

Session (E) - Solving the BIG Research Questions: Then and Now

Charles Nicholson, Leonardo Duenas-Osorio

November 8, 2024



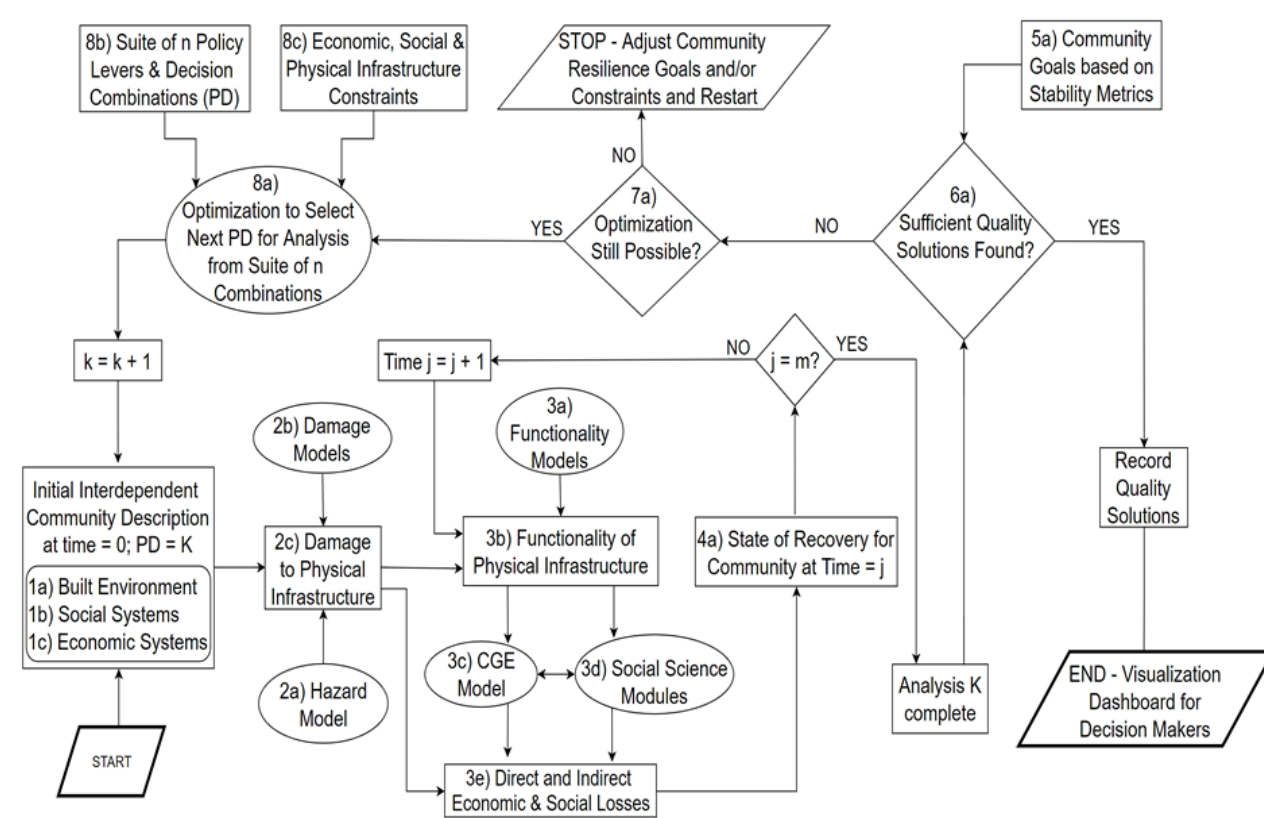
NIST CENTER FOR RISK-BASED COMMUNITY RESILIENCE PLANNING



Then and Now



Then and Now



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Responsible Uncertainty Quantification

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Heuristics in Numerical Simulation

UQ Zoo

Fig. 8 presents an example result of the Monte Carlo sampling analysis for a scenario of magnitude 7 on the closest point of any of the three faults. The analysis comprises 200,000 samples. Fig. 8(a) plots the mean

numerical value of the proposed resilience framework in this paper the Monte Carlo Simulation method [44] is used. Since the accuracy of the answers in stochastic Monte Carlo Simulation highly depends on the number of the simulations [45], in this paper, 10000 random scenarios are considered. First, the static computations are done and random scenarios are generated

E7600 @ 3.07 GHz) and the large number of simulations required by SA (for example, more than 10^6 Monte Carlo simulations are required in SA approaches that use a distribution-based SA indicator [18]).

considering uncertainties in the damage, restoration, and performance of infrastructure components. For this purpose, 10,000 simulations are performed for each return period for seismic hazard only, tsunami hazard only, and joint seismic and tsunami hazards. For every simulation, at a given return period, the damage state of all the

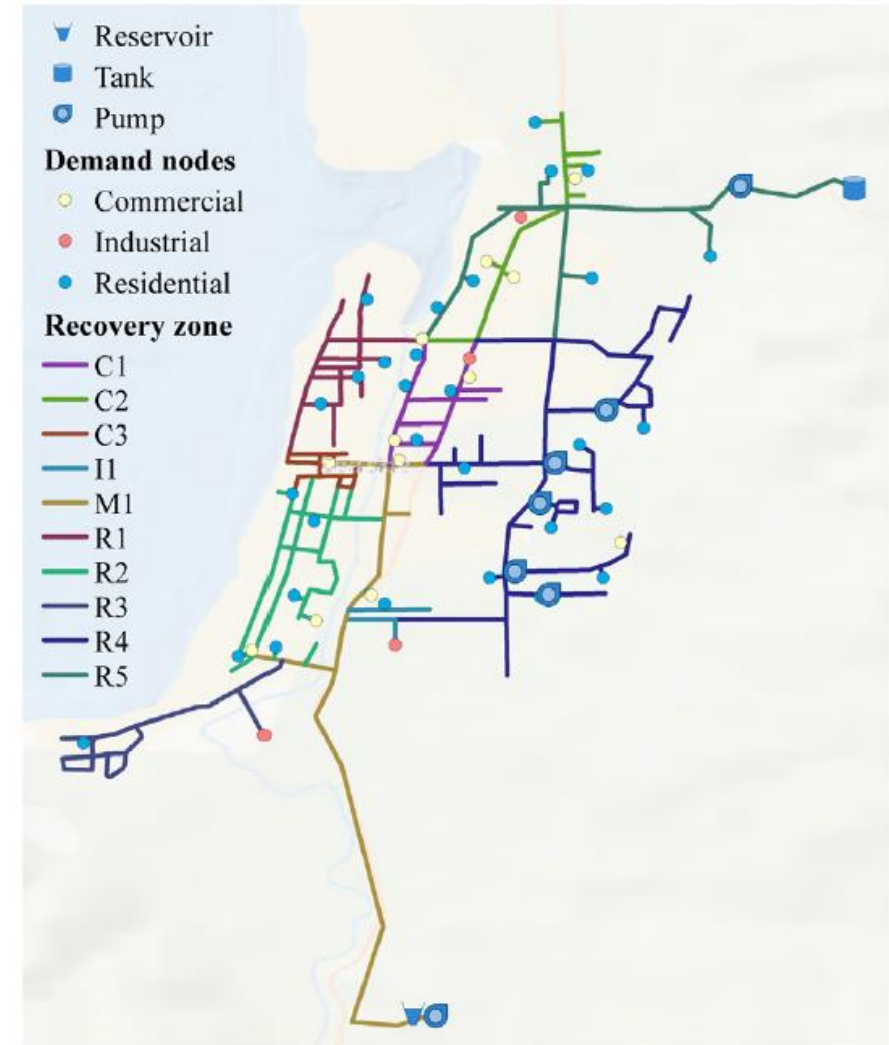
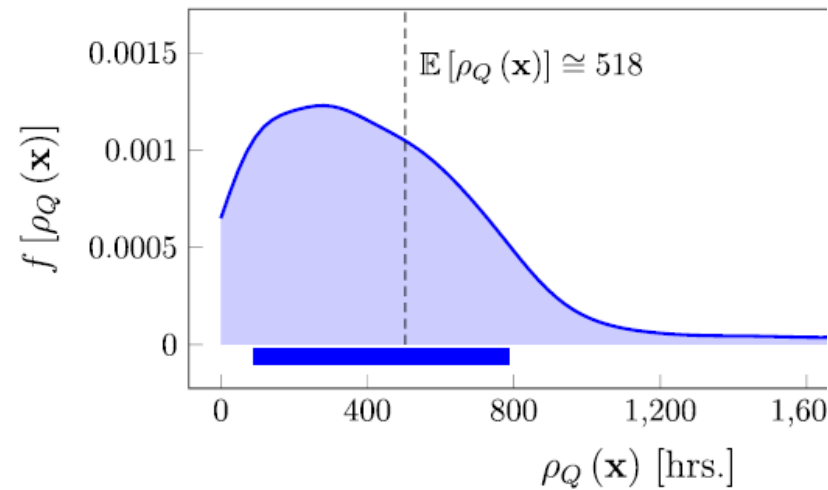
the relationship between ζ and η for the residential and commercial customers in Micropolis. For these simulations, a hurricane occurred only 3257 of 50,000 simulated project-years (6.51%) in Scenario 1, 3242 of 50,000 in Scenario 2 (6.48%), and 3277 of 50,000 in Scenario

ility

One of the drawbacks of such methods is that they are based on sampling techniques such as Monte Carlo that fails to handle long-tail scenarios when the probability of occurrence is very small (e.g., one in one billion) and would require a large number of trials to make the analysis statis-

Establish Acceptable Uncertainty

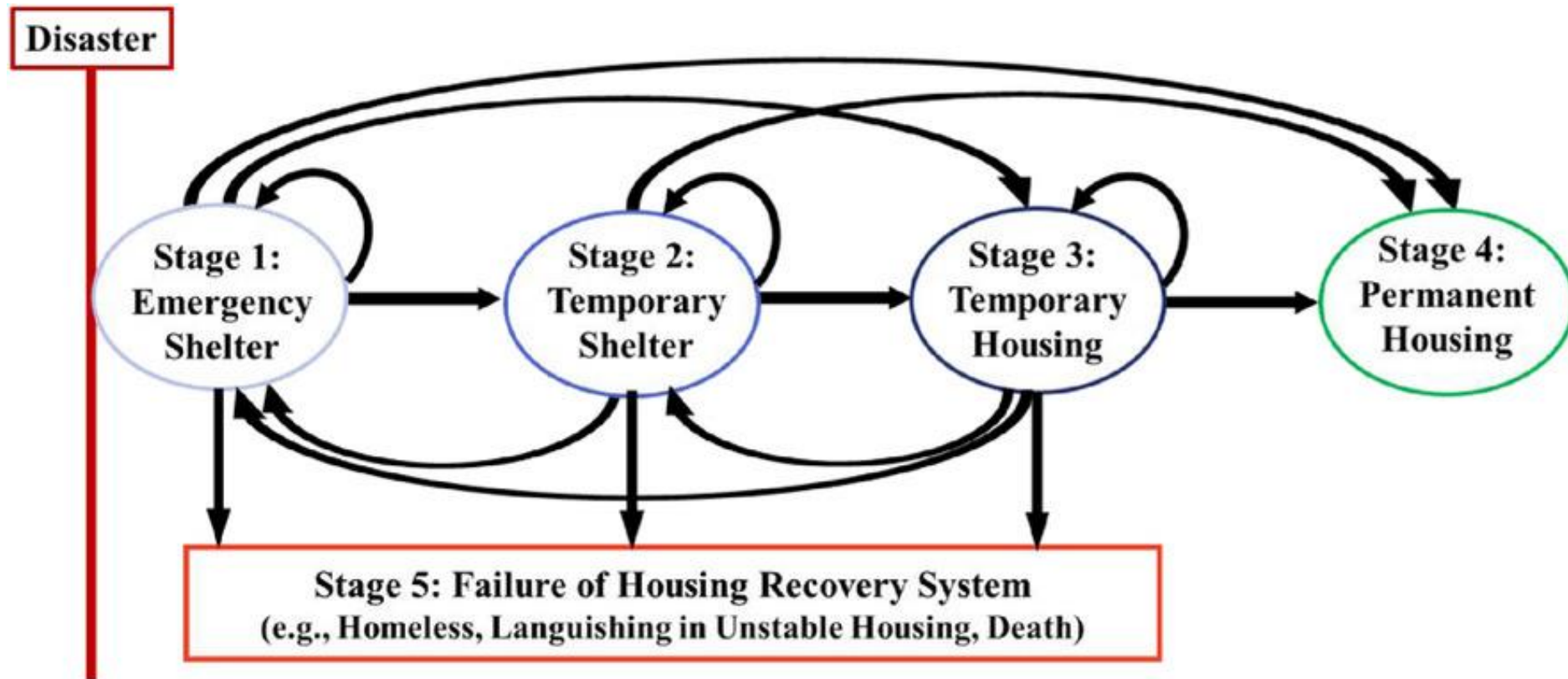
Cap coefficient
of variation
c.o.v.



The total number of high-fidelity evaluations for the sensitivity analysis is $(64)(2M)$. The obtained results from the stochastic simulations indicate that with $M = 1,500$ we can satisfy the convergence criterion $\left\| \left[\text{CoV} \left(\hat{\gamma}_{\mathbf{x}_u, y}^t \right) \right]_{u \in \mathcal{P}} \right\|_{\infty} \leq 0.05$, where \mathcal{P} is the collection of index sets identifying the groups in Table 3. Fig. 8 shows the predicted

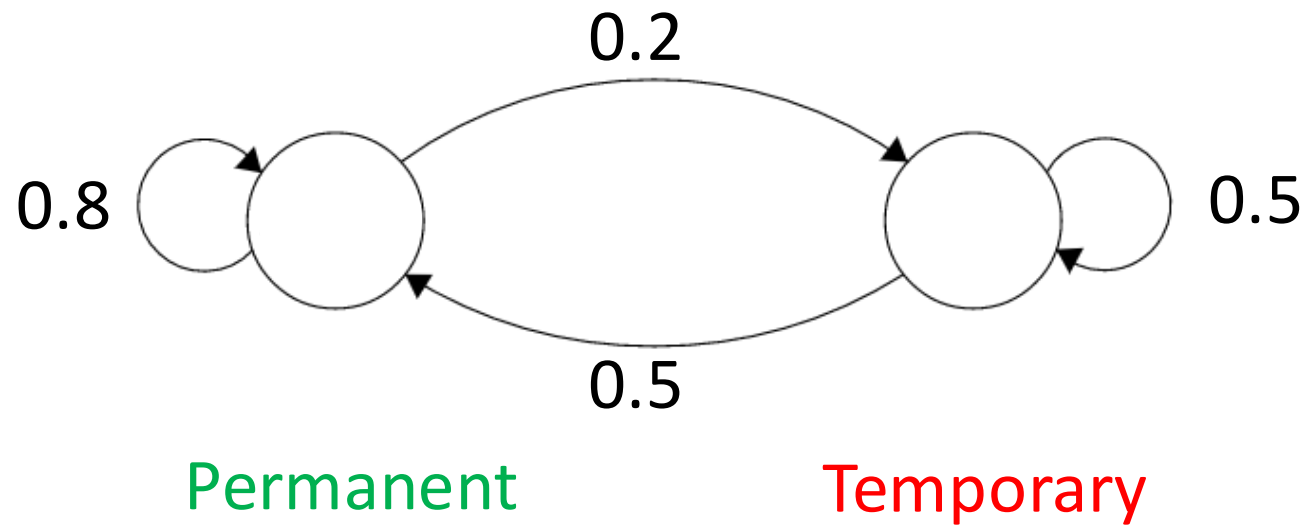
Perform Sensitivity Analyses

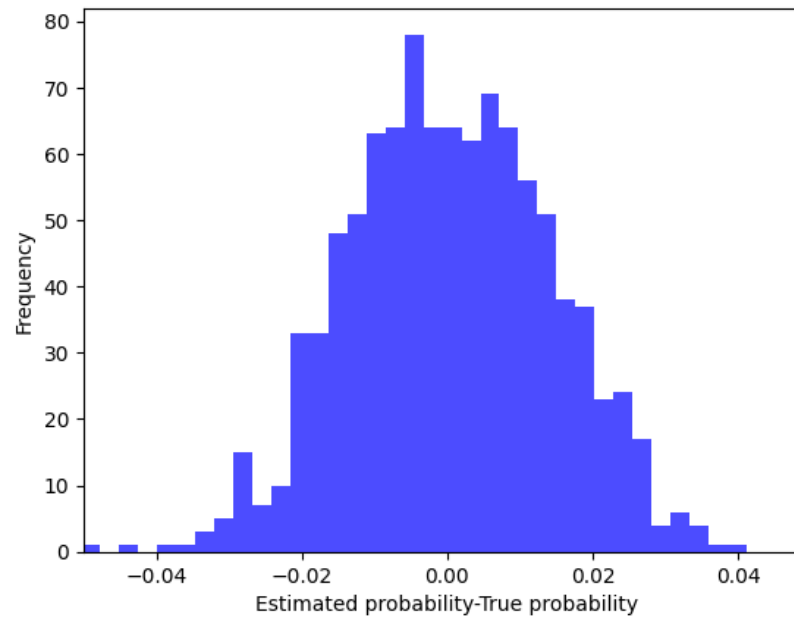
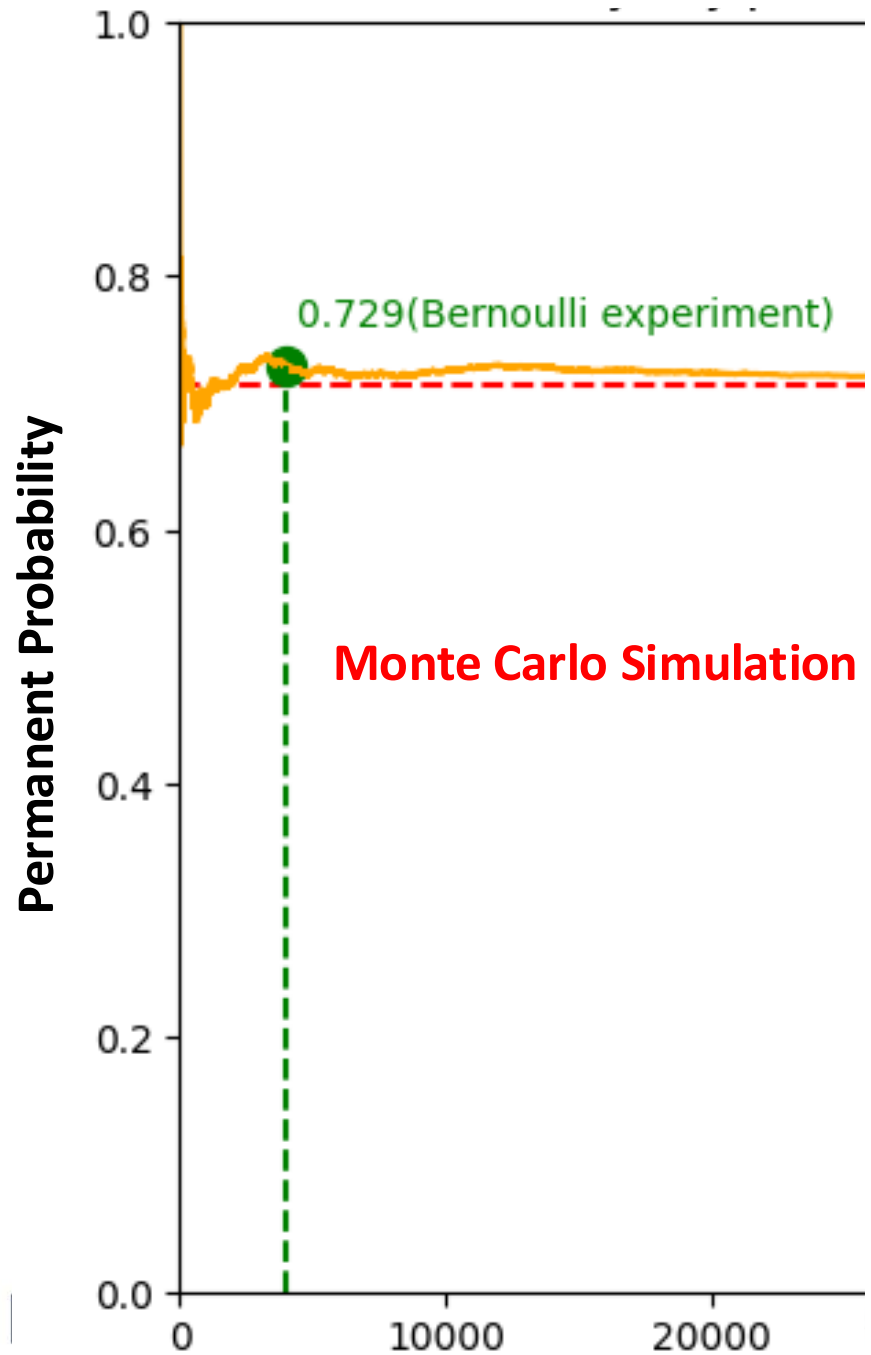
Housing
States

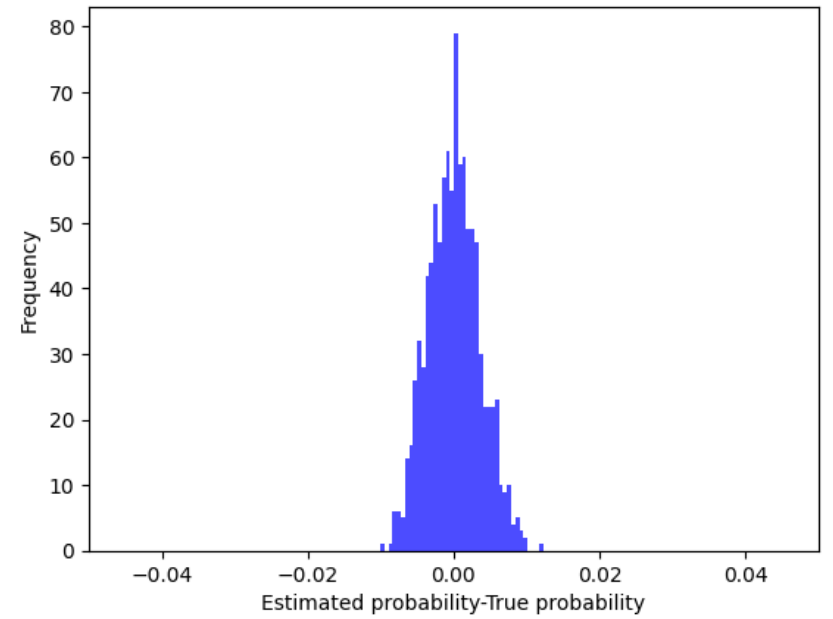
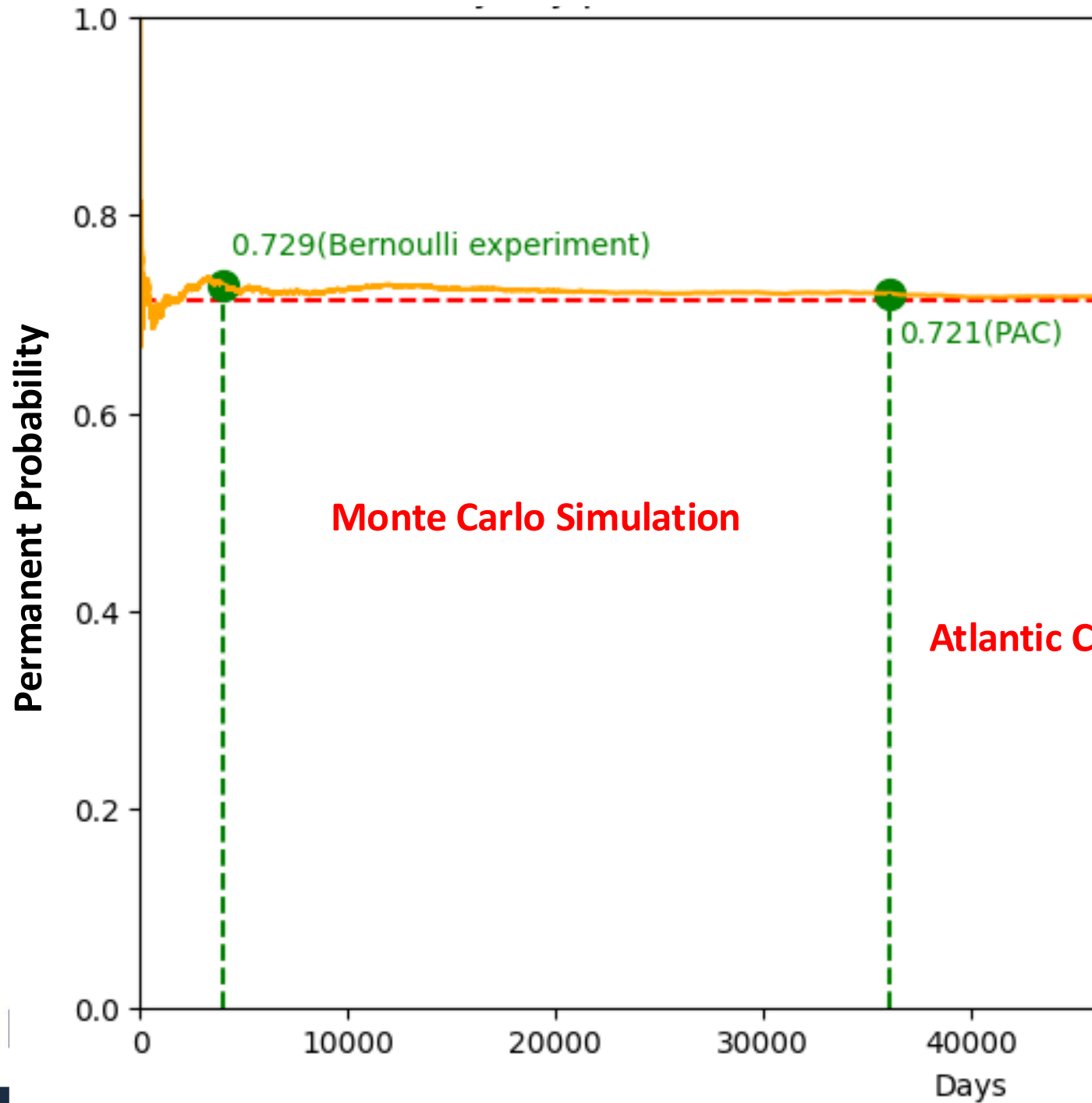


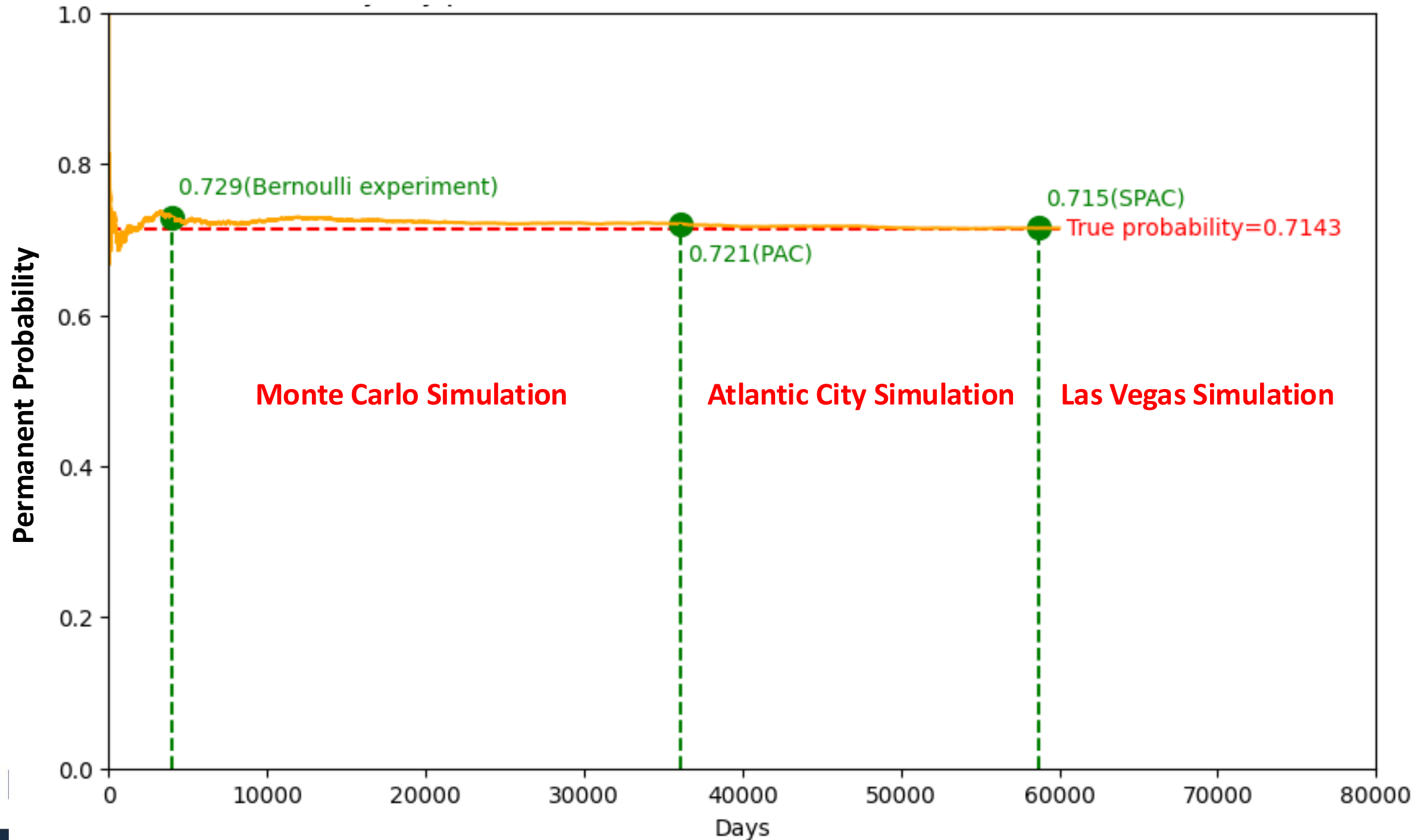
Establish Stopping Rules for Stable Results

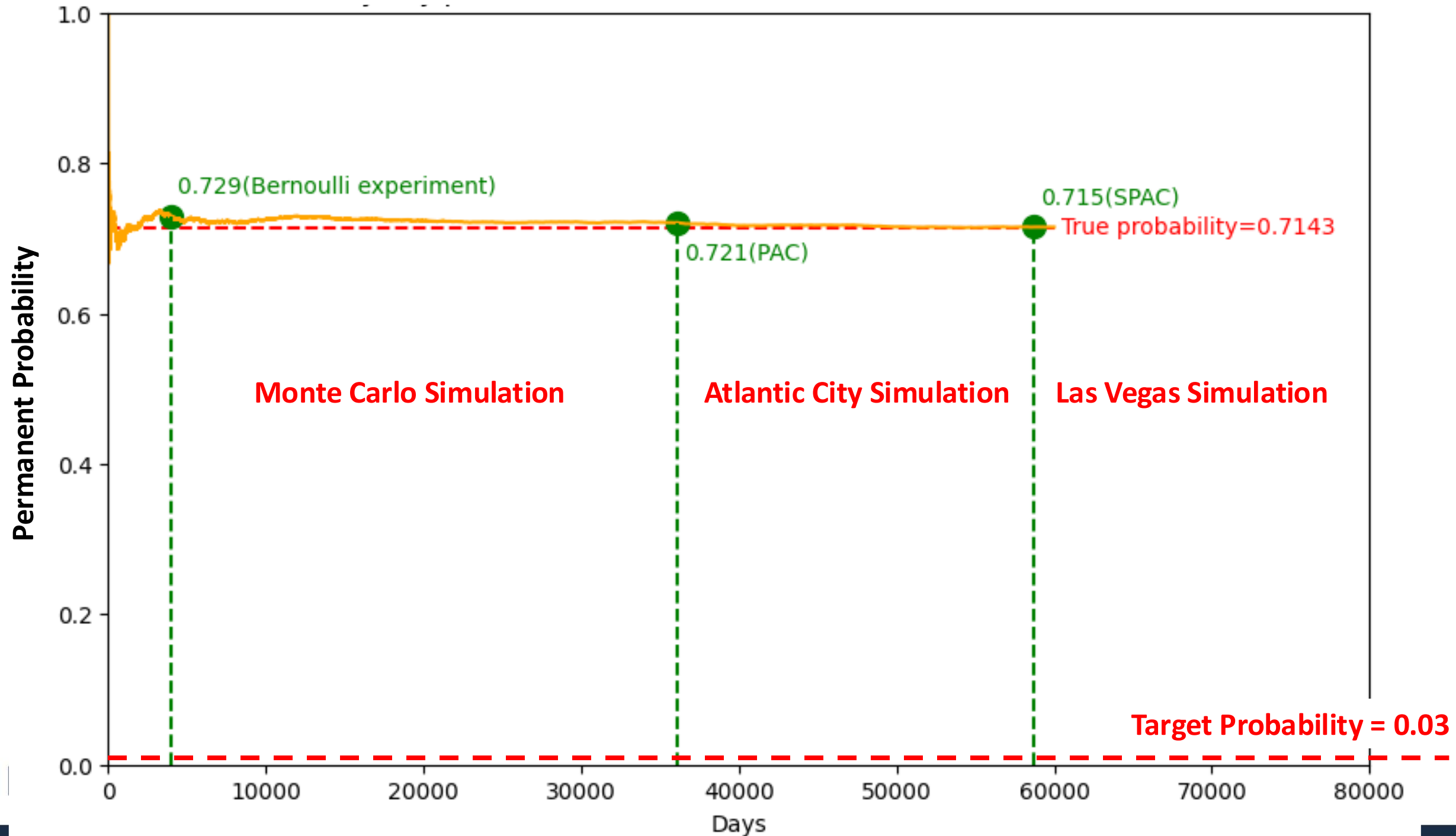
Housing
States
Simplified





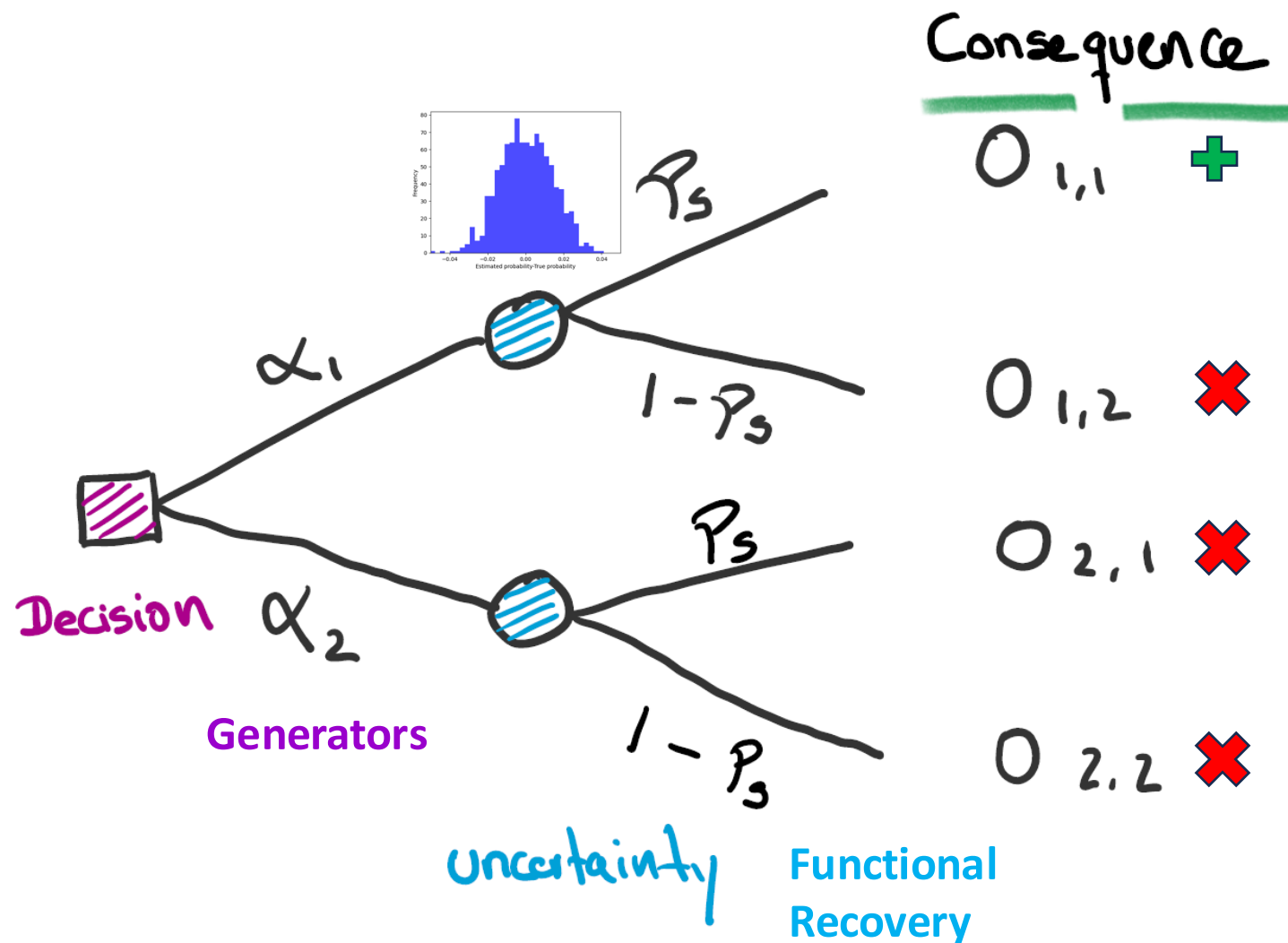






Decision Support

Role of Risk
Attitudes and
Uncertainty
on Outcomes



Prescriptive Stopping Rules

Risk Attitude in
External Uncertainty

$$N = \frac{1 - p_f}{p_f \cdot \delta_{\hat{p}_f}^2}$$

N := Sample size

p_f := Prof. of failure

$\delta_{\hat{p}_f}$:= Coeff. of variation



$N \approx 4,000$

