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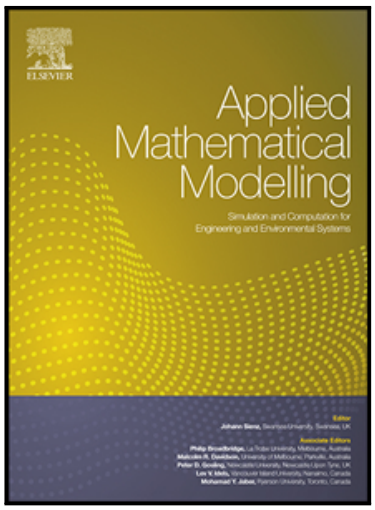

Sequential Sensitivity Analysis of Expensive Black-Box Simulators With Metamodelling

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Sequential Sensitivity Analysis of Expensive Black-Box Simulators With Metamodelling Highlights

- Sensitivity analysis is a powerful method for design analysis and dimensionality reduction.
- Metamodelling increases efficiency of analysis processes.
- Sequential sensitivity analysis with metamodelling allows for an efficient and accurate computation of sensitivity indices.
- Dedicated stopping criterion provides valuable extra insights.

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