

Push-forward Measures for Parameter Identification under Uncertainty

Mathematical Michael

University of Colorado: Denver

Introduction

Motivation

How do we update initial descriptions of uncertainty using model predictions and data?

Data-Consistent Inversion is a novel framework that uses push-forward and pull-back measures to ensure solutions are consistent with the observed distribution of data.

Question

How do we cast a Parameter Identification problem in the context of Data-Consistent Inversion?

Framework

▪ \mathbb{P}, π	Probability Measure, Density
▪ $\Lambda \subset \mathbb{R}^P$	Parameter Space
▪ $\mathbf{o} : \Lambda \rightarrow \mathcal{O} \subset \mathbb{R}^D$	Observables
▪ $\Xi \subset \mathbb{R}^D$	Noise Space
▪ $\lambda^\dagger \in \Lambda$	True Parameter
▪ $\mathbf{d}(\xi) \subset \mathbb{R}^D$	Possible Data, $\mathbf{d}_i(\xi) = \mathbf{o}_i(\lambda^\dagger) + \xi_i$
▪ $\xi^\dagger \in \Xi$	Noise in Measurements
▪ σ^2	Variance of Noise
▪ $\mathbf{d}^\dagger \in \mathbb{R}^D$	Observed Data, $\mathbf{d}^\dagger = \mathbf{d}(\xi^\dagger)$
▪ $\mathbb{P}_{\text{in}}, \pi_{\text{in}}$	Initial
▪ $\mathbb{P}_{\text{obs}}, \pi_{\text{obs}}$	Observed
▪ $\mathbb{P}_{\text{pre}}, \pi_{\text{pre}}$	Predicted (push-forward)
▪ $\mathbb{P}_{\text{up}}, \pi_{\text{up}}$	Updated (pull-back)

Updating with Observations and Predictions

$$\mathbb{P}_{\text{up}} = \mathbb{P}_{\text{in}} \frac{\mathbb{P}_{\text{obs}}}{\mathbb{P}_{\text{pre}}} \quad \left| \quad \pi_{\text{up}}(\lambda) = \pi_{\text{in}}(\lambda) \frac{\pi_{\text{obs}}(Q(\lambda))}{\pi_{\text{pre}}(Q(\lambda))}$$

References & Attribution

Author: Michael Pilosov || Advisor: Dr. Troy Butler



Left to Right: Theory, Stability, BET, ConsistentBayes, Personal Website.
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Approach

Quantity of Interest Map

A Functional Relating Predictions and Data

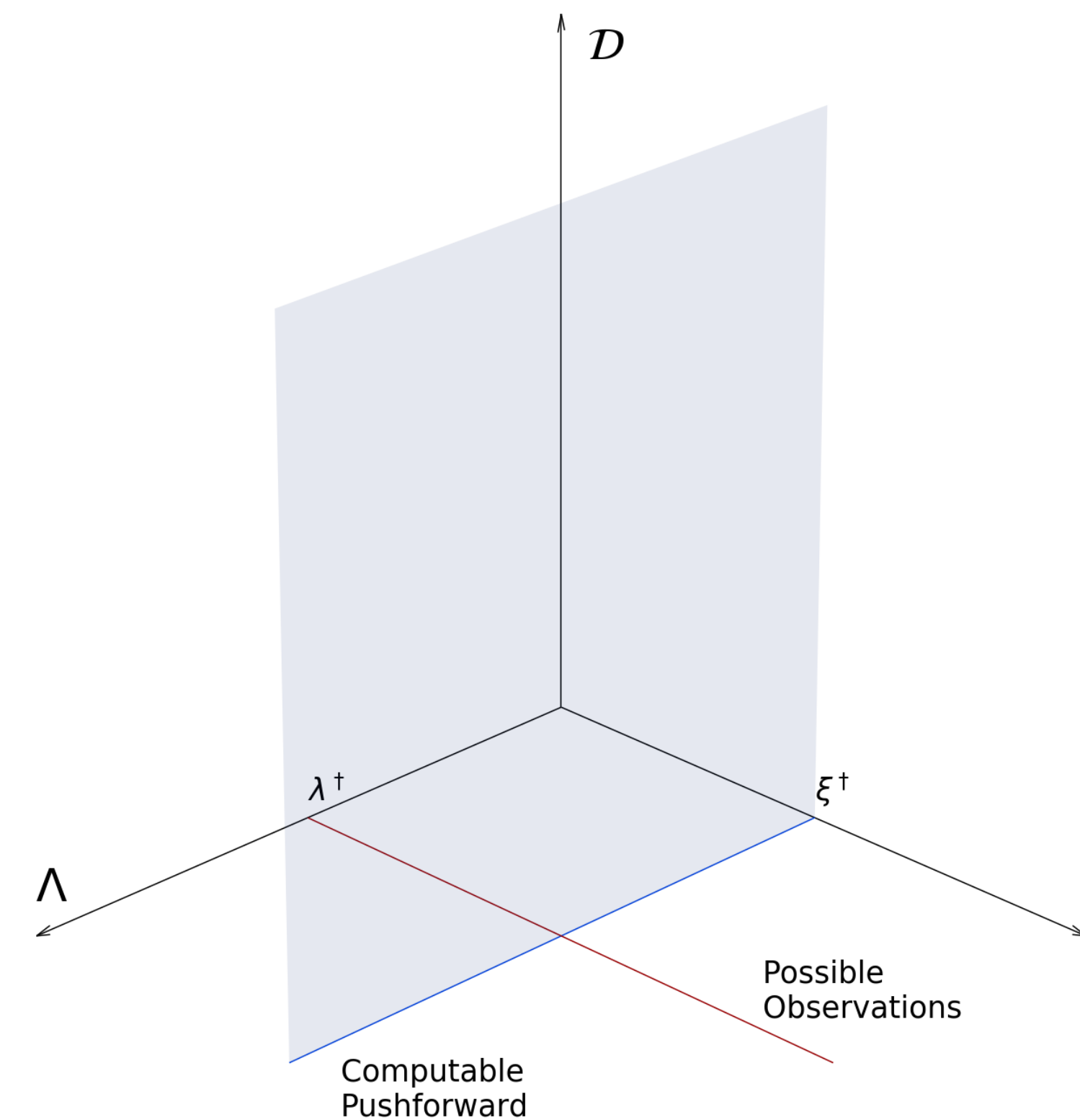
- Ideal
- Theoretical
- Practical
- Computable

$$Q(\lambda, \xi) = F(\mathbf{o}(\lambda), \mathbf{d}(\xi))$$

$$Q(\Lambda, \Xi) =: \mathcal{D}_{\mathcal{T}} \subset \mathbb{R}$$

$$Q(\lambda) = F(\mathbf{o}(\lambda), \mathbf{d}^\dagger)$$

$$Q(\Lambda) =: \mathcal{D}_{\mathcal{C}} \subset \mathcal{D}_{\mathcal{T}}$$



How do conditionals of Ξ compare to the joint density?

Observed Distribution

Given a functional, what measure do we invert?

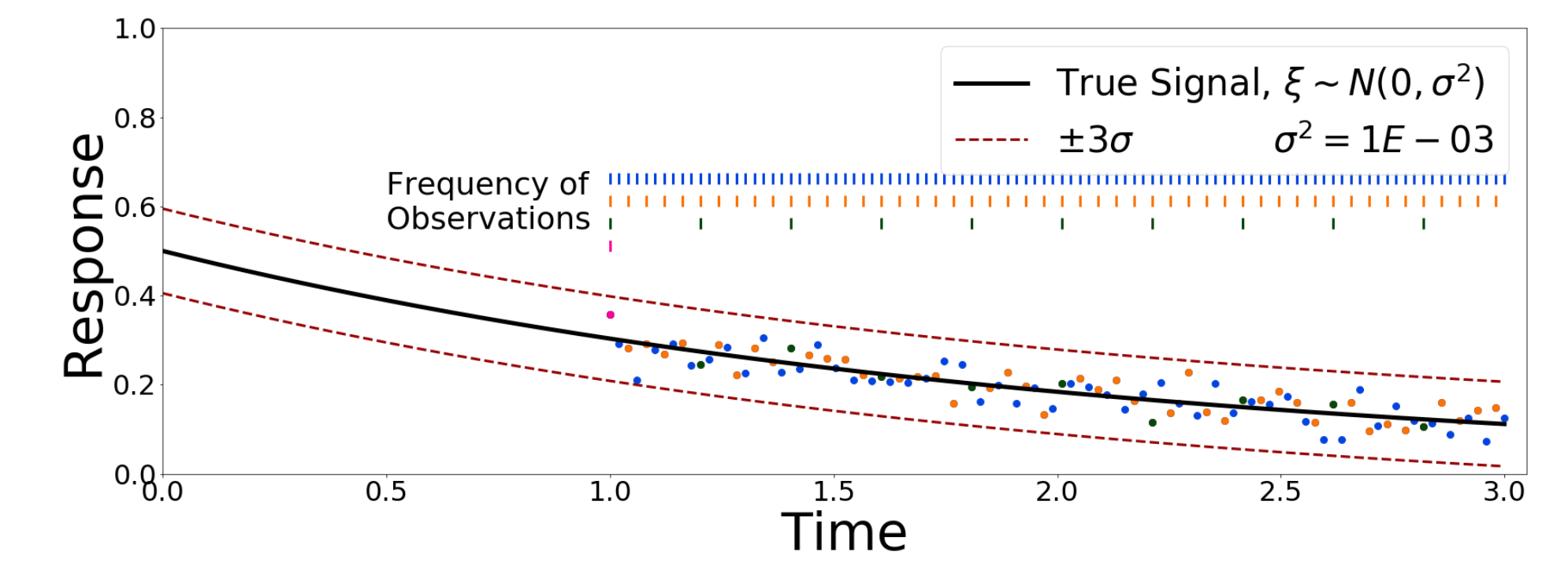
$$Q(\lambda^\dagger, \xi) \sim \pi_{\text{obs}} \text{ when we allow } \xi \text{ to vary over } \Xi$$

$F(\mathbf{o}(\lambda), \mathbf{d}^\dagger)$	ξ	π_{obs}
$\frac{1}{\sigma\sqrt{D}} \sum (\mathbf{o}_i(\lambda) - \mathbf{d}_i^\dagger)$	$\xi \sim L^2$	$N(0, 1)$
$\frac{1}{\sigma^2} \sum (\mathbf{o}_i(\lambda) - \mathbf{d}_i^\dagger)^2$	$\xi \sim N(0, \sigma^2)$	$\chi^2(D)$
$\frac{1}{\sigma^2 D} \sum (\mathbf{o}_i(\lambda) - \mathbf{d}_i^\dagger)^2$	$\xi \sim N(0, \sigma^2)$	$\Gamma(D/2, D/2)$
\vdots	\vdots	\vdots

Choices of F and associated π_{obs} for stochastic inverse problem with $\mathbf{d}^\dagger = \mathbf{o}_i(\lambda^\dagger) + \xi_i^\dagger$

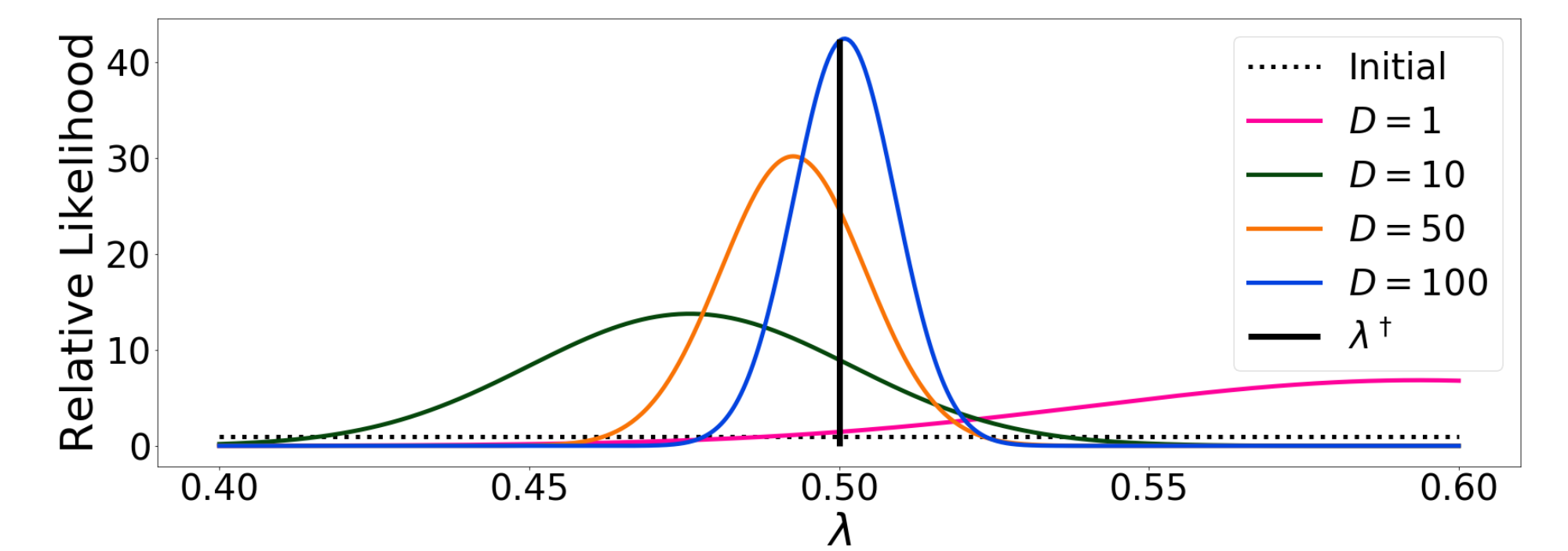
Example

Consider an exponential decay problem with uncertain initial condition:



Convergence

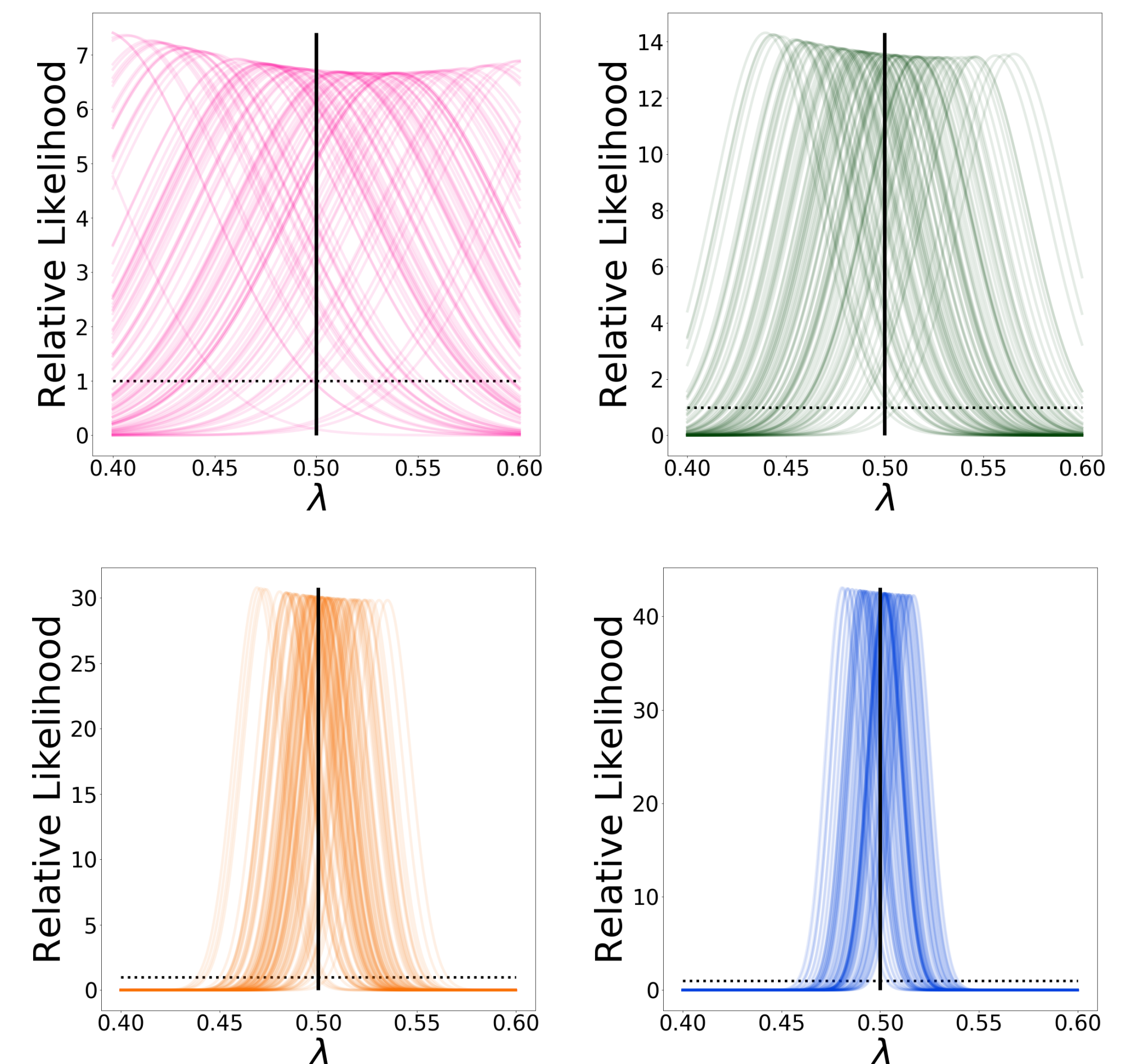
How do solutions change with more data?



λ^\dagger and π_{up} for $D = 1, 10, 50, 100$ for $N = 1000$

Stability

How do solutions on conditionals of Ξ compare?



λ^\dagger and π_{up} for one hundred realizations of ξ^\dagger for $D = 1, 10, 50, 100$