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# Reduced basis methods for nonlocal diffusion problems with random input data<sup>☆</sup>

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## Abstract

The construction, analysis, and application of reduced-basis methods for uncertainty quantification problems involving nonlocal diffusion problems with random input data is the subject of this work. Because of the lack of sparsity of discretized nonlocal models relative to analogous local partial differential equation models, the need for reduced-order modeling is much more acute in the nonlocal setting. In this effort, we develop reduced-basis approximations for nonlocal diffusion equations with affine random coefficients. Efficiency estimates of the proposed greedy reduced-basis methods are provided. Numerical examples are used to illustrate the effect varying various model parameters have on the efficiency and accuracy of the reduced-basis method relative to sparse-grid interpolation using the full finite element method. It is shown that the proposed reduced-basis approach can indeed provide substantial savings over standard sparse-grid methods.

*Keywords:* reduced-basis methods, nonlocal diffusion, uncertainty quantification, finite element methods

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## 1. Introduction

In classical local models, interactions only occur due to contact and are described by partial differential equations (PDEs). However, in many settings (e.g., continuum mechanics [1, 2], image processing [3–6], fractional dynamics and diffusion [7], machine learning [8], and graph theory [9]), interactions are intrinsically nonlocal. Here, “nonlocal” refers to spatial interactions between points separated by  $\cdot$ . For example, in solid mechanics, the strain energy density at a point  $\mathbf{x}$  can depend on points in a neighborhood of  $\mathbf{x}$  having

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