

UQ and ML in Industry: Current Practices and Challenges in Industrial Applications for Low-Carbon Electricity Production

AISSAI Workshop on Artificial Intelligence and the Uncertainty Challenge in Fundamental Physics,
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V. Chabridon^{1,2}, A. Ajenjo¹, M. Baudin¹, N. Bousquet^{1,2}, E. Fekhari¹, B. Iooss^{1,2}, M. Keller¹, J. Muré¹, J. Pelamatti^{1,2}, E. Remy¹, R. Sueur¹, **et al.**

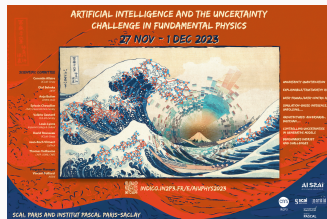
¹EDF R&D, 6 quai Watier, 78401 Chatou, France

²SINCLAIR AI Lab., Saclay, France

Foreword and acknowledgements

◆ Foreword

- This talk is given in the context of the AISSAI Workshop on Artificial Intelligence and the Uncertainty Challenge in Fundamental Physics (<https://indico.in2p3.fr/event/30589/>)



◆ Acknowledgements

- To the **organizers** of the workshop (CNRS AISSAI & CNRS IN2P3)
- To the **hosts** (SCAI / Sorbonne Université, Institut Pascal / Université Paris-Saclay)
- To all the **colleagues, Postdoc/PhD/Master students, and academic/industrial collaborators** who helped in a direct or indirect manner to create the content of these slides!

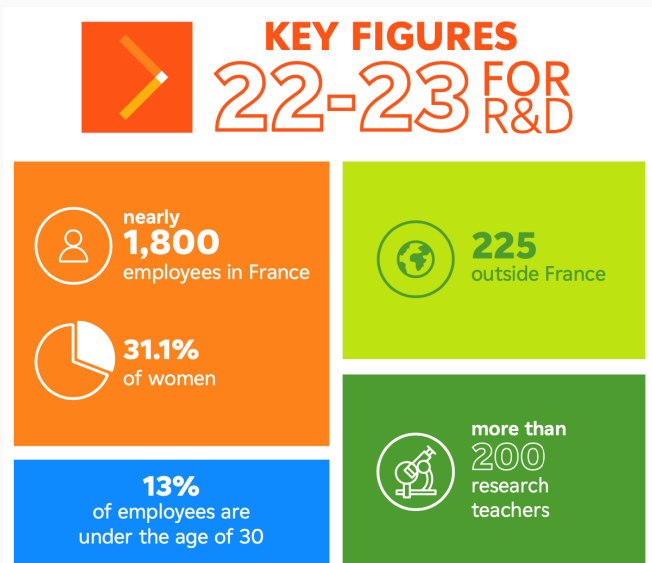


Figure 1: Key figures 2022-2023 for EDF R&D – part 1 (Source: EDF).

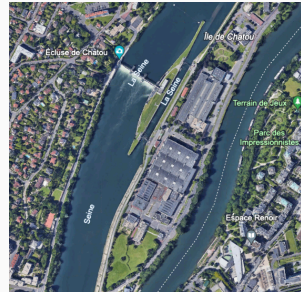
Doing Research and Development @ EDF R&D



Figure 2: Key figures 2022-2023 for EDF R&D – part 2 (Source: EDF).

◆ Our (local) research environment

- ❑ Lab: EDF Lab Chatou
(Western Paris, Island of Impressionists)
- ❑ Department: “Performance, Industrial Risk, Monitoring for Maintenance and Operating”
(≈ 130 people)
- ❑ Group: “Asset Management, Uncertainty Quantification and Statistical Learning”
(≈ 20 permanent researchers,
≈ 4 to 8 PhD/MSc students)



Introduction

◆ Beyond the electricity bill...

- ❑ EDF is a leading international energy supplier ⇨ the ambition to produce zero carbon electricity in complete safety
- ❑ EDF operates a large panel of industrial assets
 - ➡ nuclear power plants, dams and penstocks, wind turbines, etc.
- ❑ Electricity production facilities ⇨ highly-safe complex industrial systems
 - ⇨ risk-sensitive industrial applications
 - ⇨ performance and safety are subject to several sources of uncertainty

Industrial context and motivations

◆ A road trip through uncertainties!

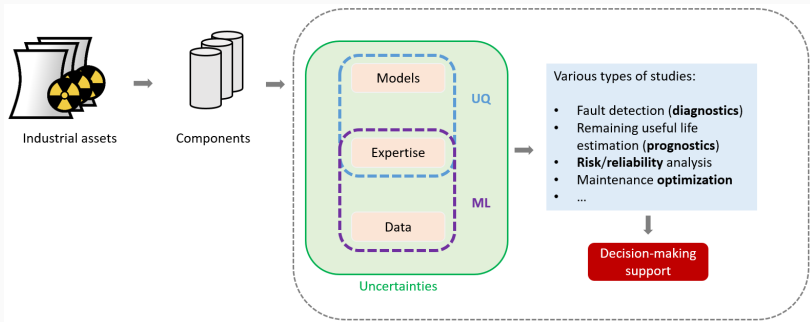




Figure 3: Dealing with uncertainties in an industrial process (©EDF).

👉 More about UQ in industrial practice: [DRDT08, DR12]

Industrial context and motivations

◆ Why do we need UQ of computer models in our industry?

- ❑ Computational modeling and simulation at EDF
 - Needed to model, design & predict the behavior of **complex engineering systems** (e.g., using digital twins)
 - Simulators ⇨ substitute to / complementary to (costly or unfeasible) experiments (e.g., rare/extreme/undesired/risky configurations)
- ❑ Our simulators can be:
 - Static / time-dependent / spatiotemporal
 - Deterministic / stochastic
 - Low / high-fidelity ⇒ cheap / costly-to-evaluate
 - Run on HPC / cannot!
 - Scalar-valued / vector-valued / mapping between functional inputs and functional outputs
 - Involve several codes (computational chain)
- ❑  Boths inputs and models are **tainted with uncertainties**
- ❑  Uncertainties play a key role at several stages (design, operation & maintenance, risk and safety assessment, production, ...)

◆ Sources of uncertainty (⚠ from Engineers' point of view)

□ Natural variability / randomness / stochasticity

- intrinsic heterogeneity between individuals
- w.r.t. time or/and space
 - ➡ soil mechanical properties, part manufacturing process, etc.

□ Modeling errors

- modeling errors / model form inadequacy
 - ➡ numerical approximation, simplified equations, scenarios, etc.
- input modeling uncertainties
 - ➡ statistical uncertainty, measurement uncertainty, etc.

Industrial context and motivations

◆ Aleatoric vs. epistemic: does it (really) matter?

□ Etymology

- ▶ Aleatory ⇨ alea (Latin) ≡ “rolling of a dice”
- ▶ Epistemic ⇨ *επιστημη* (Greek) ≡ “knowledge”

□ Aleatory uncertainty

- ▶ Can be seen as “irreducible” **within a specific context**
- ▶ Seems to be rather “objective”

□ Epistemic uncertainty

- ▶ Can be seen as a lack-of-knowledge, thus potentially “reducible” **within a specific context**
- ▶ Seems to be rather “subjective”
- ▶ How? ⇨ By adding more information (higher-order modeling, more data, more expert knowledge, etc.)

□ Any consensus to decide whether sth is aleatoric or epistemic?

- ▶ No scientific consensus! But... 🗨 [DKD09]
- ▶ ... a pragmatic approach is possible ⇨ **it depends on the context!**
- ▶ This distinction is debated not only in UQ, but also, recently, in ML 🗨 [HW21]

Main objectives of the talk

◆ The goals of this talk are ...

- ✓ To briefly introduce the UQ framework and a few links with ML
- ✓ To provide an overview of a few motivating real-world applications
- ✓ To give a highlight of related works we did in order to tackle them!
- ✓ To make some advertisement for our tools and software!

◆ This talk will not ...

- ✗ Present a rigorous lecture about UQ
- ✗ Present use cases that can be easily reproduced

- 1. Introduction**
- 2. A few reminders about UQ and ML**
- 3. Two challenging industrial use cases & related works**
- 4. Open source tools and software for UQ**
- 5. Conclusion**

2. A few reminders about UQ and ML

Uncertainty Quantification in a nutshell

◆ Verification, Validation & Uncertainty Quantification (VV&UQ)

- ❑ Numerous scientific societies defined common engineering practices for VV&UQ (e.g., AIAA, ASME)

👉 <https://www.asme.org/codes-standards/publications-information/verification-validation-uncertainty>

- ❑ **Verification** ⇨ to determine if the computational model fits the mathematical description
- ❑ **Validation** ⇨ to determine if the model accurately represents the real world application
- ❑ **Uncertainty Quantification** ⇨ to determine how variations in the numerical and physical parameters affect simulation outcomes

👉 To go further: [OR10]

Uncertainty Quantification in a nutshell

◆ Verification, Validation & Uncertainty Quantification

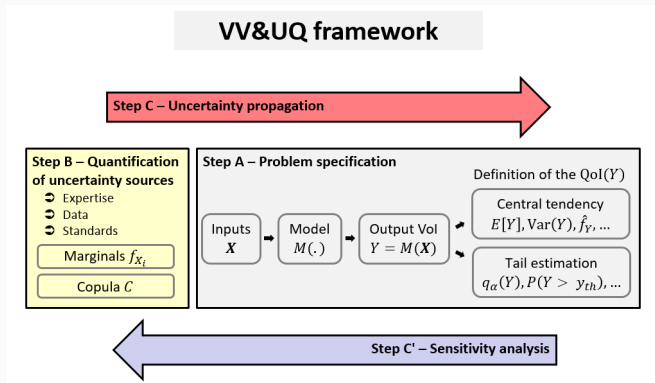


Figure 4: VV&UQ framework (©EDF).

◆ Step A – Problem specification

- ❑ Phenomenon of interest: physical, chemical phenomenon, etc.
- ❑ Computational modeling: $\mathcal{M} : \mathcal{X} \rightarrow \mathcal{Y}$
- ❑ Input (physical) variables: $\mathbf{x} = (x_1, \dots, x_d)$
- ❑ Output variable of interest (Vol): $y = \mathcal{M}(\mathbf{x})$

(+ a first hint in order to drive the next UQ steps)

- ❑ Quantity of Interest (Qol): $\text{Qol}(Y)$
 - Central tendency analysis:
 - ➡ $\text{Qol}(Y) := \mathbb{E}[Y]$ or $\text{Qol}(Y) := \text{Var}(Y)$
 - Tail (risk/reliability) analysis:
 - ➡ $\text{Qol}(Y) := q_\alpha(Y)$ (e.g., $\alpha = 0.90/0.95/0.99$) or $\text{Qol}(Y) := \mathbb{P}(Y > y_{\text{th}})$

Uncertainty Quantification in a nutshell

◆ Step B – Quantification of uncertainty sources

□ Assume you have:

- Data (measurements, experiments, monitoring data, etc.)
- Expertise (prior knowledge, bounds/constraints, distributions, feasible/unfeasible values, etc.)
- Standards (recommendations, common engineering practice, etc.)

□ Uncertain input (physical) variables: $\mathbf{X} = (X_1, \dots, X_d) \sim P_{\mathbf{X}}$

- If the variables are independent $\Leftrightarrow P_{\mathbf{X}} := \prod_{j=1}^d P_{X_j}$
- If they are dependent \Leftrightarrow to learn d **marginal probability distributions** and the **copula** 🗨 [Nel06, Leb13]

□ How to construct this joint probability distribution?

- Using parametric statistics (inference and tests)
- Using nonparametric statistics (kernel smoothing, n.p. copula fitting)
- Using Bayesian statistics
- Using expert elicitation in order to derive bounds and supports
- ...

Uncertainty Quantification in a nutshell

◆ Step C – Propagation of uncertainties

- Black-box model (with scalar output):

$$\mathcal{M} : \begin{cases} \mathcal{X} \subseteq \mathbb{R}^d & \longrightarrow & \mathcal{Y} \subseteq \mathbb{R} \\ \mathbf{X} & \longmapsto & Y = \mathcal{M}(\mathbf{X}) \end{cases} \quad (1)$$

⚠ “Black-box” here \equiv nonintrusive w.r.t. the code \mathcal{M}

- Depending on the nature of the $\text{QoI}(Y)$:

- ▶ **Central tendency estimation**

- ↳ analytical formulas, Monte Carlo simulations, ... 📖 [RK08]

- ▶ **Rare event estimation**

- ↳ approximation-based methods, variance reduction techniques (e.g., Quasi-Monte Carlo, Importance sampling), splitting techniques, etc. 📖 [MB15, DK22]

- ⚠ If \mathcal{M} is costly-to-evaluate ⇨ **surrogate models $\tilde{\mathcal{M}}$**

- ↳ Gaussian processes, polynomial chaos expansions, support vector machines, ...

- 📖 [LGMS17, Bou18]

◆ Step C' – (Global) Sensitivity Analysis

□ SA settings “revisited” = Goal of the study 🗨 [DGIP21]

1. Model exploration
2. Factor fixing (\equiv Qualitative screening)
3. Factor prioritization (\equiv Quantitative ranking)
4. Robustness analysis (w.r.t. input distributions)

□ A zoology of methods ⇨ How to choose?

- Dependence structure in P_X
- Linearity / nonlinearity of \mathcal{M}
- Input dimension and output dimension
- The nature of the $QoI(Y)$ (target and conditional analyses)
- Computational constraints (limited simulation budget)
- (If you already have a surrogate model $\widetilde{\mathcal{M}}$ or not)
- ...

🗨 [SRA⁺08, IL15, RJS⁺21, DGIP21]

Uncertainty Quantification in a nutshell

◆ Step C' – (Global) Sensitivity Analysis

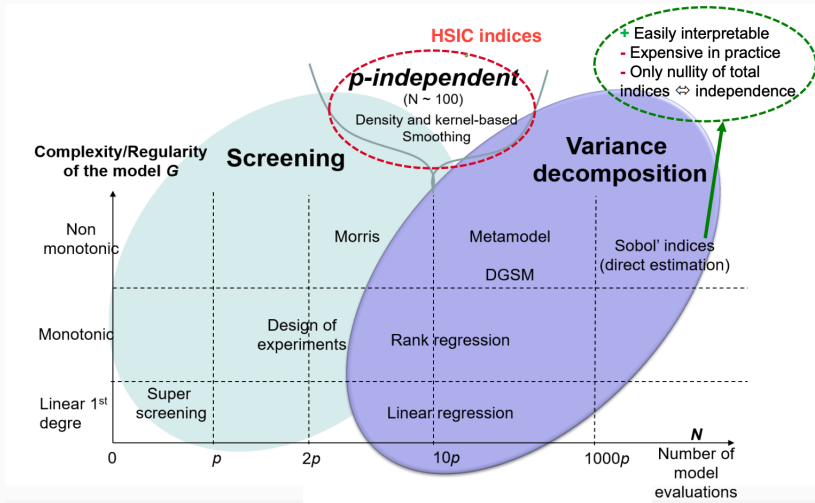


Figure 5: SA methods (Source: adapted from [IL15] by [Mar21]).

Supervised Machine Learning vs. UQ?

◆ Supervised Machine Learning ... (not that much different from UQ)

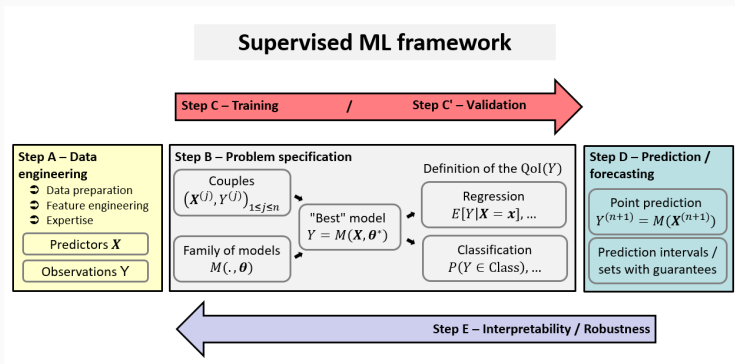


Figure 6: Supervised ML framework (©EDF).

Supervised Machine Learning vs. UQ?

◆ A few recent links between supervised ML and UQ

□ Several analogies between VV&UQ and (supervised) ML:

- ▶ **Validation techniques** of statistical learning (surrogate / ML) models
 - ⇨ using kernel-based methods such as **Kernel Herding** [FIM⁺22a]
- ▶ UQ for for robust prediction in ML
 - ⇨ **Conformal Prediction** framework [JBB⁺23]
- ▶ **Global SA (given-data)** as a tool for ML Interpretability / Explainability
 - ⇨ Regression-based importance measures [ICT22, CIC⁺nt]
 - ⇨ Kernel-based indices (HSIC) [GBSS05, DV15]
 - ⇨ Importance measures derived from Random Forests [B21]
- ▶ ...

3. Two challenging industrial use cases & related works

Two challenging industrial use cases & related works

◆ Overview of the overview

- ❑ Two **use cases (UC)** are presented for the main electricity production assets
- ❑ They arise from real-world engineering-related questions and challenges, focusing on **various goals**:
 - Safety analysis, risk and reliability assessment
 - Operating (statistical lifetime analysis, prognostics & health monitoring, maintenance optimization)
 - Robust design (under uncertainty) of new components and assets
 - Predictive analysis and new electricity usage
 - ...

UC#1 – Safety analysis of accidental transients

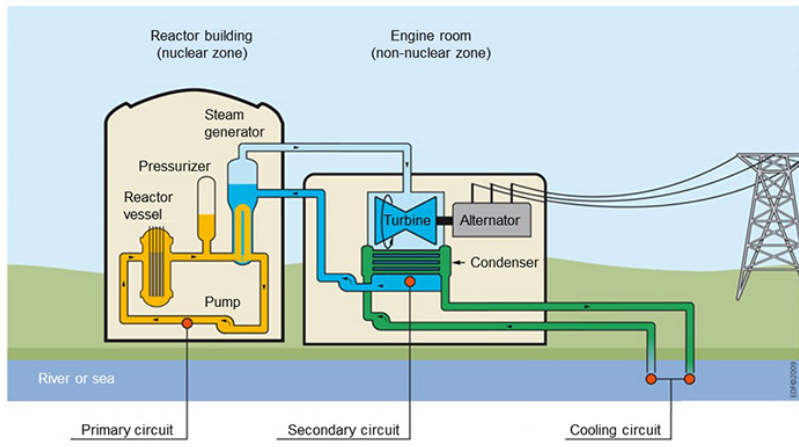


Figure 7: A typical French pressurized water reactor (source: IRSN).

☆ The 3 safety barriers.

◇ (#1) cladding, (#2) primary circuit, (#3) reactor building

UC#1 – Safety analysis of accidental transients

◆ Context of UC#1

- ❑ Scenario: Intermediate-Break Loss-Of-Coolant Accident (IBLOCA)
- ❑ Computer model: the CATHARE2 code (1 call \approx 1 hour)

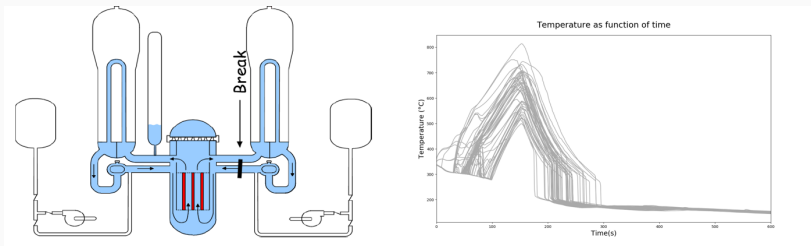


Figure 8: IBLOCA in a PWR (©CEA) / PCT trajectories from CATHARE2 (©EDF).

UC#1 – Safety analysis of accidental transients

◆ Context of UC#1

- ❑ Scenario: Intermediate-Break Loss-Of-Coolant Accident (IBLOCA)
- ❑ Computer model: the CATHARE2 code (1 call \approx 1 hour)
- ❑ Inputs:
 - Type #1: Initial/boundary conditions \Rightarrow probabilistic (\mathcal{U} , trunc. \mathcal{N})
 - Type #2: Physical parameters \Rightarrow probabilistic (\mathcal{U} , \mathcal{LU} , trunc. \mathcal{N} , \mathcal{LN})
 - **Type #3: Scenario parameters \Rightarrow not probabilistic (lower/upper bounds)**
- ❑ Output QoI: Second peak of cladding temperature (PCT) \Rightarrow scalar QoI

☆ Main scientific/technical objectives.

- ❑ **(O1)** How to find the most penalizing values of Type #3 parameters?
- ❑ **(O2)** How to derive robustness indicators of risk-estimates w.r.t. input probabilistic modeling?
- ❑ **(O3)** How to detect functional outliers in transient simulations?

UC#1 – Safety analysis of accidental transients

◆ Context of UC#1

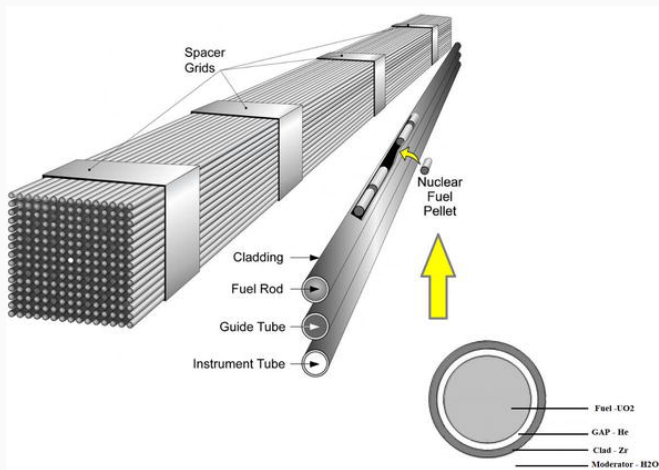


Figure 9: Nuclear fuel schematic (Source: US DoE and this website).

UC#1 – Safety analysis of accidental transients

↔ (O1) How to find the most penalizing values of Type #3 parameters?

⚠ Main challenges:

- $d \approx 100$ input variables, computational cost & nonlinearity
- Single input-output MC sample available (“**given-data**” framework)

👉 Proposed approach: ICSCREAM methodology [MIC22]

Main ingredients

- ❑ QoI $\hat{q}_{0.90}(Y)$
- ❑ Use of **global** and **target SA** using the Hilbert-Schmidt Independence Criterion (HSIC) [DV15, MC21]
- ❑ Gaussian process (GP) regression
- ❑ Optimization under uncertainty
- ❑ Tracking nonmonotonic relationships

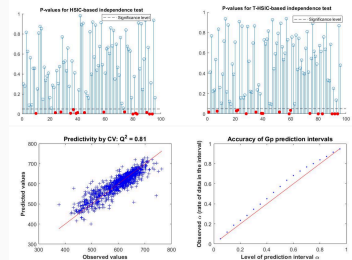


Figure 10: HSIC and GP regression.

UC#1 – Safety analysis of accidental transients

↔ (O1) How to find the most penalizing values of Type #3 parameters?

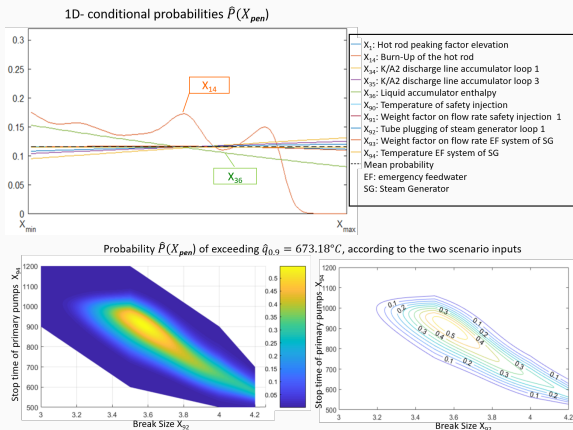


Figure 11: Illustration on 1D and 2D cases (Source: [MIC22]).

↔ (O2) How to derive robustness indicators of risk-estimates w.r.t. input probabilistic modeling?

⚠ Main challenges: (same as before, plus...)

- QoI ⇨ a **risk measure** (e.g., failure probability / high-order quantile / a super-quantile)
- Several sources of **epistemic uncertainties** (e.g., input distributions, model uncertainties)

👉 Proposed approaches:

- Using **perturbation-based robustness measures** [Lem14, LSA⁺15, SID17, IVL22, GSSI22]
- Using the **Optimal Uncertainty Quantification (OUQ)** framework [Ste20, SGK120, SGK21]
- Using the **Info-Gap (IG)** framework and **extra-probabilistic modeling** [Aje22, AAC⁺22, AAC⁺23]

UC#1 – Safety analysis of accidental transients

↔ (O2) How to derive robustness indicators of risk-estimates w.r.t. input probabilistic modeling?

(A.) Using perturbation-based robustness measures
[Lem14, LSA⁺15, SID17, IVL22, GSSI22]

Main ingredients

- Perturbed-law based (PLI) indices:

$$S_{j,\delta} = \frac{\text{Qol}(f_j^\delta) - \text{Qol}(f_j)}{\text{Qol}(f_j)}$$

- MC and IS-based estimators for several Qols with asymptotic guarantees
- Extensions to several Qols and multivariate perturbations
- Generalization through **Information Geometry** and the Fisher-Rao distance (Optimal Fisher-based PLI)

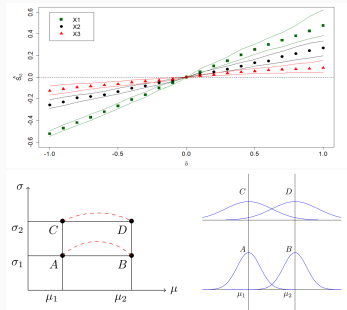


Figure 12: PLI and OF-PLI
([IVL22, GSSI22]).

UC#1 – Safety analysis of accidental transients

↔ (O2) How to derive robustness indicators of risk-estimates w.r.t. input probabilistic modeling?

(B.) Using the Optimal Uncertainty Quantification (OUQ) framework [Ste20, SGK120, SGK21]

Main ingredients

- OUQ principles [OSS⁺13] ⇨
Evaluation of a maximum risk measure over a class of admissible measures

$$\inf_{\mu \in \mathcal{A}_\Delta} \mathbb{P}(G(\mathbf{X}) \leq h)$$

- Relies on the **Reduction Theorem** ⇨
optimal solution of QoI optimization is a product of discrete measures
- Set of input measures reparameterized using **Canonical Moments** ⇨
facilitates the optimization problem

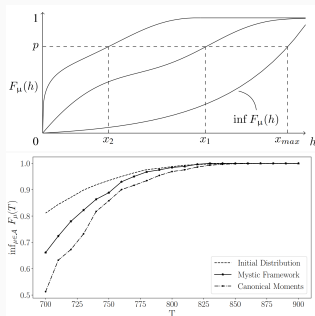


Figure 13: OUQ and canonical moments ([Ste20, SGK120]).

UC#1 – Safety analysis of accidental transients

↔ (O2) How to derive robustness indicators of risk-estimates w.r.t. input probabilistic modeling?

(C.) Using the Info-Gap (IG) framework and extra-probabilistic modeling [Aje22, AAC+22, AAC+23]

Main ingredients

- ❑ IG [BH06] ⇨ decision-theoretic framework under severe uncertainty
- ❑ Relies on the concepts of **horizon of uncertainty** and **robustness curve**
- ❑ Coupled with **random sets** [Mol17] ⇨ generic framework for hybrid reliability assessment
- ❑ Proposition of efficient strategies based on advanced sampling and surrogate modeling

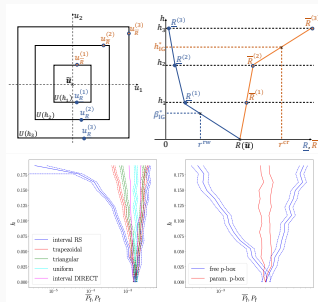


Figure 14: IG and robustness curves ([Aje22]).

UC#1 – Safety analysis of accidental transients

↔ (O3) How to detect functional outliers in transient simulations?

⚠ Main challenges: (same as before, plus...)

➤ No off-the-shelf method for expensive-to-evaluate computer simulations

👉 Proposed approach: **Functional Outlier Detection (FOD)**
methodology adapted to strongly nonlinear nuclear transients
[RDP21, RDPCI+21]

Main ingredients

- ❑ To measure the outlyingness both in the magnitude and shape senses
[RDP21, RDPCI+21]
- ❑ Various features used (h-mode depth or DTW)
- ❑ Using HSIC indices in order to better interpret outliers

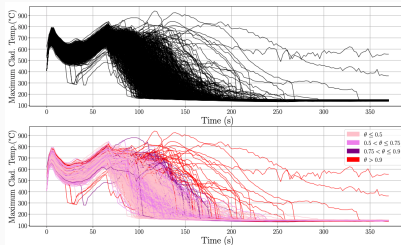


Figure 15: FOD on transients ([RDP21]).

UC#2 – Probabilistic fatigue assessment for offshore wind turbines

◆ Context of UC#2

- ❑ Scenario: reliability analysis of an offshore wind turbine (OWT)
- ❑ Computer model: complex computational chain

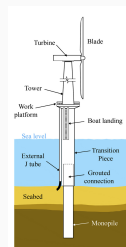


Figure 16:
Monopile OWT
diagram [FCMI23].

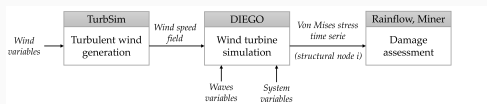


Figure 17: Computational chain [FCMI23].

UC#2 – Probabilistic fatigue assessment for offshore wind turbines

◆ Context of UC#2

- ❑ Scenario: reliability analysis of an offshore wind turbine (OWT)
- ❑ Computer model: complex computational chain (TurbSim - DIEGO - Damage)
- ❑ Inputs:
 - Environmental variables X
- ❑ Output QoI: mean fatigue damage in the structure w.r.t. the environmental conditions

★ Main scientific/technical objectives.

- ❑ **(O1)** How to build an input probabilistic model when inputs have a complex dependence structure?
- ❑ **(O2)** How to efficiently propagate uncertainties in a costly-to-evaluate computational chain?

UC#2 – Probabilistic fatigue assessment for offshore wind turbines

↔ (O1) & (O2) Learning complex dependence structure + Efficient uncertainty propagation?



Main challenges:

- Large dataset of environmental conditions (given-data)
- Complex dependence structures among inputs



Proposed approach: Using the **empirical Bernstein copula** and **Kernel Herding** [FCMI23]

Main ingredients

- ❑ Nonparametric copula fitting ↔ **empirical Bernstein copula** [Las22, FCMI23]
- ❑ Use of Kernel Herding [CWS10] ↔ subsampling and efficient propagation of uncertainties [FIM⁺22b, FCMI23]

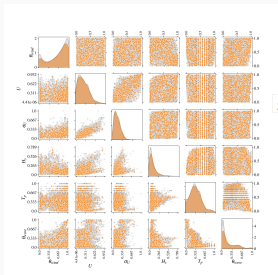


Figure 18: Copulogram.

UC#2 – Probabilistic fatigue assessment for offshore wind turbines

↪ (O1) & (O2) Learning complex dependence structure + Efficient uncertainty propagation?

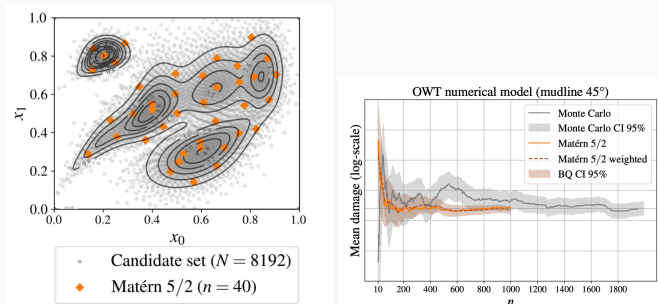


Figure 19: Kernel Herding applied to a 2D and OWT cases (Source: [FCMI23]).

4. Open source tools and software for UQ

OpenTURNS: an open-source library for UQ

❑ OpenTURNS in a few words:

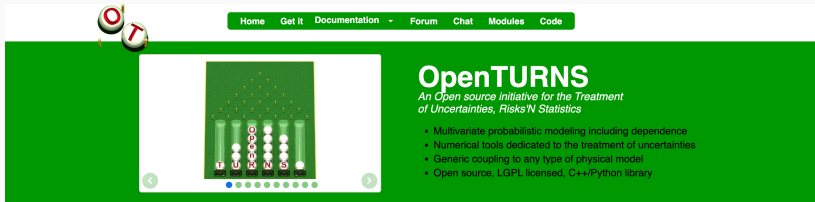
- An **Open** source initiative for the **Treatment of Uncertainties, Risks'N Statistics** 🗨️ [BDIP17]
- Started in 2004...
- Last version: 1.21 (summer 2023, 2 releases / year)
- Developed (LGPL License) by **Airbus - EDF - IMACS - ONERA - Phimeca**
- 🌐 core & 📦 API
 - 🔗 **conda/pip install openturns**



❑ More information?

- Website: <https://openturns.github.io/www/>
- Github: <https://github.com/openturns/openturns>
- Discourse: <https://openturns.discourse.group/>
- Gitter: chatting for short questions and problems
- Stack Overflow: tag 'openturns'
- OT modules: several specific 📦 modules (packages) on this page

OpenTURNS: an open-source library for UQ



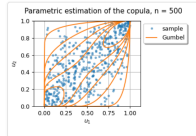
Home Get it Documentation Forum Chat Modules Code

OpenTURNS

An Open source initiative for the Treatment of Uncertainties, Risks'N Statistics

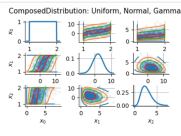
- Multivariate probabilistic modeling including dependence
- Numerical tools dedicated to the treatment of uncertainties
- Generic coupling to any type of physical model
- Open source, LGPL licensed, C++/Python library

Data analysis



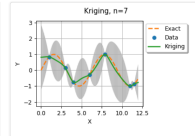
Manage data and samples
Sample analysis
Distribution fitting
Statistical hypothesis testing
Estimate dependency and copulas

Probabilistic modeling



Distributions
Copulas
Stochastic processes

Meta modeling



General purpose metamodels
Polynomial chaos metamodel
Kriging metamodel
Fields metamodels

Figure 20: OpenTURNS' webpage.

OpenTURNS: an open-source library for UQ

The screenshot shows the OpenTURNS Discourse forum interface. At the top, there is a navigation bar with a search icon, a menu icon, and a user profile icon. Below the navigation bar, there are tabs for 'all categories', 'all tags', 'Categories' (highlighted in red), 'Latest', 'New (1)', 'Unread (1)', and 'Top'. A '+ New Topic' button is also present.

The main content area is divided into two columns. The left column lists categories with their respective post counts and descriptions:

- Methodology**: 2 / month. Discussion on the uncertainty quantification methodology in studies.
- Development**: 2 / month, 1 new. Everything about hacking the library.
- Python usage**: 1 / month, 1 unread. Get help using openturns from its Python module.
- Announcements**: 1 / month. Infos on new releases, events, etc.
- Installation**: 9. Installation troubleshooting.
- Site Feedback**: 2. Discussion about this site, its organization, how it works, and how we can improve it.

The right column shows a list of forum posts under the 'Latest' tab:

- Metamodel to substitute a Code_Aster study**: 5 replies, 1d. Tags: Methodology, polynomial-chaos.
- Comparaison Point/Sample vs numpy array**: 0 replies, 1d. Tag: Development.
- Why does the LHS class exist?**: 8 replies, 2d. Tag: Python usage, reliability.
- Version 1.22 RC1 available**: 0 replies, 7d. Tag: Announcements.
- Computing Conditional Quantiles**: 3 replies, 19d. Tag: Python usage.
- SubsetSampling intermediary quantiles estimation**: 4 replies, 23d. Tag: Python usage, reliability.

Figure 21: OpenTURNS' Discourse forum.

❑ Persalys in a few words:

- GUI based on OpenTURNS
- Interface available in French or in English
- Open source software, developed by a partnership between **Phimeca & EDF** (and a collaboration with the OpenTURNS consortium)






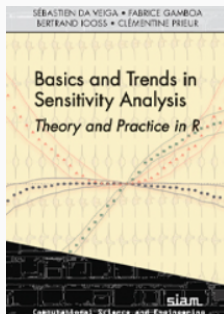
❑ More information?

- Website: <https://persalys.fr/index.php>
📄 **Just fill in the form (Level 1) and download it for free!**
- Github: <https://github.com/persalys/persalys>
- Discourse: <https://persalys.discourse.group/>

'sensitivity': global sensitivity analysis and ML interpretability

□ 'sensitivity' in a few words:

- ▶  package for the **sensitivity analysis of model outputs**
- ▶ Now contains a few methods for **ML interpretability**  [ICT22]
- ▶ Last version: 1.29.0 (Published: 2023-08-31)
- ▶ Many contributors (academic / industrial / students)
- ▶ Maintainer: Bertrand looss (EDF R&D)
- ▶ Companion book  [DGIP21]



□ More information?

- ▶ CRAN webpage: <https://persalys.fr/index.php>
- ▶ Reference manual:
<https://cran.r-project.org/web/packages/sensitivity/sensitivity.pdf>

Conclusion

Conclusion

◆ A few (positive) take-home messages...

- ✓ UQ is now a mature field in several industrial fields (energy, aerospace, automotive, etc.)
- ✓ UQ benefits from a (very) high-level of academic research (in probability, statistics, optimization, machine learning, signal processing, geometry, topology, ...)
- ✓ Many open source tools and software are available!
⚠ Be careful about “blind/naive use” of these methods and tools!
- ✓ Safety authorities and regulators recognize this field as being of major interest

◆ ... and a few (personal) disappointments

- ✗ UQ is still underrepresented in some fields
- ✗ UQ suffers (sometimes) from a lack of attractiveness compared to ML

◆ A few open questions and/or perspectives

- ❑ Going deeper into the links between UQ and ML:
 - Several connections about the way uncertainties are taken into account
 - On-going works about **kernel methods**
 - The use of **conformal prediction** for doing UQ in ML models
 - Strong links between **eXplainable AI** and **global sensitivity analysis**
 - Anomaly detection vs. rare event estimation, any links?
- ❑ Hybridation between UQ and ML
 - Robustness of “Physics-informed” strategies (complex simulation models)
 - Hybridation using other methods than neural networks
- ❑ Challenges for industrial UQ:
 - UQ for input/output fields
 - UQ and the “transposition” problem (\approx transfer learning)
 - UQ based on images/videos
 - UQ for complex models (environmental, biological, etc.)

Scientific dissemination & the French UQ community?

◆ Main organizations and networks

- ❑ **GdR MASCOT-NUM** ⇨ a French Research Group dealing with stochastic methods for the analysis of numerical codes
- ❑ **GIS LARTISSTE** ⇨ a French Scientific Consortium about UQ @ Paris-Saclay
- ❑ **SINCLAIR AI Lab.** ⇨ the Saclay INdustrial Collaborative Laboratory for Artificial Intelligence Research (SINCLAIR), gathering researchers from EDF, Thales and TotalEnergies
- ❑ **frENBIS** ⇨ the French local network of the European Network for Business and Industrial Statistics (ENBIS)

◆ Main seminars and scientific events

- ❑ **UQSay seminars** ⇨ series of online seminars on the broad area of UQ, ML and related topics
- ❑ **ETICS Annual Research Schools** ⇨ Thematic Research School on Uncertainty in Scientific Computing

Thank you for your attention!
Any question?

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