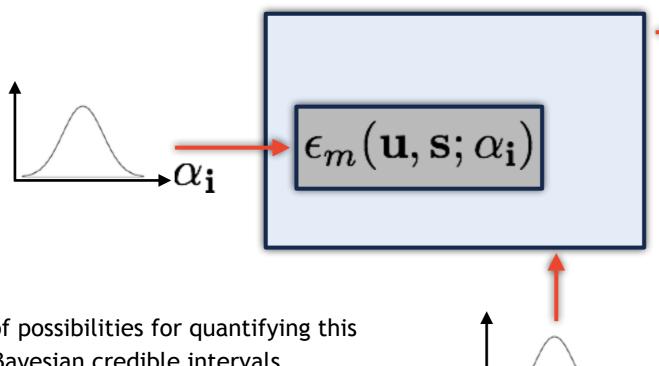
The 3-Steps Reliability Assessment

- Calibration
- Validation (or Model Prediction)
- Predictive Assessment

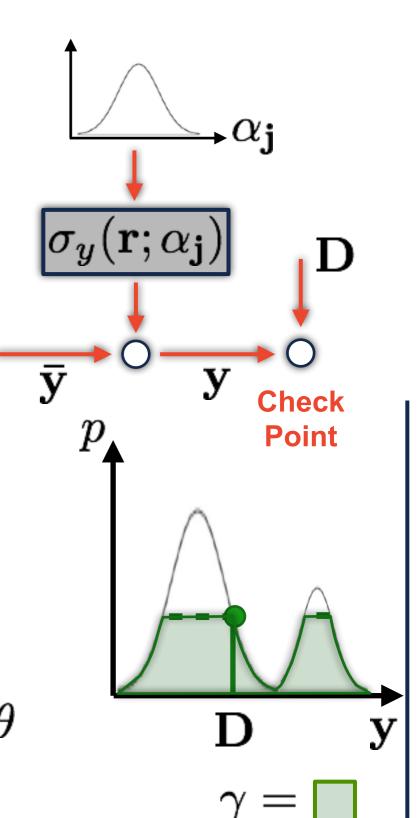
Outputs from a calibrated model are checked for consistency with available observation. We must assess whether the validation data are plausible according to the model.



There are number of possibilities for quantifying this plausibility, as the Bayesian credible intervals.

For example, we can use **highest posterior density (HPD)** credibility intervals.

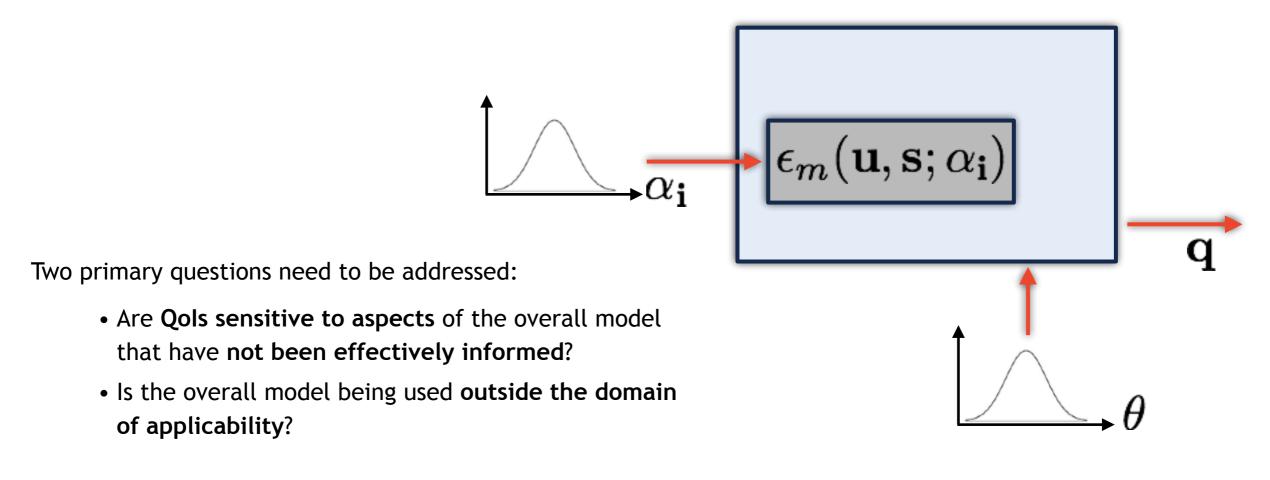
When γ is smaller than some tolerance (e.g., 1.e-3), the data are considered an implausible outcome of the model.



The 3-Steps Reliability Assessment

- Calibration or Inverse Problem
- Validation
- Predictive Assessment (or Estimation of the Validation Regime)

Determines whether the calibration and validation phases were sufficiently informative and challenging to provide confidence in the reliability of the predictions of the QoIs.



Moreover, is the prediction is determined to be credible, does it have **sufficiently small uncertainty** for our purposes?