

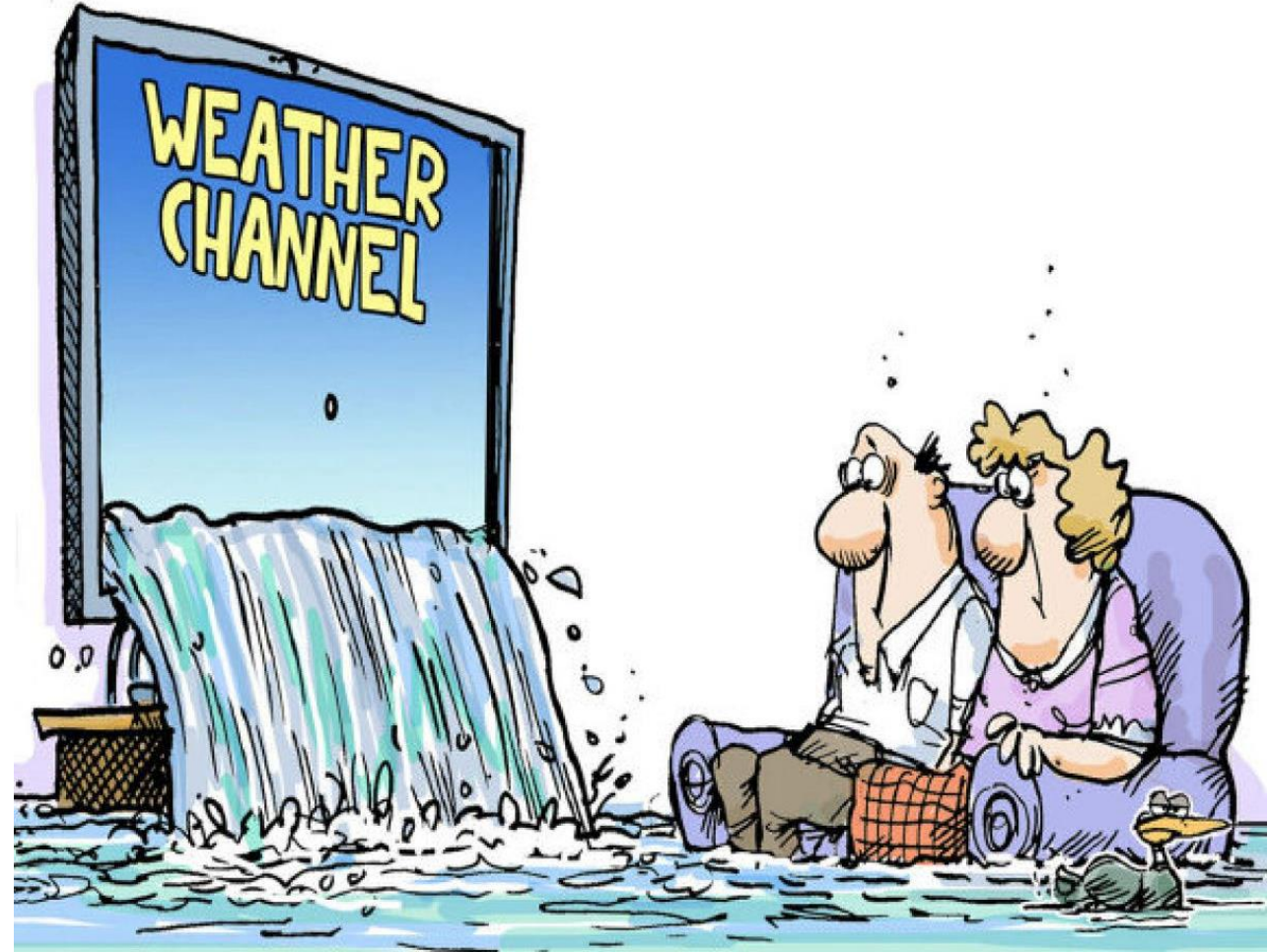
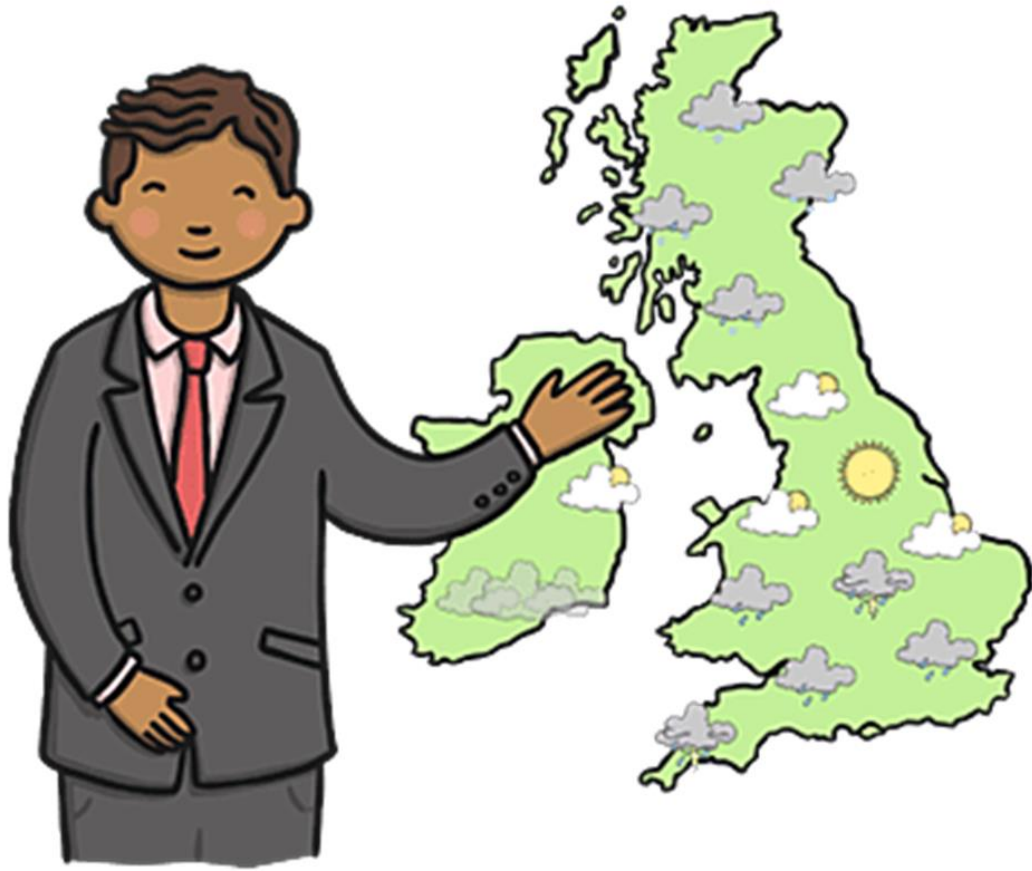
Efficient uncertainty quantification methods for flood modelling

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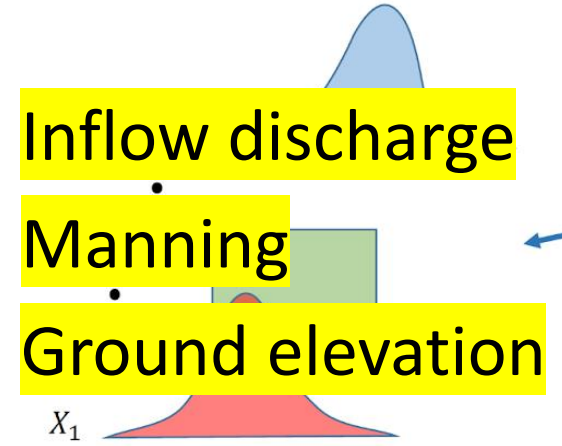
Per Pettersson (Adviser)

Uncertainty Quantification (UQ)

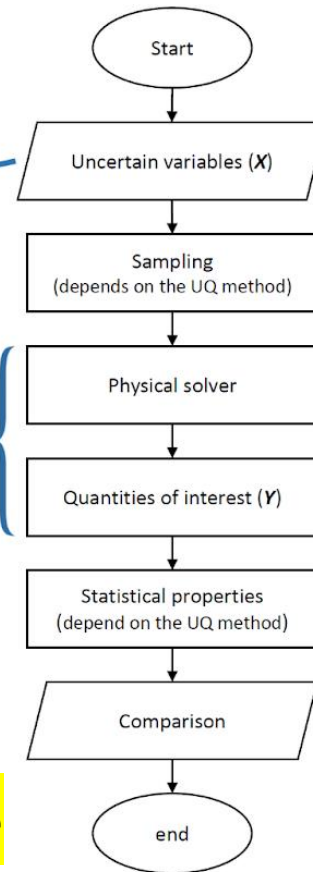
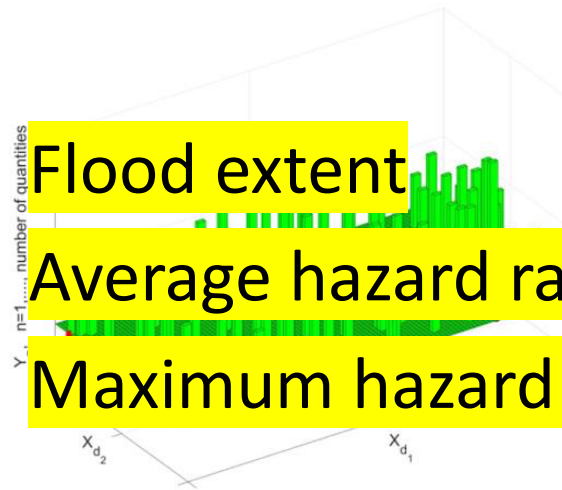


UQ framework

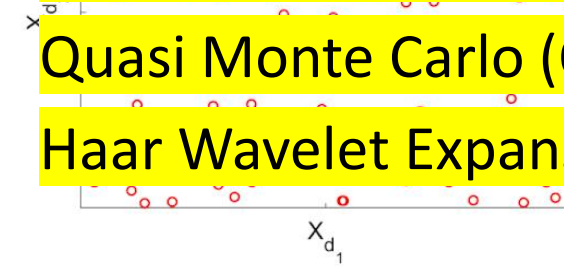
- Inflow discharge
- Manning
- Ground elevation



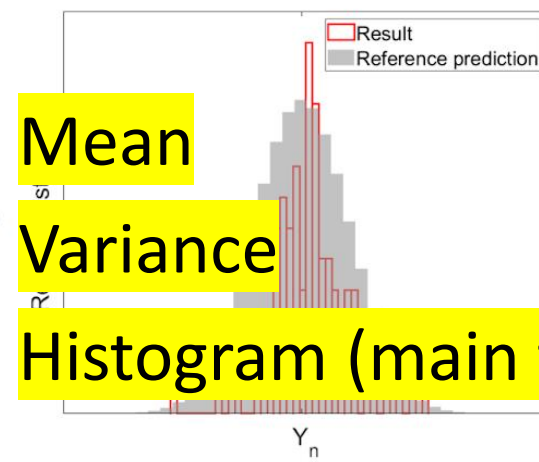
- Flood extent
- Average hazard rate
- Maximum hazard rate



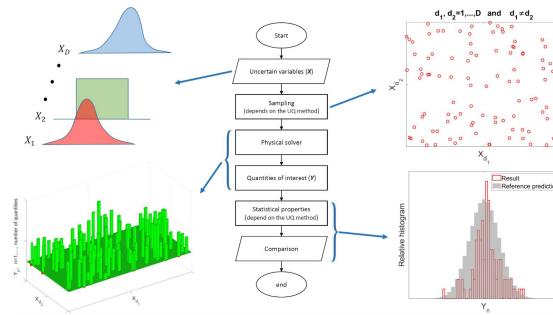
- Standard Monte Carlo (SMC)
- Latin Hypercube Sampling (LHS)
- Adaptive Stratified Sampling (ASS)
- Quasi Monte Carlo (QMC)
- Haar Wavelet Expansion (HWE)



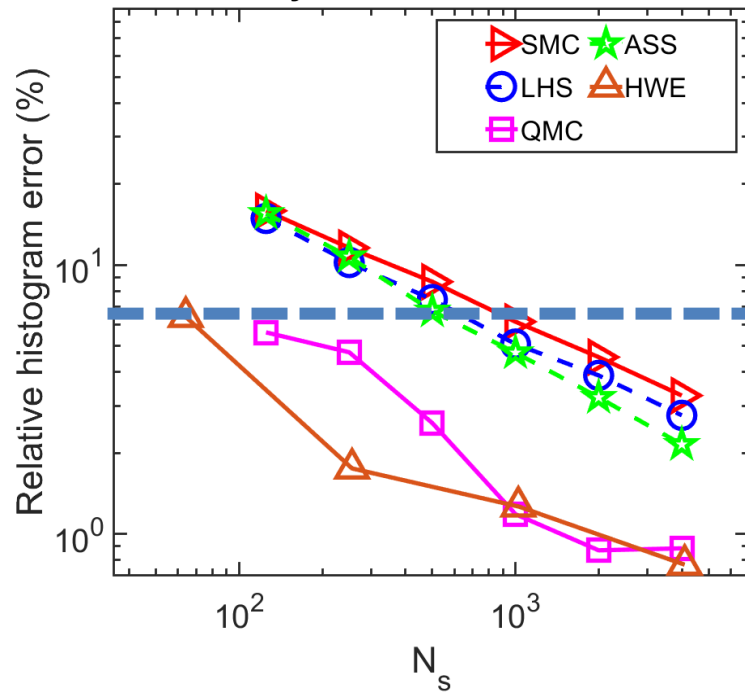
- Mean
- Variance
- Histogram (main focus)



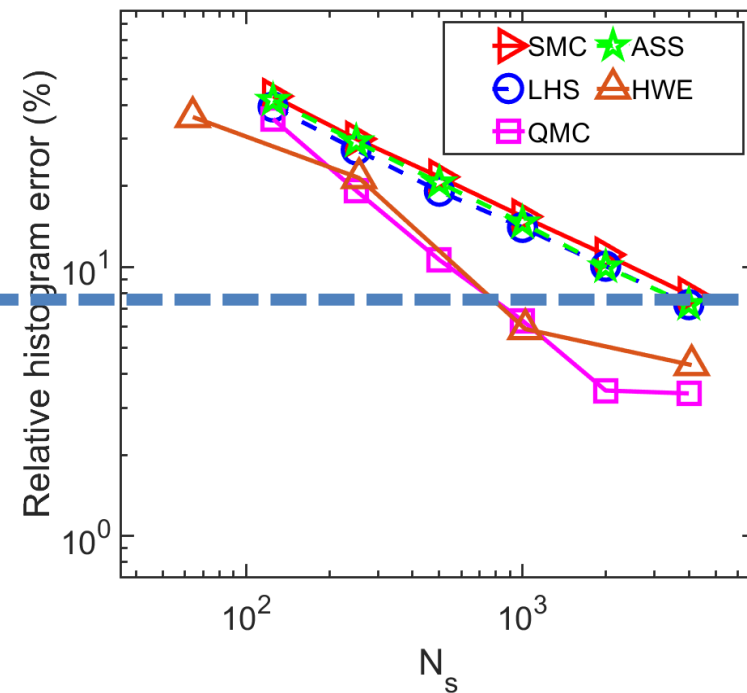
Comparison approach



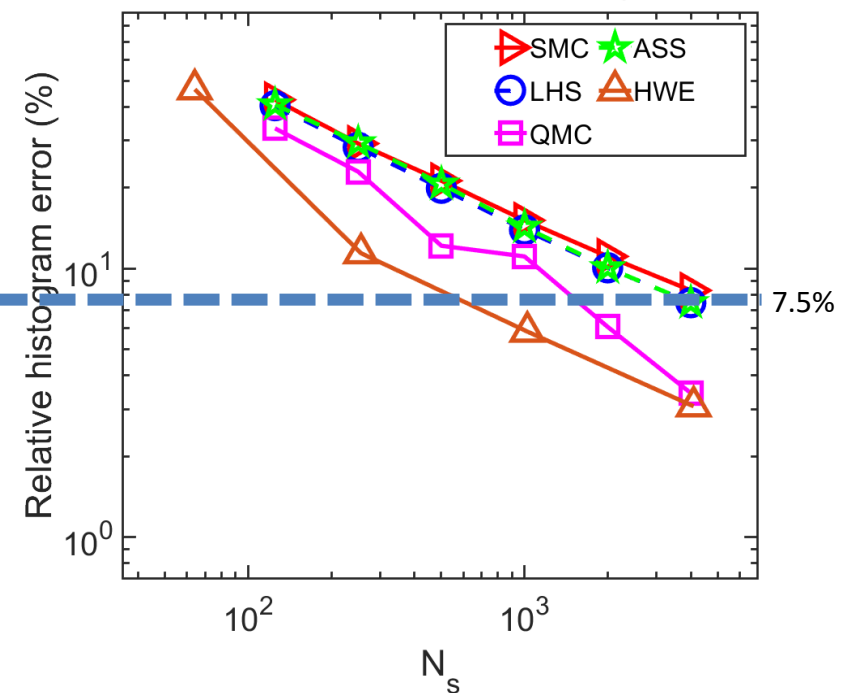
Quantity of interest: Flood extent



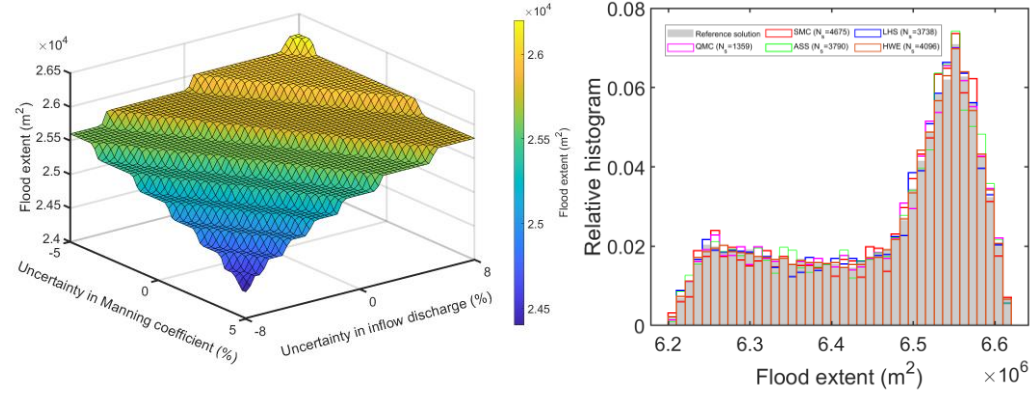
Quantity of interest: HR_{ave}



Quantity of interest: HR_{max}

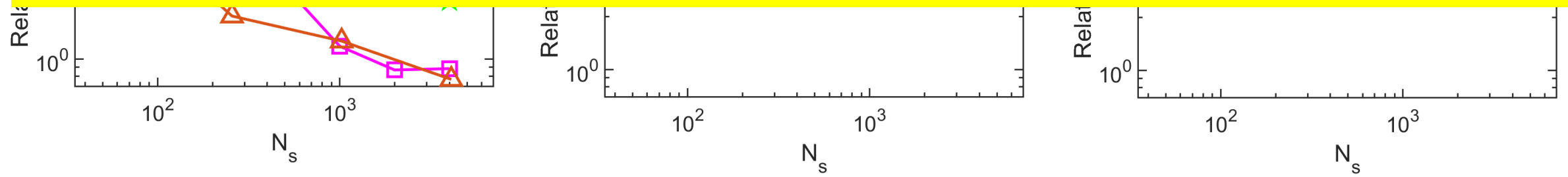


Comparison approach



Speedups:

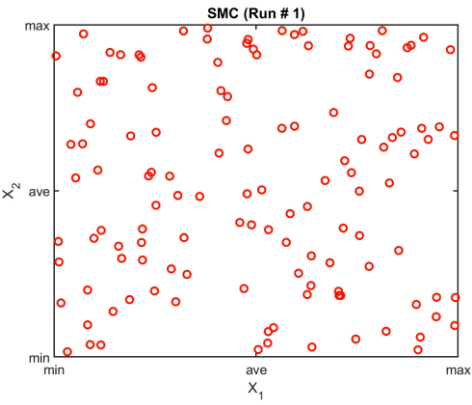
$$N_s^{SMC} / N_s^{method}$$



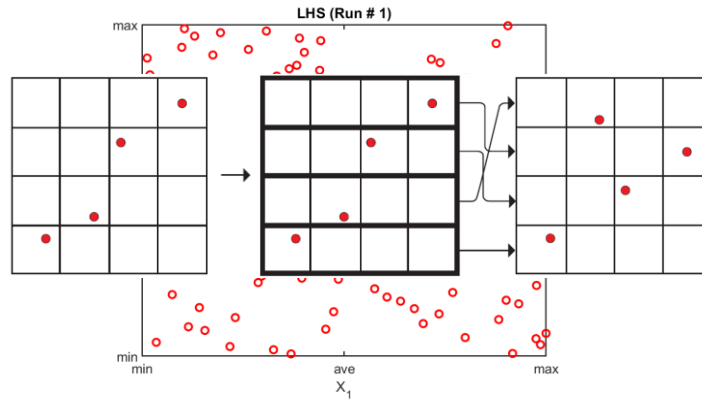
UQ methods

Random sampling methods

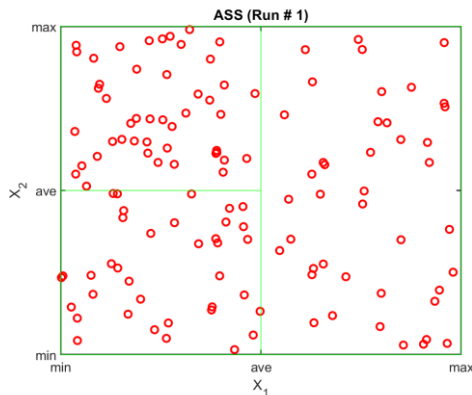
✓ SMS



✓ LHS

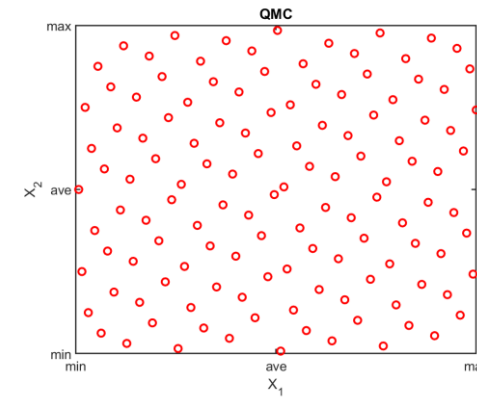


✓ ASS

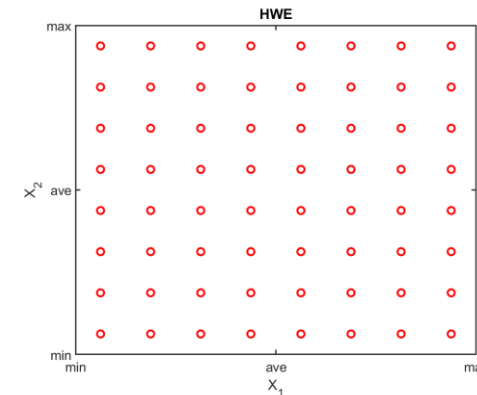


Deterministic realisation methods

✓ QMC

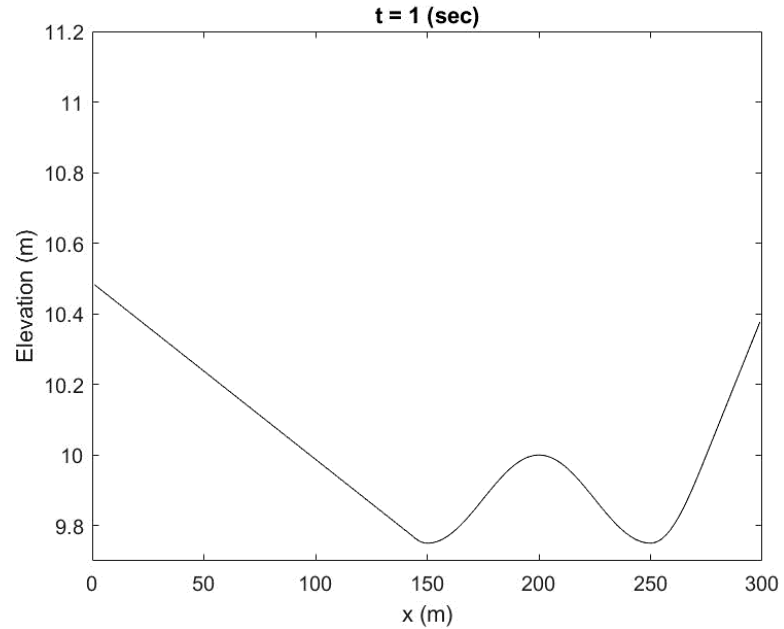


✓ HWE

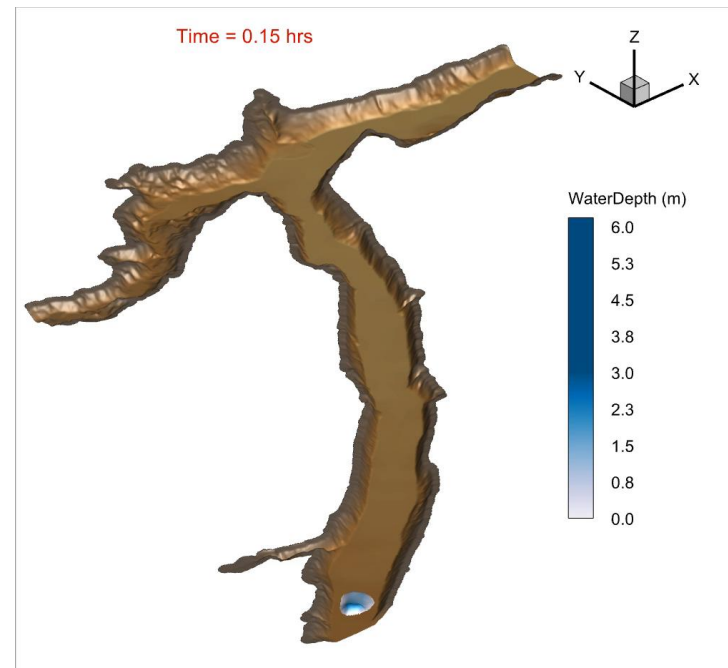


Benchmarking test cases

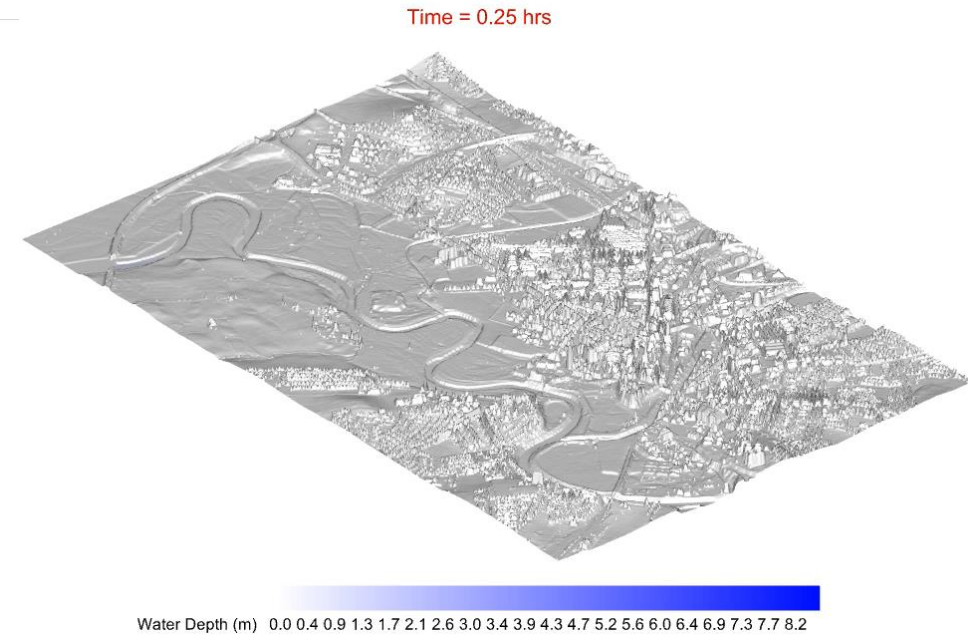
Rapidly propagating flood



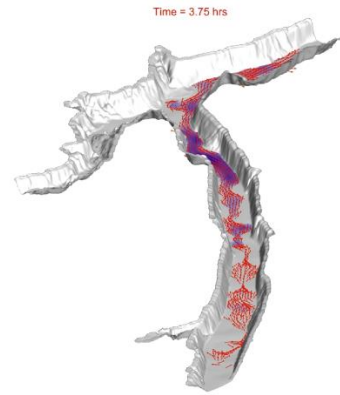
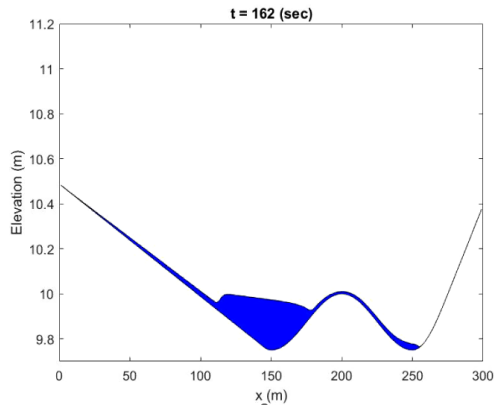
Flooding in a valley



Carlisle 2005 flood



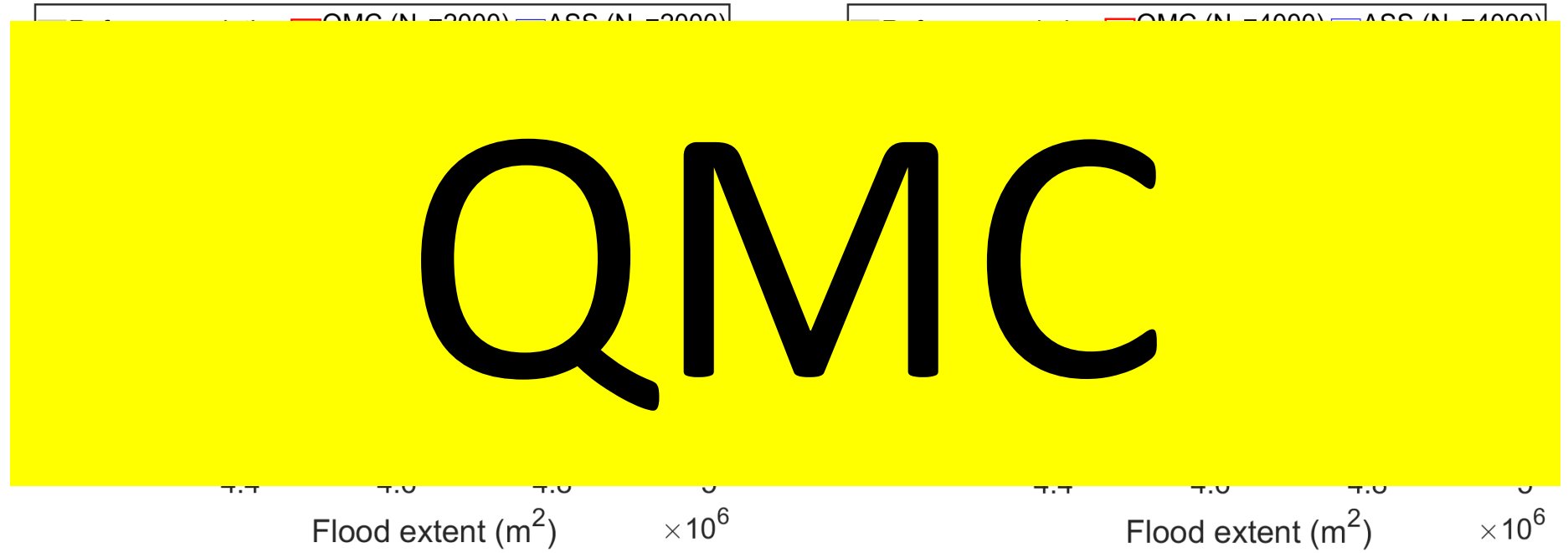
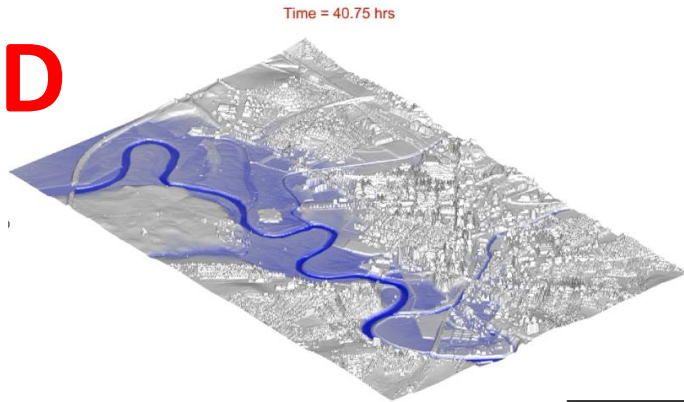
Results



| UQ method | Speedups (2D) | | Speedups (3D) | |
|-----------|---------------|-----|---------------|------|
| | min | max | min | max |
| ASS | 1.2 | 1.4 | 0.98 | 1.01 |
| QMC | 1.1 | 1.8 | 1.00 | 1.03 |
| QMC | 3 | 10 | 1.56 | 1.63 |
| QMC | 1.1 | 25 | 0.52 | 2.13 |

Results

5D



Conclusion

The performance of a UQ method depends on:

❖ **Statistical properties:**

- Mean (up to about 4300)
- Variance (up to about 3200)
- Histogram (up to about 25)

❖ **Response surfaces:** non-smoothness and nonlinearity, the lower performance

❖ **The number of uncertain variables:** the higher dimensions, the lower efficiency

❖ QMC is the best identified alternative candidate to SMC.

A teal-colored circle with a soft drop shadow, positioned to the left of the text.

THANK YOU