Introduction
 Partial Model and Coupling
 Modeling Techniques
 Model Properties
 Stochastic Modeling
 Global Mod

Prognosis Deflection of Bridge: Evaluation Methods for Quality Prediction of Coupled Partial Models

Dr. -Ing. Hem Babadur Motra, Dr. -Ing. Holger Keitel, Dr. -Ing. Bastian Jung, Dr. -Ing. Henning Stutz

> University of Kiel, Institute of Applied Geology: Geomechanics and Geotechnics

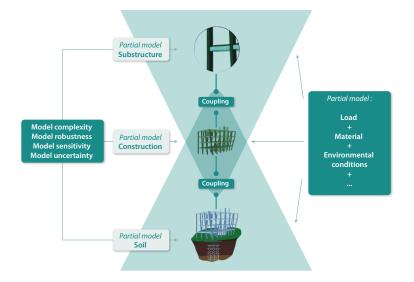
Bauhaus-Universität Weimar

Research Training Group 1462

Nepal Engineers' Association ,,Friday Talk", Kathmandu February 10th, 2017 supported by the German Research Foundation **DFG**

Global Mod

System of Coupled Partial Models



Why Evaluating Quality of Models?

Research Training Group 1462

Phenomenon creep: several models exist

- Purely empirical models: GL2000
- Semi-empirical: MC10, ACI209
- Mostly physically based: B3
- Rheological models: Bockhold, Heidolf

٢

Which model to choose?

,As simple as possible, but not simpler?" Albert Einstein

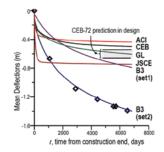
Example of Poor Quality [Bažant 2010]

Collapse of Koror-Babeldaob Bridge in Palau

- Strong underestimation of creep influence inappropriate model
- Failure due to creep deformation and resulting loss of pretensioning



Bridge failure



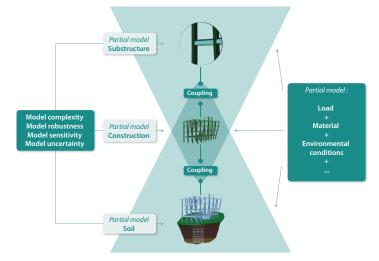
Research Training Group 1462

Prognosis of displacements for different creep models

Global Mod Stochastic Modeling

System of Coupled Partial Models

Research Training Group 1462



Coupling necessary? (Different Softwares, models, scales, ...)

Hem Bahadur Motra

Evaluation Methods for Quality Prediction of Coupled Partial Model

 Introduction
 Partial Model and Coupling
 Modeling Techniques
 Model Properties
 Stochastic Modeling
 Global Mod

Contents

Bauhaus-Universität Weimar

Research Training Group 1462



- 2 Partial Model and Coupling
- 3 Modeling Techniques
- 4 Model Properties
- 5 Stochastic Modeling
- 6 Global Model

Conclusions

Stochastic Modeling Global Mod

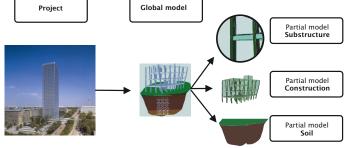
Definition of Models

Research Training Group 1462

Models...

- ... should describe events in the physical world, deflection of a structure, social developments
- ... are an abstraction from reality; never describe everything
- ... are designed for specific purposes
- ... often include simplifications
- ... are related to specific phenomena \rightarrow partial models





The global model GM is the representation of the conceptual model (observed system, event). The underlying behavior of a phenomenon can be investigated more detailed, comprehensible, and comparable for a specific question. As a consequence, a global model of a structure consists in general of several partial models PM_i .

Hem Bahadur Motra

Evaluation Methods for Quality Prediction of Coupled Partial Model

Ways for decomposition of a global model

Bauhaus-Universität Weimar Research Training Group 1462

- regarding multidisciplinary e.g. for example multi-physics concerning electricity and magnetism
- a functional differentiation
 - e.g. substructure, superstructure, foundation, soil ...
- the spatial alignment of the models e.g. columns, beams, frames, ...
- the physical meaning of the components e.g. material law, kinematic equations, ...

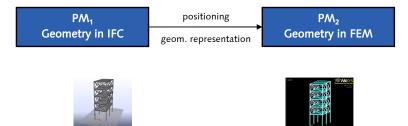
Introduction Partial Model and Coupling Modeling Techniques Model Properties Stochastic Modeling Global Model and Coupling Global Model and Coupling

Coupling - Unidirectional

Bauhaus-Universität Weimar Research Training Group 1462

Definition of partial models coupling

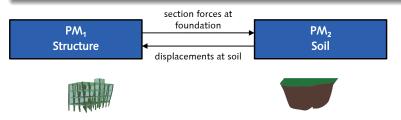
- Coupling is the process of transferring the information from one partial model *PM_i* to another.
- Unidirectional coupling: exchange of data is allowed only one way; output of *PM_i* depends independent from *PM_{i+1}*
- Unidirectional: cannot describe iterative and interactive events



Bidirectional Coupling

Bauhaus-Universität Weimar Research Training Group 1462

- Exchange of data is allowed both-way
- Output of PM_i and/or PM_{i+1} affect each other
- Can be used to compute iterative and interactive facts, iteration steps are necessary to reach equilibrium condition in the coupling

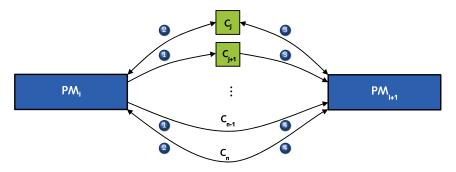


Research Training Group 1462

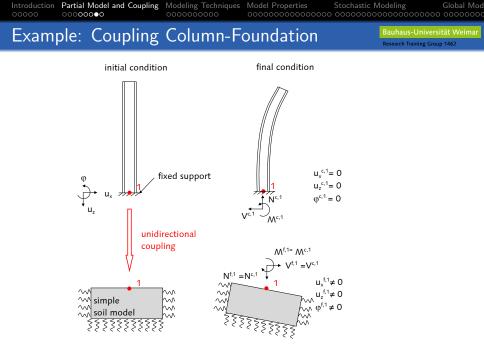
General Coupling Representation

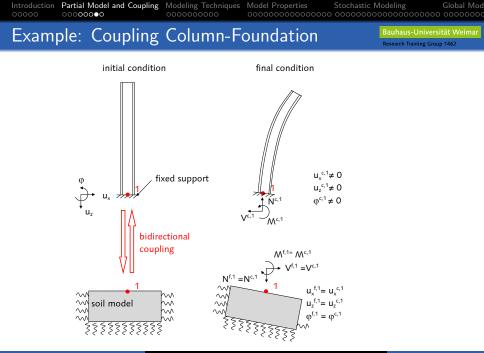
unidirectional

- bidirectional
- via an additional partial model
- via boundary conditions



Global Mod





Challenges for Evaluation of Coupling

Research Training Group 1462

Important Questions

- Do we already have adequate models for certain or all parts of the physical event under consideration?
- Does is make sense to decompose the event into several conceptual models?
- Is a coupling physically justified?
- Do we have a certain overlap of the model domains?
- What are the input and output parameters that have to be coupled and how can we do so?

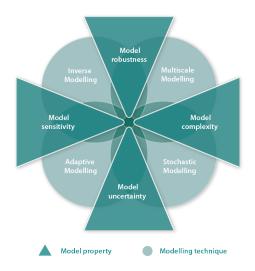
Introduction Partial Model and Coupling

Modeling Techniques Model Properties

odel Properties Stochastic Modeling Global Mod

Techniques

Bauhaus-Universität Weimar



Introduction Partial Model and Coupling

Modeling Techniques Model Properties

odel Properties Stochastic Modeling Global Mod

Inverse Modeling

Bauhaus-Universität Weimar

Research Training Group 1462

What is Inverse modeling?

Parameters are determined from measurements of model components

Introduction Partial Model and Coupling Modeling Techniques Model Properties Stochastic Modeling Global Model and Coupling Global Model and Coupling

Inverse Modeling - Example

Measured stress-strain-relation Model to predict stress-strain 250 250 200 200 stress σ_s stress σ_s 150 150 100 100 50 50 0 0.5 1.5 0.5 1.5 1 1 strain ɛ strain ɛ $\times 10^{-3}$ x 10⁻³ Model Measurements

What are the model parameters E, f_{γ} , and H for an optimal fit?

Introduction Partial Model and Coupling Modeling Techniques Model Properties Stochastic Modeling Global Model and Coupling Global Model and Coupling

Inverse Modeling - Example

Bauhaus-Universität Weimar Research Training Group 1462

Stress-strain-relation z_{50} z_{90} z_{90}

Optimal fit to the measurements

odel Properties Stochastic Modeling Global Mod

Inverse Modeling

Bauhaus-Universität Weimar

Research Training Group 1462

Problems

- Existence
- Uniqueness
- Data dependency of parameters
- Measurements are sparse, incomplete, with errors

Inverse modeling techniques

- Calibration
- System identification
- Regularization techniques
- Bayesian Updating

odel Properties Stochastic Modeling Global Mod

Stochastic Modeling

Bauhaus-Universität Weimar

Research Training Group 1462

Stochastic modeling techniques

- Statistical description of input parameters
- Stochastic Finite Elements

Application in civil engineering

- Reliability analysis
- Tool to quantify model quality

Examples of techniques to improve computational performance

- Response Surface Methods
- Latin Hypercube Sampling

Global Mod

Multiscale Modeling

Research Training Group 1462

Simulates structures' behavior over different spatial-temporal scales

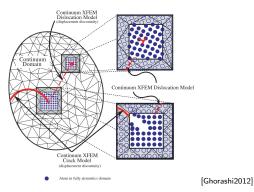
10 ⁻⁹	10-6	10 ⁻³	10º [m]
Nano scale:	Micro scale:	Meso scale:	Macro scale:
unit cell,	grid structure, crystal lattice,	grain structure, crystallite,	structure, structure elements, crystalline material,
defects: vacancies, atomic inclusions;	defects: dislocations;	defects: grain boundaries;	defects: precipation, pores, cracks;
			The second secon
2012]			

Global Mod

Concurrent Multiscale Modeling

Techniques to do it

- Important subdomains are modeled extensively
- The rest of the domain is just coarsely approximated

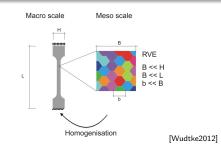


00000000000

Stochastic Modeling Global Mod

Hierarchical Multiscale Modeling

- Idea: Different scales are modeled and the finer scaled parameter results are translated to the upper scale
- Reference Volume Element to gain a representative model
- Homogenization methods to relate different scales ٩
- Application: integrated computational materials engineering; knowledge at finer scale is used at coarser scale



del Properties Stochastic Modeling Global Mod

Adaptive Modeling

Bauhaus-Universität Weimar

Research Training Group 1462

For what it is used for?

To reduce and control numerical or model errors

How does it works?

By modifying ...

- Model
- Mesh
- Order of approximation
- Time steps
- Other numerical algorithm features
- ... depending on a specified error limit using error estimators

0000000000

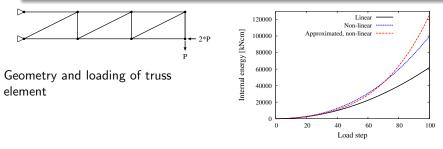
Stochastic Modeling Global Mod

Adaptive Modeling - Example

Research Training Group 1462

Adaptivity for geometric non-linear kinematics [Nikulla2012]

- Error estimation of geometric linear models
- Results of first load steps were used to estimate error for larger load steps
- In case of large error switch to non-linear model



Internal energy of system depending on load step

Global Mod

Model Properties

Research Training Group 1462

Main model properties

- Complexity
- Uncertainty
- Reliability
- Sensitivity
- Robustness •
- Risk

What is Complexity?

Research Training Group 1462

Complexus

= Twisted together, Embraced, Entwined, ...

The definition implies that for a complex...

- At least two parts are required.
- The parts should be connected together in a way that it is difficult to separate them.

There comes the difficulty!

A composite structure of distinct but connected parts where the response of one part affects the response of the other parts

Research Training Group 1462

How to measure complexity?

Not a general measure yet...

Although many measures of complexity are available for different scientific contexts, no measure is yet proposed that could be applied to a wide range of systems.

There are still some hopes!

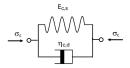
We consider a system as more complex than the other if...

- more components can be distinguished
 - or
- more connections exist between the components or
- the components/connections are more complex

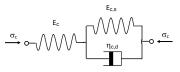
Stochastic Modeling Global Mod

Example: Rheological Creep Models

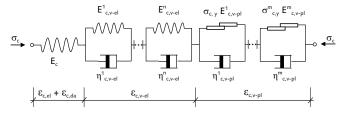
Research Training Group 1462



Kelvin element - low complexity



Poynting-Thompson element - medium complexity



Rheological creep model according to Heidolf - high complexity

What is Uncertainty?

Definition:

- Lack of complete certainty, when more than one possibility exists
 - i.e. the **true** outcome/state is not known
- We use the term to describe our incomplete knowledge

Where does it stem from?

Wherever our knowledge is incomplete!

- Science underlying a model
- Model parameters
- Input data
- Measured data (Observation error)
- Code uncertainty

> Bauhaus-Universität Weimar Research Training Group 1462

Sources of Uncertainty: A Categorization

Model Framework Uncertainty

Uncertainty in the underlying science and algorithms

- Lack of knowledge about the behavior
- Simplifications

Model Niche Uncertainty

Misapplication of the model

- Application of the model outside the expected system
- Combining models with different spatial/temporal scales

Research Training Group 1462

Sources of Uncertainty: A Categorization

Model Input Uncertainty

Resulting from:

- Data measurement errors
- Inconsistencies between measured and input data
- Parameter value uncertainty

They have different sources, i.e. either they arise from:

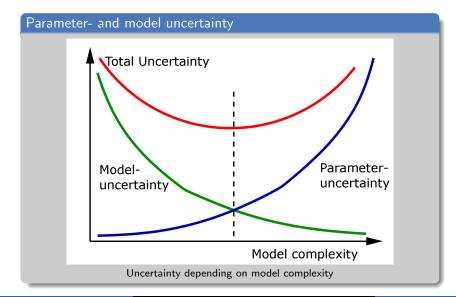
- Measurement errors
- Analytical imprecision
- Limited sample size

or

Stochasticity / inherent randomness

Global Mod Stochastic Modeling

Uncertainty of model response



Uncertainty: Final Remarks

Research Training Group 1462

How to deal with uncertainty?

For a model response Y

- Coefficient of variation CV_Y
- Standard deviation σ_Y

are used to quantify the uncertainty of the prediction

Model uncertainty allows for a deterministic interpretation as model error. But...

Parameter uncertainty can only be defined in the framework of stochastic analysis.

Introduction Partial Model and Coupling Modeling Techniques Model Properties Stochastic Modeling Global Model and Coupling Global Model and Coupling

Reliability

Bauhaus-Universität Weimar Research Training Group 1462

Definition

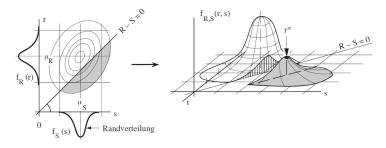
• Reliability denotes the probability that a response of structure does not exceed a certain failure limit within its "life-time" taking into account all uncertainties that influence the structural behavior

Reliability ...

- ...is a probability failure is regarded as a random phenomenon
- ...is predicated on "intended purpose", e.g. operation without failure
- ...applies to a specified period of time
- ... is restricted to operation under stated conditions

 Introduction
 Partial Model and Coupling
 Modeling Techniques
 Model Properties
 Stochastic Modeling
 Global Mod

Reliability Z = P(S < R)



[Bucher 2009]



[Schneider 1994]

Hem Bahadur Motra

Evaluation Methods for Quality Prediction of Coupled Partial Model

Introduction Partial Model and Coupling Modeling Techniques Model Properties Stochastic Modeling Global Model Model Occosed Construction Constructio

Sensitivity - Definitions [Saltelli et al. 2008]

Bauhaus-Universität Weima Research Training Group 1462

Goal

- Investigate influence of input parameters on model output
- Stochastic sense: Study of how the variation in the output can be apportioned to different sources of variation in the input

Outcome and Benefit

- **Parameter fixing (PF)**: parameters with low sensitivity can be considered as deterministic reduction of complexity
- **Parameter prioritization (PP)**: key model parameters are identified become target of further investigations
- **Parameter mapping (PM)**: it is found out which parameter variation leads to an excess of a certain limit
- Help for the understanding of the model

Stochastic Modeling Global Mod

Robustness in Structural Engineering

Research Training Group 1462

Structural Robustness

A structure shall be designed and executed in such a way that it will not be damaged by events such as explosion, impact and the consequences of human errors, to an extent disproportionate to the original cause.

Model Robustness

- Ability of a model to give plausible answers in a wide range of input parameters
- Small variations in the model response by stochastic input parameters

Model Robustness

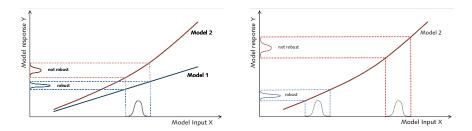
Bauhaus-Universität Weimar Research Training Group 1462

For example: Taguchi Robustness

$$T = 10 \cdot \log_{10} \left(\sigma_Y^{-2} \right)$$

with:

 σ_{Y} - standard deviation of model response



Stochastic Modeling Global Mod

Research Training Group 1462

Risk in Structural Engineering

Most of the structural engineers think...

... that a structure is free of risk, if the design of all the structural members is done. But that is not right.

Risk...

... is the effect of uncertainty on objectives.

 $risk = consequences \times probability$

$$R(x) = C(x) \times P(x)$$

- Consequences are often described by costs
- Decreasing risk leads to increasing construction costs

Example for Risk

Bauhaus-Universität Weimar

Research Training Group 1462

Risk

... is the effect of uncertainty on objectives.

 $risk = consequences \times probability$

Risk is not ...

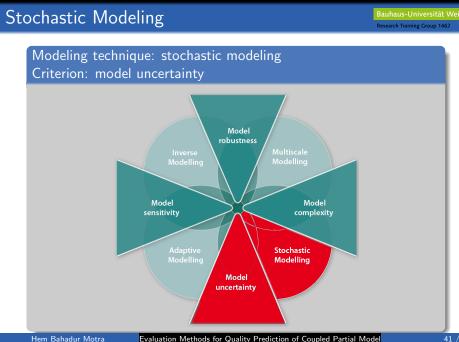
... that an earthquake occurs.

This is only a probability.

Risk is ...

... that an earthquake occurs and you stay in a building which cannot resist the load and fails.

Then you have the probability of the earthquake and the consequences of the failure.



Introduction Partial Model and Coupling Modeling Techniques Model Properties

Global Mod

Stochastic Modeling

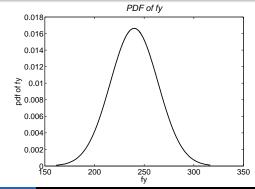
Stochastic Modeling: Why?

Bauhaus-Universität Weimar

Research Training Group 1462

The world is random, not deterministic

- Material parameters, loading, environmental parameters, and geometrical properties are uncertain input
- $\bullet\,$ My model is not reality $\to\,$ it's uncertain



Evaluation Methods for Quality Prediction of Coupled Partial Model

Stochastic Modeling

Stochastic Modeling: Why?

Research Training Group 1462

How does the randomness of input effect my output?

- Uncertain input leads to an uncertain output
- The degree of uncertainty of the prediction steers directly the belief in the model and the results

What to do?

- Quantify the uncertainty of the model prediction
- Consider uncertainty in the evaluation of the design of structures

Research Training Group 1462

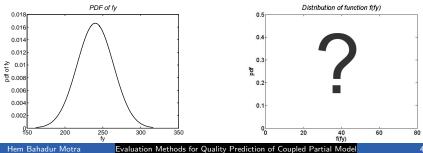
Stochastic Modeling: How?

Analytical solution

- Exist for well defined models or equations
- Are not applicable to numerical models, complex models etc.

Monte Carlo simulation

- Numerical approximation of probability space
- MC simulations are possible for all deterministic models



Monte Carlo

Bauhaus-Universität Weimar

Research Training Group 1462

Main idea

• Approximate continuous probability density function (PDF) with discrete samples from the PDF

Continuous:
$$E[f(x)] = \int_{-\infty}^{\infty} f(x) p(f(x))$$

MC:
$$\hat{E}[f(x)] = \frac{1}{N} \sum_{i=1}^{N} f(x)$$

MC:
$$\hat{\sigma}^{2}[f(x)] = \frac{1}{N} \sum_{i=1}^{N} (f(x) - \hat{E}[f(x)])^{2}$$

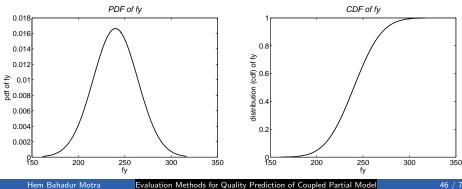
N is the number of total samples

f(x) is a function depending on input x



Monte Carlo

- Generate N random numbers (samples) between 0 and 1
- Numbers are equivalent to values of cumulative distribution function (CDF)
- Calculate parameter sample x^i using the inverse CDF



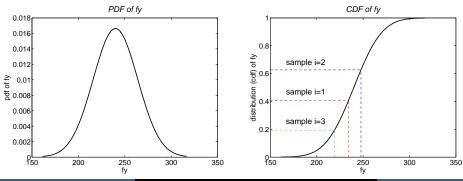


Monte Carlo

Bauhaus-Universität Weima

Research Training Group 1462

sample	CDF ⁱ	fy ⁱ
1	0.41	234.4
2	0.63	247.8
3	0.19	219.3
	1 2 3	2 0.63 3 0.19



Hem Bahadur Motra

Evaluation Methods for Quality Prediction of Coupled Partial Model

Introduction Partial Model and Coupling Modeling Techniques Model Properties

Stochastic Modeling Global Mod

Parameter Results

sample	CDF ⁱ	fy ⁱ	Ê [fy]	$\hat{\sigma}$ [fy]	$\hat{\sigma}^2 [fy]$
1	0.41	234.4			
2	0.63	247.8			
3	0.19	219.3	240.2	24.8	161.6
100	0.94	278.2			



- Generate N samples for all stochastic input parameters
- If necessary, consider correlation
- Run model N-times for all parameter combinations
- Evaluate samples of model output
- Sufficient number of samples required to calculate reliable stochastic properties - might be computational expensive

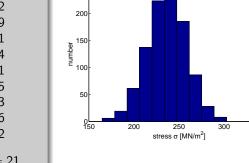
Introduction Partial Model and Coupling Modeling Techniques Model Properties Stochastic Modeling

Model Results

 Model Y is calculated for 10 samples (usually too low!!!)

Response values for $\epsilon = 0.0013$.

Response values for $c = 0.0015$.				
sample	fyi	Ei	Yi	
1	220	207600	220	
2	222	252070	222	
3	240	228160	239	
4	287	201210	241	
5	194	211400	194	
6	231	193520	231	
7	253	187360	225	
8	258	177400	213	
9	266	217430	266	
10	242	223010	242	



• Results:
$$\hat{E}[Y] = 235$$
, $\hat{\sigma}_{Y,par} = 21$,
and $\hat{\sigma}_{Y,par}^2 = 439$

250

350

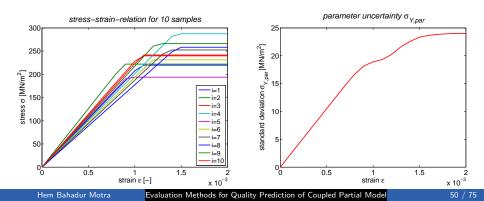
Global Mod

Research Training Group 1462

Histogram for 1000 samples: E=0.0013

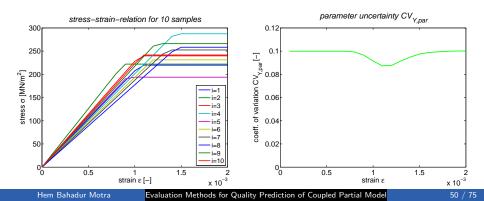


- Evaluate scatter of response
- Measures: standard deviation σ_Y or coefficient of variation $CV = \frac{\sigma_y}{E[Y]}$





- Evaluate scatter of response
- Measures: standard deviation σ_Y or coefficient of variation $CV = \frac{\sigma_y}{E[Y]}$



Stochastic Modeling Global Mod

Adding Model Uncertainty

Bauhaus-Universität Weimar

Research Training Group 1462

Model Uncertainty

- Represents general error/misprediction of model
- Expressed by standard deviation σ_{mod} or CV_{mod}
- Increases total uncertainty of prediction
- Parameter and model uncertainty are combined by summation of the variances or CV's

$$\sigma_{Y,tot}^2 = \sigma_{Y,\textit{par}}^2 + \sigma_{Y,\textit{mod}}^2 \text{ and } CV_{Y,tot}^2 = CV_{Y,\textit{par}}^2 + CV_{Y,\textit{mod}}^2$$

Total uncertainty can be used to evaluate models

Model Quality

Model Quality

- Model quality of model j can be directly related to the CV of the prediction MQ_j = min CV_Y CV_Y;
- Low uncertainty \rightarrow good quality
- High uncertainty \rightarrow poor quality

In general...

- More complex models have more uncertain (hard to identify) parameters → higher parameter uncertainty
- \bullet More complex models capture real behavior better \rightarrow less model uncertainty
- Evaluation find the best compromise

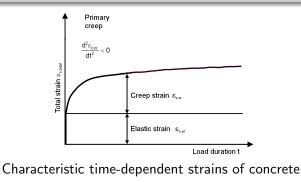
Bauhaus-Universität Weimar

 Introduction
 Partial Model and Coupling
 Modeling Techniques
 Model Properties
 Stochastic Modeling
 Global Mod

Application to Concrete Creep Models

• Concrete creep models describe time-dependent increase in compliance/deformation suspected to sustained loading

- Many different approaches available
- Creep phenomenon not totally understood \rightarrow high uncertainty in prediction



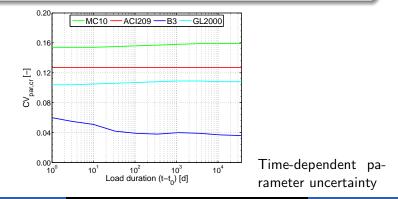
Hem Bahadur Motra



Parameter Uncertainty

Bauhaus-Universität Weimar Research Training Group 1462

- Assignment of stochastic distribution of inputs considering correlation, e.g. Young's modulus and concrete strength
- Monte Carlo analysis using Latin Hypercube Sampling
- Resulting parameter uncertainty can be time-dependent



Creep Model Uncertainty

Bauhaus-Universität Weimar Research Training Group 1462

- Estimation of uncertainty $CV_{Z,cr}$ from comparison of model prediction to many different measurements
- Decomposition of uncertainty [Madsen & Bažant 1983]

 $CV_{Z,cr}^2 = CV_{mod,cr}^2 + CV_{\varepsilon}^2 + CV_{\alpha}^2$

- Creep model uncertainty

$$CV_{mod,cr} = \sqrt{CV_{Z,cr}^2 - CV_{\varepsilon}^2 - CV_{\alpha}^2}$$

Model Uncertainty in MC Simulations

Research Training Group 1462

Definition of model uncertainty factor $\Psi_{mod,cr}$

- Normal distribution of $\Psi_{mod,cr}$, mean value $\Psi_{mod,cr} = 1$
- CV_{Z,cr} of models based on RILEM databank [Bažant & Li 2008]

model	CV _{Z,cr}	CV _{mod,cr}
MC10	0,31	0,29
ACI209	0,39	0,37
B3	0,28	0,27
GL2000	0,28	0,27

- Model uncertainty constant in time [Gardner 2004] ٩
- Multiplication with calculated creep compliance ٩

$$C_{mod,cr}\left(t
ight)=\Psi_{mod,cr}C_{c}\left(t
ight)$$

Introduction Partial Model and Coupling Modeling Techniques Model Properties Stochastic Modeling Global Model occorrection occorrection

Model Quality

Total uncertainty

$$\mathcal{CV}_{tot,cr}(t) = \sqrt{\mathcal{CV}_{\mathit{par,cr}}^2(t) + \mathcal{CV}_{\mathit{mod,cr}}^2}$$

• Time-dependent quality of model *j*

$$MQ_{cr,j}(t) = \frac{\min\left(CV_{tot,cr}(t)\right)}{CV_{tot,cr,j}(t)}$$

Total model quality

$$MQ_{cr} = c \sum_{i=1}^{N} \frac{MQ_{cr}(t_i, t_0) + MQ_{cr}(t_{i+1}, t_0)}{2} \left[log(t_{i+1} - t_0) - log(t_i - t_0) \right]$$

with: c normalization constant t_0 , t_i and t_{i+1} time at loading, begin/end of time increment

$f_{c,28}$	$38 \mathrm{MN/m^2}$	0.06	log-normal
$E_{c0,28}$	$31900 MN/m^2$	0.10	log-normal
f _{c,28} E _{c0,28} E _{cm,28}	$27150 MN/m^2$	0.15	log-normal
c	$362 kg/m^3$	0.10	normal
N-C	0.47	0.10	normal
а-с	5.16	0.10	normal
f-a	0.5	0.10	normal
sl	38 cm	0.10	normal
a	0.015	0.20	normal
k _s	1.15	0.05	normal

C30/37, $t_0 = 28 \text{ d}$, $t_d = 7 \text{ d}$, V/S = 0.05 m

Ε

65 %

stochastic input parameters

Introduction Partial Model and Coupling Modeling Techniques Model Properties

Example: Concrete C30/37

Hem Bahadur Motra

parameter

RH

а

S а CV

0.04

Stochastic Modeling Global Mod

Research Training Group 1462

distribution

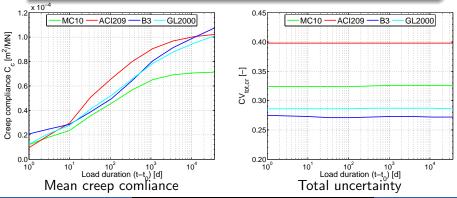
normal

Research Training Group 1462

Example: Concrete C30/37

Results of stochastic analysis

- Different mean creep compliance $C_c(t)$
- Large differences of the uncertainty of the prediction ۰
- Low time-dependency of uncertainty ٩



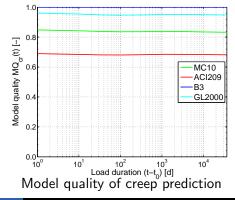
Hem Bahadur Motra

Evaluation Methods for Quality Prediction of Coupled Partial Model

Example: Concrete C30/37

Model quality

- Models B3 and GL2000 have highest quality
- ACI209 has quality of 0.7 ightarrow high loss of quality



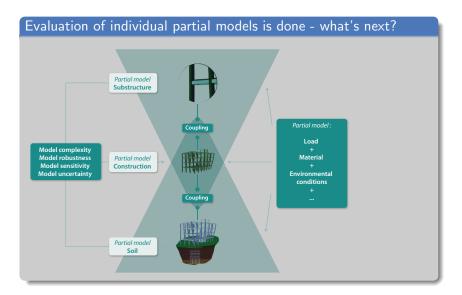
Evaluation Methods for Quality Prediction of Coupled Partial Model

Introduction Partial Model and Coupling Modeling Techniques Model Properties

Global Mod Stochastic Modeling

Evaluation of Coupled Partial Models

Research Training Group 1462



Hem Bahadur Motra

Evaluation Methods for Quality Prediction of Coupled Partial Model

Introduction Partial Model and Coupling Modeling Techniques Model Properties

Stochastic Modeling Global Mod

Evaluation of Coupled Partial Models

Research Training Group 1462

Evaluation of individual partial models is done - what's next?

- How to combine the individual gualities?
- When combining PMs, are there interaction effects present?
- What is the influence of coupling types on the prediction of the global model?

Stochastic Modeling Global Mod

Evaluation Method for Coupled PM's

- Evaluation based on graph theory
- Consideration of individual gualities of PMs
- Consideration of influence of PM on global model response
- 2-step procedure
 - Identify influence of class of PM
 - Identify influence of quality (model choice) on output
- Based on sensitivity studies
- Assumption so far: perfect coupling

Bauhaus-Universität Weimar Research Training Group 1462

Variance-Based Global Sensitivity Analysis

Sensitivity indices to quantify influence

• First order index S_i : exclusive influence of parameter X_i [Sobol 1993]

$$S_{i} = \frac{V\left(E\left(Y|X_{i}\right)\right)}{V\left(Y\right)} = 1 - \frac{E\left(V\left(Y|X_{i}\right)\right)}{V\left(Y\right)}$$

• Total effects index S_{Ti} : influence of parameter X_i including interactions with all other parameter $X_{\sim i}$ [Homma et al. 1996]

$$S_{Ti} = 1 - \frac{V\left(E\left(Y|\mathbf{X}_{\sim i}\right)\right)}{V\left(Y\right)} = \frac{E\left(V\left(Y|\mathbf{X}_{\sim i}\right)\right)}{V\left(Y\right)}$$

• Difference $S_{Ti} - S_i$ is measure for interactions of input parameters

Influence of Partial Model

 $\mathsf{Method}\ \mathsf{Step}\ \textcircled{1}$

• Each PM i is represented by an discrete random variable $X_i, i = 1, 2, 3$

 $X_i = \begin{cases} 0 & \text{PM non activated} \\ 1 & \text{PM activated} \end{cases}$

- Sampling uncorrelated, uniformly distributed parameters X_i
- Sensitivity analysis by Saltelli
- Determine the influence of PM by sensitivity indices S_i and S_{Ti}
- Difference between S_i (First Order Effects) and S_{Ti} (Total Effects) indicates the effect of coupled partial model

Stochastic Modeling

Influence of Partial Model Quality

Method Step 2

Random variable control the model selection in each PM

$$X_{geomNL} = \begin{cases} 1 & P-\Delta \\ 2 & Geom. nonlinear \end{cases}$$

• Sensitivity index S_{Ti,Ms} represent the influence of the model selection \Rightarrow High Index = quality of the PM is important

• Model quality:
$$MQ_{GM} = \frac{\mathbf{S}_{Ti,Ms}^T \times \mathbf{M} \mathbf{Q}_{PM}}{\Sigma S_{Ti,Ms}}$$

Introduction Partial Model and Coupling Modeling Techniques Model Properties

Stochastic Modeling

Global Mod

Global Quality of Bridge Model

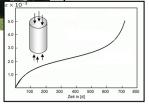
Research Training Group 1462

load model traffic loading



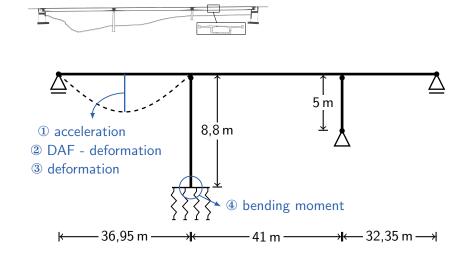
 F_V F_H





soil

model

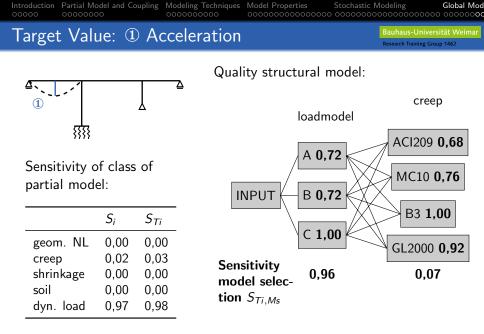


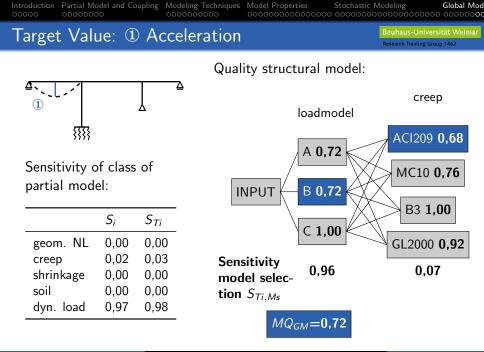
Introduction Partial Model and Coupling Modeling Techniques Model Properties

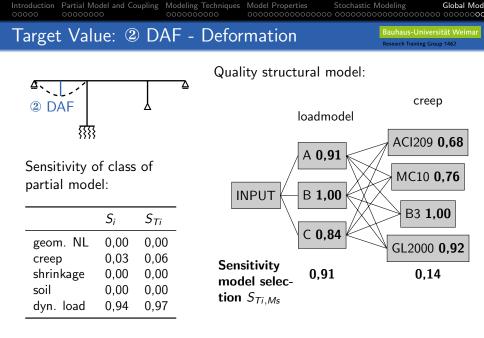
Bauhaus-Universität Weima

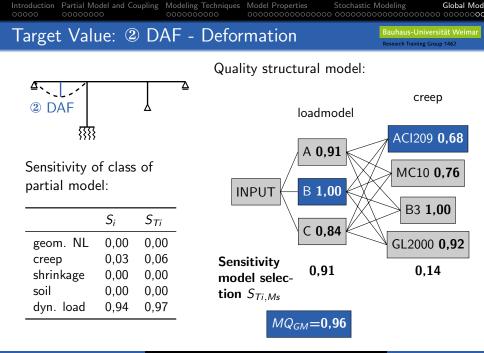
Research Training Group 1462

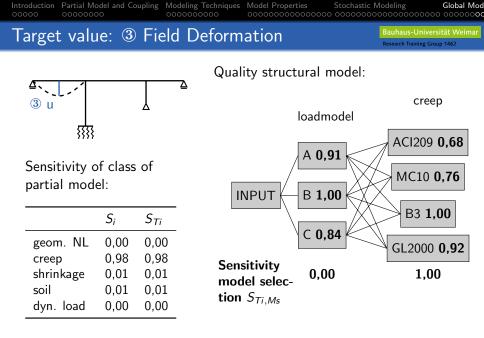
68 / 75

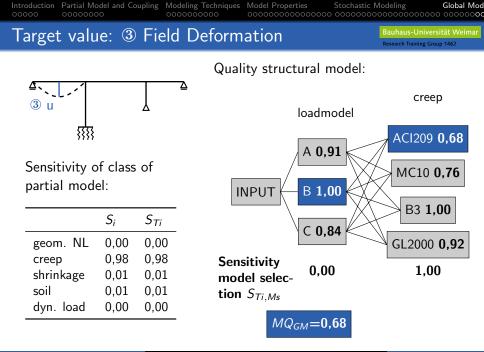








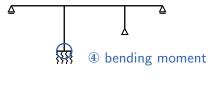


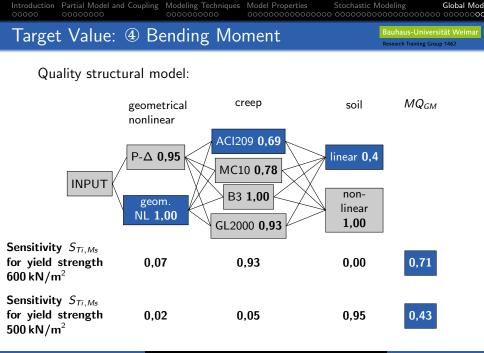


Target Value: ④ Bending Moment

Sensitivity of class of partial model:

	Si	S _{Ti}
geom. NL	0,89	0,94
creep	0,04	0,08
shrinkage	0,00	0,00
soil	0,00	0,01
dyn. load	0,02	0,02





Hem Bahadur Motra Evaluation Methods for Quality Prediction of Coupled Partial Model

odel Properties Stochastic Modeling Global Mod

Summary of the method

Bauhaus-Universität Weimar

- Model quality of global model is determined
- Coupling effects are detected and quantified
- Best model combination gets quality MQ_{GM}=1.0; Difference to 1 is loss of quality
- Evaluation is performed for single response quantities, no generalization possible
- Results depend on load level

 Introduction
 Partial Model and Coupling
 Modeling Techniques
 Model Properties
 Stochastic Modeling
 Global Mod

Conclusions

Bauhaus-Universität Weimar Research Training Group 1462

- Many different possibilities are available to quantify prediction quality of PM
- Which method to use depends on characteristics of PM
- Stochastic evaluation is promising and flexible
- Challenging task is to determine model error/uncertainty without using specific measurements
- Ofter time-consuming evaluation process
- Quantifying influence of PM on global model helps to understand behavior and save evaluation time
- Generalization of results ofter difficult

Introduction Partial Model and Coupling Modeling Techniques Model Properties

Reality - Model

Global Mod

Research Training Group 1462



Evaluation Methods for Quality Prediction of Coupled Partial Model Hem Bahadur Motra