

## Comparison of alternative kriging models

	<b>Matern 5/2</b>	<b>Matern 3/2</b>	<b>Gaussian</b>	<b>exponent.</b>	<b>power exp.</b>
<b>Q2 constant trend</b>	0.8338	0.8200	0.8648	0.5873	0.8454
<b>Q2 1st order poly. trend</b>	0.8161	0.8182	0.8661	0.6378	0.8521
<b>RMSE constant trend</b>	0.0034	0.0034	0.0034	0.0034	0.0034
<b>RMSE 1st order poly. trend</b>	0.0026	0.0026	0.0026	0.0026	0.0026
<b>MAE constant trend</b>	0.0024	0.0024	0.0024	0.0024	0.0024
<b>MAE 1st order poly. trend</b>	0.0015	0.0015	0.0015	0.0015	0.0015
<b>RMA constant trend</b>	3.2498	3.2498	3.2498	3.2498	3.2498
<b>RMA 1st order poly. trend</b>	2.9699	2.9699	2.9699	2.9699	2.9699

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>	0.008	Trend specification	1st order poly.
<b>trend(inclination)</b>	0.001	Correlation function	Gaussian
<b>theta(omega1)</b>	1.394	Cross-sample Q2	0.866
<b>theta(omega2)</b>	0.589	External RMSE	0.003
<b>theta(zeta1)</b>	1.641	External MAE	0.001
<b>theta(zeta2)</b>	0.607	External RMA	2.970
<b>theta(varPhi1)</b>	1.175	DoE samples	65
<b>theta(varPhi2)</b>	0.814	External samples	20
<b>theta(upsilon)</b>	1.225		
<b>theta(chi)</b>	0.537		
<b>theta(xi)</b>	0.029		
<b>theta(gammau)</b>	1.476		
<b>theta(n)</b>	0.121		

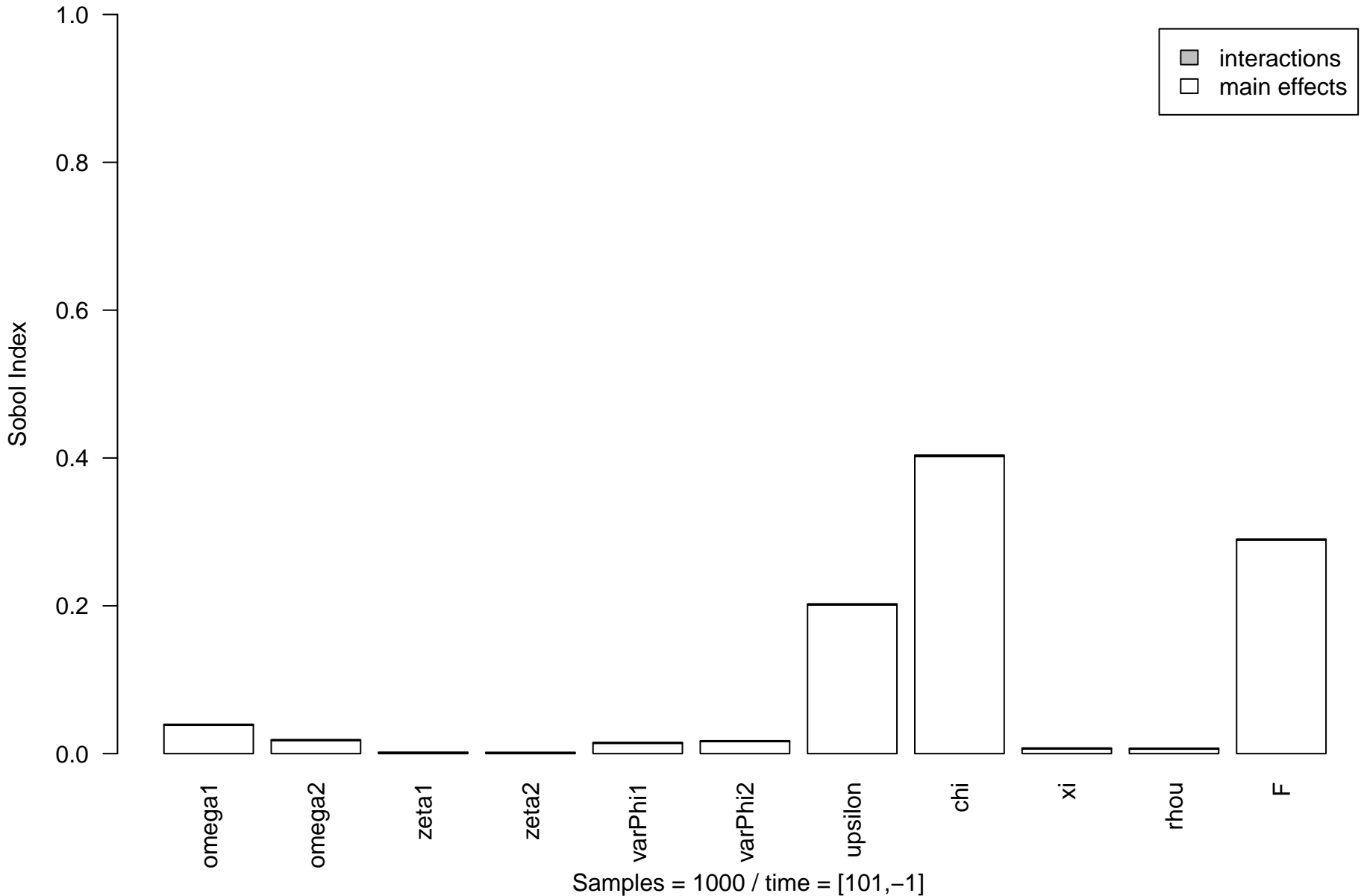
Variables rescaled to [0,1] / Average 95% CI = +/- 0.01

Predicted output at defaults: HHI = 0.01, 95% CI = [0,0.02], time = [101,-1]

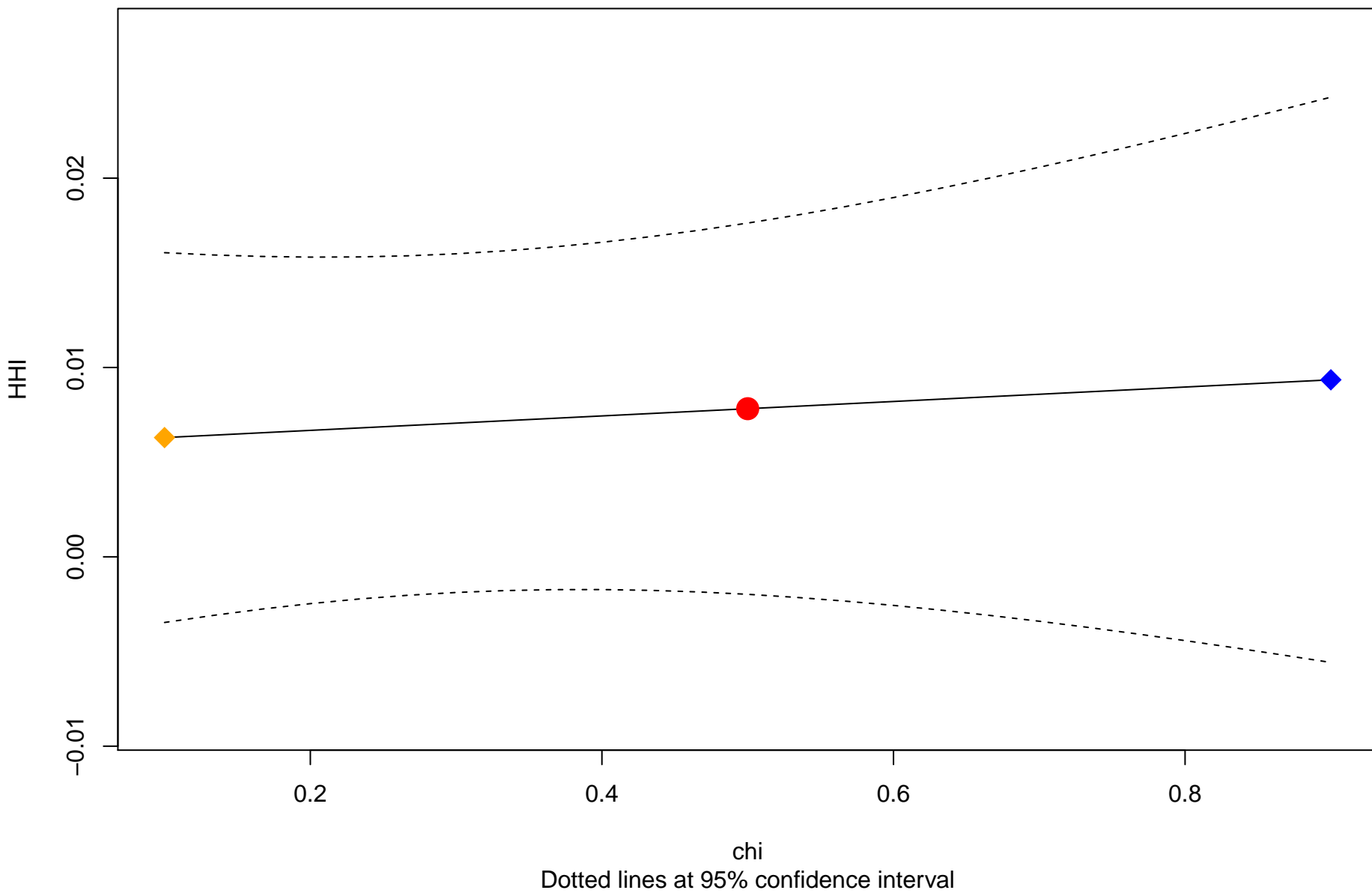
## Sobol decomposition indexes ( HHI )

	Direct effects	Interactions
<b>omega1</b>	0.038	0.001
<b>omega2</b>	0.018	0.001
<b>zeta1</b>	0.001	0.001
<b>zeta2</b>	0.001	0.001
<b>varPhi1</b>	0.014	0.001
<b>varPhi2</b>	0.016	0.001
<b>upsilon</b>	0.201	0.001
<b>chi</b>	0.402	0.002
<b>xi</b>	0.006	0.001
<b>gammau</b>	0.006	0.001
<b>n</b>	0.289	0.001

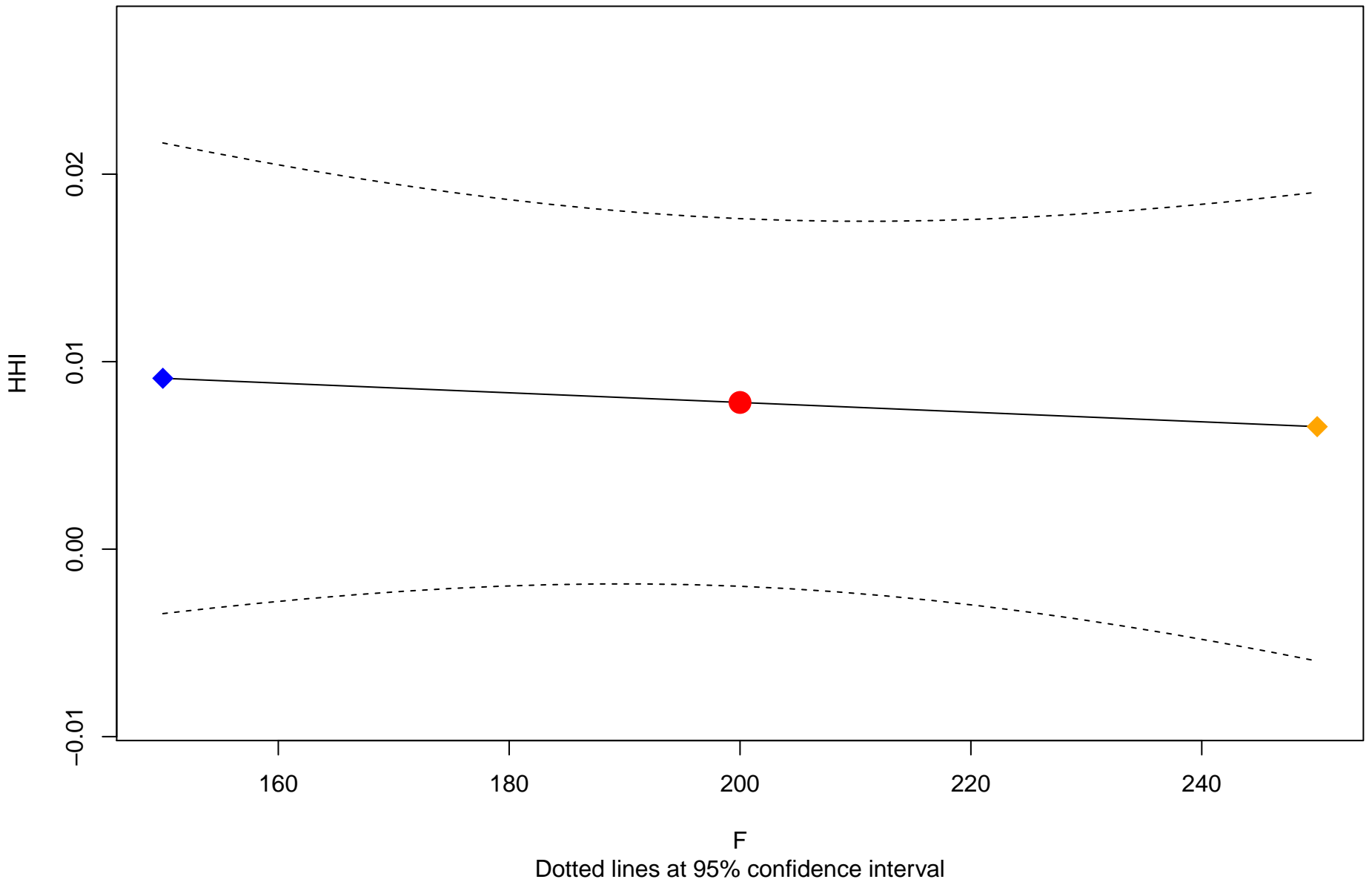
# Sobol decomposition indexes ( HHI )



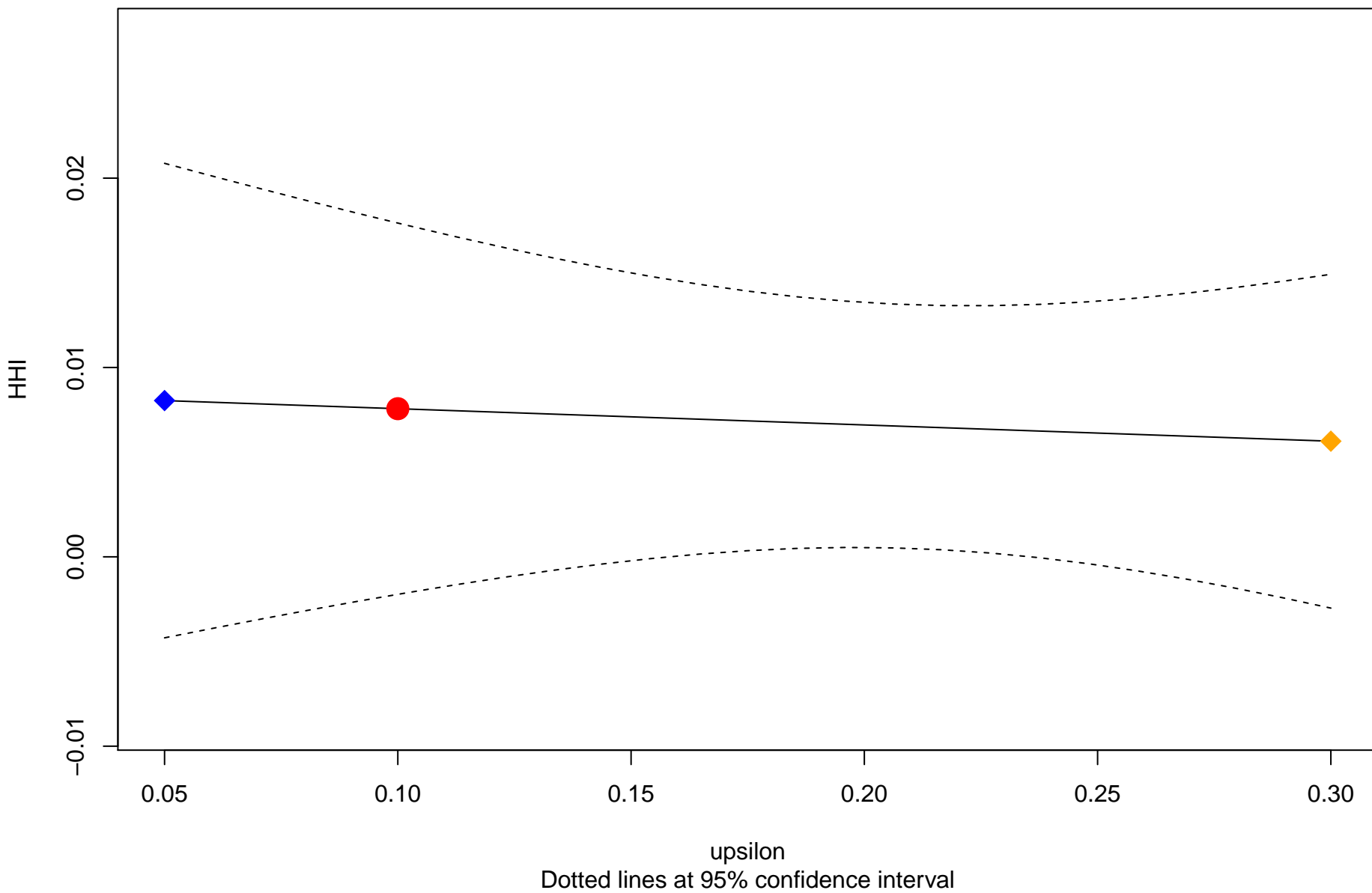
Meta-model response for parameter 'chi'



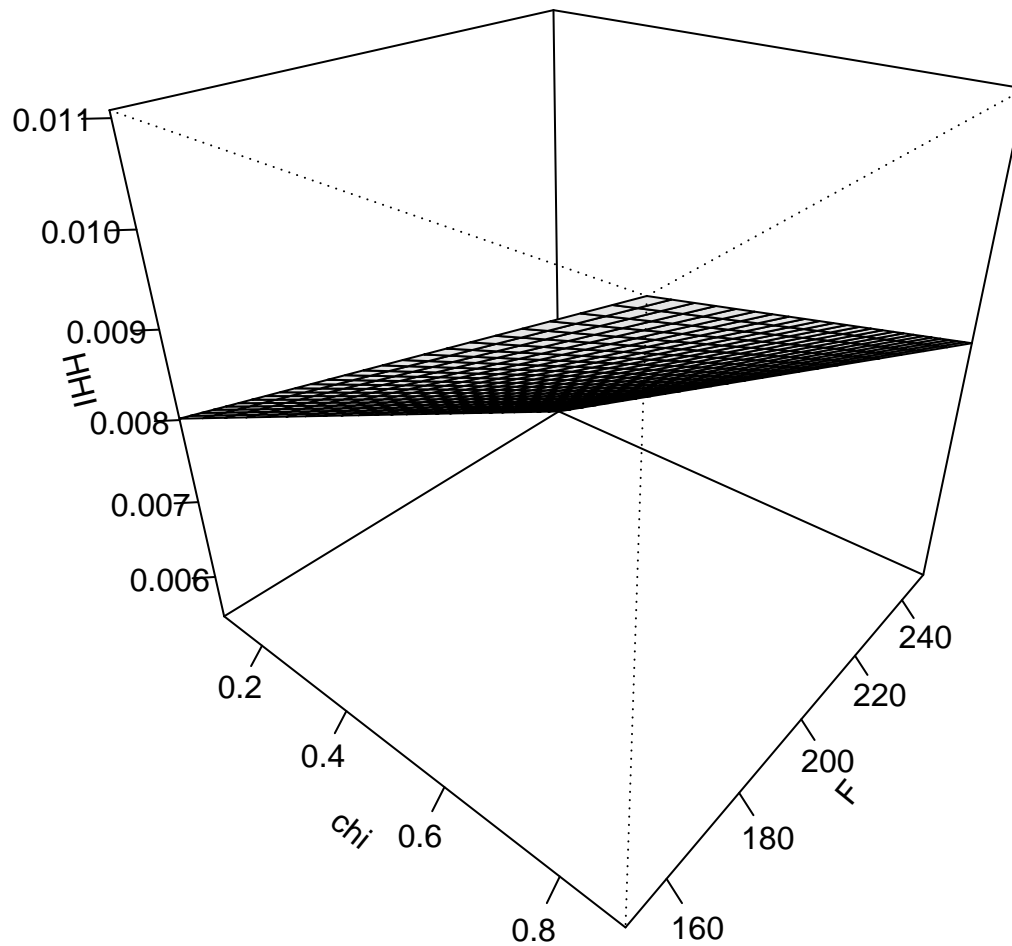
Meta-model response for parameter 'F'



Meta-model response for parameter 'upsilon'



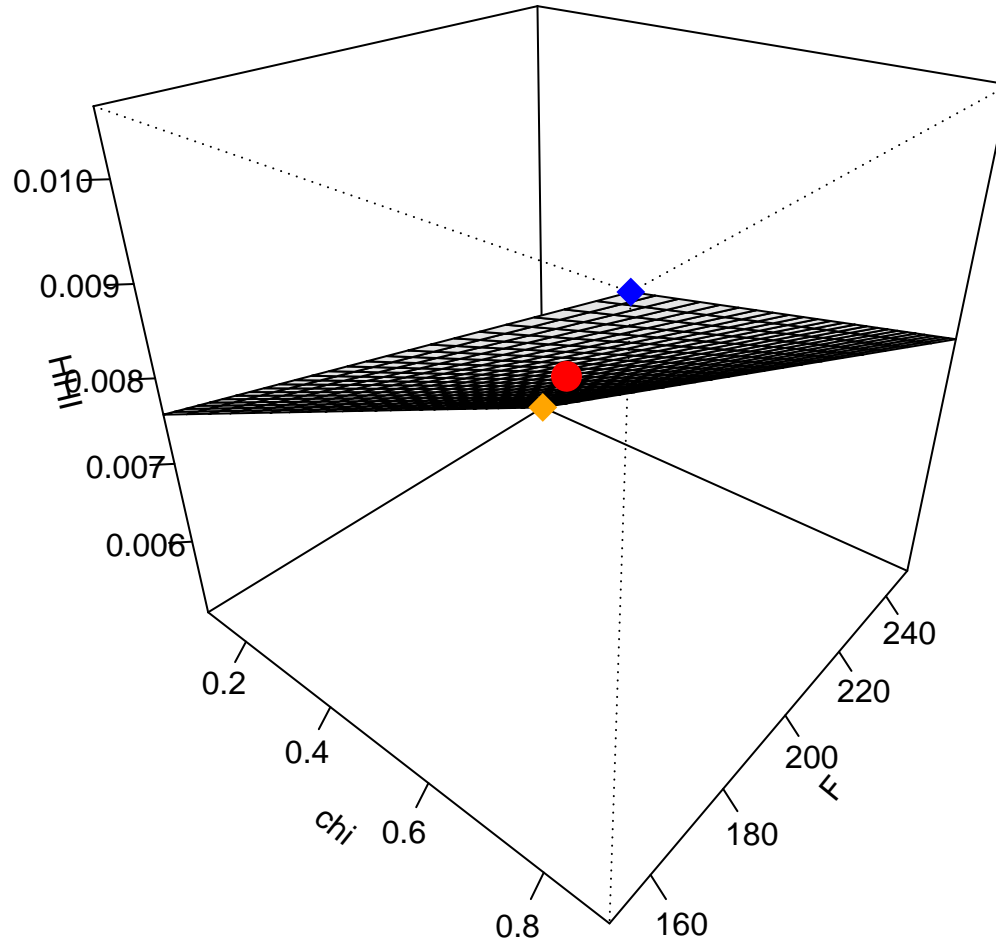
**Meta-model response surface ( epsilon = 0.05 )**



All other parameters are at default settings

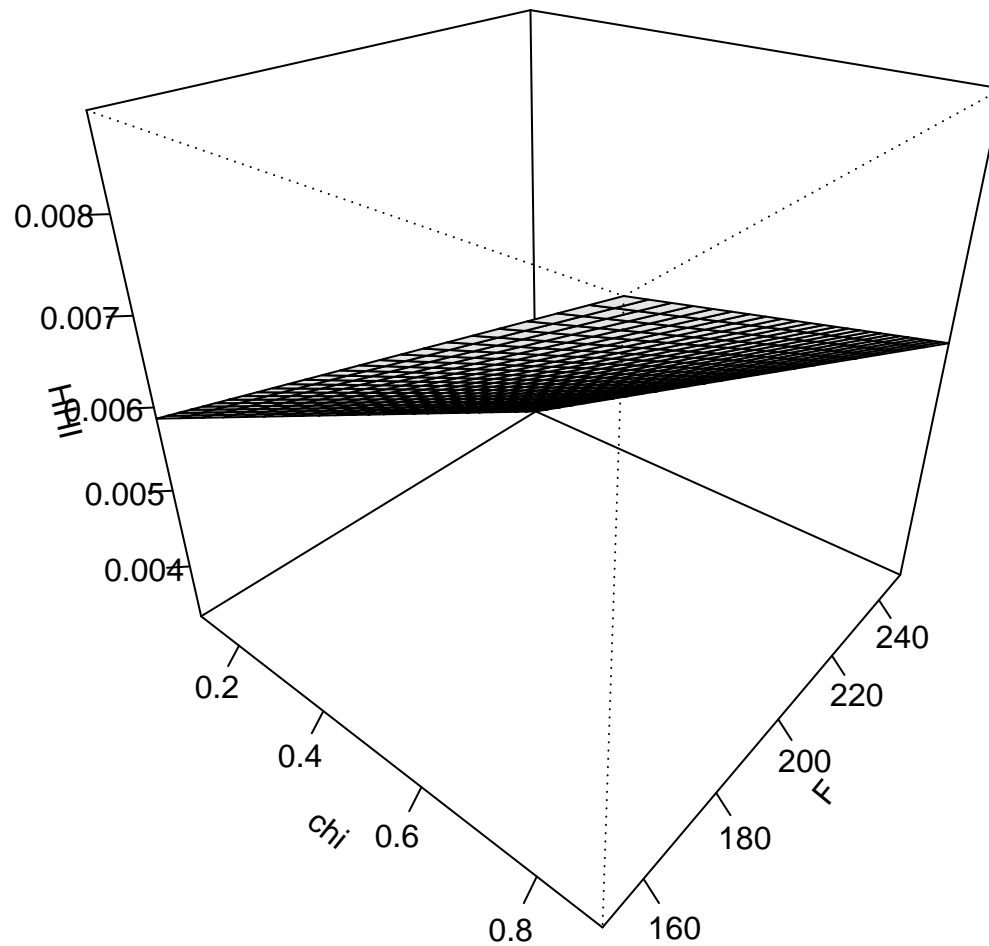


**Meta-model response surface ( epsilon = 0.1 )**



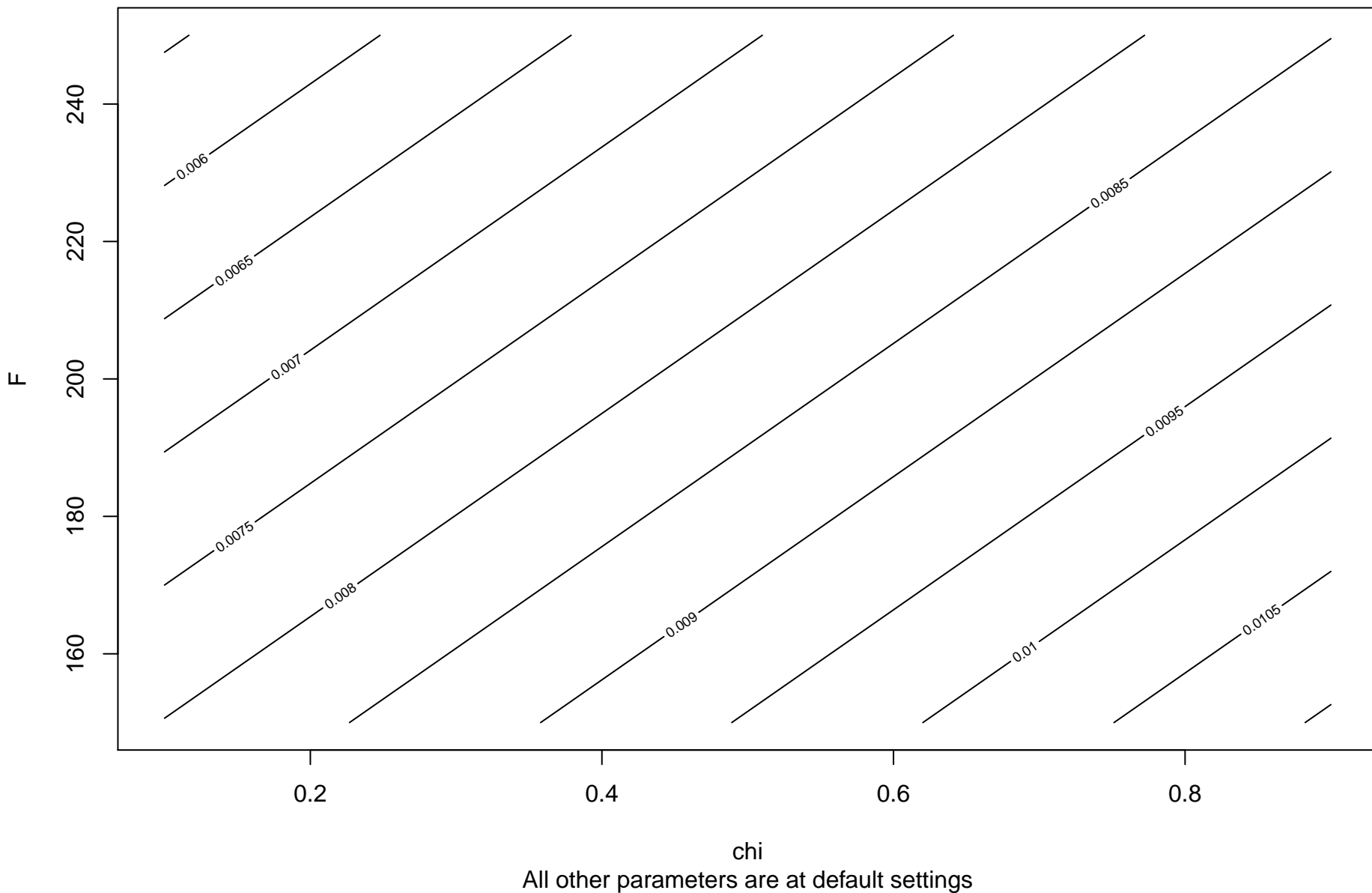
95% confidence interval:  $HHI = [0,0.02]$  at defaults (red dot)

### Meta-model response surface ( $\epsilon = 0.3$ )

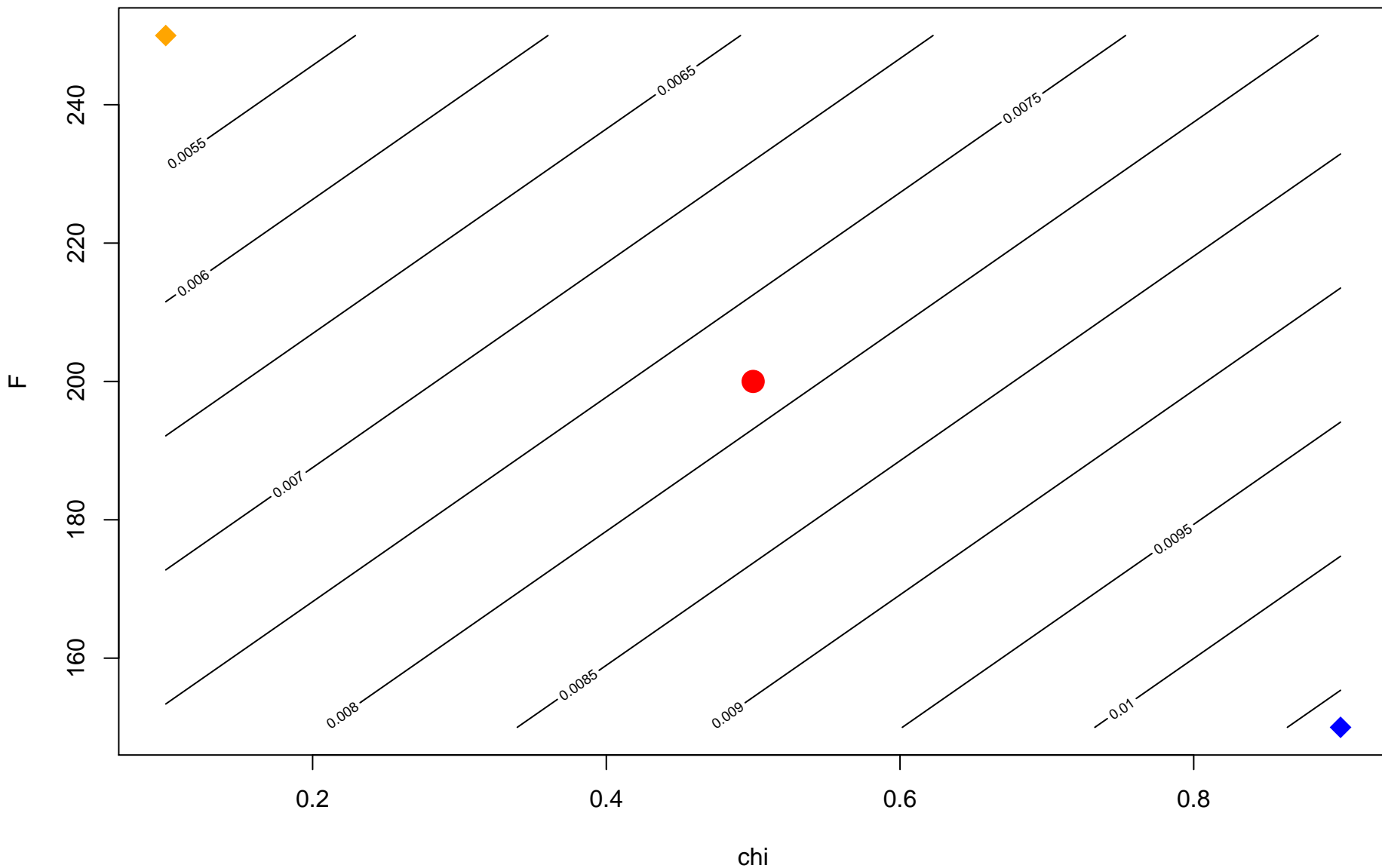


All other parameters are at default settings

Meta-model response surface (  $\text{upsilon} = 0.05$  )



Meta-model response surface (  $\epsilon = 0.1$  )



95% confidence interval:  $\text{HHI} = [0, 0.02]$  at defaults (red dot)

**Meta-model response surface (  $\epsilon = 0.3$  )**

