

# Forward and Backward Uncertainty Propagation in Computational Earthquake Engineering

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24/25Nov2021

# Outline

Introduction

Uncertain Inelastic Dynamics

Forward Uncertainty Propagation

Backward Uncertainty Propagation, Sensitivities

Summary

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Introduction

Uncertain Inelastic Dynamics

Forward Uncertainty Propagation

Backward Uncertainty Propagation, Sensitivities

Summary

# Motivation

Improve modeling and simulation of infrastructure objects

Modeling, epistemic uncertainty

Parametric, aleatory uncertainty

Goal is to Predict and Inform

Engineer needs to know!

# Numerical Prediction under Uncertainty

- Modeling, Epistemic Uncertainty

  - Modeling Simplifications

  - Modeling sophistication for confidence in results

  - Verification and Validation

- Parametric, Aleatory Uncertainty

$$M\ddot{u}_i + C\dot{u}_i + K^{ep}u_i = F(t),$$

  - Uncertain: mass  $M$ , viscous damping  $C$  and stiffness  $K^{ep}$

  - Uncertain loads,  $F(t)$

  - Results are PDFs and CDFs for  $\sigma_{ij}$ ,  $\epsilon_{ij}$ ,  $u_i$ ,  $\dot{u}_i$ ,  $\ddot{u}_i$

# Modeling, Epistemic Uncertainty

- Important (?!) features are simplified
  - 1C vs 3C seismic motions
  - Elastic vs Inelastic behavior
- Modeling simplifications are justifiable if one or two level higher sophistication model demonstrates that features being simplified out are less or not important

# 1C vs 6C Free Field Motions

- ▶ One component of motions, 1C from 6C
- ▶ Excellent fit, wrong mechanics

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Time:0.77

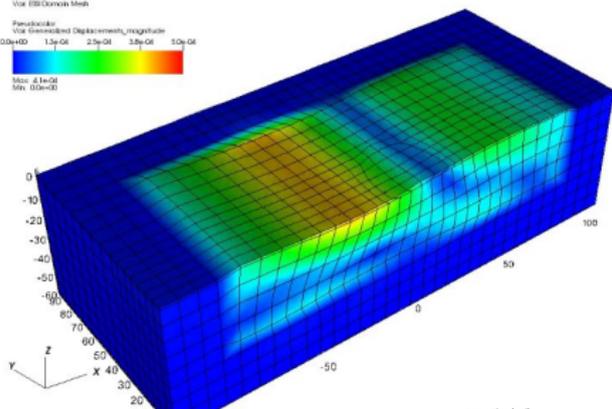
Mesh  
Vol: 159 Domain Mesh

Postprocessor  
Var: Generalized Displacements\_magnitude

0.0e+00 1.3e-04 2.5e-04 3.8e-04 5.0e-04

Max: 4.1e-04

Min: 0.0e+00



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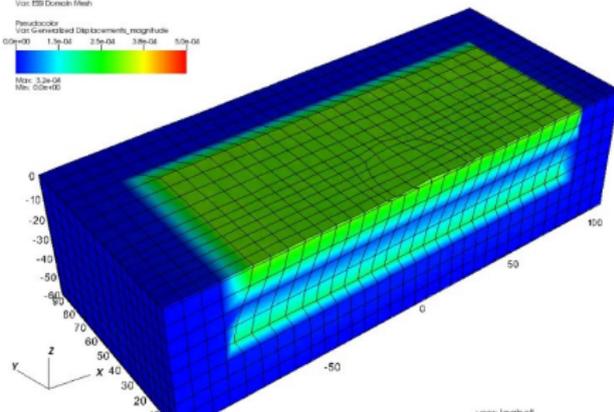
Mesh  
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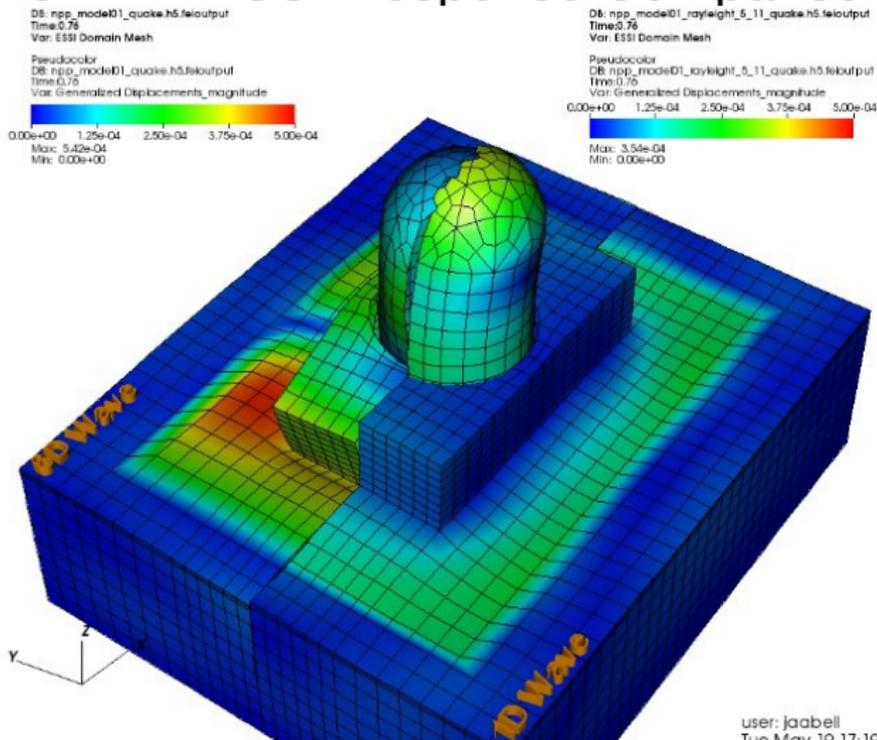
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Min: 0.0e+00



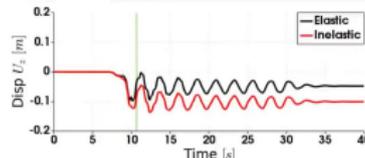
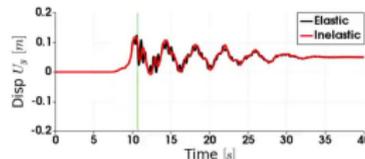
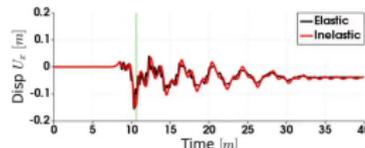
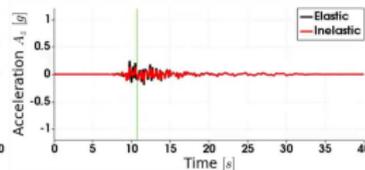
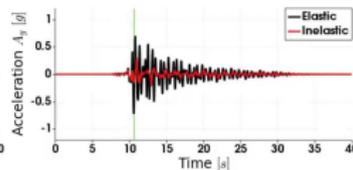
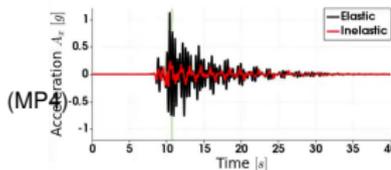
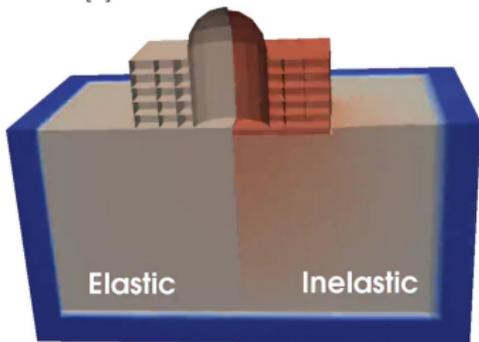
(MP4) (MP4)

# 6C vs 1C NPP ESSI Response Comparison

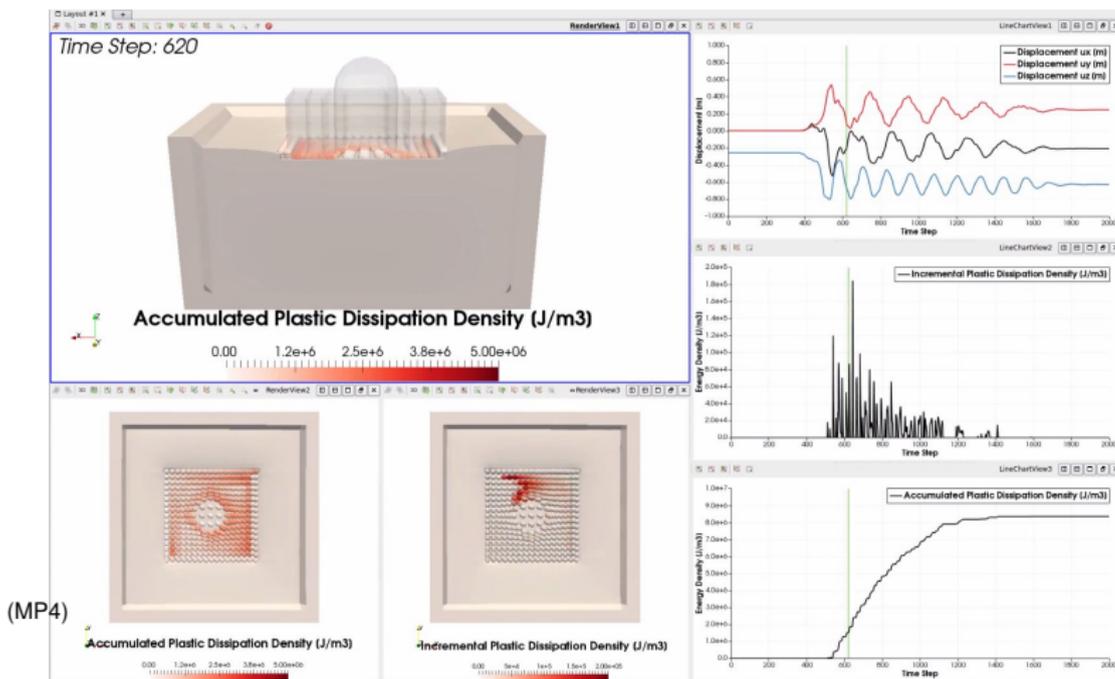


# Elastic vs Inelastic NPP Response

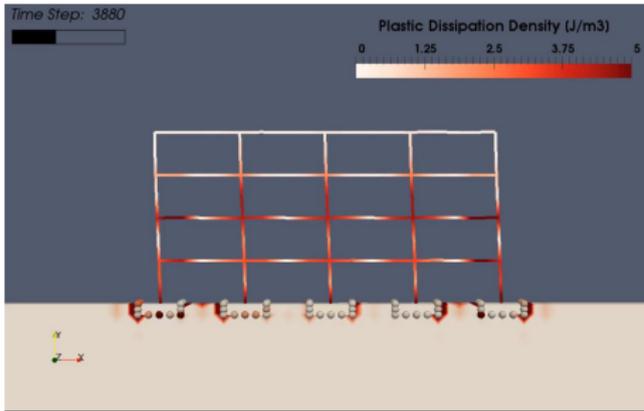
Time: 10.67 [s]



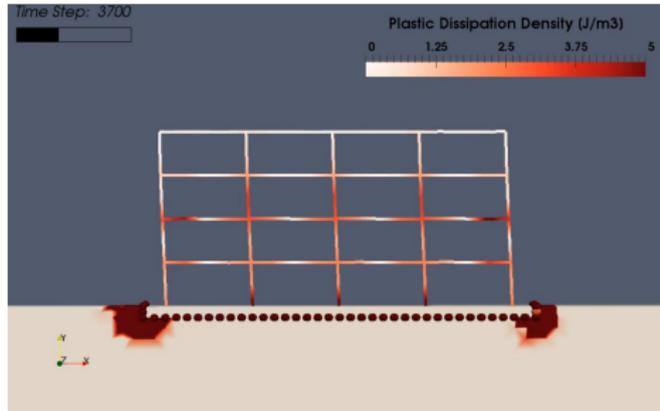
# Energy Dissipation in a Large-Scale Model



# Design Alternatives



(MP4)



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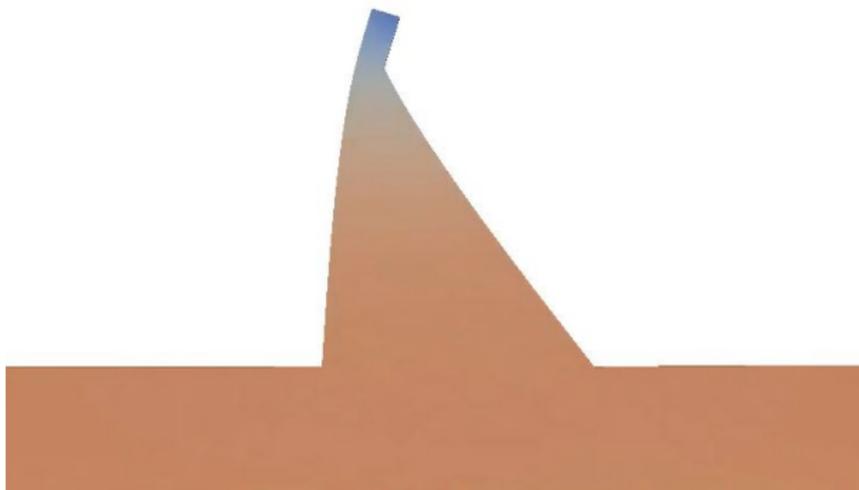
# Pine Flat Dam, Dynamic Response with Reservoir

Displacement Magnitude

0 0.06 0.12 0.18 0.24



(MP4)



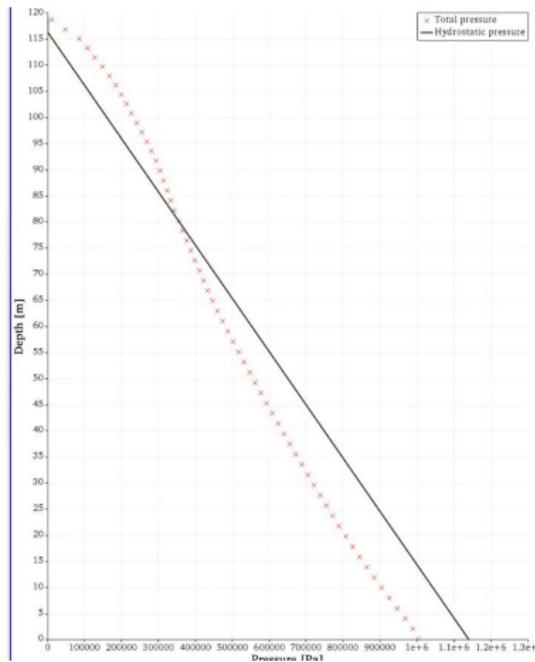
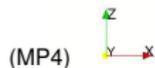
# Pine Flat Dam, Hydrodynamic Pressure

Time: 13.79 s

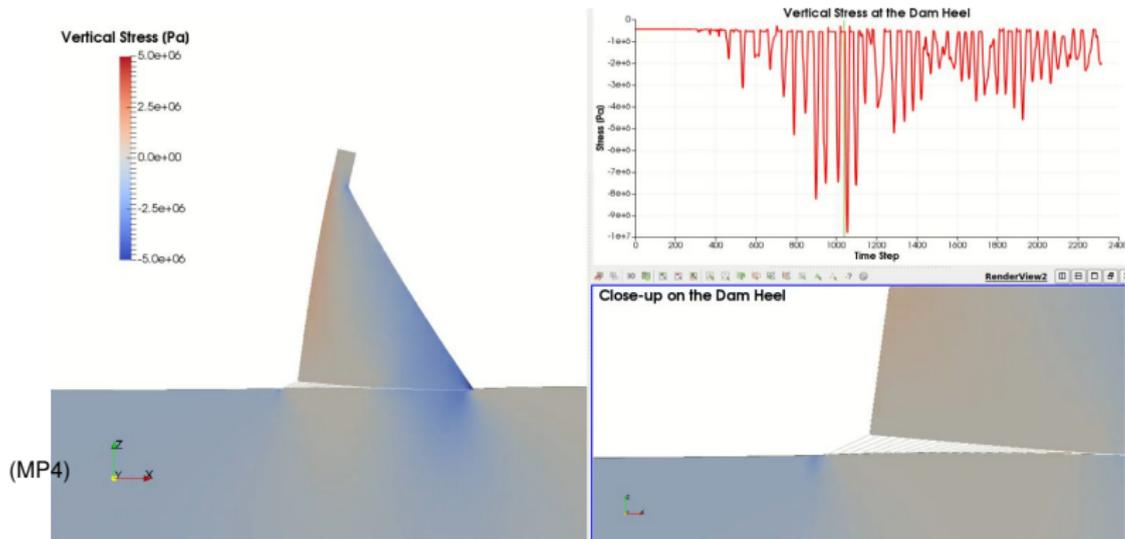


Total Pressure P [Pa]

1.6e+03 2.9e+5 5.8e+5 8.7e+5 1.2e+06



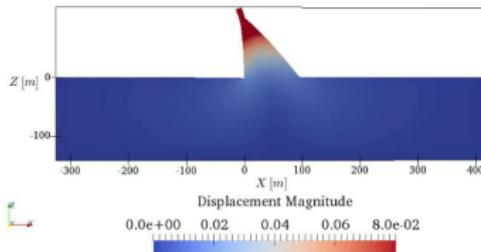
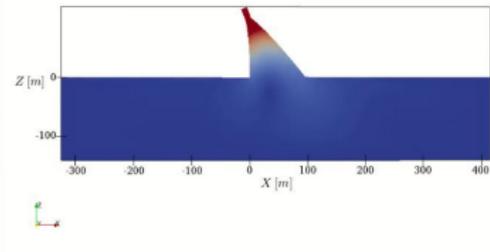
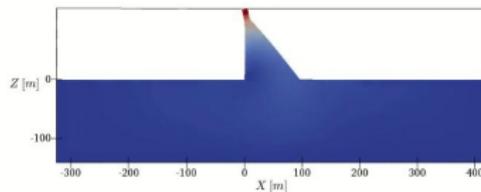
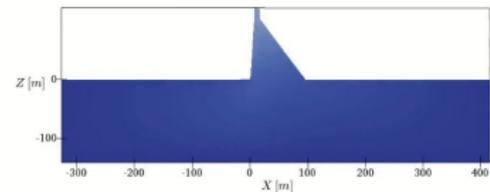
# Pine Flat Dam, Inelastic Interface



# Pine Flat Dam, Inclined Plane Waves

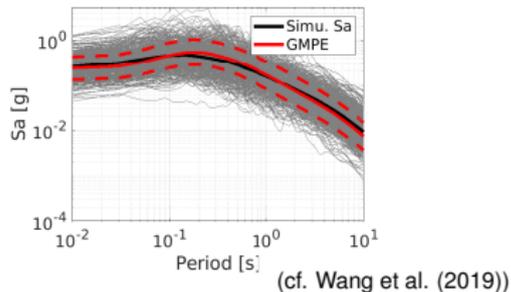
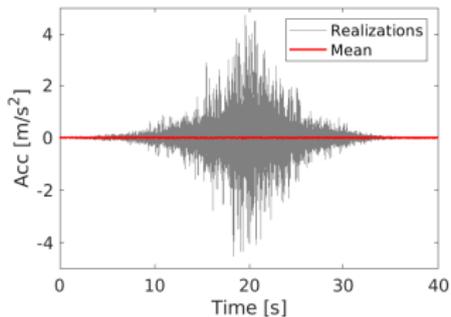
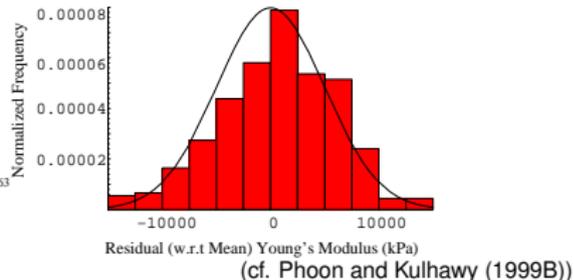
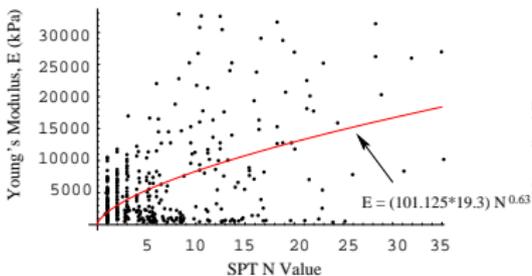
 $\theta = 0^\circ$ 

Time: 6.56 s

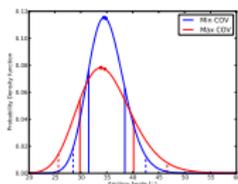
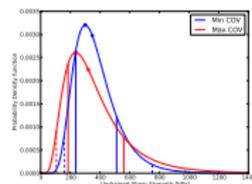
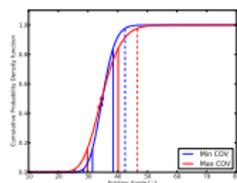
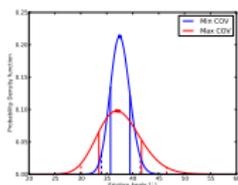
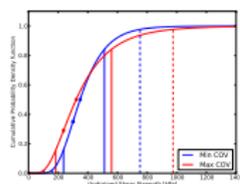
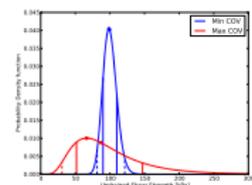
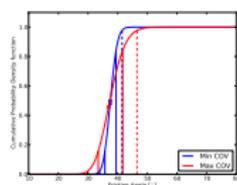
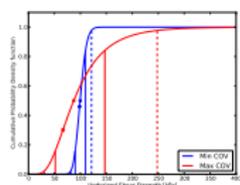

 $\theta = 15^\circ$ 

 $\theta = 30^\circ$ 

 $\theta = 60^\circ$ 


(MP4)

# Parametric, Aleatory Uncertainty



# Parametric Uncertainty: Material Properties

Field  $\phi$ Field  $c_u$ Lab  $\phi$ Lab  $c_u$ 

# Real-ESSI Simulator System

The Real-ESSI, **Rea**l**istic Modeling and Simulation of **Earthquakes, Soils, Structures and their Interaction Simulator is a software, hardware and documentation system for time domain, linear and nonlinear, elastic and inelastic, deterministic or probabilistic, 3D, modeling and simulation of:****

- statics and dynamics of soil and rock,
- statics and dynamics of rock,
- statics and dynamics of structures,
- statics of soil-structure systems, and
- dynamics of earthquake-soil-structure system interaction

Used for:

- Design, linear elastic, load combinations, dimensioning
- Assessment, nonlinear/inelastic, safety margins

## Real-ESSI Modeling Features

- Solid elements: dry, (un-)saturated, elastic, inelastic
- Structural elements: beams, shells, elastic, inelastic
- Contact/interface/joint elements: Bonded, Shear/Frictional (EPP, EPH, EPS); Gap/Normal; linear, nonlinear, dry, coupled/saturated,
- Super element: stiffness and mass matrices
- Material models: soil, rock, concrete, steel...
- Seismic input: 1C and 3C, deterministic or probabilistic
- Energy dissipation: elastic-plastic, viscous, algorithmic
- Solid/Structure-Fluid interaction, full coupling, OpenFOAM
- Intrusive, forw. and backw. probabilistic inelastic modeling
- Detailed Verification and partial Validation
- Real-ESSI system: <http://real-essi.info/>

# Outline

Introduction

Uncertain Inelastic Dynamics  
    Forward Uncertainty Propagation  
    Backward Uncertainty Propagation, Sensitivities

Summary

# Forward Uncertainty Propagation

- Given uncertain material and uncertain loads
- Determine uncertain response,  $u_i, \dot{u}_i, \ddot{u}_i, \epsilon_{ij}, \sigma_{ij}$ , PDFs/CDFs
- Intrusive, analytic development, to circumvent Monte Carlo inefficiencies

# Forward Uncertain Inelasticity

- Incremental el-pl constitutive equation

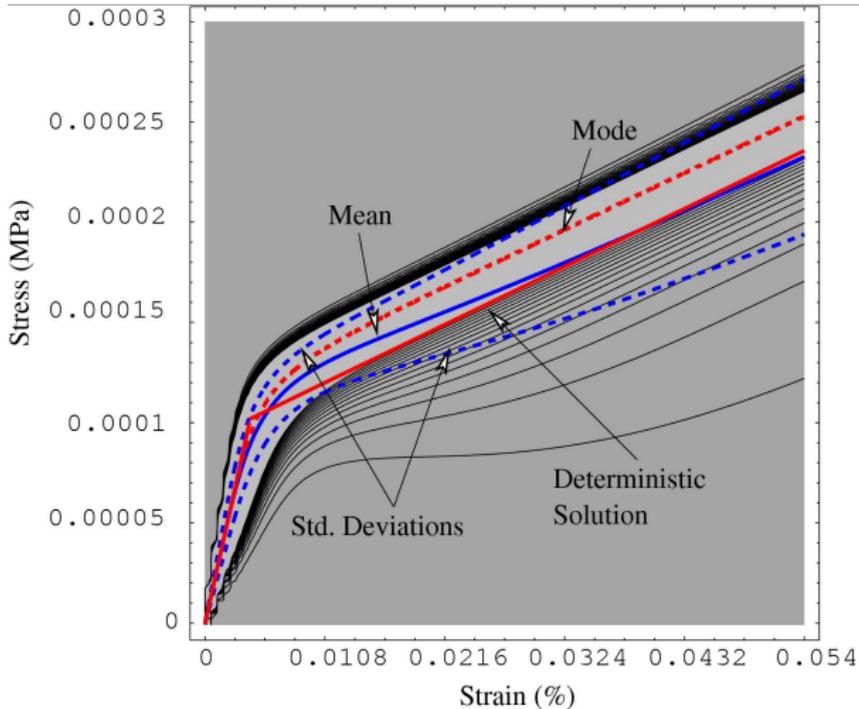
$$\Delta\sigma_{ij} = E_{ijkl}^{EP} \Delta\epsilon_{kl} = \left[ E_{ijkl}^{el} - \frac{E_{ijmn}^{el} m_{mn} n_{pq} E_{pqkl}^{el}}{n_{rs} E_{rstu}^{el} m_{tu} - \xi_* h_*} \right] \Delta\epsilon_{kl}$$

- Dynamic Finite Elements

$$M\ddot{u}_i + C\dot{u}_i + K^{ep} u_i = F(t)$$

- Material and loads are uncertain

# Probabilistic Elastic-Plastic Response





# Time Domain Stochastic Galerkin Method

Dynamic Finite Elements  $M\ddot{u}_i + C\dot{u}_i + K^{ep}u_i = F(t)$

- Input random field/process (non-Gaussian, heterogeneous/non-stationary): Multi-dimensional Hermite Polynomial Chaos (PC) with known coefficients
- Output response process: Multi-dimensional Hermite PC with unknown coefficients
- Galerkin projection: minimize the error to compute unknown coefficients of response process

# Polynomial Chaos Representation

Material random field:

$$D(x, \theta) = \sum_{i=1}^{P_1} a_i(x) \Psi_i(\{\xi_r(\theta)\})$$

Seismic loads/motions random process:

$$f_m(t, \theta) = \sum_{j=1}^{P_2} f_{mj}(t) \Psi_j(\{\xi_k(\theta)\})$$

Displacement response:

$$u_n(t, \theta) = \sum_{k=1}^{P_3} d_{nk}(t) \Psi_k(\{\xi_l(\theta)\})$$

where  $a_i(x)$ ,  $f_{mj}(t)$  are known PC coefficients, while  $d_{nk}(t)$  are unknown PC coefficients.

## Direct Probabilistic Constitutive Solution in 1D

- Zero elastic region elasto-plasticity with stochastic Armstrong-Frederick kinematic hardening

$$\Delta\sigma = H_a\Delta\epsilon - c_r\sigma|\Delta\epsilon|; \quad E_t = d\sigma/d\epsilon = H_a \pm c_r\sigma$$

- Uncertain: init. stiff.  $H_a$ , shear strength  $H_a/c_r$ , strain  $\Delta\epsilon$ :

$$H_a = \Sigma h_i\Phi_i; \quad C_r = \Sigma c_i\Phi_i; \quad \Delta\epsilon = \Sigma\Delta\epsilon_i\Phi_i$$

- Resulting stress and stiffness are also uncertain

## Direct Probabilistic Stiffness Solution

- Analytic product for all the components,

$$E_{ijkl}^{EP} = \left[ E_{ijkl}^{el} - \frac{E_{ijmn}^{el} m_{mn} n_{pq} E_{pqkl}^{el}}{n_{rs} E_{rstu}^{el} m_{tu} - \xi_* h_*} \right]$$

- Stiffness: each Polynomial Chaos component is updated incrementally

$$E_{t_1}^{n+1} = \frac{1}{\langle \Phi_1 \Phi_1 \rangle} \left\{ \sum_{i=1}^{P_h} h_i \langle \Phi_i \Phi_1 \rangle \pm \sum_{j=1}^{P_c} \sum_{l=1}^{P_\sigma} c_j \sigma_l^{n+1} \langle \Phi_j \Phi_l \Phi_1 \rangle \right\}$$

...

$$E_{t_p}^{n+1} = \frac{1}{\langle \Phi_1 \Phi_p \rangle} \left\{ \sum_{i=1}^{P_h} h_i \langle \Phi_i \Phi_p \rangle \pm \sum_{j=1}^{P_c} \sum_{l=1}^{P_\sigma} c_j \sigma_l^{n+1} \langle \Phi_j \Phi_l \Phi_p \rangle \right\}$$

- Total stiffness is :

$$E_t^{n+1} = \sum_{l=1}^{P_E} E_{t_l}^{n+1} \Phi_l$$

## Direct Probabilistic Stress Solution

- Analytic product, for each stress component,

$$\Delta\sigma_{ij} = E_{ijkl}^{EP} \Delta\epsilon_{kl}$$

- Incremental stress: each Polynomial Chaos component is updated incrementally

$$\Delta\sigma_1^{n+1} = \frac{1}{\langle \Phi_1 \Phi_1 \rangle} \left\{ \sum_{i=1}^{P_h} \sum_{k=1}^{P_e} h_i \Delta\epsilon_k^n \langle \Phi_i \Phi_k \Phi_1 \rangle - \sum_{j=1}^{P_g} \sum_{k=1}^{P_e} \sum_{l=1}^{P_\sigma} c_j \Delta\epsilon_k^n \sigma_l^n \langle \Phi_j \Phi_k \Phi_l \Phi_1 \rangle \right\}$$

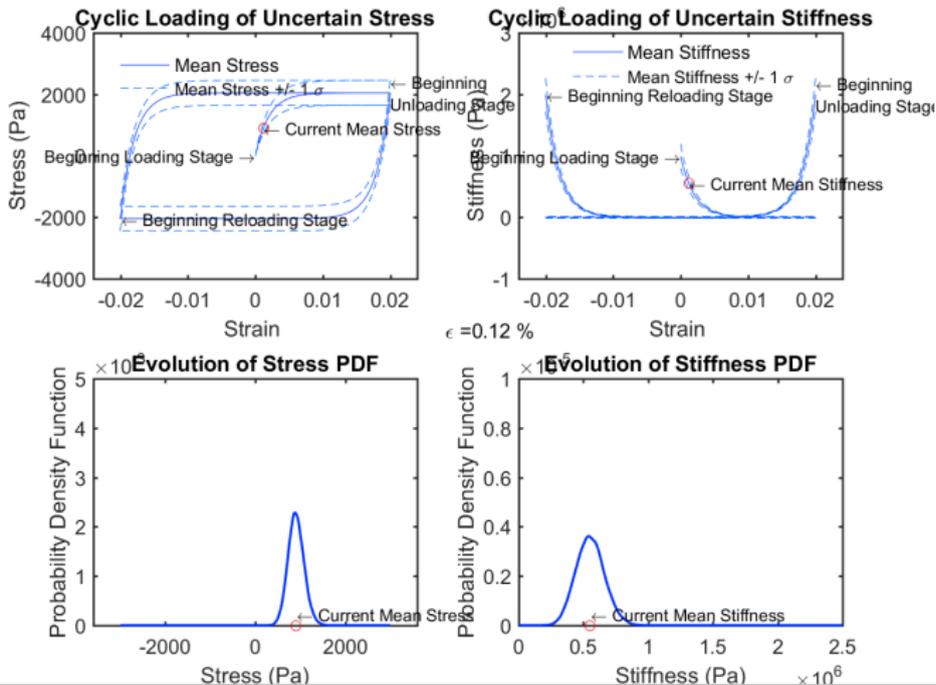
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$$\Delta\sigma_P^{n+1} = \frac{1}{\langle \Phi_P \Phi_P \rangle} \left\{ \sum_{i=1}^{P_h} \sum_{k=1}^{P_e} h_i \Delta\epsilon_k^n \langle \Phi_i \Phi_k \Phi_P \rangle - \sum_{j=1}^{P_g} \sum_{k=1}^{P_e} \sum_{l=1}^{P_\sigma} c_j \Delta\epsilon_k^n \sigma_l^n \langle \Phi_j \Phi_k \Phi_l \Phi_P \rangle \right\}$$

- Stress update:

$$\sum_{l=1}^{P_\sigma} \sigma_l^{n+1} \Phi_i = \sum_{l=1}^{P_\sigma} \sigma_l^n \Phi_i + \sum_{l=1}^{P_\sigma} \Delta\sigma_l^{n+1} \Phi_i$$

# Probabilistic Elastic-Plastic Response



(MP4)

# Stochastic Elastic-Plastic Finite Element Method

- Material uncertainty expanded into stochastic shape funcs.
- Loading uncertainty expanded into stochastic shape funcs.
- Displacement expanded into stochastic shape funcs.
- Jeremić et al. 2011

$$\begin{bmatrix} \sum_{k=0}^{P_d} \langle \Phi_k \Psi_0 \Psi_0 \rangle K^{(k)} & \dots & \sum_{k=0}^{P_d} \langle \Phi_k \Psi_P \Psi_0 \rangle K^{(k)} \\ \sum_{k=0}^{P_d} \langle \Phi_k \Psi_0 \Psi_1 \rangle K^{(k)} & \dots & \sum_{k=0}^{P_d} \langle \Phi_k \Psi_P \Psi_1 \rangle K^{(k)} \\ \vdots & \vdots & \vdots \\ \sum_{k=0}^{P_d} \langle \Phi_k \Psi_0 \Psi_P \rangle K^{(k)} & \dots & \sum_{k=0}^M \langle \Phi_k \Psi_P \Psi_P \rangle K^{(k)} \end{bmatrix} \begin{bmatrix} \Delta u_{10} \\ \vdots \\ \Delta u_{N0} \\ \vdots \\ \Delta u_{1P_U} \\ \vdots \\ \Delta u_{NP_U} \end{bmatrix} = \begin{bmatrix} \sum_{i=0}^{P_f} f_i \langle \Psi_0 \zeta_i \rangle \\ \sum_{i=0}^{P_f} f_i \langle \Psi_1 \zeta_i \rangle \\ \sum_{i=0}^{P_f} f_i \langle \Psi_2 \zeta_i \rangle \\ \vdots \\ \sum_{i=0}^{P_f} f_i \langle \Psi_{P_U} \zeta_i \rangle \end{bmatrix}$$

# SEPFEM: System Size

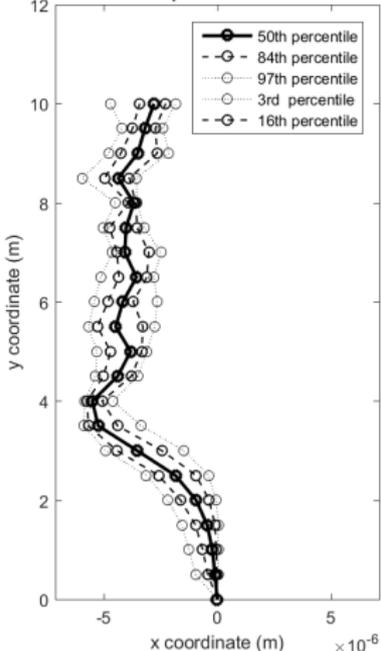
- SEPFEM offers a complete probabilistic solution
- It is NOT based on Monte Carlo approach
- System of equations does grow (!)

# KL terms material	# KL terms load	PC order displacement	Total # terms per DoF
4	4	10	43758
4	4	20	3 108 105
4	4	30	48 903 492
6	6	10	646 646
6	6	20	225 792 840
6	6	30	$1.1058 \cdot 10^{10}$
8	8	10	5 311 735
8	8	20	$7.3079 \cdot 10^9$
8	8	30	$9.9149 \cdot 10^{11}$
...	...	...	...

## Forward Uncertainty Propagation

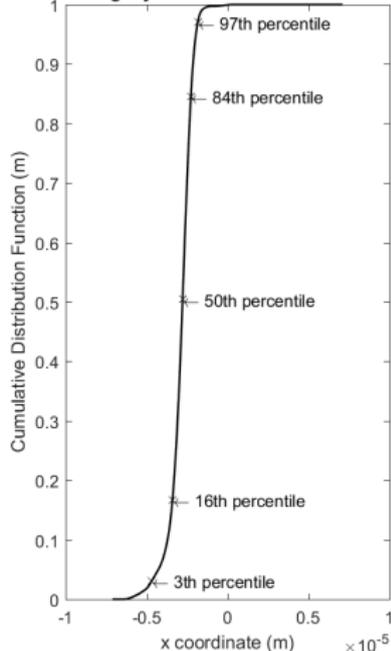
## SEPFEM: Example in 1D

Stochastic Displacement from SEPFEM

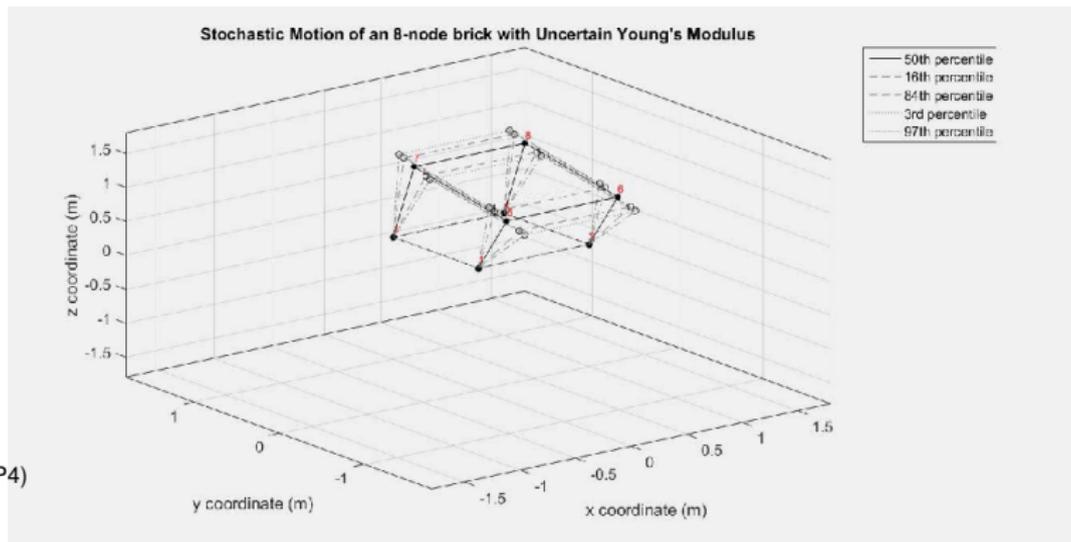


(MP4)

Fragility Curve of Node number 1



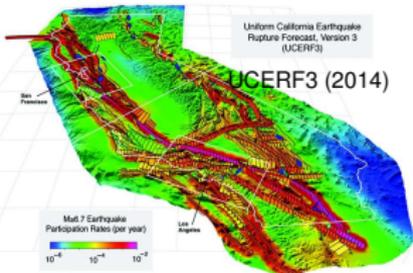
## SEPFEM: Example in 3D



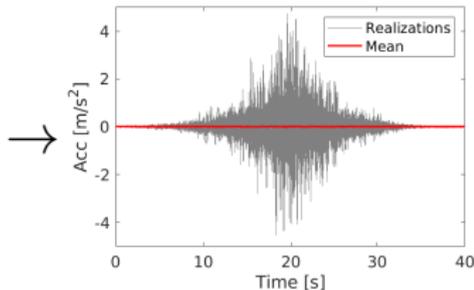
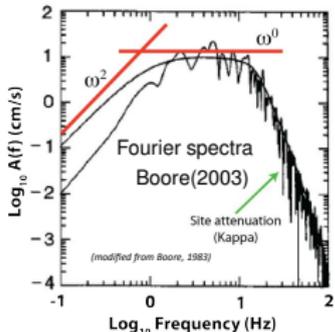
Forward Uncertainty Propagation

# Application: Seismic Hazard

Seismic source characterization



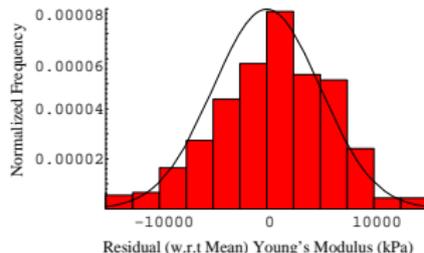
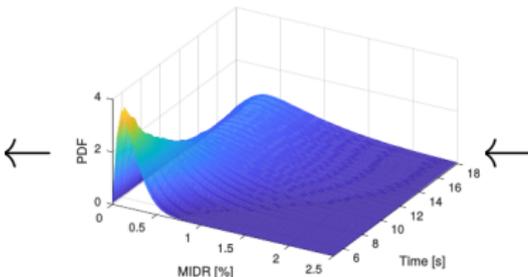
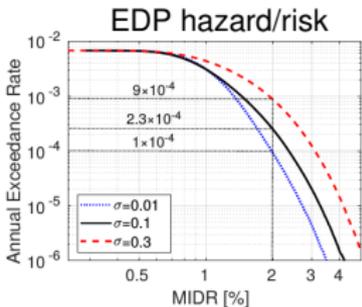
Stochastic ground motion



$$\lambda(EDP > z) = \sum N_i(M_i, R_i) P(EDP > z | M_i, R_i)$$

Uncertainty propagation  
 SEPFEM

Uncertainty characterization  
 Hermite polynomial chaos

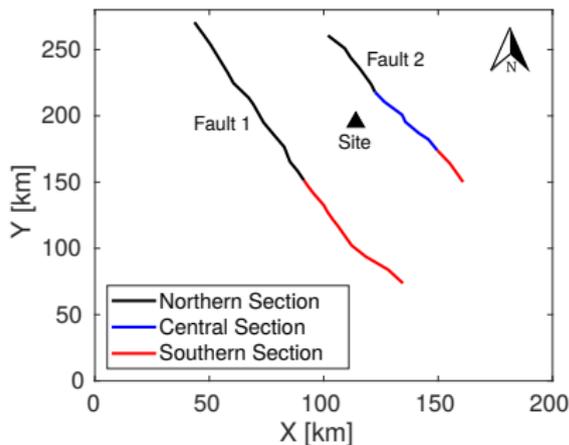


# Stochastic Ground Motion Modeling

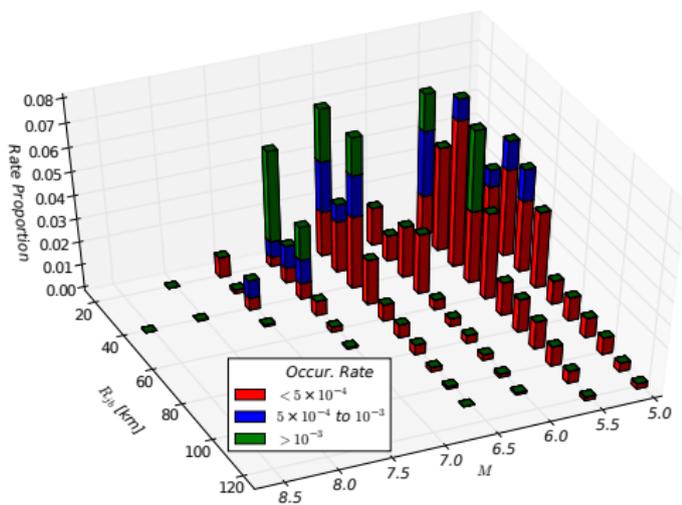
- Shift from modeling specific IM to fundamental characteristics of ground motions
  - Uncertain Fourier amplitude spectra (FAS)
  - Uncertain Fourier phase spectra (FPS)
- GMPE studies of FAS, ( *Bora et al. (2018)*, *Bayless & Abrahamson (2018,2019)*, *Stafford(2017)*, )
- Stochastic FPS by phase derivative (Boore,2005) (Logistic phase derivative model by *Baglio & Abrahamson (2017)*)
- Near future change from  **$Sa(T_0)$**  to **FAS** and **FPS**

## Forward Uncertainty Propagation

## Example Object



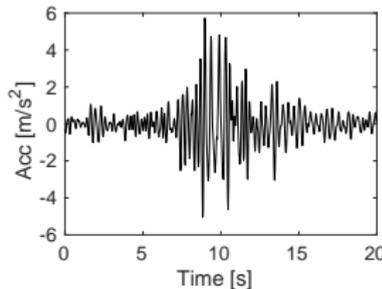
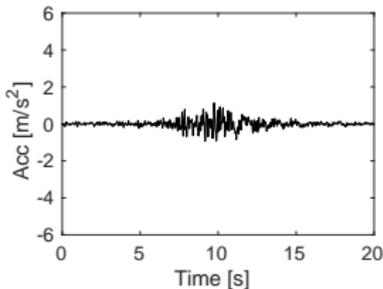
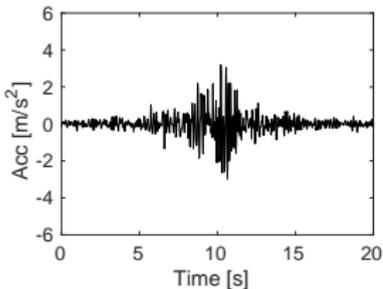
- ▶ Fault 1: San Gregorio fault
- ▶ Fault 2: Calaveras fault
- ▶ Uncertainty: Segmentation, slip rate, rupture geometry, etc.



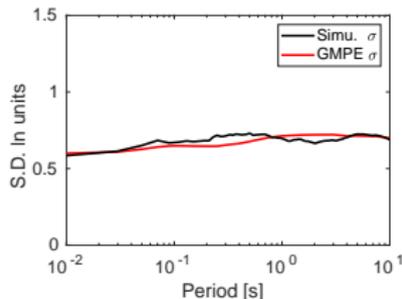
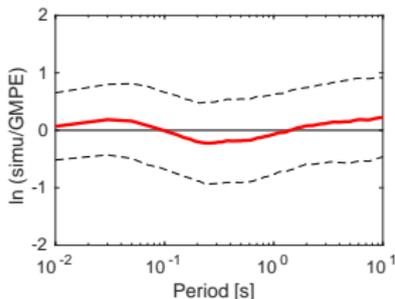
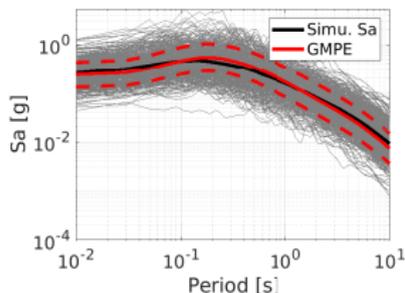
- ▶ 371 total seismic scenarios
- ▶  $M$  5 ~ 5.5 and 6.5 ~ 7.0
- ▶  $R_{jb}$  20km ~ 40km

# Stochastic Ground Motion Modeling

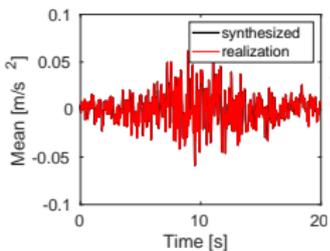
Realizations of simulated uncertain motions for scenario  $M = 7, R = 15\text{km}$ :



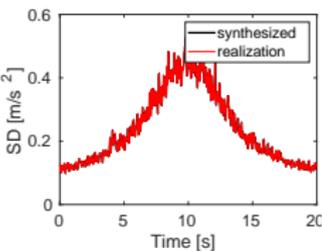
Verification with GMPE:



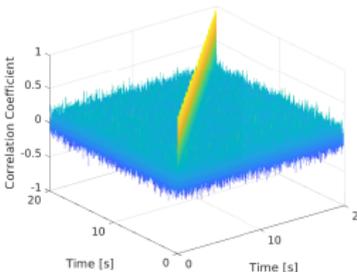
# Stochastic Ground Motion Characterization



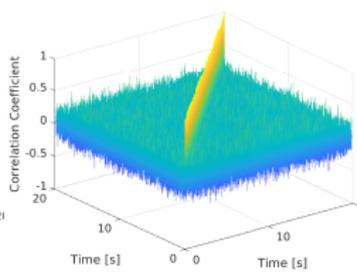
Acc. marginal mean



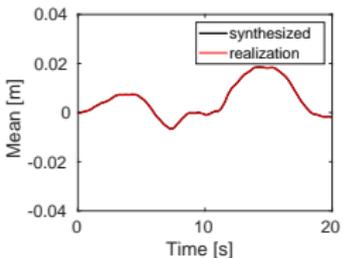
Acc. marginal S.D.



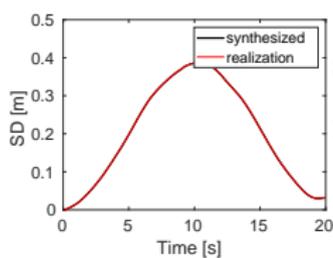
Acc. realization Cov.



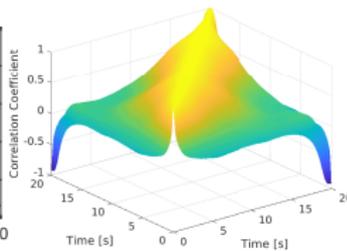
Acc. synthesized Cov.



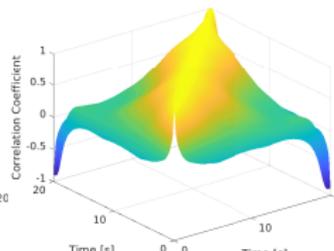
Dis. marginal mean



Dis. marginal S.D.

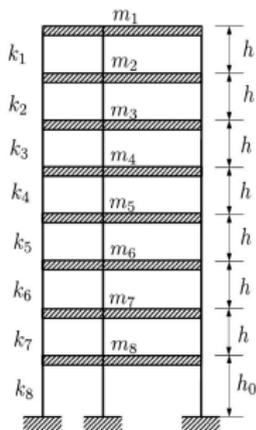


Dis. realization Cov.

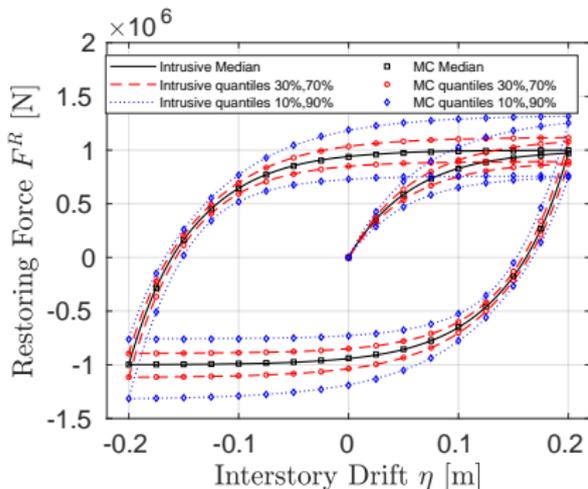


Dis. synthesized Cov.

# Stochastic Material Modeling

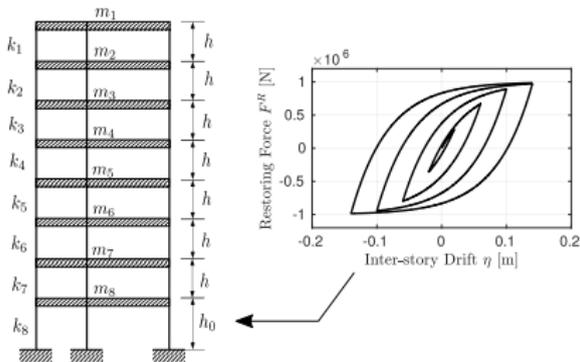


(a) Frame

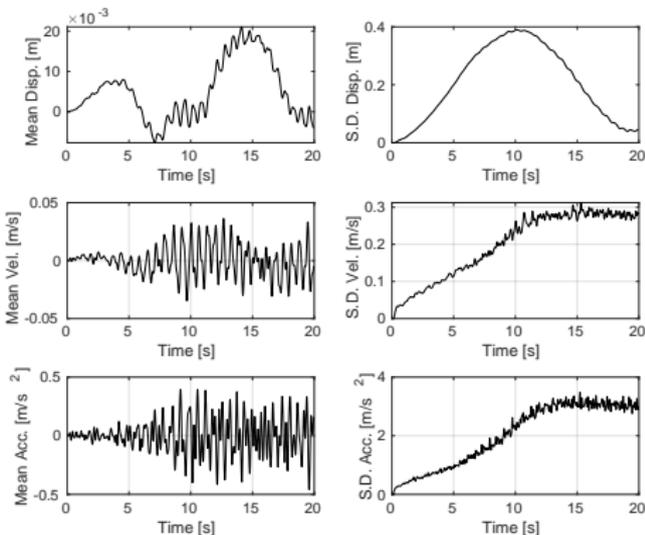


(b) Interstory response

# Probabilistic Dynamic Structural Response



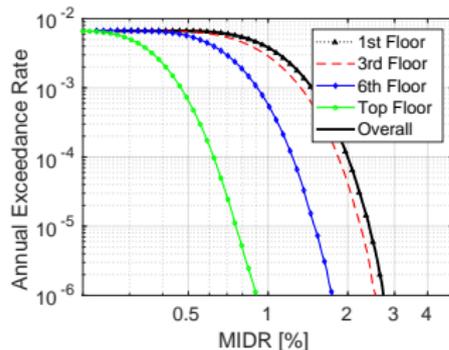
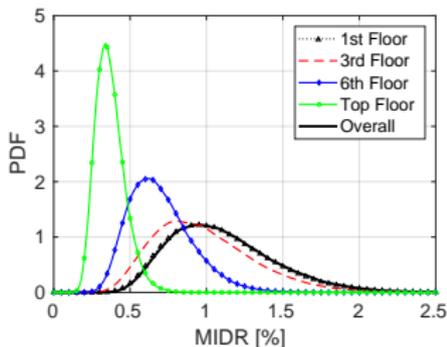
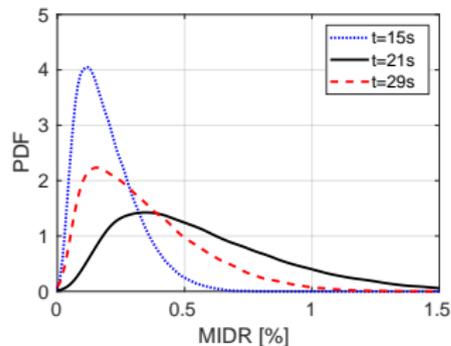
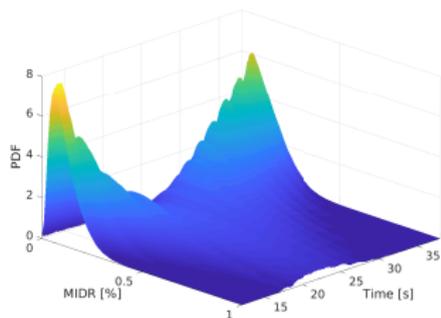
Probabilistic response of top floor from SFEM



- ▶ Coefficient of variation 15% for  $H_a$  and  $C_r$
- ▶ Time domain stochastic EI-PI FEM analysis (SEPFEM)

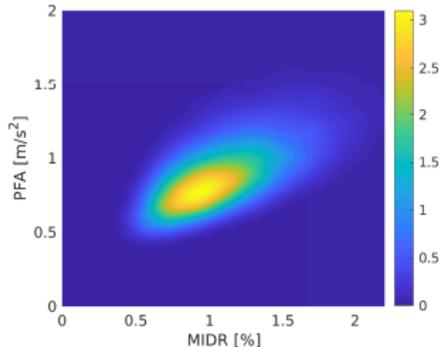
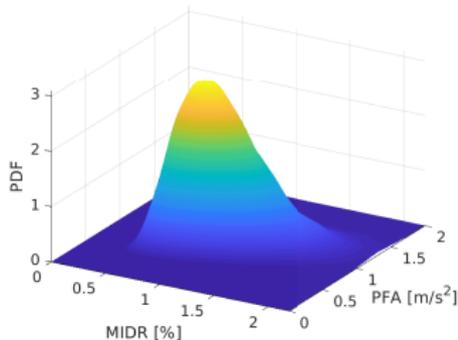
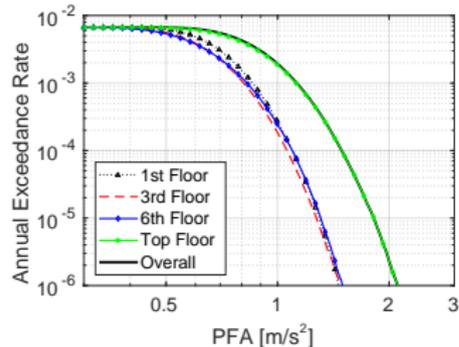
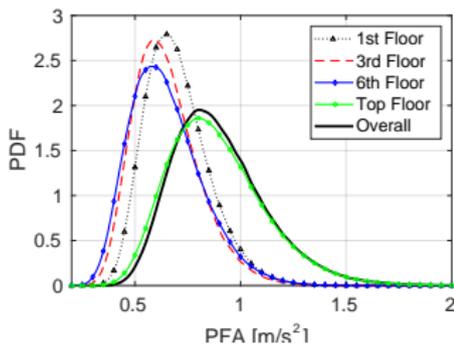
# Seismic Risk Analysis

Engineering demand parameter (EDP): Maximum inter-story drift ratio (MIDR)



# Seismic Risk Analysis

Engineering demand parameter (EDP): Peak floor acceleration (PFA)



# Seismic Risk Analysis

- Damage measure defined on single EDP:

DM	MIDR>0.5%	MIDR>1%	MIDR>2%	PFA>0.5m/s <sup>2</sup>	PFA>1m/s <sup>2</sup>	PFA>1.5m/s <sup>2</sup>
Risk [/yr]	$6.66 \times 10^{-3}$	<b><math>3.83 \times 10^{-3}</math></b>	$9.97 \times 10^{-5}$	$6.65 \times 10^{-3}$	<b><math>1.92 \times 10^{-3}</math></b>	$9.45 \times 10^{-5}$

- Damage measure (DM) defined on multiple EDPs:

$DM : \{MIDR > 1\% \cup PFA > 1m/s^2\}$ , seismic risk is  **$4.2 \times 10^{-3}/yr$**

$DM : \{MIDR > 1\% \cap PFA > 1m/s^2\}$ , seismic risk is  **$1.71 \times 10^{-3}/yr$**

- Seismic risk for DM defined on multiple EDPs can be quite different from that defined on single EDP

# Outline

Introduction

Uncertain Inelastic Dynamics  
Forward Uncertainty Propagation  
Backward Uncertainty Propagation, Sensitivities

Summary

# Backward Uncertainty Propagation, Sensitivities

- Given forward uncertain response, PDFs, CDFs...
- Contributions of uncertain input to forward uncertainties
- Sensitivity of forward uncertain response to input uncertainties

# ANOVA Representation

Model with  $n$  uncertain inputs ( $\mathbf{x}$ ) and scalar output  $y$ :

$$y = f(\mathbf{x}); \quad \mathbf{x} \in I^n$$

The ANalysis Of VAriance representation (Sobol 2001):

$$f(x_1, \dots, x_n) = f_0 + \sum_{i=1}^n f_i(x_i) + \sum_{1 \leq i < j \leq n} f_{ij}(x_i, x_j) + \dots f_{1, \dots, n}(x_1, \dots, x_n)$$

# Sensitivity Analysis, ANOVA Representation

Total of  $2^n$  summands

Mean value  $f_0 = \int_{I^n} f(\mathbf{x}) d\mathbf{x}$

Integral of each summand  $\int_0^1 f_{i_1, \dots, i_s}(x_{i_1}, \dots, x_{i_s}) dx_{i_k} = 0; 1 \leq k \leq s$

Summands are orthogonal to each other

$$\int_{I^n} f_{i_1, \dots, i_s}(x_{i_1}, x_{i_2}, \dots, x_{i_s}) f_{j_1, \dots, j_t}(x_{j_1}, x_{j_2}, \dots, x_{j_t}) d\mathbf{x} = 0;$$

$$\{i_1, \dots, i_s\} \neq \{j_1, \dots, j_t\}$$

# Sensitivity Analysis, ANOVA Representation

ANOVA representation is unique!

Univariate terms:

$$f_i(x_i) = \int_{I^{n-1}} f(\mathbf{x}) d\mathbf{x}_{\sim i} - f_0$$

Bivariate terms:

$$f_{ij}(x_i, x_j) = \int_{I^{n-2}} f(\mathbf{x}) d\mathbf{x}_{\sim [ij]} - f_i(x_i) - f_j(x_j) - f_0$$

## Sensitivity Analysis, Variance

Total variance of the probabilistic model response  $y = f(\mathbf{X})$  is

$$D = \text{Var}[f(\mathbf{X})] = \int_{I^n} f^2(\mathbf{x}) d\mathbf{x} - f_0^2$$

Total variance  $D$ , decomposed

$$D = \sum_{i=1}^n D_i + \sum_{1 \leq i < j \leq n} D_{ij} + \dots + D_{1,2,\dots,n} = \sum_{s=1}^n \sum_{i_1 < \dots < i_s} D_{i_1 \dots i_s}$$

Variance contribution from individual summand

$$D_{i_1 \dots i_s} = \int_{I^s} f_{i_1 \dots i_s}^2(x_{i_1}, \dots, x_{i_s}) dx_{i_1}, \dots, dx_{i_s},$$

$$1 \leq i_1 < \dots < i_s \leq n; s = 1, \dots, n$$

# Sobol Indices

- Sobol' indices  $S_{i_1 \dots i_s}$ , fractional contributions from random inputs  $\{X_{i_1}, \dots, X_{i_s}\}$  to the total variance  $D$ :  $S_{i_1 \dots i_s} = D_{i_1 \dots i_s} / D$
- First order indices  $S_j \rightarrow$  individual influence of each uncertain input parameter
- Higher order indices  $S_{i_1 \dots i_s} \rightarrow$  mixed influence from groups of uncertain input parameters
- Total sensitivity indices, influence of input parameter  $X_i$

$$S_i^{total} = \sum_{\mathcal{S}_i} D_{i_1 \dots i_s}$$

# Sobol Indices and Polynomial Chaos

PC expansion of response, ANOVA form (Sudret 2008)

Multi-dimensional PC bases  $\{\Psi_j(\xi)\}$  decomposed into products of single dimension PC chaos bases of different orders

$$\Psi_j(\xi) = \prod_{i=1}^n \phi_{\alpha_i}(\xi_i)$$

$\phi_{\alpha_i}(\xi_i)$  is the single dimensional, order  $\alpha_i$ , polynomial function of underlying basic random variable  $\xi_i$ .

From ANOVA representation of probabilistic model response, the PC-based Sobol' indices  $S_{i_1 \dots i_s}^{PC}$  are

$$S_{i_1 \dots i_s}^{PC} = \sum_{\alpha \in S_{i_1, \dots, i_s}} y_{\alpha}^2 \mathbf{E} [\Psi_{\alpha}^2] / D^{PC}$$

# Sobol Sensitivity Analysis

Total Sobol' indices  $S_{j_1 \dots j_t}^{PC, total}$

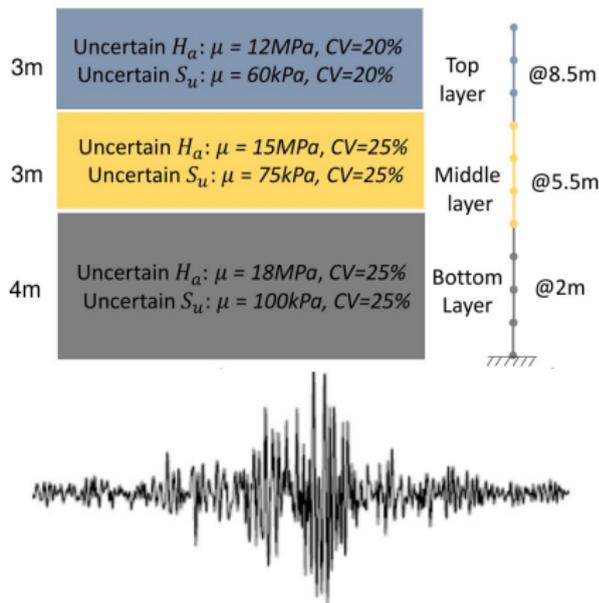
$$S_{j_1 \dots j_t}^{PC, total} = \sum_{(i_1, \dots, i_s) \in S_{j_1, \dots, j_t}} S_{i_1 \dots i_s}^{PC}$$

where  $S_{j_1, \dots, j_t} = \{(i_1, \dots, i_s) : (j_1, \dots, j_t) \subset (i_1, \dots, i_s)\}$

Using PC representation of probabilistic model response, Sobol' sensitivity indices are analytic and inexpensive

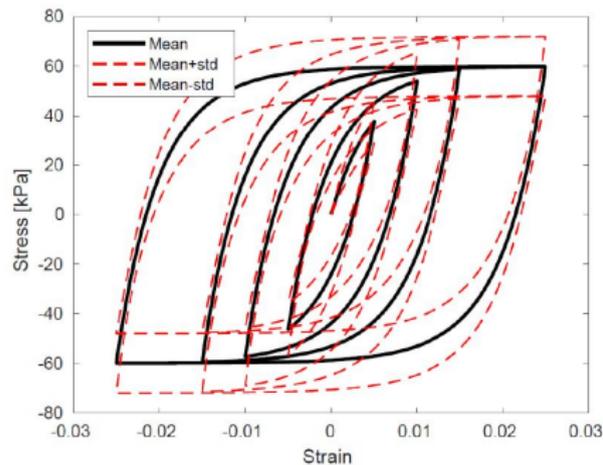
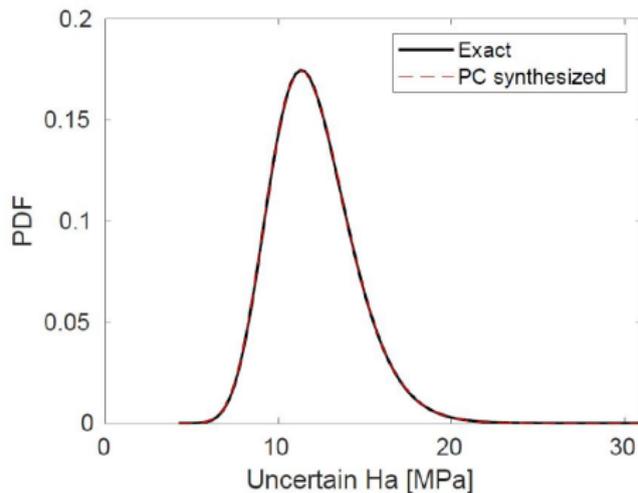
# Application: Stochastic Site Response

- Uncertain material:  
uncertain random field,  
marginally lognormal  
distribution,  
exponential correlation  
length 10m
- Uncertain seismic  
rock motions:  
seismic scenario  
M=7, R=50km



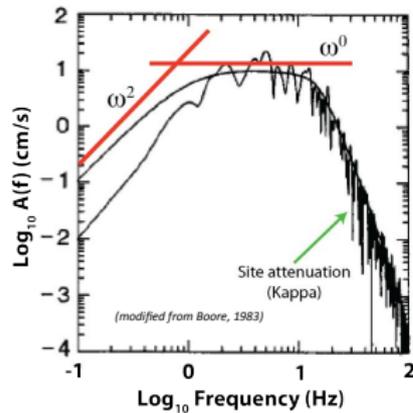
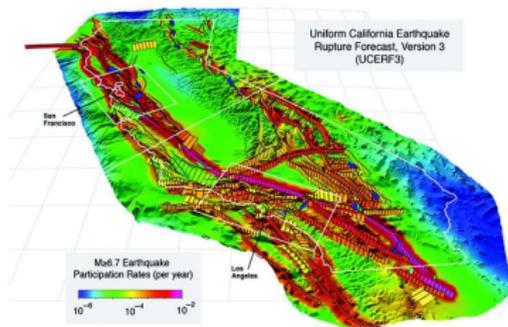
# Stochastic Material Parameters

Lognormal distributed random field with PC Dim. 3 Order 2



# Stochastic Seismic Motion Development

- UCERF3 (Field et al. 2014)
- Stochastic motions (Boore 2003)
- Polynomial Chaos Karhunen-Loève expansion
- Probabilistic DRM (Bielak et al. 2003, Wang et al. 2021)

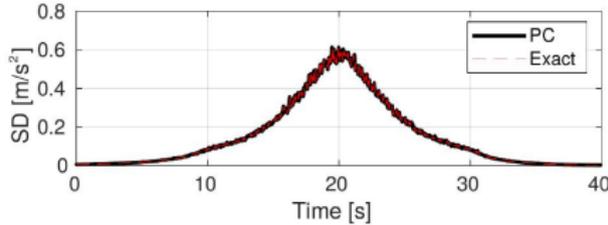
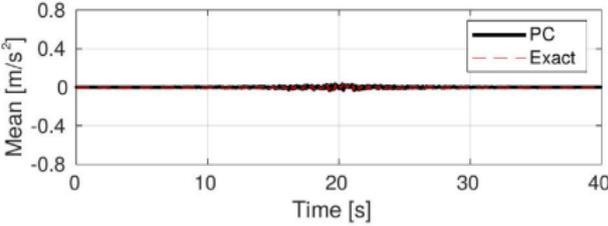


# Stochastic Ground Motion Modeling

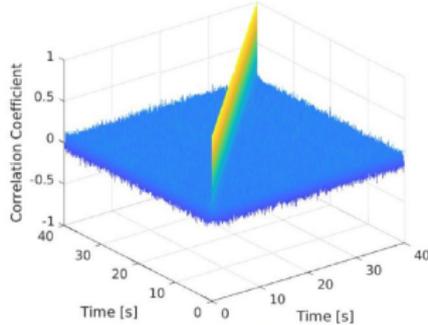
- Modeling fundamental characteristics of uncertain ground motions, Stochastic Fourier amplitude spectra (FAS), and Stochastic Fourier phase spectra (FPS) and not specific IM
- Mean behavior of stochastic FAS,  $w^2$  source radiation spectrum by Brune(1970), and Boore(1983, 2003, 2015).
- Variability models for stochastic FAS, FAS GMPEs by Bora et al. (2015, 2018), Bayless & Abrahamson (2019), Stafford(2017) and Bayless & Abrahamson (2018).
- Stochastic FPS by phase derivative (Boore,2005), Logistic phase derivative model by Baglio & Abrahamson (2017)

# Stochastic Seismic Motions, Accelerations

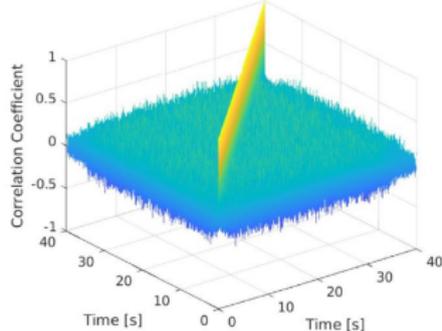
## ➤ Acceleration: PC Dim. 150 Order 1



Marginal behavior



Exact



PC Synthesized

# Sensitivity of PGA from Uncertain Soil

- First 10 terms  
from soil uncertainty
- Total Sobol  
sensitivity index  
 $S_{1-3}^{PC, total} = 0.51$

Sobol Index	Value
$S_{1,123}^{PC}$	0,04389
$S_{1,118}^{PC}$	0,02605
$S_{1,127}^{PC}$	0,02370
$S_{1,100}^{PC}$	0,01759
$S_{1,103}^{PC}$	0,01700
$S_{1,134}^{PC}$	0,01680
$S_{1,141}^{PC}$	0,01611
$S_{1,110}^{PC}$	0,01358
$S_{1,130}^{PC}$	0,01303
$S_{1,132}^{PC}$	0,01068
...	...

# Sensitivity of PGA from Uncertain Rock Motions

- First 10 terms  
from motions uncertainty
- Total Sobol  
sensitivity index  
 $S_{1-153}^{PC, total} = 0.98$

Sobol Index	Value
$S_{1,123}^{PC}$	0,04389
$S_{137}^{PC}$	0,03459
$S_{110}^{PC}$	0,03061
$S_{118}^{PC}$	0,02698
$S_{1,118}^{PC}$	0,02605
$S_{108}^{PC}$	0,02482
$S_{141}^{PC}$	0,02373
$S_{1,127}^{PC}$	0,02370
$S_{1,100}^{PC}$	0,01759
$S_{1,103}^{PC}$	0,01700
...	...

# Sensitivity Analysis

Total variance in PGA, in this particular case (!), dominated by uncertain ground motions

49% from uncertain rock motions at depth

2% from uncertain soil

49% from interaction of uncertain rock motions and uncertain soil

# Outline

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Backward Uncertainty Propagation, Sensitivities

Summary

# Appropriate Science and Engineering Quotes

François-Marie Arouet, Voltaire:

"Le doute n'est pas une condition agréable, mais la certitude est absurde"

Max Planck:

"A new scientific truth does not triumph by convincing its opponents and making them see the light, but rather because its opponents eventually die, and a new generation grows up that is familiar with it"

Theodore Von Kármán:

"The Scientist studies what is, the engineer creates what has never been"

# Summary

- Analysis of uncertainties and sensitivities
- Predict and Inform
- Engineer Needs to Know!
- Real-ESSI Simulator Systems
- `http://real-essi.info/`