

Contents

1	Introduction: Uncertainty Quantification and Propagation	1
1.1	Introduction	1
1.1.1	Simulation Framework	3
1.1.2	Uncertainties	4
1.2	Uncertainty Propagation and Quantification	5
1.2.1	Objectives	5
1.2.2	Probabilistic Framework	6
1.3	Data Uncertainty	6
1.4	Approach to UQ	7
1.4.1	Monte Carlo Methods	8
1.4.2	Spectral Methods	9
1.5	Overview	10
2	Spectral Expansions	17
2.1	Karhunen-Loève Expansion	18
2.1.1	Problem Formulation	18
2.1.2	Properties of KL Expansions	20
2.1.3	Practical Determination	21
2.1.4	Gaussian Processes	27
2.2	Polynomial Chaos Expansion	28
2.2.1	Polynomial Chaos System	30
2.2.2	One Dimensional PC Basis	31
2.2.3	Multidimensional PC Basis	31
2.2.4	Truncated PC Expansion	33
2.3	Generalized Polynomial Chaos	35
2.3.1	Independent Random Variables	35
2.3.2	Chaos Expansions	37
2.3.3	Dependent Random Variables	37
2.4	Spectral Expansions of Stochastic Quantities	39
2.4.1	Random Variable	39
2.4.2	Random Vectors	40

2.4.3	Stochastic Processes	41
2.5	Application to Uncertainty Quantification Problems	43
3	Non-intrusive Methods	45
3.1	Non-intrusive Spectral Projection	47
3.1.1	Orthogonal Basis	47
3.1.2	Orthogonal Projection	47
3.2	Simulation Approaches for NISP	48
3.2.1	Monte Carlo Method	48
3.2.2	Improved Sampling Strategies	49
3.3	Deterministic Integration Approach for NISP	51
3.3.1	Quadrature Formulas	51
3.3.2	Tensor Product Formulas	55
3.4	Sparse Grid Cubatures for NISP	56
3.4.1	Sparse Grid Construction	57
3.4.2	Adaptive Sparse Grids	59
3.5	Least Squares Fit	63
3.5.1	Least Squares Minimization Problem	64
3.5.2	Selection of the Minimization Points	65
3.5.3	Weighted Least Squares Problem	67
3.6	Collocation Methods	68
3.6.1	Approximation Problem	68
3.6.2	Polynomial Interpolation	69
3.6.3	Sparse Collocation Method	71
3.7	Closing Remarks	71
4	Galerkin Methods	73
4.1	Stochastic Problem Formulation	74
4.1.1	Model Equations and Notations	74
4.1.2	Functional Spaces	75
4.1.3	Case of Discrete Deterministic Problems	76
4.1.4	Weak Form	77
4.2	Stochastic Discretization	77
4.2.1	Stochastic Basis	78
4.2.2	Data Parametrization and Solution Expansion	79
4.3	Spectral Problem	80
4.3.1	Stochastic Residual	80
4.3.2	Galerkin Method	81
4.3.3	Comments	81
4.4	Linear Problems	82
4.4.1	General Formulation	82
4.4.2	Structure of Linear Spectral Problems	83
4.4.3	Solution Methods for Linear Spectral Problems	87
4.5	Nonlinearities	89
4.5.1	Polynomial Nonlinearities	90
4.5.2	Galerkin Inversion and Division	92

- 4.5.3 Square Root 95
- 4.5.4 Absolute Values 96
- 4.5.5 Min and Max Operators 97
- 4.5.6 Integration Approach 99
- 4.5.7 Other Types of Nonlinearities 103
- 4.6 Closing Remarks 104
- 5 Detailed Elementary Applications 107**
 - 5.1 Heat Equation 108
 - 5.1.1 Deterministic Problem 108
 - 5.1.2 Stochastic Problem 110
 - 5.1.3 Example 1: Uniform Conductivity 116
 - 5.1.4 Example 2: Nonuniform Conductivity 122
 - 5.1.5 Example 3: Uncertain Boundary Conditions 126
 - 5.1.6 Variance Analysis 137
 - 5.2 Stochastic Viscous Burgers Equation 141
 - 5.2.1 Deterministic Problem 141
 - 5.2.2 Stochastic Problem 144
 - 5.2.3 Numerical Example 146
 - 5.2.4 Non-intrusive Spectral Projection 148
 - 5.2.5 Monte-Carlo Method 150
- 6 Application to Navier-Stokes Equations 157**
 - 6.1 SPM for Incompressible Flow 158
 - 6.1.1 Governing Equations 159
 - 6.1.2 Intrusive Formulation and Solution Scheme 160
 - 6.1.3 Numerical Examples 163
 - 6.2 Boussinesq Extension 181
 - 6.2.1 Deterministic Problem 183
 - 6.2.2 Stochastic Formulation 184
 - 6.2.3 Stochastic Expansion and Solution Scheme 185
 - 6.2.4 Validation 187
 - 6.2.5 Analysis of Stochastic Modes 198
 - 6.2.6 Comparison with NISP 201
 - 6.2.7 Uncertainty Analysis 210
 - 6.3 Low-Mach Number Solver 212
 - 6.3.1 Zero-Mach-Number Model 212
 - 6.3.2 Solution Method 214
 - 6.3.3 Validation 219
 - 6.3.4 Uncertainty Analysis 223
 - 6.3.5 Remarks 228
 - 6.4 Stochastic Galerkin Projection for Particle Methods 229
 - 6.4.1 Particle Method 231
 - 6.4.2 Stochastic Formulation 238
 - 6.4.3 Validation 245

6.4.4	Application to Natural Convection Flow	253
6.4.5	Remarks	260
6.5	Multiphysics Example	263
6.5.1	Physical Models	264
6.5.2	Stochastic Formulation	267
6.5.3	Implementation	268
6.5.4	Validation	272
6.5.5	Protein Labeling in a 2D Microchannel	277
6.6	Concluding Remarks	282
7	Solvers for Stochastic Galerkin Problems	287
7.1	Krylov Methods for Linear Models	288
7.1.1	Krylov Methods for Large Linear Systems	289
7.1.2	Preconditioning	291
7.1.3	Preconditioners for Galerkin Systems	294
7.2	Multigrid Solvers for Diffusion Problems	297
7.2.1	Spectral Representation	298
7.2.2	Continuous Formulation and Time Discretization	300
7.2.3	Finite Difference Discretization	301
7.2.4	Iterative Method	303
7.2.5	Convergence of the Iterative Scheme	305
7.2.6	Multigrid Acceleration	305
7.2.7	Results	309
7.3	Stochastic Steady Flow Solver	316
7.3.1	Governing Equations and Integration Schemes	317
7.3.2	Stochastic Spectral Problem	318
7.3.3	Resolution of Steady Stochastic Equations	320
7.3.4	Test Problem	324
7.3.5	Unstable Steady Flow	334
7.4	Closing Remarks	339
8	Wavelet and Multiresolution Analysis Schemes	343
8.1	The Wiener-Haar expansion	345
8.1.1	Preliminaries	345
8.1.2	Wavelet Approximation of a Random Variable	347
8.1.3	Multidimensional Case	348
8.1.4	Comparison with Spectral Expansions	349
8.2	Applications of WHa Expansion	350
8.2.1	Dynamical System	350
8.2.2	Rayleigh-Bénard Instability	360
8.3	Multiresolution Analysis and Multiwavelet Basis	373
8.3.1	Change of Variable	374
8.3.2	Multiresolution Analysis	375
8.3.3	Expansion of the Random Process	379
8.3.4	The Multidimensional Case	380
8.4	Application to Lorenz System	382

- 8.4.1 h - p Convergence of the MW Expansion 382
- 8.4.2 Comparison with Monte Carlo Sampling 387
- 8.5 Closing Remarks 388

- 9 Adaptive Methods 391**
 - 9.1 Adaptive MW Expansion 392
 - 9.1.1 Algorithm for Iterative Adaptation 393
 - 9.1.2 Application to Rayleigh-Bénard Flow 394
 - 9.2 Adaptive Partitioning of Random Parameter Space 396
 - 9.2.1 Partition of the Random Parameter Space 397
 - 9.2.2 Local Expansion Basis 397
 - 9.2.3 Error Indicator and Refinement Strategy 399
 - 9.2.4 Example 400
 - 9.3 *A posteriori* Error Estimation 406
 - 9.3.1 Variational Formulation 409
 - 9.3.2 Dual-based *a posteriori* Error Estimate 413
 - 9.3.3 Refinement Procedure 417
 - 9.3.4 Application to Burgers Equation 419
 - 9.4 Generalized Spectral Decomposition 433
 - 9.4.1 Variational Formulation 435
 - 9.4.2 General Spectral Decomposition 436
 - 9.4.3 Extension to Affine Spaces 441
 - 9.4.4 Application to Burgers Equation 442
 - 9.4.5 Application to a Nonlinear Stationary Diffusion Equation . . 460
 - 9.5 Closing Remarks 474

- 10 Epilogue 477**
 - 10.1 Extensions and Generalizations 477
 - 10.2 Open Problems 478
 - 10.3 New Capabilities 481

- Appendix A Essential Elements of Probability Theory and Random Processes 483**
 - A.1 Probability Theory 483
 - A.1.1 Measurable Space 483
 - A.1.2 Probability Measure 484
 - A.1.3 Probability Space 484
 - A.2 Measurable Functions 485
 - A.2.1 Induced Probability 485
 - A.2.2 Random Variables 485
 - A.2.3 Measurable Transformations 486
 - A.3 Integration and Expectation Operators 486
 - A.3.1 Integrability 486
 - A.3.2 Expectation 487
 - A.3.3 L_2 Space 488
 - A.4 Random Variables 489

A.4.1	Distribution Function of a Random Variable	489
A.4.2	Density Function of a Random Variable	489
A.4.3	Moments of a Random Variable	490
A.4.4	Convergence of Random Variables	490
A.5	Random Vectors	491
A.5.1	Joint Distribution and Density Functions	491
A.5.2	Independence of Random Variables	493
A.5.3	Moments of a Random Vector	494
A.5.4	Gaussian Vector	495
A.6	Stochastic Processes	495
A.6.1	Motivation and Basic Definitions	495
A.6.2	Properties of Stochastic Processes	496
A.6.3	Second Moment Properties	497
Appendix B	Orthogonal Polynomials	499
B.1	Classical Families of Continuous Orthogonal Polynomials	500
B.1.1	Legendre Polynomials	500
B.1.2	Hermite Polynomials	501
B.1.3	Laguerre Polynomials	503
B.2	Gauss Quadrature	504
B.2.1	Gauss-Legendre Quadrature	505
B.2.2	Gauss-Hermite Quadratures	505
B.2.3	Gauss-Laguerre Quadrature	508
B.3	Askey Scheme	509
B.3.1	Jacobi Polynomials	510
B.3.2	Discrete Polynomials	511
Appendix C	Implementation of Product and Moment Formulas	515
C.1	One-Dimensional Polynomials	515
C.1.1	Moments of One-Dimensional Polynomials	516
C.2	Multidimensional PC Basis	516
C.2.1	Multi-Index Construction	516
C.2.2	Moments of Multidimensional Polynomials	517
C.2.3	Implementation Details	518
References	519
Index	531