

Accepted Manuscript

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PII: S0045-7825(16)30701-0

DOI: <http://dx.doi.org/10.1016/j.cma.2017.01.033>

Reference: CMA 11318

To appear in: *Comput. Methods Appl. Mech. Engrg.*

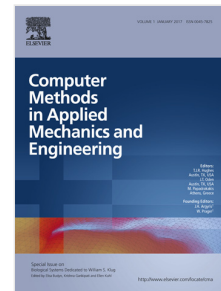
Received date: 7 July 2016

Revised date: 18 November 2016

Accepted date: 27 January 2017

Please cite this article as: Q. Shao, A. Younes, M. Fahs, T.A. Mara, Bayesian sparse polynomial chaos expansion for global sensitivity analysis, *Comput. Methods Appl. Mech. Engrg.* (2017), <http://dx.doi.org/10.1016/j.cma.2017.01.033>

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Bayesian sparse polynomial chaos expansion for global sensitivity analysis

Qian Shao^{a,b,*}, Anis Younes^{c,d,e}, Marwan Fahs^c, Thierry A. Mara^b

^a*School of Civil Engineering, Wuhan University, 8 South Road of East Lake, Wuchang, 430072 Wuhan, PR China*

^b*PIMENT, EA 4518, Université de La Réunion, FST, 15 Avenue René Cassin, 97715 Saint-Denis, Réunion*

^c*LHyGeS, UMR-CNRS 7517, Université de Strasbourg/EOST, 1 rue Blessig, 67084 Strasbourg, France*

^d*IRD UMR LISAH, F-92761 Montpellier, France*

^e*LMHE, Ecole Nationale d'Ingénieurs de Tunis, Tunisie*

Abstract

Polynomial chaos expansions are frequently used by engineers and modellers for uncertainty and sensitivity analyses of computer models. They allow representing the input/output relations of computer models. Usually only a few terms are really relevant in such a representation. It is a challenge to infer the best sparse polynomial chaos expansion of a given model input/output data set. In the present article, sparse polynomial chaos expansions are investigated for global sensitivity analysis of computer model responses. A new Bayesian approach is proposed to perform this task, based on the Kashyap information criterion for model selection. The efficiency of the proposed algorithm is assessed on several benchmarks before applying the algorithm to identify the most relevant inputs of a double-diffusive convection model.

Keywords: Global sensitivity analysis, Sobol' indices, Sparse polynomial chaos expansion, Bayesian model averaging, Kashyap information criterion, Double-diffusive convection

*Corresponding author: shaoq88@gmail.com

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