Design and analysis of multi-level numerical experiments, with application to fire safety
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Abstract
To assess the conformity of a building in case of fire, fire engineers use numerical simulations. A popular software for fire simulations is Fire Dynamics Simulator (FDS). It is based on a finite difference method that takes into account the random behavior of the fire. Thus, the response of FDS is stochastic. The mesh size used in the numerical scheme can be chosen by the user. When the mesh size decreases, the accuracy and the computation time of simulations increase. At low accuracy, one simulation takes a few minutes to run, whereas it can be several weeks at high accuracy.

We consider the problem of estimating the behavior of fine-mesh simulations (high-fidelity), using a combination of coarse-mesh simulations (low-fidelity). This approach is called multi-fidelity. We propose to extend the Bayesian multi-fidelity models proposed by Picheny and Ginsbourger (2013) and Tuo et al. (2014) to the case of stochastic simulators.

Fire Dynamics Simulator

FDS has two main characteristics:

• finite difference methods ⇒ mesh size can be tuned;
• random behavior of fire ⇒ stochastic simulator.

Objective: build a (meta-)model of FDS at high-fidelity from low-fidelity results:

• combining results from different levels of accuracy ⇒ multi-fidelity;
• using Gaussian process ⇒ Bayesian framework.

Proposed model

Data:

• inputs: \((x_i, t_i) \in (X \times T) \subset (\mathbb{R}^d \times \mathbb{R}^e)\), where \(t\) stands for the mesh size;
• outputs: \((z_i) \in \mathbb{R}.

Likelihood:

stochastic code + independent observations:

\[
(z_i)_{i \in \mathbb{N}} \sim N(\xi(x_i, t_i); \sigma^2) \quad \text{and} \quad \sigma^2 = \text{constant mean};
\]

Prior:

1. \(\xi\) is a Gaussian process:

\[
\xi(x, t) \sim GP(m(x, t); k((x, t), (x', t')))\quad ;
\]

2. \(\xi\) converges when \(t\) tends to 0:

\[
\xi_i(x) = \lim_{t \to 0} \xi(x, t) .
\]

3. Denote \(\varepsilon_i = \xi_i - \xi_i(0)\).

\(\varepsilon_i\) is an ideal level (\(t = 0\ cm\))

\(\varepsilon = \text{numerical error} \quad \text{independent} \quad \text{[Picheny and Ginsbourger, 2013; Tuo et al., 2014]}

\[
\Rightarrow k((x, t), (x', t')) = \kappa((x, t), (x'_d, t'_d)) . \tag{4}
\]

4. The variations of \(\varepsilon\) along \(T\) are independent:

\[
\begin{align*}
1 \geq s & \geq t \geq 0 \Rightarrow \varepsilon(x, s) - \varepsilon(x, t) = \varepsilon(x, s) - \varepsilon(x, t) \\
\Rightarrow k_i((x, t), (x', t')) = k_i((x, t'), (x', t')) \tag{5}
\end{align*}
\]

5. \(\xi\) is stationary along \(X\):

\[
\begin{align*}
\sigma^2 & = \text{duration of one simulation} \\
k_i((x, t), (x', t')) = k_i((x, t'), (x', t')) \tag{6}
\end{align*}
\]

6. Gaussian prior on \(\ln(\lambda(t)) \sim \mathcal{N}(\ln(\lambda_0); \sigma^2 + \xi(t, x', t'))\)

\[
\ln(\lambda(t)) \sim \mathcal{N}(\ln(\lambda_0); \sigma^2 + \xi(t, x', t')) \tag{7}
\]

Other hypotheses:

• constant mean \(m(t) = m = \mu_k\); Matérn covariance for \(\xi\):

\[
k_i((x, t), (x', t')) = \mathcal{M}_r((x, t'), (x', t'))) . \tag{8}
\]

• Separable and Matérn covariance for \(\varepsilon\):

\[
k_i((x, t), (x', t')) = \min(t, t') \quad \mathcal{M}_r((x, t'), (x', t'))) \tag{9}
\]

• Parameters \(\lambda_0, \sigma^2, \xi(t, x', t')\) are fixed.

Parameter estimation:

• maximization of the joint posterior density (MAP) w.r.t. \((\lambda(t))_{t \in T}\), \(L\) and all covariance parameters.

Numerical experiments

One numerical experiment on FDS:

• \(d = 8\) inputs + the tuning parameter;
• 1 output: maximum temperature at \(1.8\ m\), \(T^{\text{max}}\).

To check efficiency of our model, 4 models are compared:

• M-F1: our model (see above);
• M-F2: same as M-F1, but instead of assumptions 3, 4, and 5, covariance \(k\) is a stationary Matérn covariance on \(X \times T\);
• H-F[10]: a high-fidelity model. Constant mean, Matérn covariance on \(X\), homoscedastic noise;
• H-F[100]: same as H-F[10], but with more points. This model serves us as reference.

The following designs are used:

<table>
<thead>
<tr>
<th>Model</th>
<th>Cost</th>
<th>Design</th>
<th>Observation</th>
<th>Validation</th>
</tr>
</thead>
<tbody>
<tr>
<td>M-F1</td>
<td>1</td>
<td>8</td>
<td>120 cm</td>
<td>50 cm</td>
</tr>
<tr>
<td>H-F[10]</td>
<td>1.5</td>
<td>0</td>
<td>0</td>
<td>10</td>
</tr>
<tr>
<td>H-F[100]</td>
<td>11</td>
<td>0</td>
<td>0</td>
<td>100</td>
</tr>
</tbody>
</table>

Model validation

Models are validated by comparing:

• predictions (posterior mean) with observations,
• distributions of normalized residual with the standard normal distribution.

Quality of prediction:

• H-F[10] has bad predictions;
• M-F1 and M-F2 give similar quality of predictions;
• H-F[100] is the best, but its design is 11 times more costly.

Probability to exceed a threshold

Suppose \(P_x\) a probability distribution on inputs.

Curves of posterior distributions: 10000 conditional simulations \(\times 5000\) points along \(P_x\). By comparison with H-F[100] posterior density:

• H-F[10] and M-F2 have small variance, but their distributions do not agree the posterior distribution of H-F[100];
• M-F1 has a larger variance, but its posterior density maximum is in the posterior distribution of H-F[100];

\(\Rightarrow \) M-F2 provides a better quantification of uncertainty

Conclusion

• Contribution

A Bayesian model for multi-fidelity stochastic simulators has been proposed.

Our model has been shown to provide, in a numerical experiment with FDS, a good quantification of uncertainty on predictions.

• Future work

Fully Bayesian inference for hyper-parameters,
Sequential design of experiments.

References


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