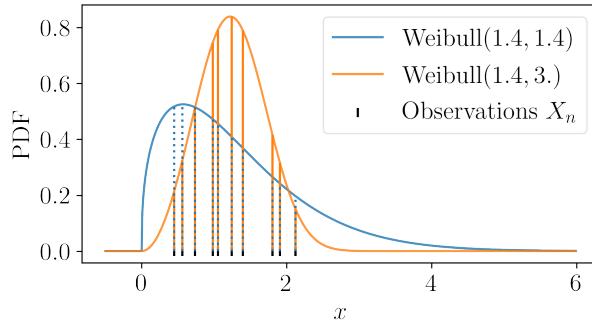


Figure A.1 Adequation of two different Weibull models using their likelihood with a sample of observations (black crosses).

## Main nonparametric methods

### Empirical CDF and histogram

The empirical CDF is a cumulative stair-shaped representation of the sorted sample  $X_n$ :

$$\widehat{F}_X(x) = \frac{1}{n} \sum_{i=1}^n \mathbb{1}_{\{x^{(i)} \leq x\}}. \quad (\text{A.4})$$

A histogram consists of sorting and gathering the observations in a sample  $X_n$  into a finite number of categories. These categories are called bins and each regroups the same number of observations (identical binwidth). The number of bins is the only tuning parameter of this method.

## Kernel density estimation

Kernel density estimation (KDE) is a nonparametric method, it estimates a PDF by weighing a sample of observations  $X_n$  with kernels. After setting a kernel  $k : \mathbb{R} \rightarrow \mathbb{R}_+$  and a scaling parameter  $h > 0$ , also called bandwidth, the kernel density estimator is defined as:

$$\hat{f}_X(x) = \frac{1}{nh} \sum_{i=1}^n k\left(\frac{x-x^{(i)}}{h}\right). \quad (\text{A.5})$$

Different types of kernels are used for KDE, such as the standard normal, triangular, Epanchennikov or uniform. The choice of bandwidth results in a bias-variance trade-off, that has been extensively discussed in the literature (Wand and Jones, 1994). Fig. A.2 illustrates the KDE for three different scaling parameters  $h \in \{0.1, 0.2, 0.4\}$  applied on a set of observations (represented by the black bars on the x-axis).

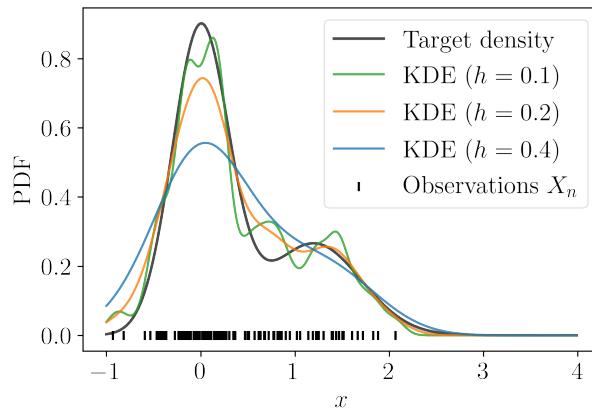


Figure A.2 Fit of a bimodal density by KDE using different tuning parameters.

## Main goodness-of-fit methods

### Penalized likelihood criteria

Two quantitative goodness-of-fit criteria are commonly used to assess parametric inference: the *Akaike information criterion* (AIC) and the *Bayesian information criterion* (BIC). The likelihood as a goodness-of-fit criterion should only be applied to the same family of distributions. Otherwise, the comparison would unfairly advantage distributions with many degrees of freedom. The two following criteria are metrics based on the likelihood with a correction related to the number of degrees of freedom of the distribution.

The AIC and BIC are expressed as follows:

$$\text{AIC} = \frac{-2\ln(\mathcal{L}(\theta|X_n))}{n} + \frac{2q}{n}, \quad \text{BIC} = \frac{-2\ln(\mathcal{L}(\theta|X_n))}{n} + \frac{q\ln(n)}{n}, \quad (\text{A.6})$$

with the likelihood  $\mathcal{L}(\theta|X_n)$  and the number of distribution's number degrees of freedom denoted  $q$ . The second term adds a penalty depending on the number of parameters. The best inference will be given by the model with the smallest AIC or BIC. Note that an additional correction can be applied in a small data context.

## Quantile-quantile plot

The quantile-quantile plot (also called QQ-plot) is a graphical tool providing a qualitative check of the goodness of fit. It compares the CDF of the fitted model with the empirical CDF of the sample  $X_n$ . To do so, it represents a scatterplot of the empirical quantiles (i.e., the ranked observations), against the quantiles of the fitted model at the levels  $\{\alpha^{(i)}\}_{i=1}^n = \{\widehat{F}_X(x^{(i)})\}_{i=1}^n$ . The following Fig. A.3 is a QQ-plot of the KDE model fitted in Fig. A.2. The closer the scatter plot gets to the first bisector line the better the fit is.

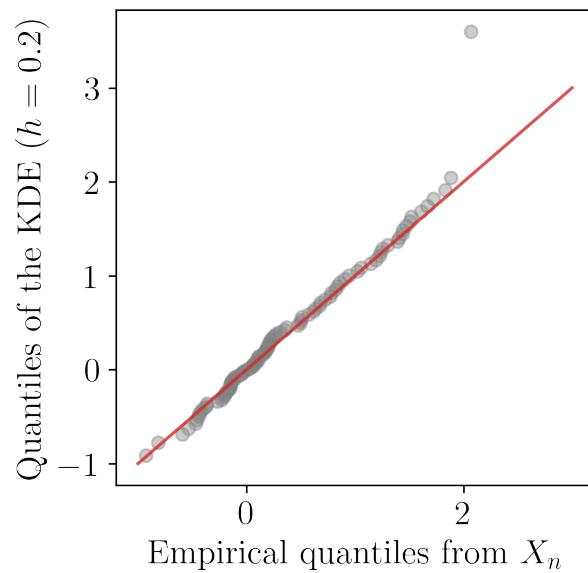


Figure A.3 QQ-plot between the data from Fig. A.2 and a KDE model.

# Appendix B

## Dissimilarity measures between probability distributions

Beyond the discrepancy measure to the uniform distribution presented in Section 1.5, this Appendix introduces two families of measures commonly used to quantify the dissimilarity between two probability distributions  $\pi$  and  $\zeta$ .

### Csizár $f$ -divergences

The general definition of the “ $f$ -divergence” of  $\pi$  from  $\zeta$ , also called Csiszár  $f$ -divergence after the seminal work of [Csiszár \(1963\)](#), is given by:

$$D_f(\pi || \zeta) = \int_{\Omega} f\left(\frac{d\pi}{d\zeta}\right) d\zeta, \quad (\text{B.1})$$

where  $f(\cdot)$  is a convex function such that  $f(1) = 0$ , and where  $\pi$  is absolutely continuous w.r.t.  $\zeta$ . Let us recall some well-known divergences which are special cases of  $f$ -divergences:

- Kullback–Leibler ([Kullback and Leibler, 1951](#)):  $f(t) = t \ln(t)$ ;
- Hellinger of order  $\alpha \in \mathbb{R}_+ \setminus \{1\}$  ([Jeffreys, 1946](#)):  $f(t) = (1 - \sqrt{t})$ ;
- Total variation:  $f(t) = \frac{1}{2} |t - 1|$ .

The reader may refer to [Basu et al. \(2011\)](#) for further details on  $f$ -divergences.

### Integral probability metrics

Another family of dissimilarity measures between probability distributions called the “integral probability metrics” ([Müller, 1997](#)), is defined as:

$$\gamma_{\mathcal{H}}(\pi, \zeta) = \sup_{g \in \mathcal{H}} \left| \int_{\mathcal{D}_{\mathbf{x}}} g(\mathbf{x}) d\pi(\mathbf{x}) - \int_{\mathcal{D}_{\mathbf{x}}} g(\mathbf{x}) d\zeta(\mathbf{x}) \right|, \quad (\text{B.2})$$

where  $\mathcal{H}$  is a class of measurable functions on  $\mathcal{D}_X \subset \mathbb{R}^d$  that sets the type of integral probability metric. For example, the total variation distance considers all the functions with value in  $[-1, 1]$ ; furthermore, the Wasserstein distance relies on a class of Lipschitz functions; then a kernel-based distance called the “maximum mean discrepancy” (MMD) uses a specific Hilbert space.

Between the wide panel of distances<sup>1</sup>, a particular focus is dedicated in this section to the MMD. This distance was successfully used in diverse contexts for the consistency of its estimators, and its closed-form expression (allowing exact computation in some cases) (Sriperumbudur et al., 2012).

## Kernel discrepancy

This section first introduces a kernel-based discrepancy called the maximum mean discrepancy, generalizing the concept of discrepancy to non-uniform measures.

**Reproducing kernel Hilbert space and kernel mean embedding** Let us first assume that the function  $g$  belongs in a specific function space  $\mathcal{H}(k)$ .  $\mathcal{H}(k)$  is a *reproducing kernel Hilbert space* (RKHS), which is an inner product space of functions  $g : \mathcal{D}_X \rightarrow \mathbb{R}$ . Considering a symmetric and positive definite function  $k : \mathcal{D}_X \times \mathcal{D}_X \rightarrow \mathbb{R}$ , later called a “reproducing kernel” or simply a “kernel”, an RKHS verifies the following axioms:

- The “feature map”  $\phi : \mathcal{D}_X \rightarrow \mathcal{H}(k); \phi(\mathbf{x}) = k(\cdot, \mathbf{x})$  belongs to the RKHS:  $k(\cdot, \mathbf{x}) \in \mathcal{H}(k), \forall \mathbf{x} \in \mathcal{D}_X$ ;
- The “reproducing property”:  $\langle g, k(\cdot, \mathbf{x}) \rangle_{\mathcal{H}(k)} = g(\mathbf{x}), \quad \forall \mathbf{x} \in \mathcal{D}_X, \forall g \in \mathcal{H}(k)$ .

Note that it can be shown that every positive semi-definite kernel defines a unique RKHS (and vice versa) with a feature map  $\phi$ , such that  $k(\mathbf{x}, \mathbf{x}') = \langle \phi(\mathbf{x}), \phi(\mathbf{x}') \rangle_{\mathcal{H}(k)}$ . This framework allows us to embed a continuous or discrete probability measure in an RKHS, as illustrated in Fig. B.1. For any measure  $\pi$ , let us define its *kernel mean embedding* (Sejdinovic et al., 2013), also called “potential”  $P_\pi(\mathbf{x})$  in Pronzato and Zhigljavsky (2020), associated with the kernel  $k$  as:

$$P_\pi(\mathbf{x}) = \int_{\mathcal{D}_X} k(\mathbf{x}, \mathbf{x}') d\pi(\mathbf{x}'). \quad (\text{B.3})$$

Respectively, the potential  $P_{\zeta_n}(\mathbf{x})$  of a discrete distribution  $\zeta_n = \sum_{i=1}^n w_i \delta(\mathbf{x}^{(i)})$ ,  $w_i \in \mathbb{R}$  associated with the kernel  $k$  can be written as:

$$P_{\zeta_n}(\mathbf{x}) = \int_{\mathcal{D}_X} k(\mathbf{x}, \mathbf{x}') d\zeta_n(\mathbf{x}') = \sum_{i=1}^n w_i k(\mathbf{x}, \mathbf{x}^{(i)}). \quad (\text{B.4})$$

The potential  $P_\pi(\mathbf{x})$  of the targeted measure  $\pi$  will be referred to as “target potential” and the potential  $P_{\zeta_n}(\mathbf{x})$  associated with the discrete distribution  $\zeta_n$  called “current potential” when its

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<sup>1</sup>See the “Taxonomy of principal distances and divergences” proposed by F. Nielsen in: <https://franknielsen.github.io/Divergence/Poster-Distances.pdf>

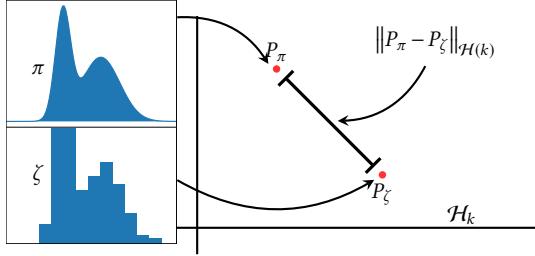


Figure B.1 Kernel mean embedding of a continuous and discrete probability distribution.

support is the current design  $\mathbf{X}_n$ . When  $P_{\zeta_n}(\mathbf{x})$  is close to  $P_\pi(\mathbf{x})$ , it can be interpreted as  $\zeta_n$  being an adequate quantization or representation of  $\pi$ . Potentials can be computed in closed forms for specific pairs of distribution and associated kernel. Summary tables of some of these cases are detailed in (Briol, 2019, Sec. 3.4), (Pronzato and Zhigljavsky, 2020, Sec. 4), and extended in Fekhari et al. (2023b). However, in most cases, the target potentials must be estimated on a large and representative sample, typically a large quasi-Monte Carlo sample of  $\pi$ .

The *energy* of a measure  $\pi$  is defined as the integral of the potential  $P_\pi$  against the measure, which leads to the following scalar quantity:

$$\varepsilon_\pi = \int_{\mathcal{D}_X} P_\pi(\mathbf{x}) d\pi(\mathbf{x}) = \iint_{\mathcal{D}_X^2} k(\mathbf{x}, \mathbf{x}') d\pi(\mathbf{x}) d\pi(\mathbf{x}'). \quad (\text{B.5})$$

Finally, using the reproducing property and writing the Cauchy-Schwarz inequality on the absolute quadrature error leads to the following inequality, similar to the Koksma-Hlawka inequality Eq. (??) (see Briol et al., 2019):

$$\left| \sum_{i=1}^n w_i g(\mathbf{x}^{(i)}) - \int_{\mathcal{D}_X} g(\mathbf{x}) d\pi(\mathbf{x}) \right| = \left| \langle g, P_{\zeta_n}(\mathbf{x}) \rangle_{\mathcal{H}(k)} - \langle g, P_\pi(\mathbf{x}) \rangle_{\mathcal{H}(k)} \right| \quad (\text{B.6a})$$

$$= \left| \langle g, (P_{\zeta_n}(\mathbf{x}) - P_\pi(\mathbf{x})) \rangle_{\mathcal{H}(k)} \right| \quad (\text{B.6b})$$

$$\leq \|g\|_{\mathcal{H}(k)} \|P_\pi(\mathbf{x}) - P_{\zeta_n}(\mathbf{x})\|_{\mathcal{H}(k)}. \quad (\text{B.6c})$$

**Maximum mean discrepancy** A metric of discrepancy is offered by the MMD. This distance between two probability distributions  $\pi$  and  $\zeta$  is given by the worst-case error for any function within a unit ball of the Hilbert space  $\mathcal{H}(k)$ , associated with the kernel  $k$ :

$$\text{MMD}(\pi, \zeta) = \sup_{\|g\|_{\mathcal{H}(k)} \leq 1} \left| \int_{\mathcal{D}_X} g(\mathbf{x}) d\pi(\mathbf{x}) - \int_{\mathcal{D}_X} g(\mathbf{x}) d\zeta(\mathbf{x}) \right| \quad (\text{B.7})$$

According to the inequality in Eq. (B.6c),  $\text{MMD}(\pi, \zeta) = \|P_\pi - P_\zeta\|_{\mathcal{H}(k)}$ , meaning that the MMD fully relies on the difference of potentials. Moreover, Sriperumbudur et al. (2010) defines a kernel as “characteristic kernel” when the following equivalence is true:  $\text{MMD}(\pi, \zeta) = 0 \Leftrightarrow \pi = \zeta$ . This property makes the MMD a metric on  $\mathcal{D}_X$ . The squared MMD has been used for various

purposes such as statistical testing (Gretton et al., 2006), numerical integration (Chen et al., 2010), and global sensitivity analysis (Da Veiga, 2015). It can be written as follows:

$$\text{MMD}(\pi, \zeta)^2 = \|P_\pi(\mathbf{x}) - P_\zeta(\mathbf{x})\|_{\mathcal{H}(k)}^2 \quad (\text{B.8a})$$

$$= \langle (P_\pi(\mathbf{x}) - P_\zeta(\mathbf{x})), (P_\pi(\mathbf{x}) - P_\zeta(\mathbf{x})) \rangle_{\mathcal{H}(k)} \quad (\text{B.8b})$$

$$= \langle P_\pi(\mathbf{x}), P_\pi(\mathbf{x}) \rangle_{\mathcal{H}(k)} - 2 \langle P_\pi(\mathbf{x}), P_\zeta(\mathbf{x}) \rangle_{\mathcal{H}(k)} + \langle P_\zeta(\mathbf{x}), P_\zeta(\mathbf{x}) \rangle_{\mathcal{H}(k)} \quad (\text{B.8c})$$

$$= \iint_{\mathcal{D}_X^2} k(\mathbf{x}, \mathbf{x}') d\pi(\mathbf{x})d\pi(\mathbf{x}') - 2 \iint_{\mathcal{D}_X^2} k(\mathbf{x}, \mathbf{x}') d\pi(\mathbf{x})d\zeta(\mathbf{x}') + \iint_{\mathcal{D}_X^2} k(\mathbf{x}, \mathbf{x}') d\zeta(\mathbf{x})d\zeta(\mathbf{x}'). \quad (\text{B.8d})$$

Appendix C

## Rare event estimation algorithm

### Subset simulation (SS)

The next algorithm describes the subset simulation methods introduced by [Au and Beck \(2001\)](#).

---

#### Algorithm 2 Subset simulation (SS).

---

▷ **Inputs:**

$f_X$ , joint PDF of the inputs

$g(\cdot)$ , LSF

$y_{\text{th}} \in \mathbb{R}$ , threshold defining the failure event

$N$ , number of samples per iteration

$m \in \mathbb{N}$ , parameter of the EBC fitting

$p_0 \in ]0, 1[$ , empirical quantile order (rarity parameter)

▷ **Algorithm:**

Set  $k = 0$  and  $f_{[0]} = f_X$

Sample  $\mathbf{X}_{[0],N} = \{\mathbf{X}_{[0]}^{(j)}\}_{j=1}^N \stackrel{\text{i.i.d.}}{\sim} f_{[0]}$

Evaluate  $G_{[0],N} = \{g(\mathbf{X}_{[0]}^{(j)})\}_{j=1}^N$

Estimate the empirical  $p_0$ -quantile  $\hat{q}_{[0]}^{p_0}$  of the set  $G_{[0],N}$

**while**  $\hat{q}_{[k]}^{p_0} > y_{\text{th}}$  **do**

    Sample  $\mathbf{X}_{[k+1],N} = \{\mathbf{X}_{[k+1]}^{(j)}\}_{j=1}^N \stackrel{\text{i.i.d.}}{\sim} \hat{f}_{[k+1]}$

    Sample by MCMC  $\mathbf{X}_{[k+1],N} = \{\mathbf{X}_{[k+1]}^{(j)}\}_{j=1}^N \stackrel{\text{i.i.d.}}{\sim} f_{X|F_{[k+1]}}$  (with  $\mathbf{A}_{[k+1],n}$  as initialization points)

    Evaluate  $G_{[k+1],N} = \{g(\mathbf{X}_{[k+1]}^{(j)})\}_{j=1}^N$

    Estimate the empirical  $p_0$ -quantile  $\hat{q}_{[k+1]}^{p_0}$  of  $G_{[k+1],N}$

    Set  $k = k + 1$

**end while**

Set total iteration number  $k_{\#} = k - 1$

Estimate  $\hat{p}_f = (1 - p_0)^{k_{\#}} \cdot \frac{1}{N} \sum_{j=1}^N \mathbb{1}_{\{g(\mathbf{X}_{[k_{\#}]^{(j)}}) \geq y_{\text{th}}\}} (\mathbf{X}_{[k_{\#}]^{(j)}})$

▷ **Outputs:**

$\hat{p}_f$ , estimate of  $p_f$

---



# Appendix D

## Uncertainty quantification practice with OpenTURNS

The present Appendix presents minimalistic Python/OpenTURNS examples implementing some of the uncertainty quantification methods presented in Chapter 1.

**OpenTURNS 1** (Bivariate distribution). Definition of a probabilistic uncertainty model.

```
1  #!/usr/bin/python3
2  import openturns as ot
3  # Build multivariate distribution from marginals and copula
4  copula=ot.GumbelCopula(2.0)
5  marginals=[ot.Uniform(1.0, 2.0), ot.Normal(2.0, 3.0)]
6  distribution=ot.ComposedDistribution(marginals, copula)
7  # Compute first moments
8  mean_vector=distribution.getMean()
9  covariance_matrix=distribution.getCovariance()
10 # Compute CDF (respectively PDF)
11 x_cdf=distribution.computeCDF([1.5, 2.5]) # x=[1.5, 2.5]
12 a_quantile=distribution.computeQuantile([0.9]) # alpha=0.9
```

**OpenTURNS 2** (Numerical integration). Construction of multivariate quadrature rules.

```
1  #!/usr/bin/python3
2  import openturns as ot
3  marginals=[ot.Exponential(1.0), ot.Uniform(-1.0, 1.0)]
4  distribution=ot.ComposedDistribution(marginals)
5  # Build a 2D Gaussian quadrature
6  n_marginal=[4, 4] # Number of nodes per marginal
7  g_quad=ot.GaussProductExperiment(distribution, n_marginal)
8  g_nodes, weights=g_quad.generateWithWeights()
9  # Build a Monte Carlo design
10 n=16
11 mc_nodes=distribution.getSample(n)
12 # Build a quasi-Monte Carlo design
13 sequence=ot.HaltonSequence(2) # d=2
14 qmc_experiment=ot.LowDiscrepancyExperiment(sequence, distribution, n)
15 qmc_nodes=qmc_experiment.generate()
```

**OpenTURNS 3** (Design of experiments). Construction of LHS and optimized LHS w.r.t. to a space-filling metric (e.g., L2-centered discrepancy) by simulated annealing algorithm.

```

1  #!/usr/bin/python3
2  import openturns as ot
3  marginals=[ot.Uniform(0.0, 1.0), ot.Uniform(0.0, 1.0)]
4  distribution=ot.ComposedDistribution(marginals)
5  # Build a LHS
6  n=10
7  LHS_exp=ot.LHSExperiment(distribution, n)
8  LHS_design=LHS_exp.generate()
9  # Build an optimized LHS using L2-centered discrepancy
10 LHS_exp=ot.LHSExperiment(distribution, n)
11 SF_metric=ot.SpaceFillingC2()
12 SA_profile=ot.GeometricProfile(10., 0.95, 20000)
13 LHS_opt=ot.SimulatedAnnealingLHS(LHS_exp, SF_metric, SA_profile)
14 LHS_opt.generate()
15 LHS_design=LHS_opt.getResult().getOptimalDesign()
```

**OpenTURNS 4** (Rare event estimation). Estimation of rare events with various methods.

```

1  import openturns as ot
2  marginals=[ot.Normal(0.0, 1.0), ot.Exponential(1.0)]
3  distribution=ot.ComposedDistribution(marginals)
4  # Build a limit-state function and failure event
5  g=ot.SymbolicFunction(["x1", "x2"], ["(x1 - x2) ^ 2"])
6  X=ot.RandomVector(distribution)
7  Y=ot.CompositeRandomVector(g, X)
8  failure_event=ot.ThresholdEvent(Y, ot.LessOrEqual(), 0.)
9  # Estimate pf using FORM
10 starting_p=distribution.getMean()
11 FORM_algo=ot.FORM(ot.Cobyla(), failure_event, starting_p)
12 FORM_algo.run()
13 FORM_results=FORM_algo.getResult()
14 design_point=FORM_results.getStandardSpaceDesignPoint()
15 FORM_pf=FORM_results.getEventProbability()
16 # Estimate pf using Monte Carlo
17 MC_exp=ot.MonteCarloExperiment()
18 MC algo=ot.ProbabilitySimulationAlgorithm(failure_event, MC_exp)
19 MC algo.run()
20 MC_results=MC algo.getResult()
21 MC_pf=MC_results.getProbabilityEstimate()
22 MC_pf_confidence=MC_results.getConfidenceLength(0.95)
23 # Estimate pf using importance sampling
24 aux_distribution=ot.Normal(design_point, [1.0, 1.0])
25 standard_event=ot.StandardEvent(failure_event)
26 IS_exp=ot.ImportanceSamplingExperiment(aux_distribution)
27 IS algo=ot.ProbabilitySimulationAlgorithm(standard_event, IS_exp)
28 IS algo.run()
29 IS_results=IS algo.getResult()
30 IS_pf=IS_results.getProbabilityEstimate()
31 IS_pf_confidence=IS_results.getConfidenceLength(0.95)
32 # Estimate pf using subset simulation
33 SS algo=ot.SubsetSampling(failure_event)
34 SS algo.run()
35 SS_results=SS algo.getResult()
36 SS_pf=SS_results.getProbabilityEstimate()
37 SS_pf_confidence=SS_results.getConfidenceLength(0.95)
```

**OpenTURNS 5** (Sobol' indices). Estimation of the Sobol' indices to assess global sensitivity analysis on the Ishigami analytical problem.

```

1  #!/usr/bin/python3
2  import openturns as ot
3  g=ot.SymbolicFunction(
4      ['x1', 'x2', 'x3'],
5      ['sin(x1) + 7.0 * sin(x2)^2 + 0.1 * x3^4 * sin(x1)'])
6
7  X=ot.ComposedDistribution([ot.Uniform(-3.14, 3.14)] * 3)
8  size=1000
9  # Generate samples and evaluate their images
10 sie=ot.SobolIndicesExperiment(im.distributionX, size)
11 input_design=sie.generate()
12 output_design=im.model(input_design)
13 # Four estimators : Saltelli, Martinez, Jansen, and Mauntz-Kucherenko
14 SA=ot.JansenSensitivityAlgorithm(input_design, output_design, size)
15 sobol_first_order=SA.getFirstOrderIndices()
16 sobol_tolal=SA.getTotalOrderIndices()
```

**OpenTURNS 6** (Gaussian process regression). Fit of an ordinary Kriging model fitting.

```

1  #!/usr/bin/python3
2  import openturns as ot
3  g=ot.SymbolicFunction(['x'], ['x * sin(x) + sin(6 * x)'])
4  x_train=ot.Uniform(0., 12.).getSample(7) # n=7
5  y_train=g(x_train)
6  basis=ot.ConstantBasisFactory(1).build() # d=1
7  cov_model=ot.MaternModel([1.], 1.5)
8  algo=ot.KrigingAlgorithm(x_train, y_train, cov_model, basis)
9  algo.run()
10 Kriging_results=algo.getResult()
11 Kriging_predictor=Kriging_results.getMetaModel()
```



# Appendix E

## Résumé étendu de la thèse

### Introduction

#### Contexte industriel

L'enjeu actuel de la transition énergétique implique, entre autres, de réduire la part des énergies fossiles au sein du mix électrique mondial. Dans ce contexte, l'énergie éolienne en mer présente plusieurs avantages [Beauregard et al. \(2022\)](#). L'éolien en mer bénéficie notamment de vents plus constants que l'éolien terrestre, notamment dû à l'absence de relief, et offre la possibilité d'installer des éoliennes plus grandes donc plus puissantes. Depuis l'installation de la première ferme éolienne en mer à Vindeby, au Danemark, en 1991, l'industrie a connu une croissance rapide, avec une capacité totale de 56 GW exploitée dans le monde en 2021. Au fil du temps, la technologie éolienne en mer s'est améliorée, aboutissant à des succès importants tels que la signature de projets non subventionnés en Europe (en anglais *zero-subsidy bids*), pour lesquels l'électricité produite est directement vendue sur le marché de gros ([Beauregard et al., 2022](#)).

Cependant, malgré les progrès techniques indéniables, des limites industrielles émergent vis-à-vis de ces parcs éoliens en mer, posant ainsi de nombreux défis scientifiques. Pour atteindre les ambitieux objectifs de développement au niveau national et régional, la filière de l'éolien en mer fait face à plusieurs problèmes liés à l'augmentation de la taille des turbines. Ce changement d'échelle crée notamment des tensions liées à la logistique portuaire, aux besoins en ressources primaires et à la gestion durable du démantèlement futur. Ce secteur présente plusieurs défis techniques et scientifiques, qui requièrent l'utilisation conjointe de données mesurées et de simulations numériques d'éoliennes dans leur environnement. La recherche appliquée à l'éolien en mer fait intervenir plusieurs disciplines qui étudient notamment des sujets tels que la conception d'éoliennes flottantes, l'amélioration de l'estimation des ressources éoliennes, l'optimisation des opérations de maintenance et l'augmentation de la durée de vie utile des parcs. De manière générale, plusieurs décisions sont prises durant la vie d'une éolienne par son concepteur, installateur et exploitant, tout en ayant une connaissance partielle de certains phénomènes physiques. Par conséquent, modéliser et maîtriser les diverses sources

d'incertitudes associées à l'éolien en mer s'avère être un élément déterminant dans une industrie hautement concurrentielle.

Dans l'ensemble, l'industrie de l'éolien en mer a besoin de méthodes de traitement des incertitudes pour maîtriser les marges de sûreté et la gestion des actifs industriels (à la maille des composants, de l'éolienne et du parc dans son ensemble) (Van Kuik et al., 2016). Pour un développeur de projets éoliens, l'attention est d'abord portée sur l'amélioration du potentiel éolien des sites candidats en combinant différentes sources d'information et en modélisant la distribution multivariée des conditions environnementales au sein d'un parc éolien. Dans le cas de projets en éolien flottant, l'objectif est d'intégrer un aspect probabiliste dès la phase de conception (par exemple, du flotteur) afin de définir des solutions plus sûres, plus robustes et plus rentables. Pour un propriétaire d'un parc éolien, la gestion de la fin de vie est une autre problématique importante. Un propriétaire de parc éolien en fin de vie a le choix entre trois options : prolonger la durée de vie des actifs en exploitation, remplacer les éoliennes actuelles par des modèles plus récents, ou démanteler et vendre le parc éolien. Les deux premières solutions nécessitent d'évaluer la fiabilité de la structure et sa durée de vie résiduelle. Ces évaluations quantitatives sont examinées par des organismes de certification et des assureurs pour délivrer des permis d'exploitation. Pour fournir des évaluations rigoureuses des risques, la méthodologie générique de *traitement des incertitudes* est une démarche qui fait consensus dans les secteurs industriels confrontés à ce genre de problématique (De Rocquigny et al., 2008).

## Méthodologie générique de traitement des incertitudes dans les outils de calcul scientifiques

La simulation numérique est une discipline qui a émergé avec l'avènement de l'informatique. Cette pratique produit des outils de calcul scientifique (OCS) qui permettent de simuler le comportement de système complexes compte tenu de conditions initiales définies par l'analyste. Les OCS sont vite devenus indispensables pour l'analyse, la conception, et la certification de systèmes complexes dans les cas où des expériences ou des mesures physiques sont coûteuses à obtenir, voire impossibles à réaliser. Cependant, ces modèles numériques s'intègrent dans une démarche déterministe : le résultat d'une simulation est associé à un vecteur de paramètres fixé en entrée. La question de la gestion des incertitudes associées aux entrées se pose rapidement lors de l'utilisation des OCS.

Le traitement des incertitudes vise à modéliser et à traiter les incertitudes autour d'un modèle numérique. Pour ce faire, une méthodologie générique a été proposée pour quantifier et analyser les incertitudes entre les variables d'entrée et de sortie d'un OCS (De Rocquigny et al., 2008). Une présentation des outils mathématiques utilisés dans ce domaine est proposée par Sullivan (2015). Cette approche apporte une meilleure compréhension d'un système, ce qui contribue à une prise de décision plus robuste.

La Figure E.1 illustre les étapes génériques de la méthodologie de quantification des incertitudes, qui sont brièvement décrites ci-après :

- **Étape A – Spécification du problème.** Cette étape consiste à déterminer le système étudié et construire un modèle numérique capable de simuler (précisément) son comportement. La spécification du problème implique également de définir l'ensemble des paramètres inhérents au modèle numérique. Ces paramètres comprennent aussi bien les variables d'entrée que les variables de sortie générées par la simulation. Dans ce document, le modèle numérique est considéré comme une boîte-noire, par opposition à des approches qui s'intègrent à l'intérieur des schémas de résolution numérique des équations de comportement du système (approches dites intrusives ([Le Maître and Knio, 2010](#))). En général, ces modèles numériques sont au préalable calibrés par rapport à des données mesurées et suivent un processus de validation et de vérification pour réduire les erreurs de modélisation ([Oberkampf and Roy, 2010](#)).
- **Étape B – Modélisation et quantification des incertitudes.** L'objectif de la deuxième étape est d'identifier et modéliser toutes les sources d'incertitude associées aux variables d'entrée. Dans la plupart des cas, cette modélisation est effectuée dans un cadre probabiliste.
- **Étape C – Propagation des incertitudes.** Lors de cette étape, les entrées incertaines sont propagées au travers du modèle de simulation numérique. Dès lors, la sortie du modèle numérique (habituellement de type scalaire) devient également incertaine. L'objectif est alors d'estimer une quantité d'intérêt, c'est-à-dire une statistique sur la variable aléatoire de sortie étudiée. La méthode de propagation de l'incertitude peut différer en fonction de la quantité d'intérêt visée (par exemple, la tendance centrale, un quantile, une probabilité d'événement rare).
- **Étape C’ – Analyse de sensibilité.** En complément de la propagation d'incertitudes, une analyse de sensibilité peut être réalisée afin d'étudier le rôle attribué à chaque entrée incertaine dans la variabilité de la sortie d'intérêt.
- **Métamodélisation.** Compte tenu du coût de calcul élevé que représentent certaines simulations, des approches statistiques visent à émuler ces simulateurs coûteux partir d'un nombre limité de simulations. La quantification de l'incertitude peut alors être réalisée avec le modèle statique de substitution (ou métamodèle) pour un moindre coût de calcul. Cette étape optionnelle d'apprentissage statistique ne fait pas à proprement dit partie du traitement des incertitudes mais elle s'avère souvent essentielle pour permettre sa mise en œuvre pratique.

## Verrous scientifiques et objectifs de la thèse

La maîtrise des risques et des incertitudes dans l'éolien est un enjeu majeur pour le groupe EDF en tant qu'exploitant. Cette thèse vise à adapter et appliquer, sur un cas d'usage issu de l'éolien en mer, une démarche globale de traitement des incertitudes. Ainsi, ce cas d'usage soulève des verrous scientifiques associés à ses particularités qui peuvent être décrites comme suit :

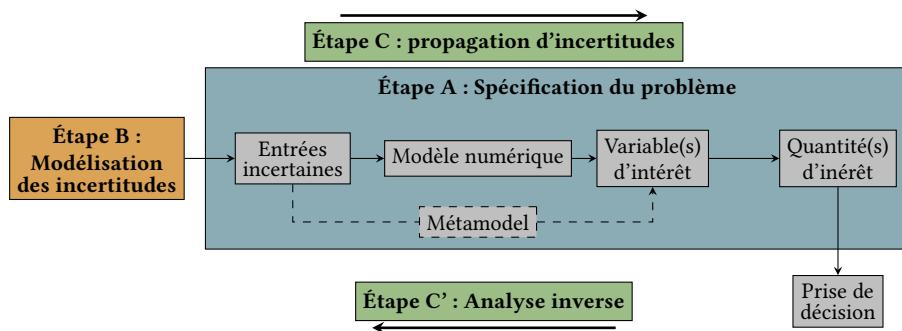


FIGURE E.1 Schéma générique de la quantification des incertitudes (De Rocquigny et al. (2008), adapté par Ajenjo (2023)).

- Le code de simulation numérique autour duquel les travaux sont réalisés est constitué d'une chaîne de codes de calcul, exécutés en série. Cette chaîne s'articule en trois étapes : d'abord une génération temporelle et stochastique d'un champ de vitesse de vent et de houle, puis la simulation du comportement hydro-aéro-servo-élastique de l'éolienne et enfin une phase d'agrégation des résultats temporels pour obtenir des quantités d'intérêt scalaires ;
- La complexité de cet outil de calcul scientifique ainsi que le coût de calcul unitaire élevé (de l'ordre de 20 minutes par simulation) nécessite l'utilisation de méthodes d'échantillonnage performantes, ainsi que des systèmes de calcul haute performance. En plus de la complexité liée au modèle numérique, la modélisation des incertitudes en entrée présente, elle aussi, des difficultés. En effet, la loi conjointe des conditions environnementales liées à un site comporte une structure de dépendance complexe à capturer et à modéliser. L'étape d'inférence vis-à-vis des grandes quantités de données mesurées est d'autant plus importante que sa qualité impacte directement les conclusions de la propagation d'incertitudes.

Afin d'appliquer le schéma global de traitement des incertitudes au cas éolien, cette thèse vise à répondre aux problématiques suivantes :

- Q1.** *Comment précisément modéliser la structure de dépendance complexe associée aux lois conjointes de conditions environnementales ?* (⇒ Étape B)
- Q2.** *Comment réaliser une propagation d'incertitudes au travers d'une chaîne de simulation numérique coûteuse, uniquement basée sur une description empirique (données mesurées) des incertitudes en entrée ?* (⇒ Étape C)
- Q3.** *Comment estimer des probabilités d'événements rares associées à la ruine de structures éoliennes en mer ?* (⇒ Étape C)
- Q4.** *Comment évaluer et interpréter la sensibilité des entrées incertaines vis-à-vis des quantités d'intérêt liées à la fiabilité des structures (analyse de sensibilité fiabiliste) ?* (⇒ Étape C')

Les sections suivantes résument les travaux de thèse, tout en respectant la structure du manuscrit.

## Résumés des chapitres relatifs à l'état de l'art des méthodes et outils mis en œuvre dans la thèse

Les deux premiers chapitres relateront l'état de l'art dans le domaine du traitement des incertitudes et de la modélisation numérique des systèmes éoliens.

### Chapitre 1 – Traitement des incertitudes en simulation numérique

Ce chapitre vise à présenter un état de l'art concis des différentes thématiques en quantification des incertitudes (Sullivan, 2015). Après un rappel de quelques prérequis mathématiques, l'étape de spécification du modèle numérique (considéré comme étant une boîte-noire), ainsi que les variables d'entrée et de sortie est détaillée. Les différents types et sources d'incertitudes sont ensuite présentés, ainsi que leur modélisation dans un cadre probabiliste. La propagation des incertitudes dépend de la nature des quantités d'intérêt estimées, ainsi, une section aborde les méthodes de propagation pour l'étude en tendance centrale et une autre s'intéresse aux problèmes d'estimation de probabilités d'événements rares (statistiques liées aux queues de distributions). La section dédiée à la tendance centrale présente des méthodes d'intégration numérique, d'échantillonnage et de planification d'expériences (Fang et al., 2018). Celle consacrée aux probabilités d'événements rares présente des méthodes classiques issues du domaine de la fiabilité des structures (Lemaire et al., 2009; Morio and Balesdent, 2015).

Ce chapitre aborde également les principales méthodes d'analyse de sensibilité globale (Da Veiga et al., 2021). Ce domaine divise ses méthodes en deux grandes classes : les méthodes de criblage et les mesures d'importance. D'une part, les techniques de criblage, généralement mises en œuvre dans les problèmes de grande dimension, visent à identifier les variables n'ayant qu'un faible impact sur la variabilité de la sortie d'intérêt. D'autre part, les mesures d'importances visent, quant à elles, à attribuer de manière quantitative, pour chaque variable d'entrée, une part de variabilité de la sortie, permettant de proposer un classement des variables en fonction de leur influence.

Finalement, ce chapitre présente un panorama des familles de métamodèles communément utilisés en quantification des incertitudes (Forrester et al., 2008). Une attention particulière est apportée à la régression par processus gaussiens qui revient à conditionner un processus gaussien par un ensemble d'observations du code de simulation numérique. Une fois conditionné, le processus gaussien apporte une information plus riche que d'autres types de métamodèles. En effet, cette méthode propose conjointement un métamodèle (un prédicteur, ou moyenne du processus), et une fonction d'erreur (variance du processus). Certaines méthodes itératives (dites « actives ») exploitent cette information complémentaire pour enrichir progressivement le métamodèle et améliorer sa prédictivité. Ces techniques ont connu un franc succès dans les années 90 pour résoudre des problèmes d'optimisation de fonctions coûteuses (Jones et al., 1998). Depuis, leur utilisation s'est étendue à la résolution de problèmes de fiabilité des structures (Echard et al., 2011).

## Chapitre 2 – Introduction à la modélisation et la conception de systèmes éoliens

La simulation d'une éolienne en mer implique la modélisation de plusieurs physiques en interaction avec des conditions environnementales de nature aléatoire. Ce chapitre introduit premièrement les méthodes spectrales utilisées pour générer des champs de vitesse de vent et de houle en appliquant des transformées de Fourier inverses (par exemple implémentées dans l'outil TurbSim ([Jonkman, 2009](#))). Ces champs de vitesses de vent simulés alimentent par la suite un outil de simulation multi-physique des éoliennes. Cette simulation intègre une modélisation simplifiée des interactions entre fluides et structures (méthode "BEMT" pour *blade element momentum theory*), une modélisation dynamique de la structure par des éléments finis de type poutre et une modélisation du contrôle-commande de l'éolienne [Milano \(2021\)](#). Ce code numérique produit en sortie des séries temporelles de plusieurs grandeurs physiques décrivant le comportement du système.

Cette thèse s'intéresse particulièrement à l'évaluation probabiliste du dommage en fatigue des structures éoliennes. Le dommage en fatigue est un phénomène qui détériore les propriétés mécaniques d'un matériau suite à sa sollicitation via un grand nombre de contraintes cycliques de faible amplitude. A l'heure actuelle, les standards [IEC-61400-1 \(2019\)](#); [DNV-ST-0437 \(2016\)](#) recommandent l'utilisation de coefficients de sécurité déterministes pour faire face à ce mode de défaillance. Une approche probabiliste permet d'enrichir l'analyse et parfois de mettre en évidence le conservatisme des marges de sûreté. Plusieurs travaux récents se sont intéressés à cette thématique en abordant des angles méthodologiques différents ([Huchet, 2018](#); [Lataniotis, 2019](#); [Cousin, 2021](#); [Hirvoas, 2021](#); [Petrovska, 2022](#)).

Dans ce contexte, ce chapitre liste les paramètre d'entrée de la chaîne de calcul considérés comme incertains par la suite. Ces variables aléatoires sont regroupées en deux groupes : le vecteur aléatoire lié à l'environnement (par exemple : la vitesse moyenne du vent, l'écart-type de la vitesse du vent, la direction du vent, la hauteur de houle, la période de houle, et la direction de houle), et le vecteur aléatoire lié au système (par exemple : l'erreur de d'alignement au vent du contrôleur, la rigidité du sol, les paramètres des courbes de calcul de fatigue).

## Résumés des chapitres relatifs aux contributions méthodologiques et apports vis-à-vis des applications

Après avoir dressé l'état de l'art sur ce sujet, les prochains chapitres du manuscrit présentent les nouvelles contributions de la thèse. D'un point de vue méthodologique, un objet mathématique servira de fil conducteur au cours de ces travaux. La *maximum mean discrepancy* (MMD) [Oates \(2021\)](#) est une mesure de dissimilarité entre des lois de probabilité basée sur des noyaux qui est utilisée dans des contextes différents (tests statistiques [Gretton et al. \(2006\)](#), analyse de sensibilité [Da Veiga \(2015\)](#), échantillonnage [Pronzato and Zhigljavsky \(2020\)](#), etc.).

## Chapitre 3 – Quantification des perturbations induites par les effets de sillage au sein d'un parc éolien

Ce chapitre étudie les perturbations sur les conditions environnementales à l'intérieur d'une ferme éolienne en mer induites par les effets de sillage (*wake effect* en anglais) [Larsen et al. \(2008\)](#). Un parc éolien en mer théorique au large de la côte sud de la Bretagne est considéré comme cas d'usage, et un modèle numérique simulant le sillage de ce parc est exploité. Ce modèle donne une prédition analytique du déficit en vitesse de vent et de la turbulence créés par le sillage, en tenant compte de l'influence de la position des flotteurs en raison des forces moyennes du vent. Une propagation de l'incertitude sur le modèle de sillage est réalisée, en considérant la loi conjointe des conditions environnementales ambiantes en entrée. Au final une distribution environnementale perturbée par le sillage est simulée pour chaque éolienne. Une mesure de dissimilarité (la MMD) est utilisée pour comparer les distributions perçues par chaque éolienne. Cette quantité permet de regrouper les éoliennes (phase de *clustering*) exposées à des conditions environnementales similaires, entraînant une réponse structurelle identiques. Compte tenu du coût de calcul élevé des simulations aéro-servo-hydro-élastiques des éoliennes en mer, cette étude préalable permet de réaliser une analyse de fiabilité à l'échelle d'une ferme éolienne sans répéter l'analyse pour chaque turbine. En fin de compte, seules quatre classes sont retenues pour représenter une ferme de 25 éoliennes. Ce travail a mené à la publication suivante :

- A. Lovera, [E. Fekhari](#), B. Jézéquel, M. Dupoiron, M. Guiton and E. Ardillon (2023). "Quantifying and clustering the wake-induced perturbations within a wind farm for load analysis". In : *Journal of Physics : Conference Series (WAKE 2023)*, Visby, Sweden.

## Chapitre 4 – Méthodes à noyaux pour l'estimation de la tendance centrale

Ce chapitre présente une utilisation d'une mesure de dissimilarité basée sur des noyaux (la MMD) pour échantillonner suivant une loi de probabilité, méthode du "*kernel herding*" introduite par [Chen et al. \(2010\)](#). Cette technique de quadrature appartient à la famille dite des « quadratures Bayésiennes » ([Briol et al., 2019](#)) qui s'interprètent comme une généralisation des méthodes de quasi-Monte Carlo ([Li et al., 2020](#)). Le *kernel herding* est présenté en détails et plusieurs expériences numériques sur des fonctions analytiques illustrent son intérêt.

Les propriétés de cette méthode sont mises en valeur via une application industrielle dédiée à l'estimation de la moyenne du dommage en fatigue d'une structure éolienne. Cette quantité est déterminante dans le dimensionnement et la certification des éoliennes. Toutefois, son estimation par le biais de simulations numériques s'avère coûteuse. L'étude est réalisée sur un modèle d'une éolienne posée appartenant à une ferme installée en mer du Nord. Les incertitudes des conditions environnementales en entrée sont inférées sur des données mesurées in-situ.

Dans ce cadre, une comparaison numérique avec un échantillonnage Monte Carlo et quasi-Monte Carlo révèle la performance et les avantages pratiques du *kernel herding*. Cette méthode

permet notamment sous-échantillonner directement depuis une base de données environnementales importante, sans effectuer d'inférence (étape B). Ce travail a mené à la publication et au développement informatique suivant :

“E. Fekhari, V. Chabridon, J. Muré and B. Iooss (2024). “Given-data probabilistic fatigue assessment for offshore wind turbines using Bayesian quadrature”. In : *Data-Centric Engineering*, In press.

☞ Le module Python `ctbenchmark` standardise les expériences numériques liées à la quadrature Bayésienne et est disponible sur la plateforme GitHub.

☞ Le module Python `copulogram` propose une nouvelle représentation graphique de jeux de données multivariés et est disponible sur la plateforme de téléchargement Pypi.

## Chapitre 5 – Méthodes à noyaux pour la validation de métamodèles

Ce chapitre propose une utilisation des méthodes d'échantillonage à base de noyaux dans le cadre de la validation de modèles d'apprentissage (ou métamodèles). L'estimation de la prédictivité des modèles d'apprentissage supervisé nécessite une évaluation de la fonction apprise sur un ensemble de points de test (non utilisés par lors de l'apprentissage). La qualité de l'évaluation dépend naturellement des propriétés de l'ensemble de test et de la statistique d'erreur utilisée pour estimer l'erreur de prédiction. Cette contribution propose d'une part d'utiliser des méthodes d'échantillonnage pour sélectionner de manière “optimale” un ensemble de test et d'autre part présente un nouveau critère de prédictivité qui pondère les erreurs observées pour obtenir une estimation globale de l'erreur. Une comparaison numérique entre plusieurs méthodes d'échantillonnage basées sur des approches géométriques ([Shang and Apley, 2020](#)) ou sur des méthodes à noyaux ([Chen et al., 2010; Mak and Joseph, 2018](#)) est effectuée. Nos résultats montrent que les versions pondérées des méthodes à noyau offrent des performances supérieures. Une application aux efforts mécaniques simulées par un modèle éolien en mer est également présentée. Cette expérience illustre la pertinence pratique de cette technique comme alternative efficace aux techniques coûteuses de validation croisée. Ce travail a mené à la publication et au développement informatique suivant :

“E. Fekhari, B. Iooss, J. Muré, L. Pronzato and M.J. Rendas (2023). “Model predictivity assessment : incremental test-set selection and accuracy evaluation”. In : *Studies in Theoretical and Applied Statistics*, pages 315–347. Springer.

☞ Le module Python `otkerneldesign` est développé en collaboration avec J.Muré. Ce module dédié à la quadrature Bayésienne est documenté et disponible sur la plateforme de téléchargement Pypi.

## Chapitre 6 – Estimation non-paramétrique de probabilités d'événements rares

L'estimation de probabilités d'événements rares est un problème courant dans la gestion des risques industriels, notamment dans le domaine de la fiabilité des structures Chabridon (2018). Pour ce faire, plusieurs techniques ont été proposées pour surmonter les limites connues de la méthode de Monte Carlo. Parmi elles, la méthode de “*subset simulation*” Au and Beck (2001) est une technique qui repose sur la décomposition de la probabilité de l'événement rare en un produit de probabilités conditionnelles moins rares (donc plus simples à estimer) associées à des événements de défaillance imbriqués. Cependant, cette technique repose sur la simulation conditionnelle à base de méthodes de Monte Carlo par chaînes de Markov (MCMC). Ces algorithmes permettent, à la convergence, de simuler selon la densité cible. Cependant, en pratique, ils produisent souvent des échantillons non indépendants et identiquement distribués (i.i.d.) en raison de la corrélation entre les chaînes de Markov. Ce chapitre propose une autre méthode pour échantillonner conditionnellement aux événements de défaillance imbriqués afin d'obtenir des échantillons dont la propriété d'être i.i.d. est préservée. La propriété d'indépendance des échantillons est particulièrement pertinente pour exploiter ces mêmes échantillons pour une analyse de sensibilité fiabiliste. L'algorithme proposé repose sur l'inférence non-paramétrique de la distribution conjointe conditionnelle en utilisant une estimation par noyau des marginales combinée à une inférence de la dépendance à l'aide de la copule empirique de Bernstein Sanctetta and Satchell (2004). L'algorithme appelé “*Bernstein adaptive nonparametric conditional sampling*” (BANCS) est comparée à la méthode du *subset simulation* pour plusieurs problèmes de fiabilité des structures. Les premiers résultats sont encourageants, mais le contrôle du biais de l'estimateur doit être plus amplement investigué. Ce travail a mené à la publication et au développement informatique suivant :

- E. Fekhari, V. Chabridon, J. Muré and B. Iooss (2023). “Bernstein adaptive nonparametric conditional sampling : a new method for rare event probability estimation”. In : *Proceedings of the 14th International Conference on Applications of Statistics and Probability in Civil Engineering (ICASP 14)*, Dublin, Ireland.

☞ Le module Python `bancs` propose une implémentation de la méthode BANCS et est disponible sur la plateforme GitHub.

## Chapitre 7 – Analyse de sensibilité fiabiliste adaptative

Ce chapitre traite d'analyse de sensibilité pour des mesures de risque (par exemple, une probabilité d'événement rare). L'analyse de sensibilité globale Da Veiga et al. (2021) attribue à chaque variable (ou groupe de variable) une part de variabilité globale de la sortie (le plus souvent à l'aide d'une décomposition fonctionnelle de la variance de la sortie). Cependant, les variables ayant un impact sur des quantités liées à une queue de distribution peuvent être très

différentes que celles ayant un impact sur la variabilité globale (pondérée par le poids associé au centre de la distribution). L’analyse de sensibilité fiabiliste (en anglais “*reliability-oriented sensitivity analysis*”, Chabridon (2018)) permet d’expliquer le rôle des entrées vis-à-vis de probabilités d’événements rares. L’idée de ce chapitre est d’étudier l’évolution de la sensibilité au fur et à mesure que l’échantillonnage se rapproche de l’événement rare. Cette analyse permet ainsi d’exploiter les paquets successifs d’échantillons conditionnels générés par l’algorithme BANCS (présenté dans le Chapitre 6). En post-traitement de l’estimation de la probabilité d’un événement rare, cette approche utilise une mesure d’importance à base de noyaux, nommée *Hilbert-Schmidt Independence Criterion*, pour évaluer la dynamique de la sensibilité fiabiliste Marrel and Chabridon (2021).

## Conclusion

En résumé, cette thèse aborde plusieurs aspects du traitement des incertitudes à l’aide d’outils mathématiques à base de noyaux et présente un débouché industriel lié à l’enjeu de la maîtrise des risques des actifs éoliens en mer. Les contributions de cette thèse ont été principalement réalisées dans le cadre du projet européen HIPERWIND (*Highly advanced Probabilistic design and Enhanced Reliability methods for high-value, cost-efficient offshore wind.*), et de l’ANR INDEX (INcremental Design of EXperiments). Le sous-sections ci-après résument les communications, les publications dans revue à comité de lecture et les développements informatiques.

## Communications et publications dans revues à comité de lecture

Book Chap.	<u>E. Fekhari</u> , B. Iooss, J. Muré, L. Pronzato and M. J. Rendas (2023). "Model predictivity assessment : incremental test-set selection and accuracy evaluation". In : <i>Studies in Theoretical and Applied Statistics</i> , pages 315–347. Springer.
Jour. Pap.	<p><u>E. Fekhari</u>, V. Chabridon, J. Muré and B. Iooss (2024). "Given-data probabilistic fatigue assessment for offshore wind turbines using Bayesian quadrature". In : <i>Data-Centric Engineering</i>, In press.</p> <p>E. Vanem, <u>E. Fekhari</u>, N. Dimitrov, M. Kelly, A. Cousin and M. Guiton (2024). "A joint probability distribution for multivariate wind-wave conditions and discussions on uncertainties". In : <i>Journal of Offshore Mechanics and Arctic Engineering</i>, In press.</p>
Int. Conf. Pap.	<p><u>E. Fekhari</u>, M. Baudin, V. Chabridon, and Y. Jebroun (2021). "otbenchmark : an open source Python package for benchmarking and validating uncertainty quantification algorithms". In : <i>Proceedings of the 4th International Conference on Uncertainty Quantification in Computational Sciences and Engineering (UNCECOMP 2021)</i>, Athens, Greece. (Paper &amp; Talk)</p> <p><u>E. Fekhari</u>, B. Iooss, V. Chabridon, J. Muré (2022). "Efficient techniques for fast uncertainty propagation in an offshore wind turbine multi-physics simulation tool". In : <i>Proceedings of the 5th International Conference on Renewable Energies Offshore (RENEW 2022)</i>, Lisbon, Portugal. (Paper &amp; Talk)</p> <p><u>E. Fekhari</u>, V. Chabridon, J. Muré and B. Iooss (2023). "Bernstein adaptive nonparametric conditional sampling : a new method for rare event probability estimation"<sup>1</sup>. In : <i>Proceedings of the 13th International Conference on Applications of Statistics and Probability in Civil Engineering (ICASP 14)</i>, Dublin, Ireland. (Paper &amp; Talk)</p> <p>A. Lovera, <u>E. Fekhari</u>, B. Jézéquel, M. Dupoirion, M. Guiton and E. Ardillon (2023). "Quantifying and clustering the wake-induced perturbations within a wind farm for load analysis". In : <i>Journal of Physics : Conference Series (WAKE 2023)</i>, Visby, Sweden. (Paper)</p> <p>E. Vanem, Ø. Lande, <u>E. Fekhari</u> (2024). "A joint probability distribution model for multivariate wind and wave conditions". In : <i>Proceedings of the ASME 2024 43th International Conference on Ocean, Offshore and Arctic Engineering (OMAE 2024)</i>, Singapore. (Paper to appear)</p>
Int. Conf. Short Abs.	<p><u>E. Fekhari</u>, B. Iooss, V. Chabridon, J. Muré (2022). "Numerical Studies of Bayesian Quadrature Applied to Offshore Wind Turbine Load Estimation". In : <i>SIAM Conference on Uncertainty Quantification (SIAM UQ22)</i>, Atlanta, USA. (Talk)</p> <p><u>E. Fekhari</u>, B. Iooss, V. Chabridon, J. Muré (2022). "Model predictivity assessment : incremental test-set selection and accuracy evaluation". In : <i>22nd Annual Conference of the European Network for Business and Industrial Statistics (ENBIS 2022)</i>, Trondheim, Norway. (Talk)</p> <p><u>E. Fekhari</u>, V. Chabridon, J. Muré and B. Iooss (2024). "Sensitivity-Informed Nonparametric Adaptive Conditional Sampling for Robust Reliability Analysis". In : <i>SIAM Conference on Uncertainty Quantification (SIAM UQ24)</i>, Trieste, Italy. (Talk)</p>
Nat. Conf.	<p><u>E. Fekhari</u>, B. Iooss, V. Chabridon, J. Muré (2022). "Kernel-based quadrature applied to offshore wind turbine damage estimation". In : <i>Proceedings of the Mascot-Num 2022 Annual Conference (MASCOT NUM 2022)</i>, Clermont-Ferrand, France. (Poster)</p> <p><u>E. Fekhari</u>, B. Iooss, V. Chabridon, J. Muré (2023). "Rare event estimation using nonparametric Bernstein adaptive sampling". In : <i>Proceedings of the Mascot-Num 2023 Annual Conference (MASCOT-NUM 2023)</i>, Le Croisic, France. (Talk)</p>

Invited Lec. Le Printemps de la Recherche 2022, Nantes, France. «Traitement des incertitudes pour la gestion d'actifs éoliens». (Talk)

Journées Scientifiques de l'Eolien 2024, Saint-Malo, France. «Evaluation probabiliste de la fiabilité en fatigue des structures éoliennes en mer». (Talk)

## Développements informatiques open source

`otkerneldesign`<sup>2</sup>

- Ce module Python génère des échantillons (aussi appelés plans d'expérience) en utilisant des méthodes à base de noyaux comme le *kernel herding* et les *support points*. Une implementation tensorisée qui améliore grandement les performances est également proposée. En complément, une méthode de pondération “optimale” à l'aide de quadrature Bayésienne est proposée.
- Ce module est développé en collaboration avec J. Muré, est documenté et disponible sur la plateforme de téléchargement Pypi.

`bancs`<sup>3</sup>

- Ce module Python offre une implémentation de la méthode “*Bernstein Adaptive Nonparametric Conditional Sampling*” mentionnée au Chapitre 6.
- Ce module est disponible sur la plateforme de GitHub et son utilisation est illustrée par des exemples analytiques.

`ctbenchmark`<sup>4</sup>

- Ce module Python standardise les comparaisons numériques réalisés pour étudier les méthodes de quadrature Bayésiennes.
- Le module et les expériences numériques sont disponibles sur un dépôt GitHub.

`copulogram`<sup>5</sup>

- Ce module Python propose une nouvelle représentation graphique de jeux de données multivariés appelée *copulogram*.
- Ce module, développé en collaboration avec V. Chabridon, est disponible sur la plateforme de téléchargement Pypi.

<sup>1</sup>Rewarded by the “CERRA Student Recognition Award” (<https://icasp14.com/presenter/awards/>)

<sup>2</sup>Documentation :<https://efekhari27.github.io/otkerneldesign/master/>

<sup>3</sup>Dépôt: <https://github.com/efekhari27/bancs>

<sup>4</sup>Repository: <https://github.com/efekhari27/ctbenchmark>

<sup>5</sup>Repository: <https://github.com/efekhari27/copulogram>

