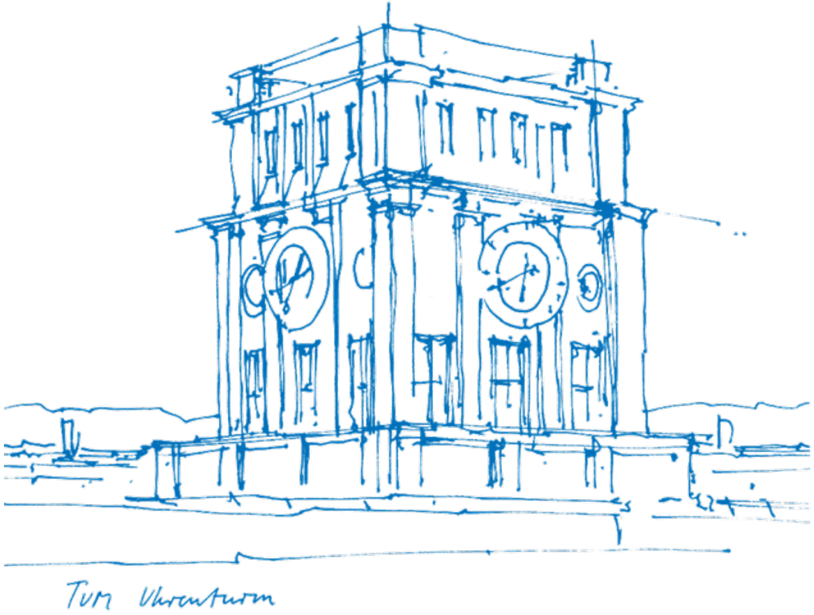
Chair of Scientific Computing
Department of Informatics
Technical University of Munich

Multifidelity Polynomial Chaos Expansion Using Leja Grid Points

SIAM UQ 2022



Kislaya Ravi

Technical University of Munich
Department of Informatics
Chair of Scientific Computing

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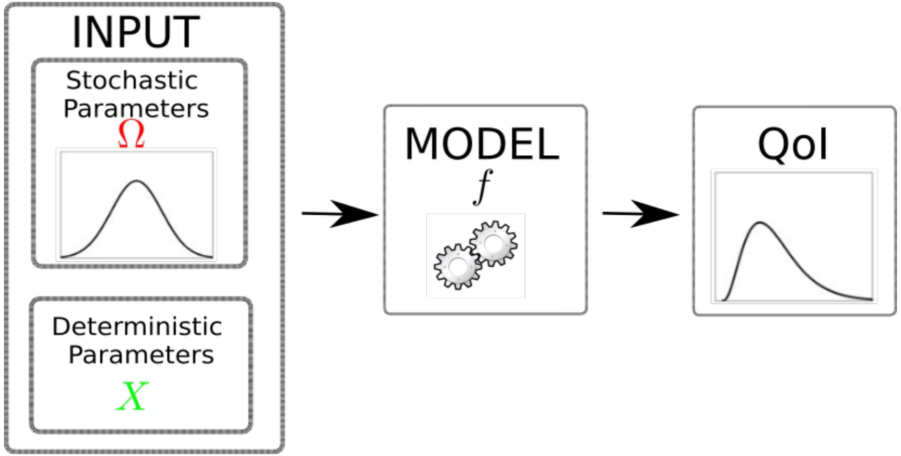
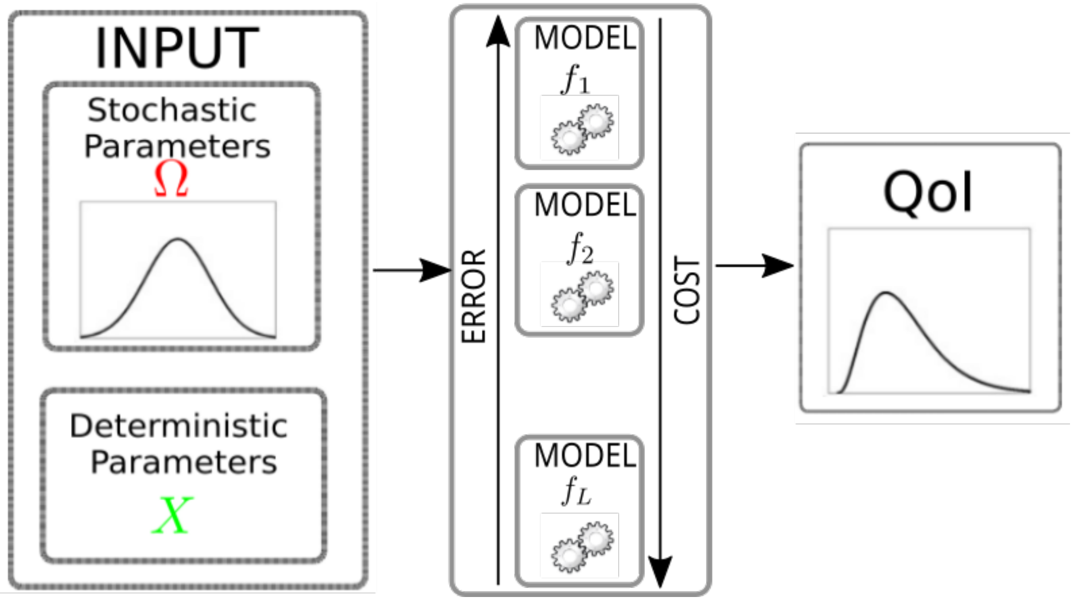
Forward UQ: Problem Statement

- **Given:** A function $f(X, \Omega)$, where
  - X are deterministic parameters
  - Ω are stochastic parameters
- For the given $t \in X$ and distribution of $\omega \in \Omega$, what will be the distribution of our Quantity of interest (QoI)



Multifidelity Forward UQ: Problem Statement



Polynomial Chaos Expansion

- approximate $f(t,\omega)$ by series of polynomials

$$f(t,\omega) = \sum_{n=0}^{\infty} \hat{f}_n(t)\,\phi_n(\omega)$$

- $\phi_n(\omega)$ orthonormal polynomials of degree n, $\hat{f}_n(t)$ coefficients

- Truncate the series to N terms

$$f(t,\omega) = \sum_{n=0}^{N-1} \hat{f}_n(t)\,\phi_n(\omega)$$

- In higher dimension, we take the tensor product of the polynomials.
- Pseudo Spectral approach to calculate $\hat{f}_n$

$$\hat{f}_n(t) = \int_{\Omega} f(t,\omega)\,\phi_n(\omega)\,\rho(\omega)\,d\omega = \sum_{k=1}^{K} w_k \phi(x_k) f(t,x_k)$$

- Statistical moments can be easily calculated as:

$$\mathbb{E}[f(t,\omega)] = \hat{f}_0$$

$$\mathbb{V}[f(t,\omega)] = \sum_{i=1}^{N-1} \hat{f}_i^2$$

Challenges

- Determine the order of Polynomial $\implies$ Dimension Adaptivity[1]
- Curse of Dimensionality $\implies$ Sparse grid
- Minimize number of function evaluations $\implies$ Leja Points
- Multifidelity $\implies$ Correction terms[2]

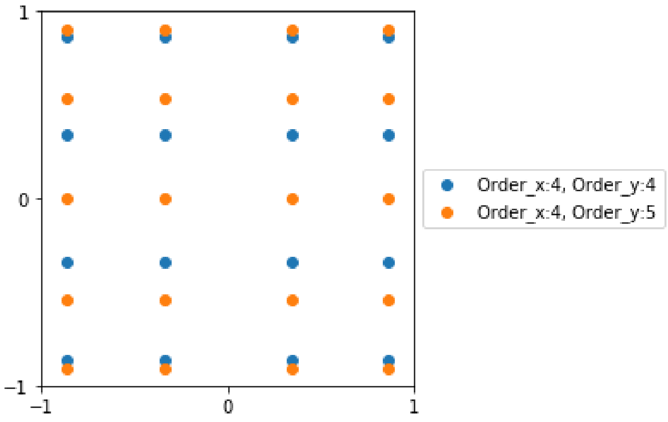
[1] Ionuţ-Gabriel Farcaş et al. "Sensitivity-driven adaptive sparse stochastic approximations in plasma microinstability analysis". In: *Journal of Computational Physics* (2020), p. 109394.

[2] Leo Wai-Tsun Ng and Michael Eldred. "Multifidelity uncertainty quantification using non-intrusive polynomial chaos and stochastic collocation". In: *53rd AIAA/ASME/ASCE/AHS/ASC Structures, Structural Dynamics and Materials Conference 20th AIAA/ASME/AHS Adaptive Structures Conference 14th AIAA*. 2012, p. 1852.

Choice of quadrature points

Issues

- During adaptivity we realize that a higher order polynomial is required
- This will need all new sets of quadrature points
- Number of quadrature points grows exponentially for many methods like gaussian quadrature etc.



So, we need points that are:

- Nested
- Spawn less points per level

Leja Points[3]

$$\theta_{2l} = \underset{\theta \in \Omega}{\operatorname{argmax}} \left| \prod_{l=1}^{2n-1} (\theta - \theta_l) \right| \rho(\theta)$$

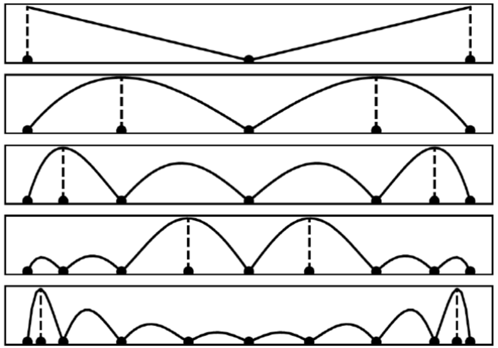


Figure: 1D Leja points per level

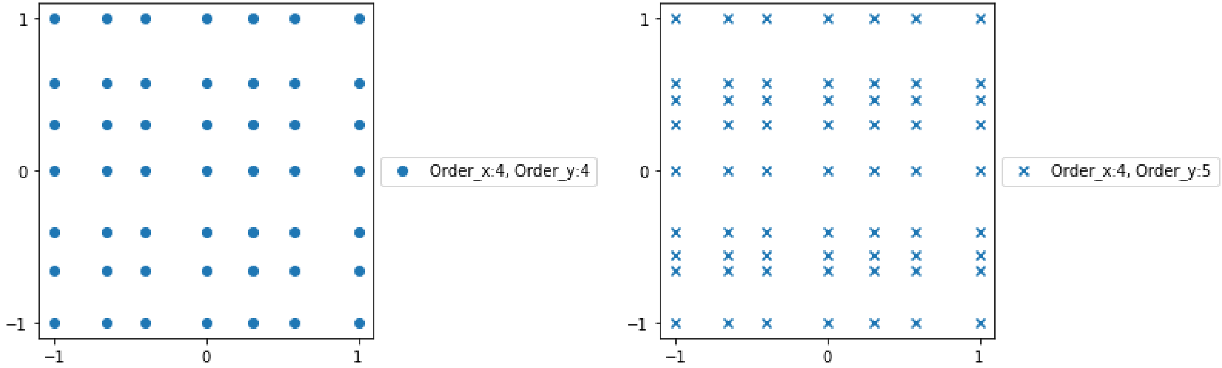


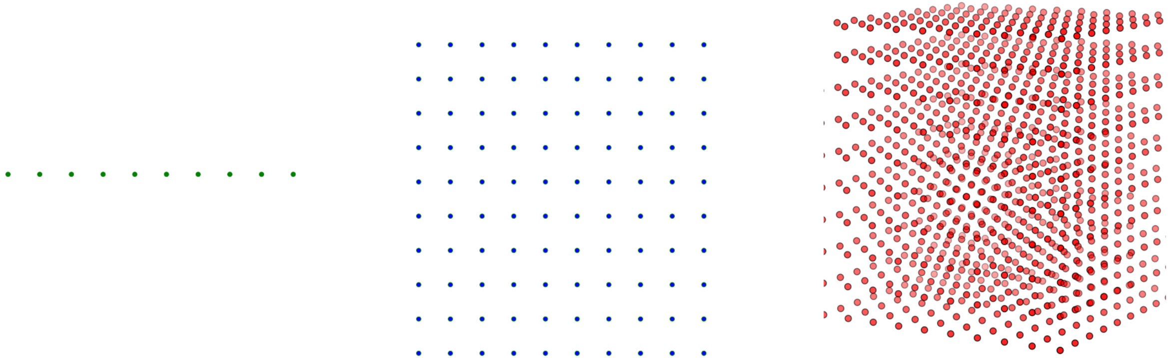
Figure: Growth of points in 2D

- We observed that Leja points were not showing good results for quadrature integration
- We used Leja points to create a Lagrange polynomial surrogate.
- We built PCE over the aforementioned Lagrange polynomial.

[3] Peter Jantsch, Clayton G Webster, and Guannan Zhang. "On the Lebesgue constant of weighted Leja points for Lagrange interpolation on unbounded domains". In: *IMA Journal of Numerical Analysis* 39.2 (2019), pp. 1039–1057.

Sparse Grid

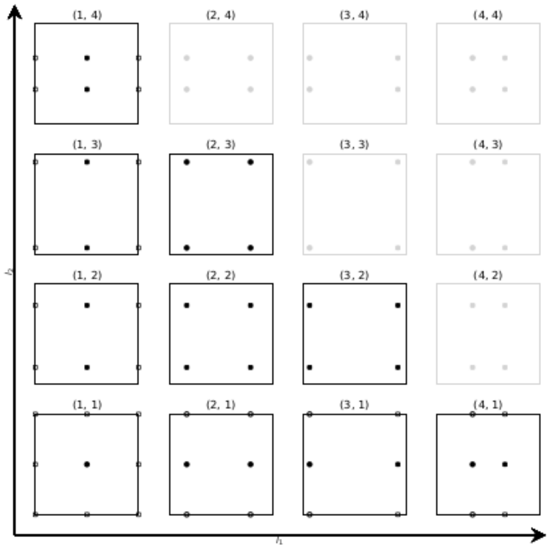
- Full tensor-grid approach assumes that all the directions are equally well coupled

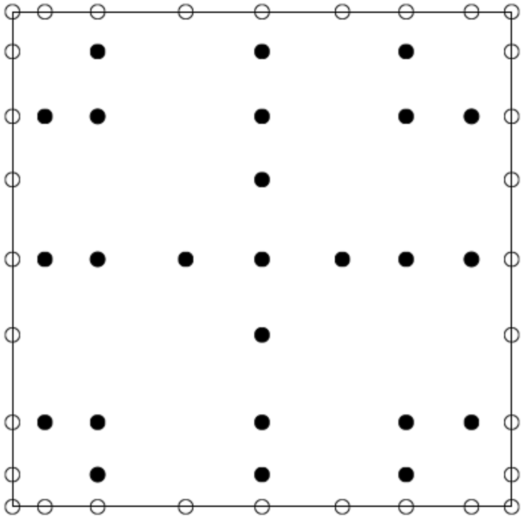


- **Idea:** Weaken the assumed coupling
- Discard the components that have low contribution to the overall solution

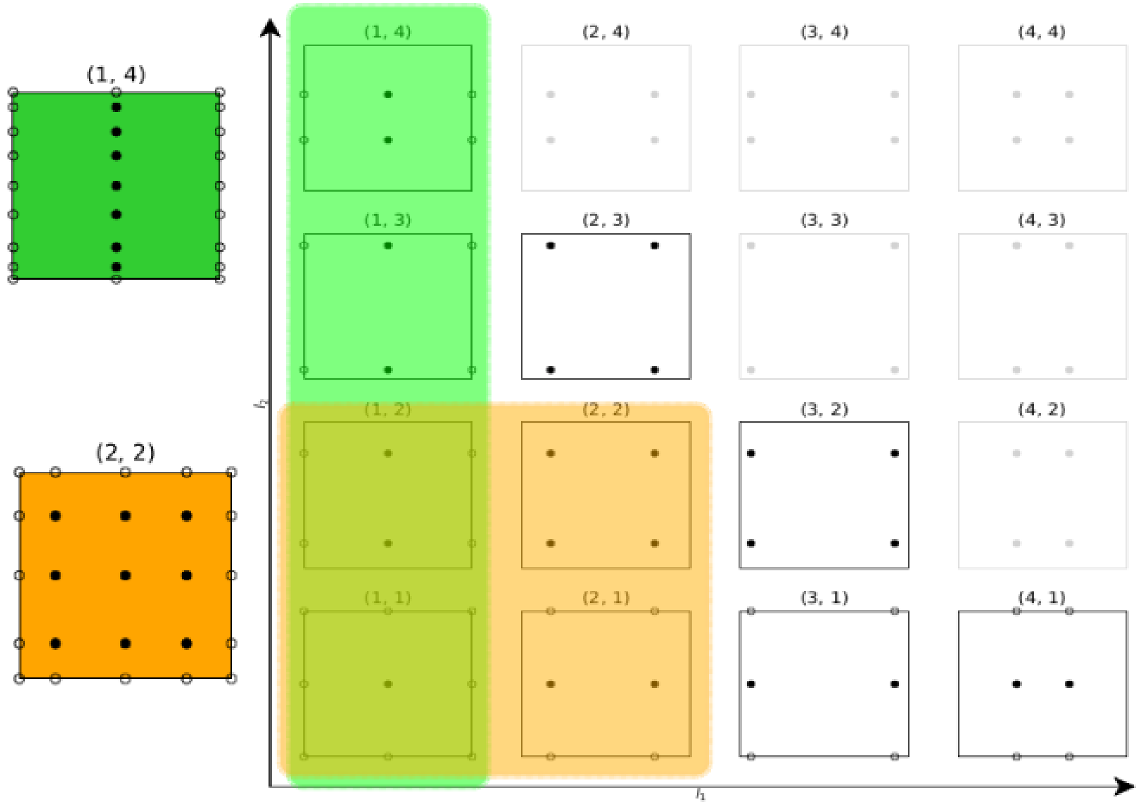
Multiindex

- Addition of new level of Leja points adds new set of points
- We represent each set by a *Multiindex*
- Ignore higher order terms





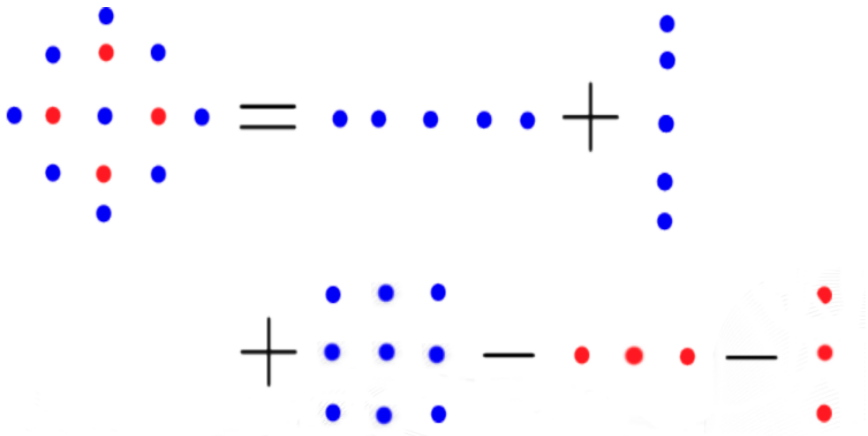
Combination of multiindex



Combine Grids

Any grid pattern can be written as linear combination of other grid patterns.[4,5]

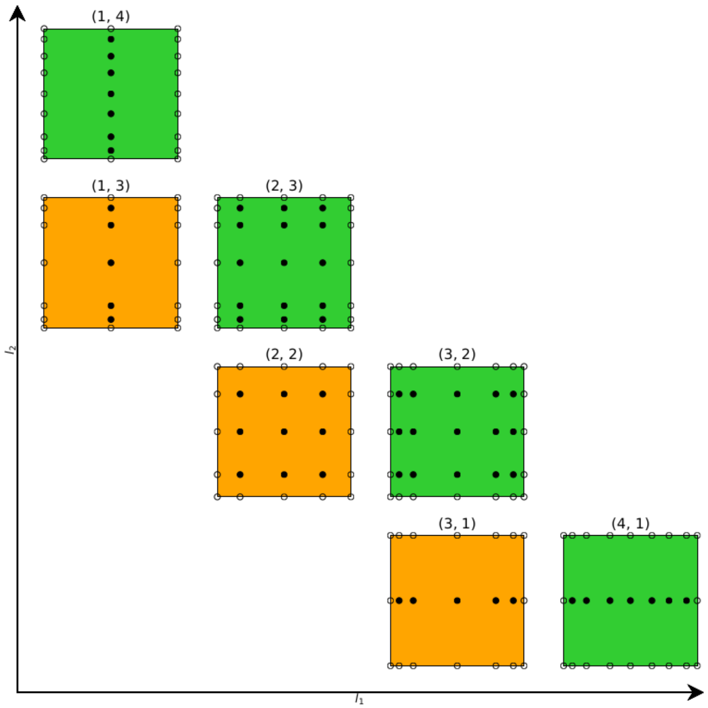
For example :

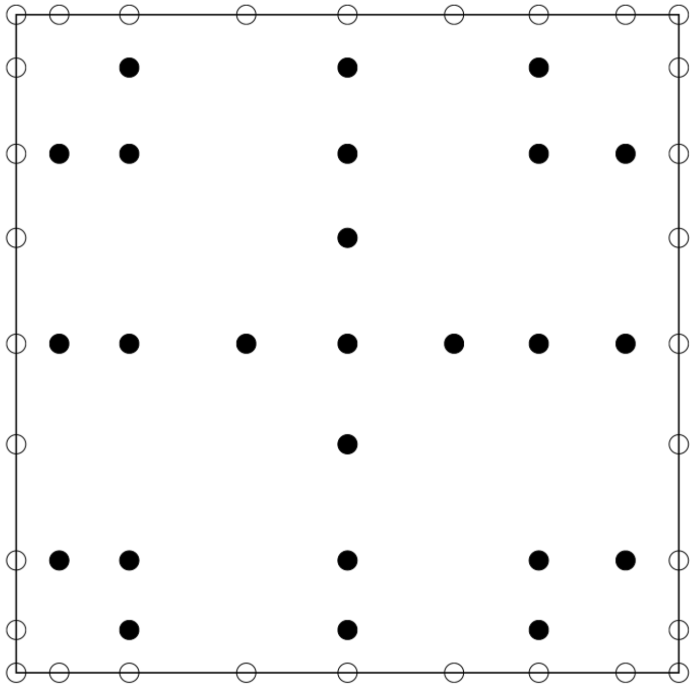


[4] Sergei Abramovich Smolyak. “Quadrature and interpolation formulas for tensor products of certain classes of functions”. In: *Doklady Akademii Nauk*. Vol. 148. 5. Russian Academy of Sciences. 1963, pp. 1042–1045.

[5] Michael Griebel, Michael Schneider, and Christoph Zenger. “A combination technique for the solution of sparse grid problems”. In: (1990).

Combination Technique





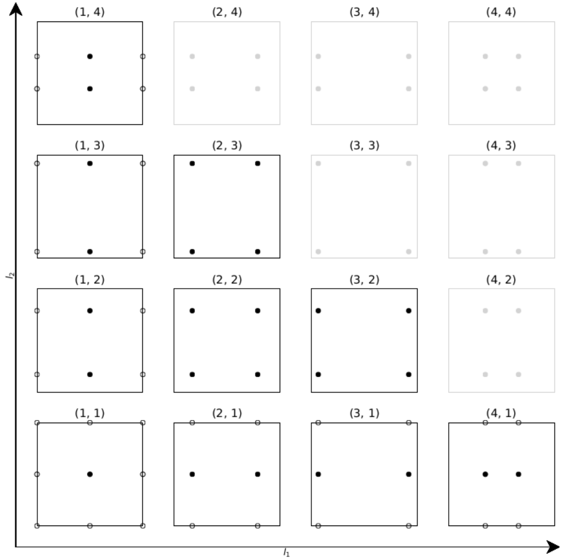
Dimension Adaptivity

- Adaptive choice of multiindex[a]

Algorithm 1: Single fidelity Adaptive Sparse Grid Approximation

input: Stochastic dimension (d), number of adaption steps (N_S), function (f)
output: Set of multiindices $\mathcal{A}$

$\mathcal{A} := \{\mathbb{1}_d\}$;
for $n \leftarrow 1$ ***to*** N_S **do**
  $\mathcal{O} := \{a | a - e_i \in \mathcal{A}, \forall i = 1, 2 \ldots d\}$;
  foreach $o \in \mathcal{O}$ **do**
    $\Delta^o := \mathbb{V}[f]_{\mathcal{A} \cup o} - \mathbb{V}[f]_{\mathcal{A}}$;
  end
  $s := \underset{o \in \mathcal{O}}{\operatorname{argmax}} \Delta^o$;
  $\mathcal{A} := \mathcal{A} \cup s$;
end



[a] Farcaş et al., "Sensitivity-driven adaptive sparse stochastic approximations in plasma microinstability analysis", op. cit.

Surplus Calculation

- Change in variance (surplus) depends upon the coefficients of the PCE.
- Addition of multiindex only effects the neighbors
- So, the change in coefficients due to addition of multiindex o for combination of polynomial order n ($\Delta\hat{f}_n^o$)

$$\Delta\hat{f}_n^o = \sum_{z\in\{0,1\}^d} (-1)^{|z|_1}\hat{f}_n^{o-z}$$

- Variance surplus is

$$\Delta^o = \sum_{i\in\mathcal{A}\cup o} (\Delta\hat{f}_i^o)^2 - 2\Delta\hat{f}_i^o\hat{f}_i^{\mathcal{A}}$$

Multifidelity

- Express the high fidelity function (f_h) as sum of low fidelity function (f_l) and a correction term(δ)[6]

$$f_h = \gamma(f_l + \delta_d) + (1-\gamma) f_l \delta_r$$

where

$$\delta_d = f_h - f_l \qquad \delta_r = \frac{f_h}{f_l}$$

- γ is obtained by minimising the surplus term

$$\gamma = \frac{\Delta^2_{\delta_r}}{\Delta^2_{\delta_d} + \Delta^2_{\delta_r}}$$

- Apply Algorithm 1 with QoI as:
  - f_h to get low fidelity multiindex
  - δ to get high fidelity multiindex
- Out of the two fidelities select the one with higher contribution to overall variance.

[6] Ng and Eldred, "Multifidelity uncertainty quantification using non-intrusive polynomial chaos and stochastic collocation", op. cit.

Algorithm

Algorithm 2: Multi-fidelity dimension adaptive sparse grid

input: Stochastic dimension (d), number of adaption steps (N), function ($f_l, \quad l = 1,2,...L$)

output: Set of multi-indices $\mathcal{A}_l \quad l = 1,2,...,L$

$\mathcal{A}_l := \{\mathbb{1}_d\}, l = 1,2,..,L$;

for $n \leftarrow 1$ ***to*** N **do**

  for $l \leftarrow 1$ ***to*** L **do**

    $\mathcal{O}_l := \{a | a - e_i \in \mathcal{A}_l, \forall i = 1,2...d\}$;

    foreach $o \in \mathcal{O}_l$ **do**

      $\Delta_o^l := \mathbb{V}[f]_{\mathcal{A}_l \cup o} - \mathbb{V}[f]_{\mathcal{A}_l}$;

    end

  end

  $q, s := \underset{l=1,..,L; o \in \mathcal{O}_l}{\operatorname{argmax}} \Delta_o^l$;

  $\mathcal{A}_q := \mathcal{A}_q \cup s$;

end

Toy Problem

Product of sinusoidal function

$$f_h(X) = \prod_{i=1}^{d} \sin a_i x_i$$

$$f_l(X) = f_h(X) + g(X)$$

where, $X \in \mathbb{R}^d, a_i, \in \mathbb{R}, x_i \sim \mathscr{U}[0,1], i = 1, 2, ..., d, d \in \mathbb{N}, g : \mathbb{R}^d \to \mathbb{R}$. The analytical mean and variance of f is

$$\mathbb{E}[f_h] = \prod_{i=1}^{d} \frac{1 - \cos a_i}{a_i}$$

$$\mathbb{V}[f_h] = \left(\prod_{i=1}^{d} \left(0.5 - \frac{\sin 2a_i}{4a_i} \right) \right) + (\mathbb{E}[f_h])^2 + \left((-1)^d \times 2\mathbb{E}[f_h] \prod_{i=1}^{d} \left(\frac{\cos a_i - 1}{a_i} \right) \right)$$

Toy Problem

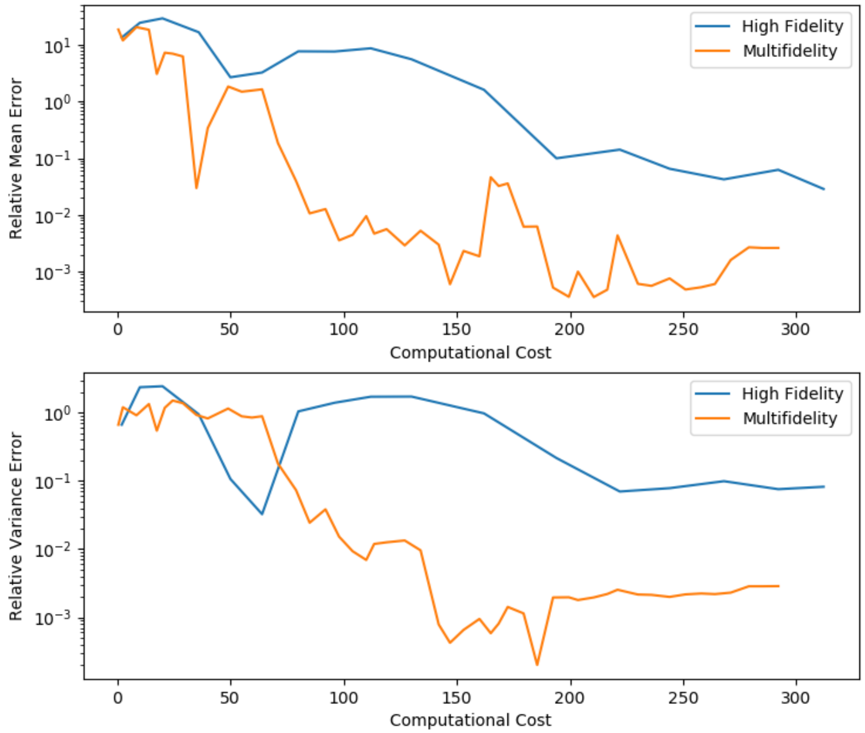
Problem Statement

$$f_h(X) = \sin(\pi x_1)\sin\left(\frac{3\pi x_2}{2}\right)\sin\left(\frac{5\pi x_3}{2}\right)$$

$$f_l(X) = f_h(X) + \sin\left(\frac{x_1}{2}\right) + \sin\left(\frac{3x_2}{4}\right) + \sin\left(\frac{x_3}{2}\right)$$

We assume that high fidelity function takes 4 times more time than the low fidelity function

Toy Problem: Results



Poisson Equation

Problem Statement

- Elliptic PDE (Six dimensional example)
- Consider a stochastic PDE in two dimensional spatial domain

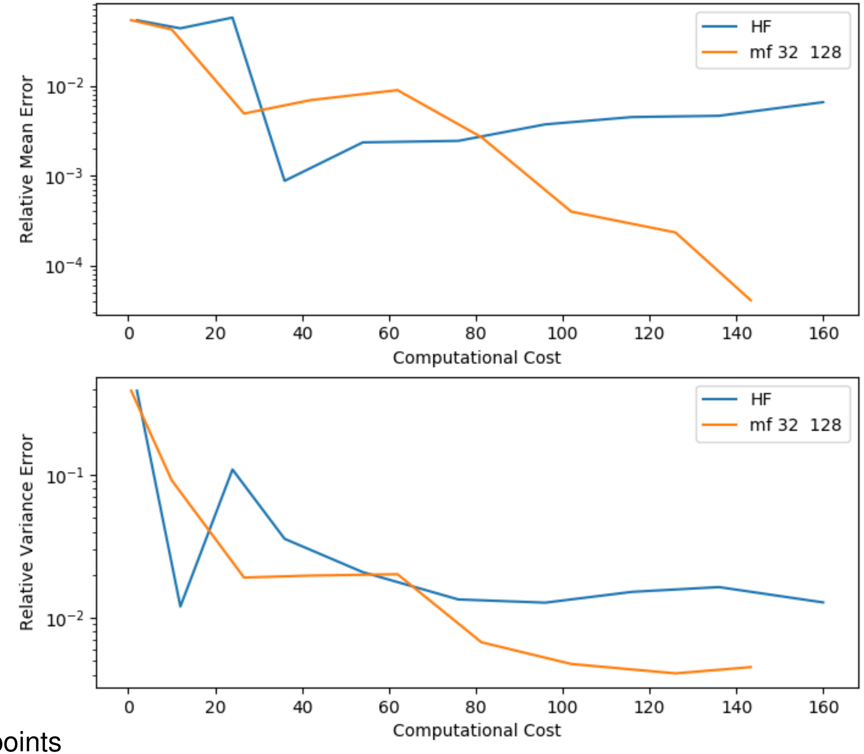
$$-\frac{\partial}{\partial x}\left[\kappa(x,\omega)\frac{\partial u(x,\omega)}{\partial x}\right] = g(x), \quad x \in [0,1]^2$$

- Zero Dirichlet boundary condition
- The diffusion coefficient is described by 6-dimensional Karhunen-Loeve expansion

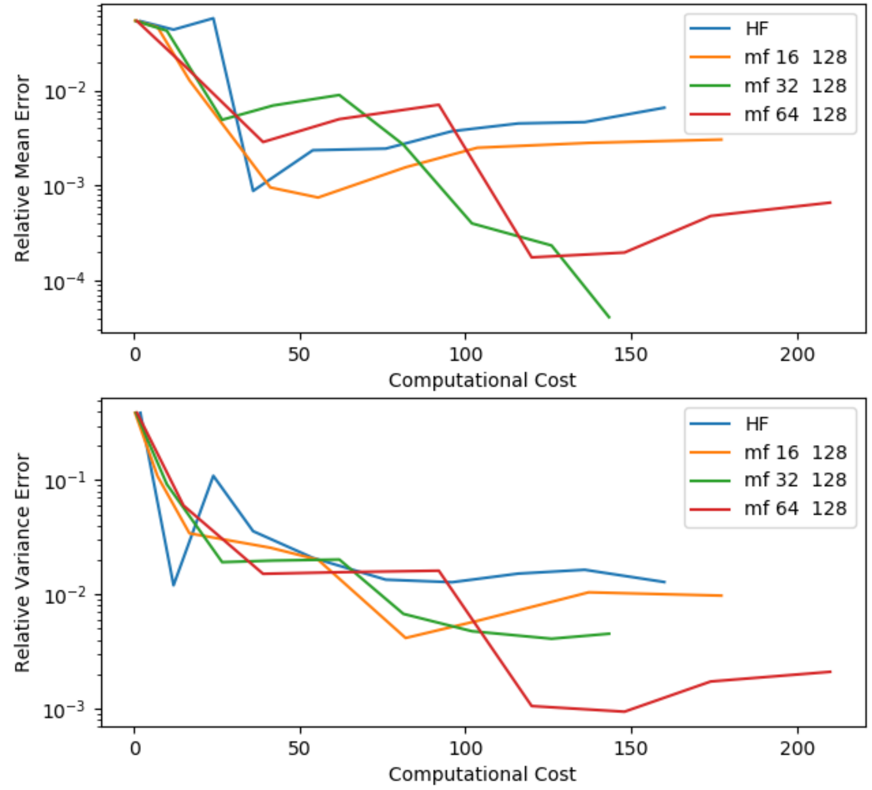
$$\kappa(x,\omega) = 1.5 + \sqrt{2}\sum_{i=1}^{6}\sqrt{\lambda_k}\Phi_k(x)Y_k(x), \quad Y_k \sim \mathscr{U}[0,1]$$

- Φ and λ are eigen vector and value for exponential co-variance kernel with correlation length 1
- Fidelity depends upon the mesh size of the FEM solver

Poisson Equation: Results



Poisson Equation: Results



Transport Analysis of Tokamak Experiments

- We use **A**utomated **S**ystem for **TR**ansport **A**nalysis (ASTRA)[a]
- We use Quasilinear transport model with saturation rules derived from Gyrokinetic codes.
- We use Qualikiz[b] as high fidelity model.
- We use QLKNN[c] as low fidelity. This is physics based neural network trained on 3×10^7 data points. It is 10^4 times faster than Qualikiz.

[a] Gregorij V Pereverzev and PN Yushmanov. "ASTRA. Automated System for TRansport Analysis in a tokamak". In: (2002).

[b] C Bourdelle et al. "Core turbulent transport in tokamak plasmas: bridging theory and experiment with QuaLiKiz". In: *Plasma Physics and Controlled Fusion* 58.1 (2015), p. 014036.

[c] Karel Lucas van de Plassche et al. "Fast modeling of turbulent transport in fusion plasmas using neural networks". In: *Physics of Plasmas* 27.2 (2020), p. 022310.

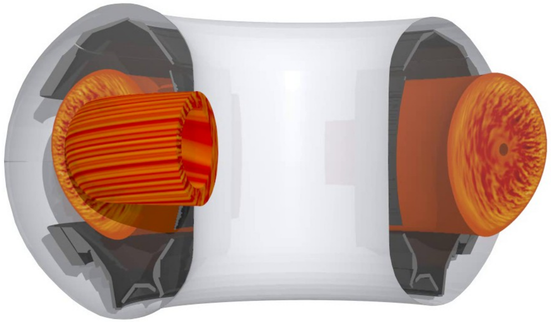


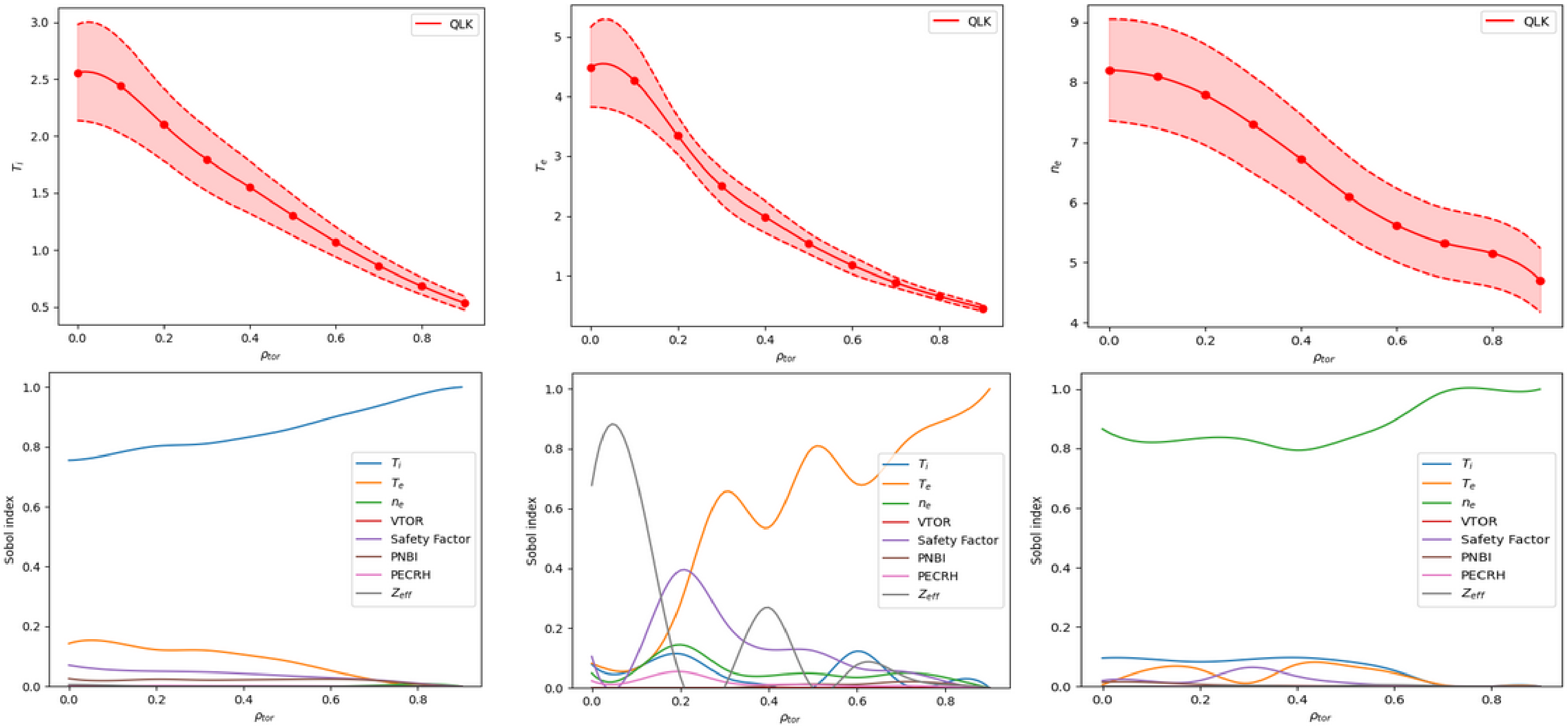
Figure: Section of Tokamak reaction[a]

[a] Tobias Goerler et al. "The global version of the gyrokinetic turbulence code GENE". In: *Journal of Computational Physics* 230.18 (2011), pp. 7053–7071.

Transport Analysis of Tokamak Experiments

- List of uncertain parameters are:
  - Initial ion temperature measurements (T_i)
  - Initial electron temperature measurements (T_e)
  - Initial electron density measurements (n_e)
  - Toroidal rotation ($VTOR$)
  - Safety factor
  - Effective charge (Z_{eff})
  - NBI heating
  - ECRH heating
- We assume uniform distribution within $\pm 10\%$ of the experimental value.
- We choose shot number 33616, with 5MW of NBI heating and 1.2 MW of ECRH heating.

Transport Analysis of Tokamak Experiments



Conclusion and Future works

Conclusion:

- We were able to save computational resources by employing Multifidelity framework along with Leja points.
- The methods depends on the quality of the low fidelity method.
- Complex non-linear relationship is difficult to model.

Future Works:

- Model high fidelity function as composite function:

$$f_h(X) = g(f_l(X), X)$$

- Stochastic PCE

References I

- Bourdelle, C et al. "Core turbulent transport in tokamak plasmas: bridging theory and experiment with QuaLiKiz". In: *Plasma Physics and Controlled Fusion* 58.1 (2015), p. 014036.
- Farcaş, Ionuţ-Gabriel et al. "Sensitivity-driven adaptive sparse stochastic approximations in plasma microinstability analysis". In: *Journal of Computational Physics* (2020), p. 109394.
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- Pereverzev, Gregorij V and PN Yushmanov. "ASTRA. Automated System for TRansport Analysis in a tokamak". In: (2002).
- Plassche, Karel Lucas van de et al. "Fast modeling of turbulent transport in fusion plasmas using neural networks". In: *Physics of Plasmas* 27.2 (2020), p. 022310.

References II

Smolyak, Sergei Abramovich. “Quadrature and interpolation formulas for tensor products of certain classes of functions”. In: *Doklady Akademii Nauk*. Vol. 148. 5. Russian Academy of Sciences. 1963, pp. 1042–1045.