

## Comparison of alternative kriging models

	Matern 5/2	Matern 3/2	Gaussian	exponent.	power exp.
Q2 constant trend	0.9394	0.9331	0.9220	0.7812	0.9359
Q2 1st order poly. trend	0.9592	0.9520	0.9657	0.8908	0.9570

Q2: cross validation Q2 ( higher is better )

RMSE/MAE/RMA: external validation RMSE/MAE/RMA ( lower is better )

## Kriging meta-model estimation (standardized)

<b>trend(intercept)</b>	0.133	Trend specification	1st order poly.
<b>trend(inclination)</b>	−0.115	Correlation function	Gaussian
<b>theta(n)</b>	0.325	Cross-sample Q2	0.966
<b>theta(omega1)</b>	0.494	External RMSE	NA
<b>theta(omega2)</b>	1.641	External MAE	NA
<b>theta(zeta1)</b>	0.765	External RMA	NA
<b>theta(zeta2)</b>	1.363	DoE samples	65
<b>theta(varPhi1)</b>	0.373	External samples	NA
<b>theta(varPhi2)</b>	1.908		
<b>theta(upsilon)</b>	0.994		
<b>theta(chi)</b>	1.004		
<b>theta(xi)</b>	1.879		
<b>theta(gammau)</b>	1.309		

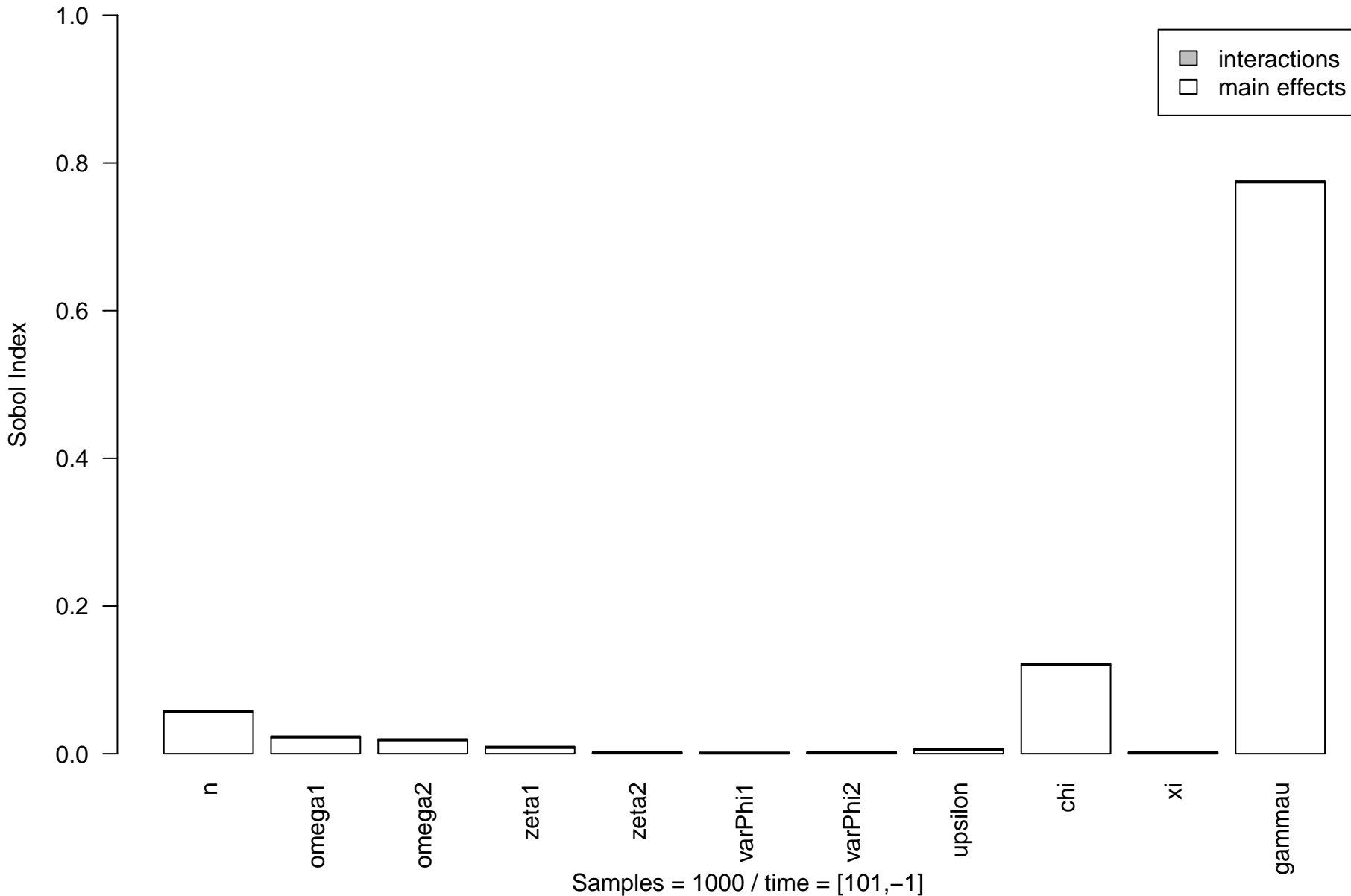
Variables rescaled to [0,1] / Average 95% CI = +/- 0.1

Predicted output at defaults: Minskian = 0.38, 95% CI = [0.3,0.46], time = [101,−1]

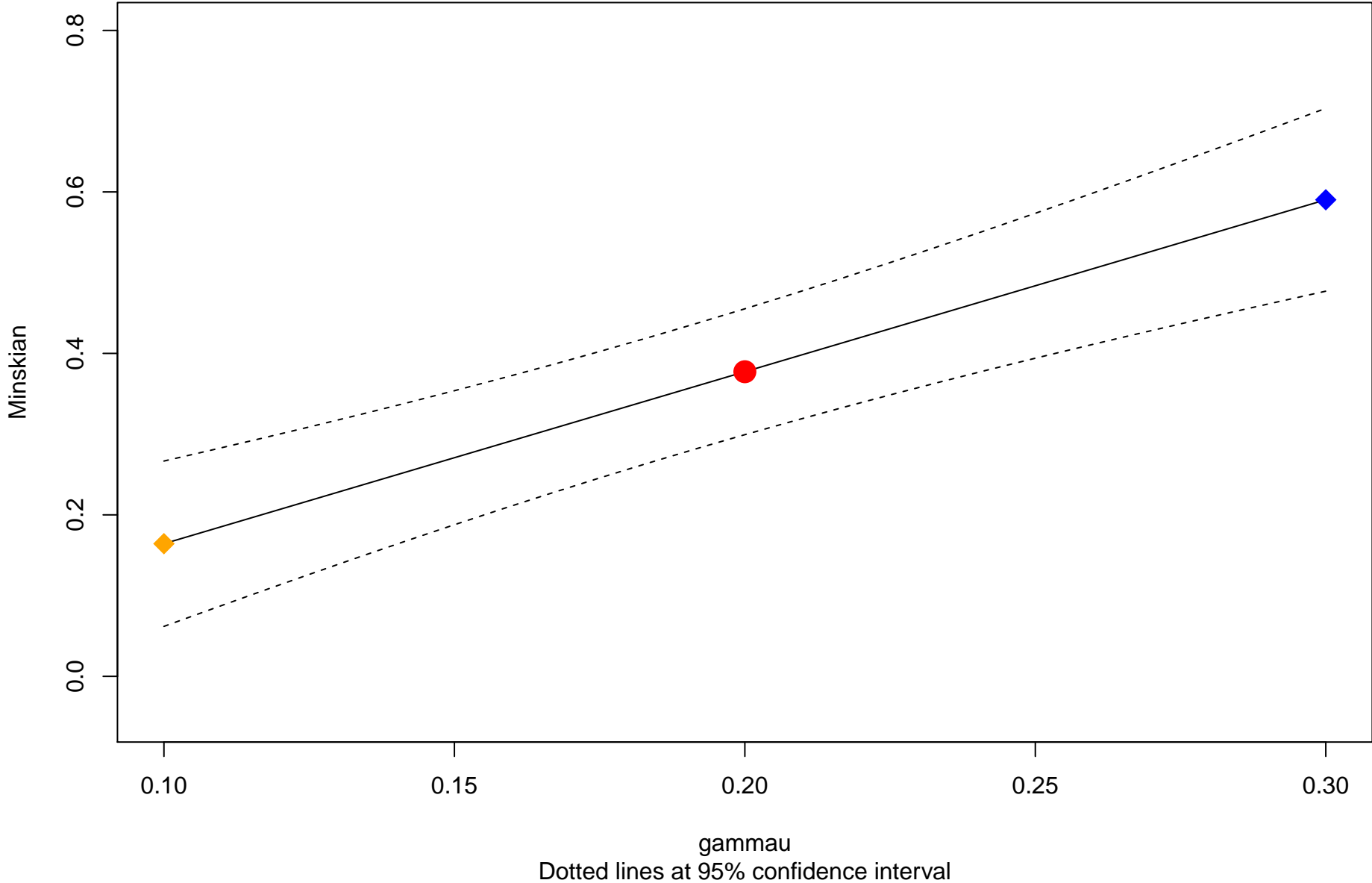
## Sobol decomposition indexes ( Minskian )

	<b>Direct effects</b>	<b>Interactions</b>
<b>n</b>	0.056	0.002
<b>omega1</b>	0.022	0.002
<b>omega2</b>	0.018	0.002
<b>zeta1</b>	0.008	0.002
<b>zeta2</b>	0.000	0.002
<b>varPhi1</b>	0.000	0.002
<b>varPhi2</b>	0.001	0.002
<b>upsilon</b>	0.005	0.002
<b>chi</b>	0.120	0.002
<b>xi</b>	0.000	0.002
<b>gammau</b>	0.773	0.002

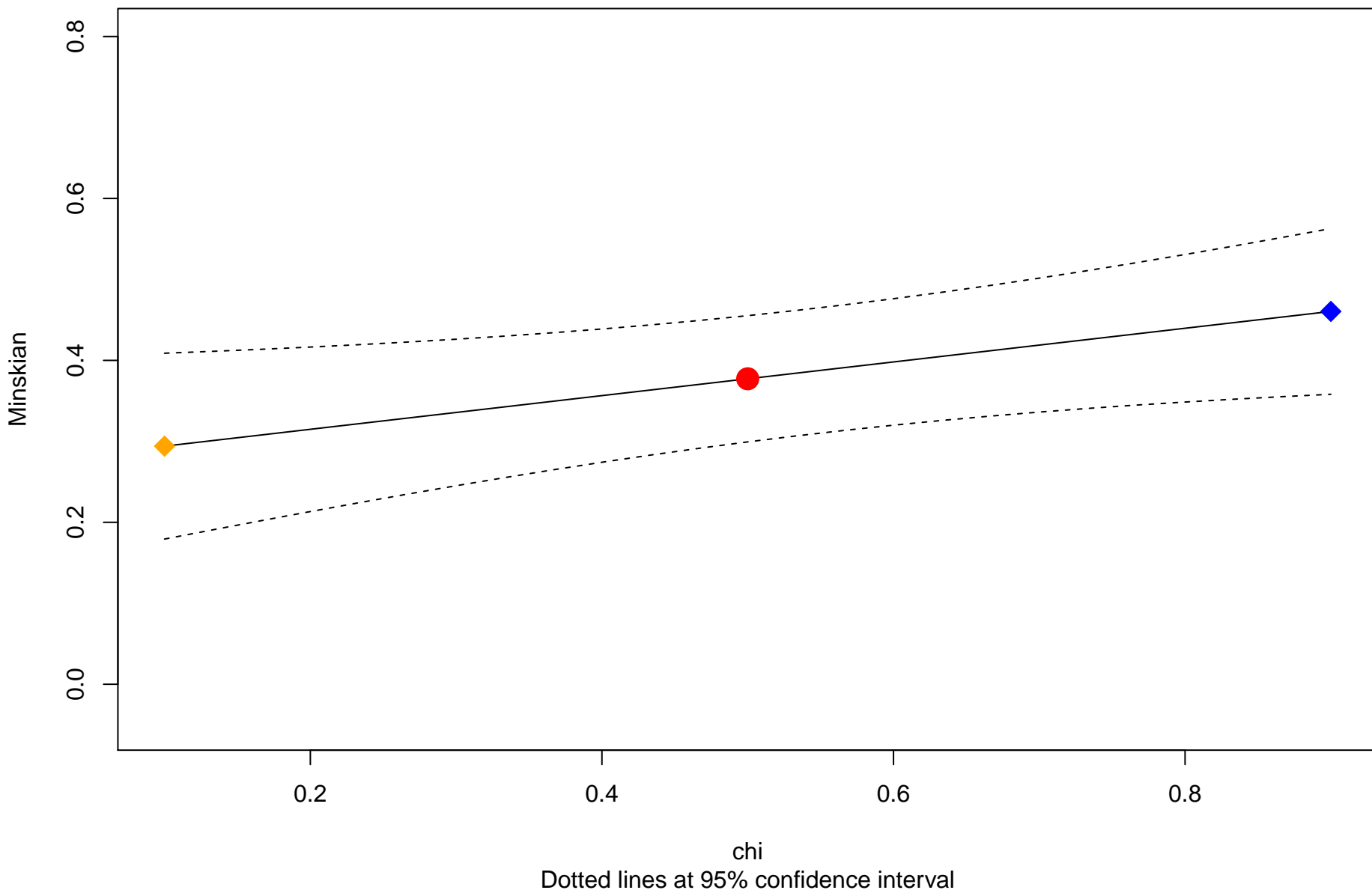
# Sobol decomposition indexes ( Minskian )



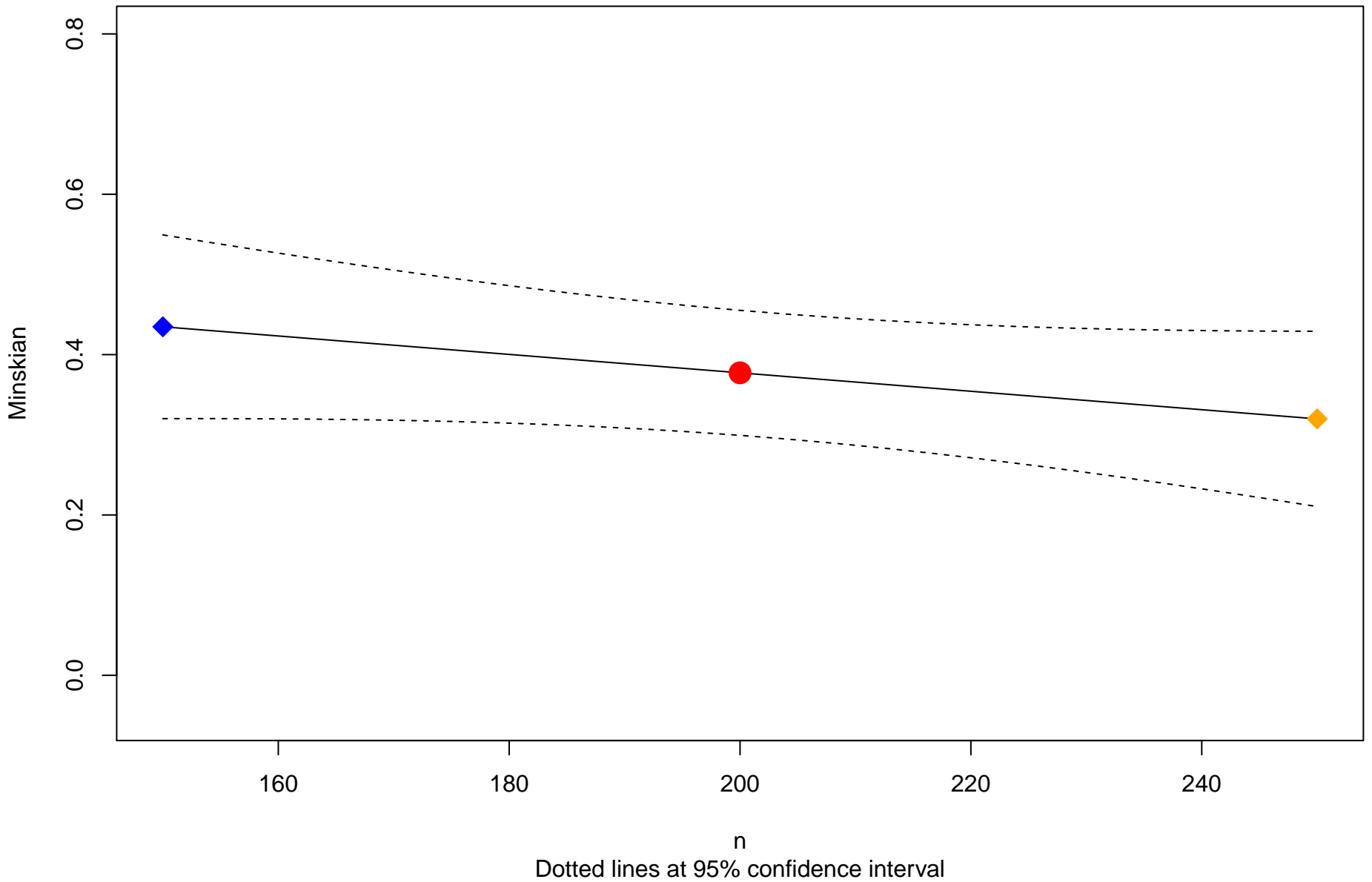
Meta-model response for parameter 'gammau'



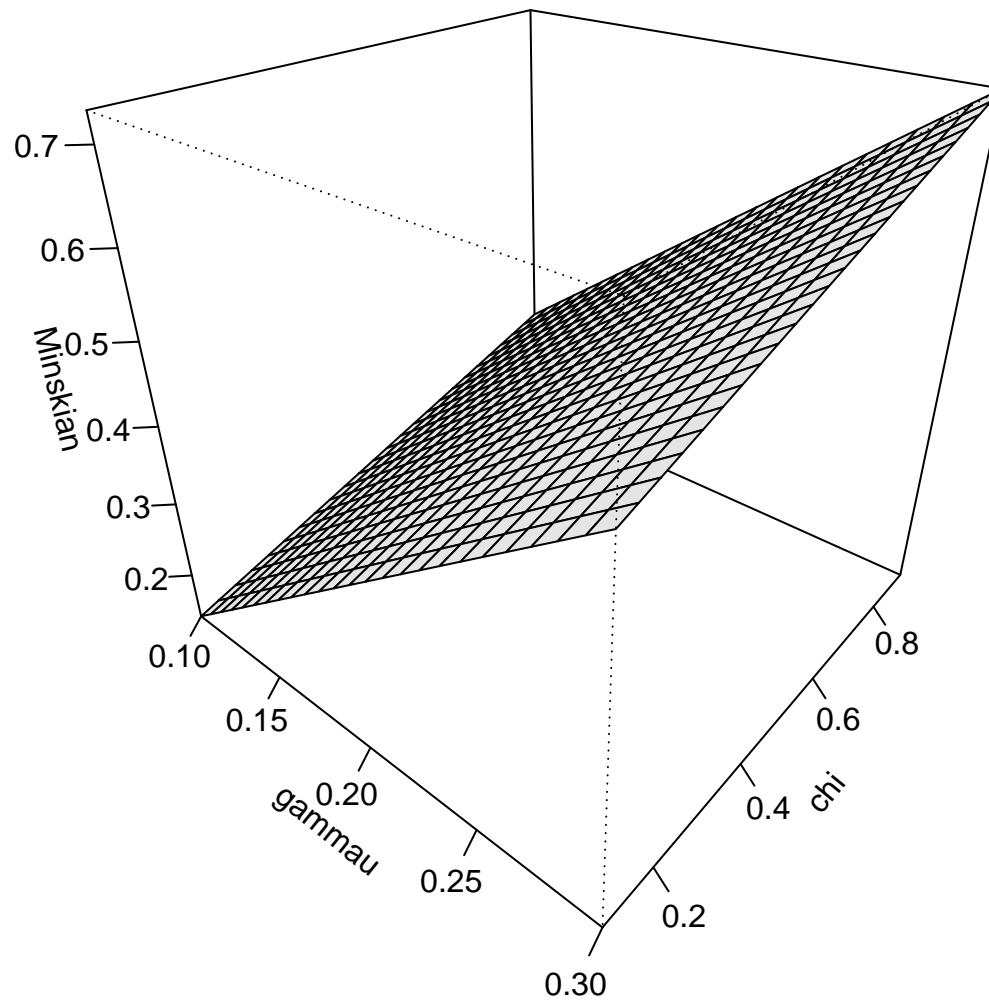
Meta-model response for parameter 'chi'



Meta-model response for parameter 'n'



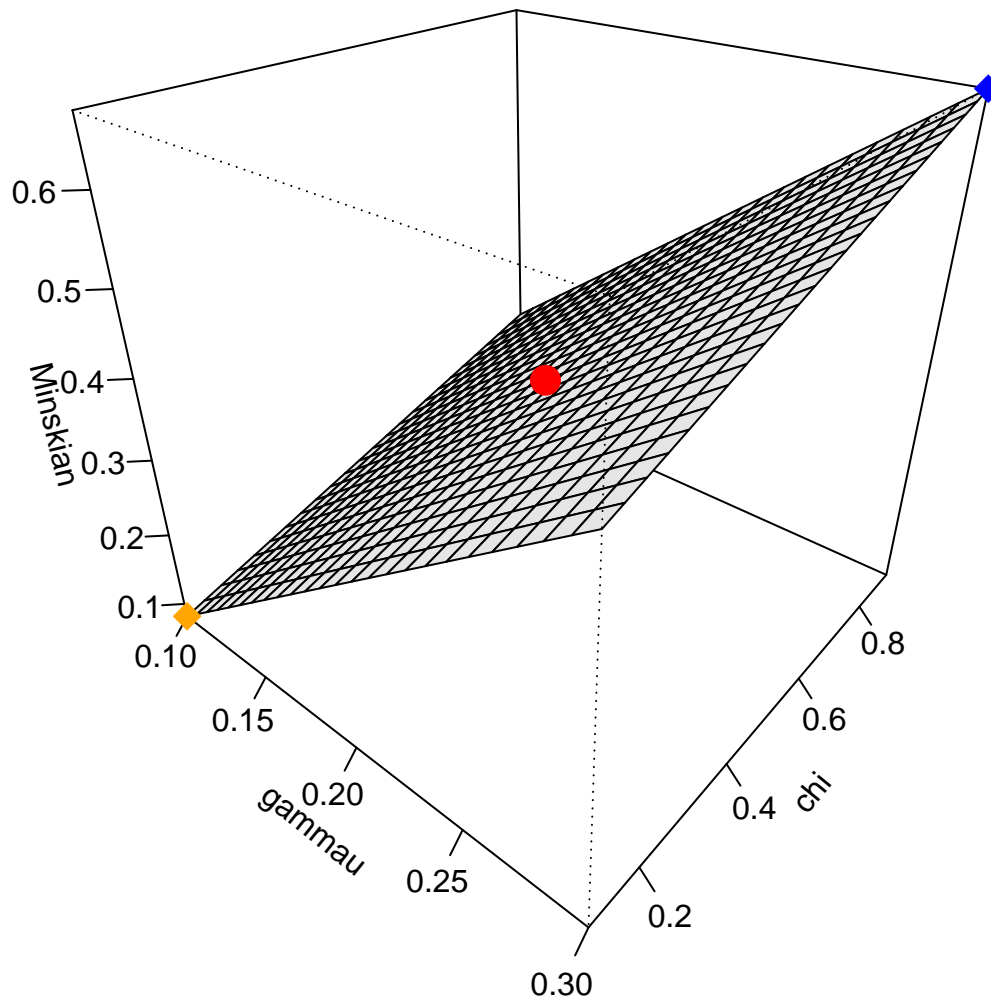
### Meta-model response surface ( n = 150 )



All other parameters are at default settings

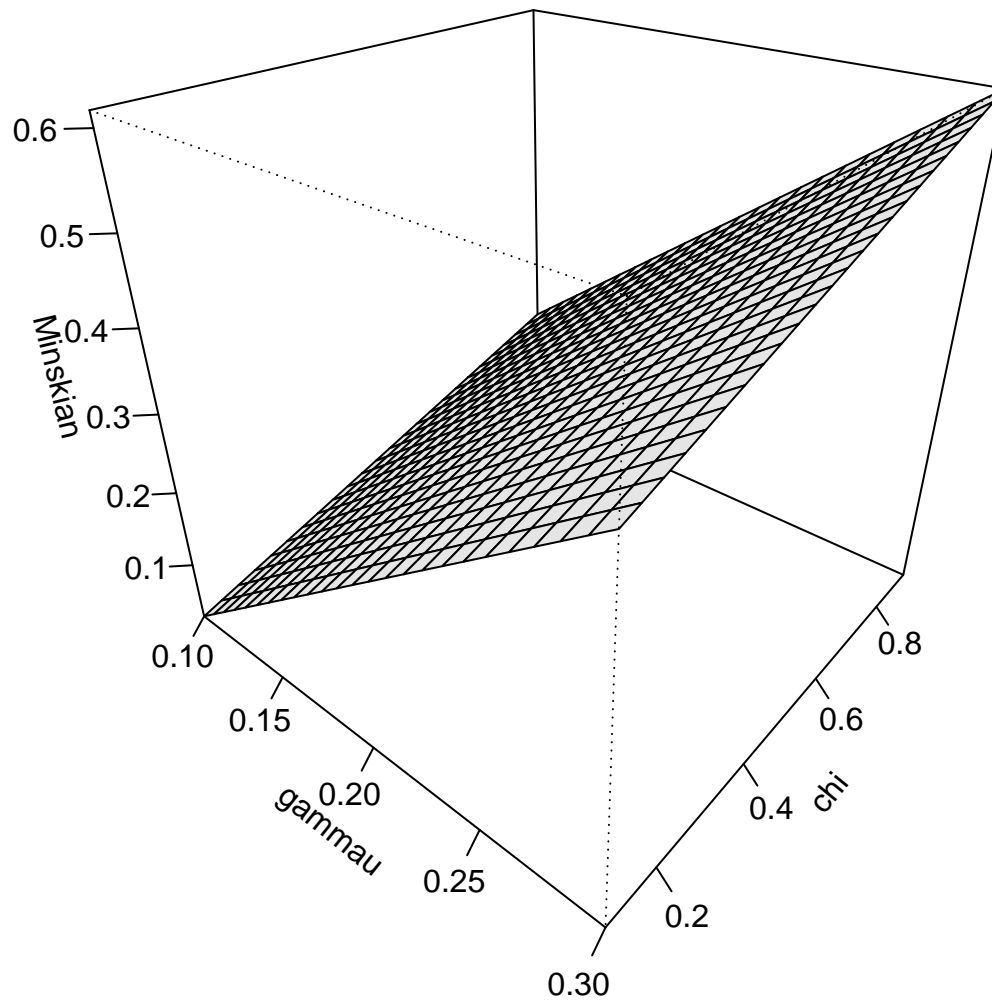


### Meta-model response surface ( n = 200 )



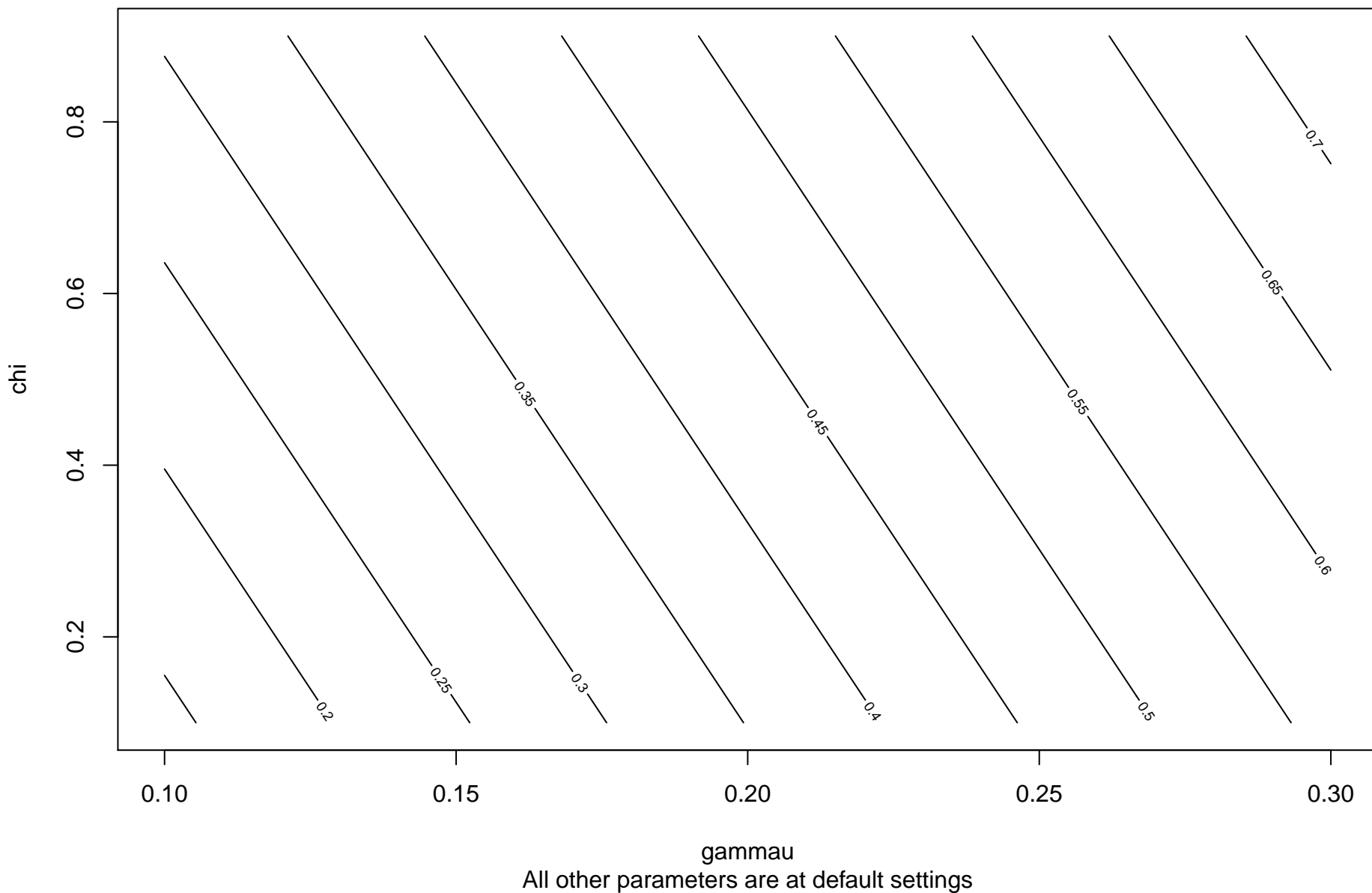
95% confidence interval: Minskian = [0.3,0.46] at defaults (red dot)

### Meta-model response surface ( n = 250 )

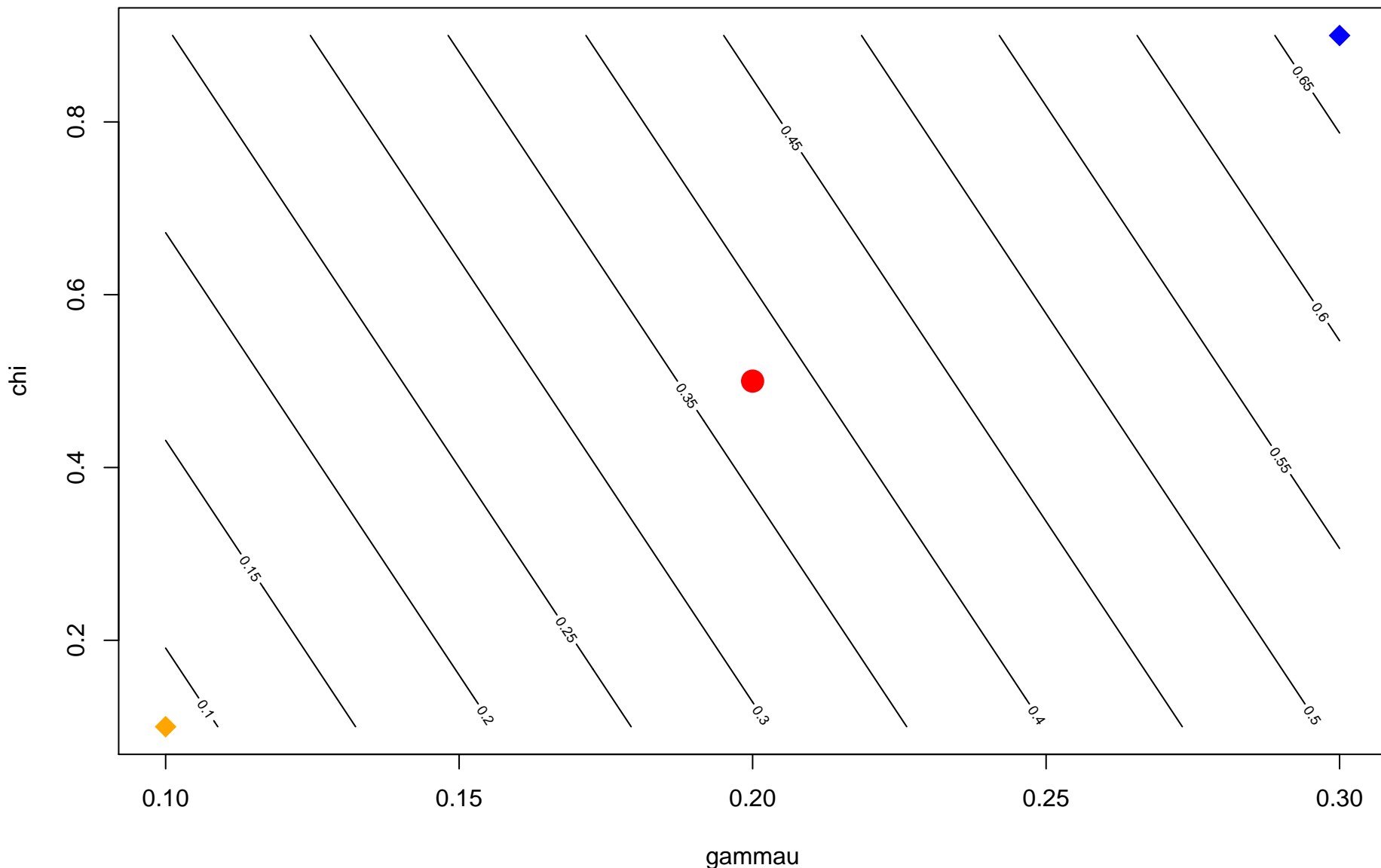


All other parameters are at default settings

**Meta-model response surface ( n = 150 )**



# Meta-model response surface ( n = 200 )



95% confidence interval: Minskian = [0.3,0.46] at defaults (red dot)

**Meta-model response surface ( n = 250 )**

