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/u0026 Dynamic

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systems under
uncertaintyStochastic
Systems Uncertainty
Quantification And
Uncertainty is an
inherent feature of
both properties of
physical systems and
the inputs to these
systems that needs to
be quantified for cost
effective and reliable
designs. The states of
these systems satisfy

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equations with
random entries,
referred to as
stochastic equations,
so that they are
random functions of
time and/or space.

~~Stochastic Systems:~~

~~Uncertainty~~

~~Quantification and ...~~

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And
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Series

inherent feature of
in Reliability

both properties of
Engineering

physical systems and

the inputs to these

systems that needs to

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be quantified for cost effective and reliable designs.

~~Stochastic Systems~~

~~Uncertainty~~

~~Quantification And ...~~

~~Propagation~~
Overview. In past

decades, considerable

effort has been

devoted to first-

principles modeling

of materials and

materials design.

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However, uncertainty quantification over multiple scales, especially when some of them are inherently stochastic, is not sufficiently understood despite having critical impact on guiding experimental efforts and design. The uncertainty in materials modeling

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and design can arise either from the stochastic nature of microscopic description, sampling and numerical ...

Workshop IV:

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Quantification for

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Abstract. The aim of this study is to evaluate the

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performance of
multilevel Monte
Carlo (MLMC)
sampling technique
for uncertainty
quantification in
stochastic multiscale
systems. Two
systems, a chemical
vapor deposition
chamber and a
catalytic flow reactor,
subject to multiple
parameter

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uncertainty, were
considered.

Multilevel Monte
Carlo applied for
uncertainty ...

Stochastic Processes
and Complex Systems
Faculty involved. Paul
C. Bressloff, Will
Feldman, Ken Golden,
Fernando Guevara
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Jingyi Zhu..

Polynomial Chaos
expansions;

Uncertainty

Quantification; Design
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1.2.2 Review on

Uncertainty

Quantification and

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Stochastic Surrogates
Researchers
incorporated system
uncertainties into
designing the
simulation method or
proposing stochastic
surrogates.

Uncertainties are
inevitably existing in
real systems, which
may be ... in real
systems, uncertainty
quantification is

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essential in system
modeling. The Monte

Uncertainty

~~NP-ODE: Neural
Process Aided
Ordinary Differential
Propagation~~

The technique is
demonstrated on
model problems
including direct
numerical simulations
of fluid turbulence

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and particle-in-cell simulations of a stochastically driven Vlasov-Poisson

system. Further, we show that the error estimates resulting from Bayesian

Richardson Series extrapolation can be used to estimate correlation

information that is an input to multifidelity

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Monte Carlo

techniques that can
be used to accelerate
forward uncertainty
quantification

(UQ). Thus, the
combination of these
methods ...

Solution Verification
and Multifidelity
Uncertainty ...

My research interest
is in mathematical

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and computational
biology, uncertainty
quantification, and
scientific computing. I
have been developing
numerical methods
for high-dimensional
stochastic systems
and stochastic
processes. I also work
on modeling cancer
growth and drug
resistance in the
purpose of optimizing

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anticancer therapies,
and study ...

Heyrim Cho |

Welcome

Abstract. The construction of stochastic simulations of a system is generally organized as follows: 1) First, we construct a deterministic model for the system.. 2) In

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the second step, randomness is introduced by transforming the deterministic model into a parametric stochastic model: some parameters of the system are selected in order to be considered as random and their probabilistic models

...

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Quantification and

Stochastic Modeling

with ...

We propose a new

multi-element

generalized

polynomial chaos

(MEgPC) method to

minimize the

computational costs

required for the

existing MEgPC to

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circumvent the Gibbs
phenomenon i

Multi-Element

Stochastic Galerkin

Method Based on

Edge ...

We develop an

integrated approach

for uncertainty
quantification and
stochastic

optimization of

energy systems

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biding into complex energy markets. First, Gaussian Process (GP) statistical models are trained using historical data and used to generate probabilistic forecasts for market prices.

~~(393c) Uncertainty Quantification and Stochastic ...~~

Polynomial chaos

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(PC), also called Wiener chaos expansion, is a non-sampling-based method to determine the evolution of uncertainty in a dynamical system when there is probabilistic uncertainty in the system parameters. PC was first introduced by

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Norbert Wiener using Hermite polynomials to model stochastic processes with Gaussian random variables. It can be thought of as an extension of ...

~~Polynomial chaos~~
Wikipedia

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Based Sensitivity

Analysis for

Multiscale Kinetic

Equations with

Random Inputs.

10:15 - 10:55. Udo

von Toussaint (Max

Planck Institute for

Plasma Physics)

Uncertainty

Quantification for

computer simulations

of the interaction of

energetic particles

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with amorphous
solids. 11:30 - 12:10.

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~~Uncertainty~~

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transmission dynamic

models are needed to

quantify the

uncertainty in

estimates and

predictions during

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outbreaks of
infectious diseases.
We previously
developed a
calibration method
for stochastic
epidemic
compartmental
models, called
Multiple Shooting for
Stochastic Systems
(MSS), and
demonstrated its
competitive

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performance against

... Systems

Uncertainty
Accurate

quantification of

uncertainty in

epidemic ...

Uncertainty

Quantification in

Computational

Mechanics: Figure: A

word-cloud from the

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Adhikari's research works in this field contribute to the following sub areas:

C.1: Dynamics of stochastic systems;

C.2: Random eigenvalue problem;

C.3: Random matrix theory for structural dynamics

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Computational
Mechanics

Dr. Guang Lin's
research spans

several
interconnecting fields
in computational and
applied mathematics:
numerical methods
for stochastic
differential equations
and uncertainty
quantification (UQ),
modeling and

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Simulation of complex systems, higher-order numerical methods, data assimilation, stochastic inverse problem, design and optimization under uncertainty and numerical methods for rare events.

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Uncertainty

Quantification We develop and deploy efficient methods for quantification of predictive uncertainty. This uncertainty stems from the approximate nature of any mathematical model, model parameters. These stem from data sparsity, incomplete

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knowledge, etc.

Systems

Uncertainty

Quantification | Data-

Driven Modeling and

And

In particular,

applications to linear

and nonlinear

systems of equations,

differential equations,

optimization and

reliability are

presented.

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Applications of stochastic methods to deal with deterministic numerical problems are also discussed. ... a deepening to the mathematics of uncertainty quantification and stochastic modeling through the ...

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Quantification and
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The authors study the fluid dynamic behavior of the stochastic Galerkin (SG for short) approximation to the kinetic Fokker-Planck equation with random uncertainty. While the SG system at the kinetic level is

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hyperbolic, its fluid dynamic limit, as the Knudsen number goes to zero and the underlying kinetic equation approaches to the uncertain isentropic Euler equations, is not necessarily ...

Engineering

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