

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

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November 8, 2024



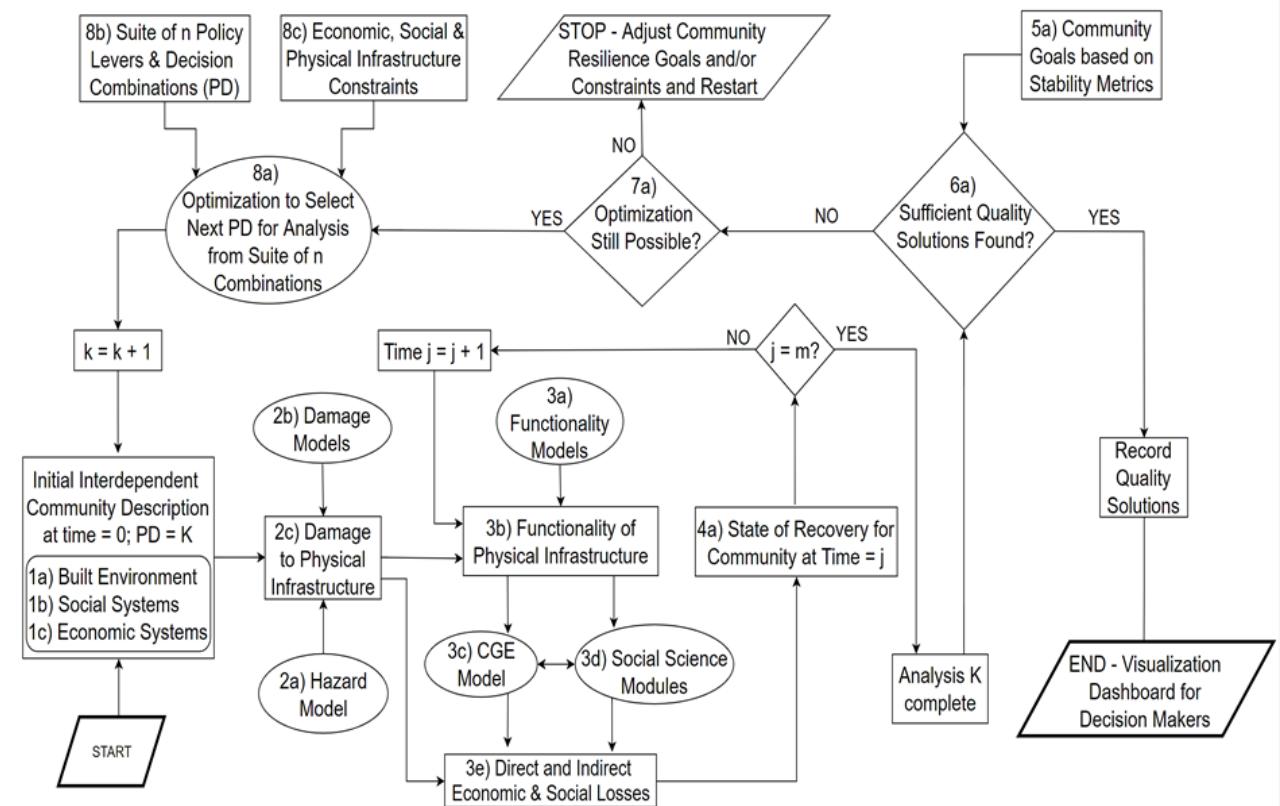
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# Then and Now



# 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 gene

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

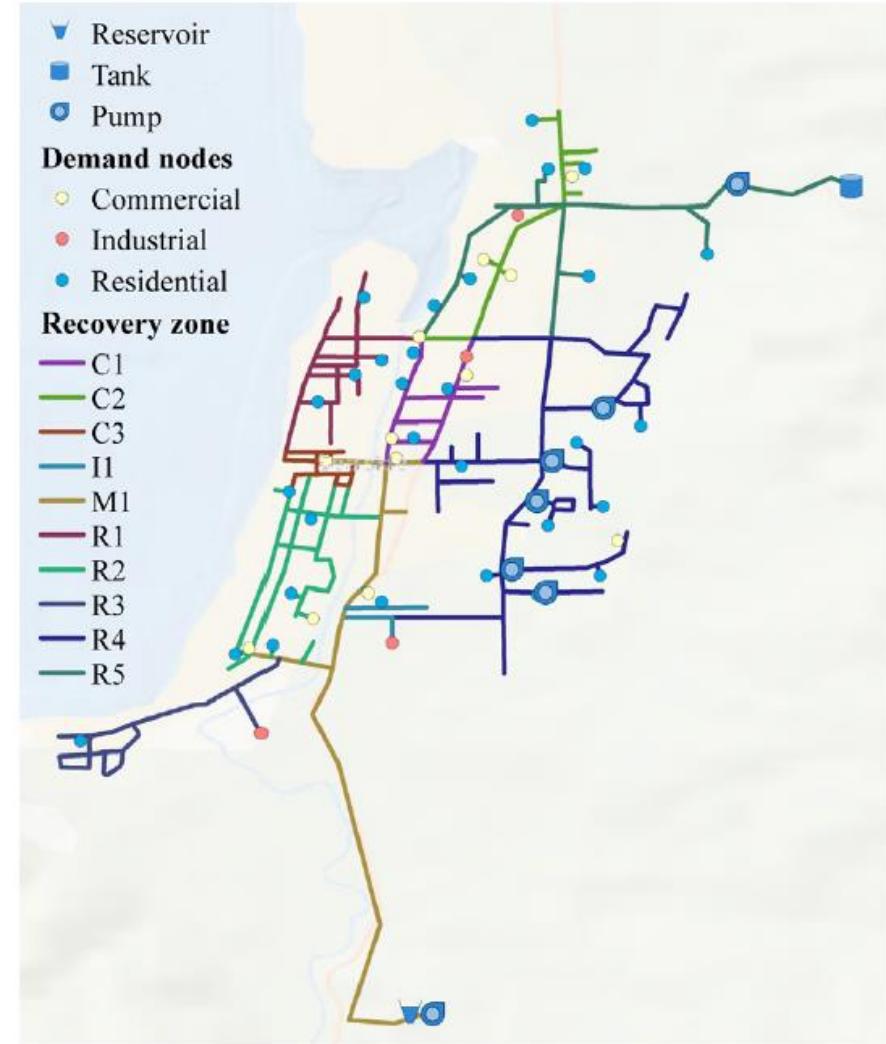
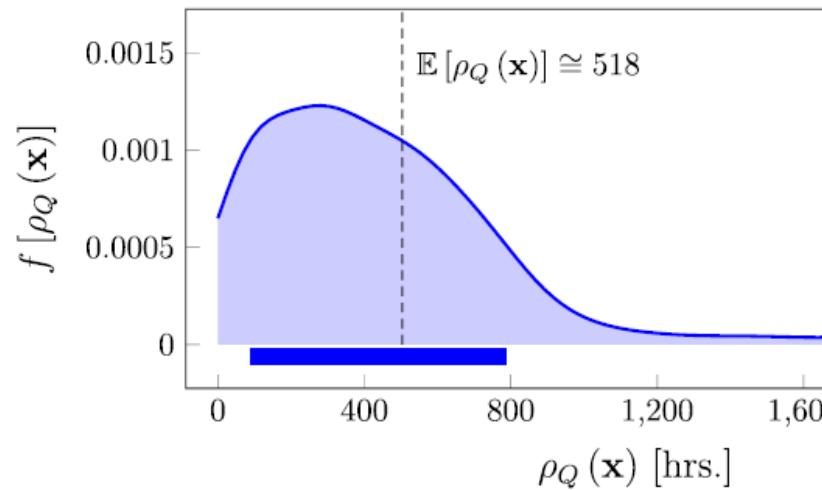
E7600 @ 3.07 GHz) and the large number of simulations required by SA (for example, more than  $10^6$  Monte Carlo simulations are required in SA approaches that use a distribution-based SA indicator [18]).

the relationship between  $\zeta$  and  $\eta$  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

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

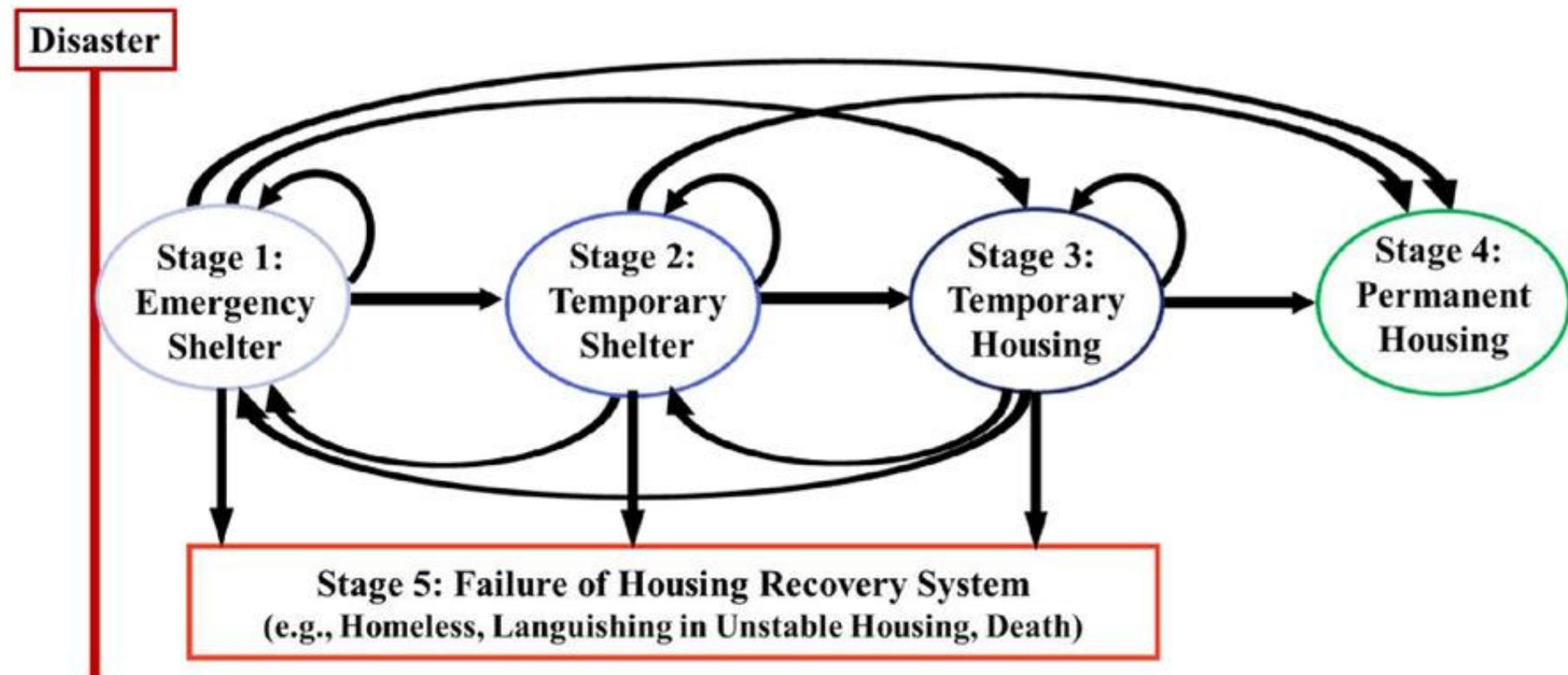
## Cap coefficient of variation C.O.V.



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  $\left\| \left[ \text{CoV} \left( \hat{\gamma}_{\mathbf{x}_u, \mathbf{y}}^t \right) \right]_{u \in \mathcal{F}} \right\|_{\infty} \leq 0.05$ , where  $\mathcal{F}$  is the collection of index sets identifying the groups in Table 3. Fig. 8 shows the predicted

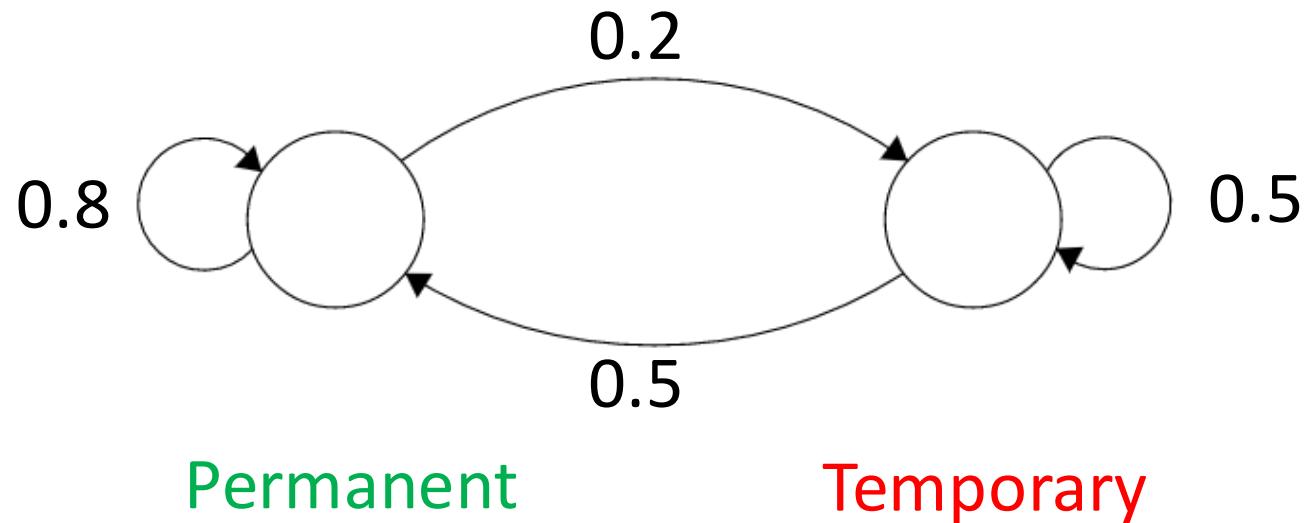
# Perform Sensitivity Analyses

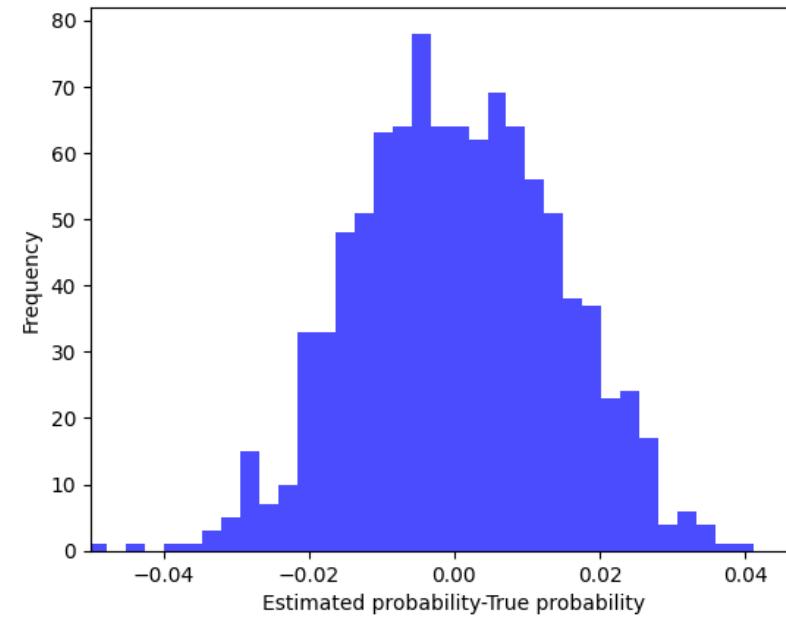
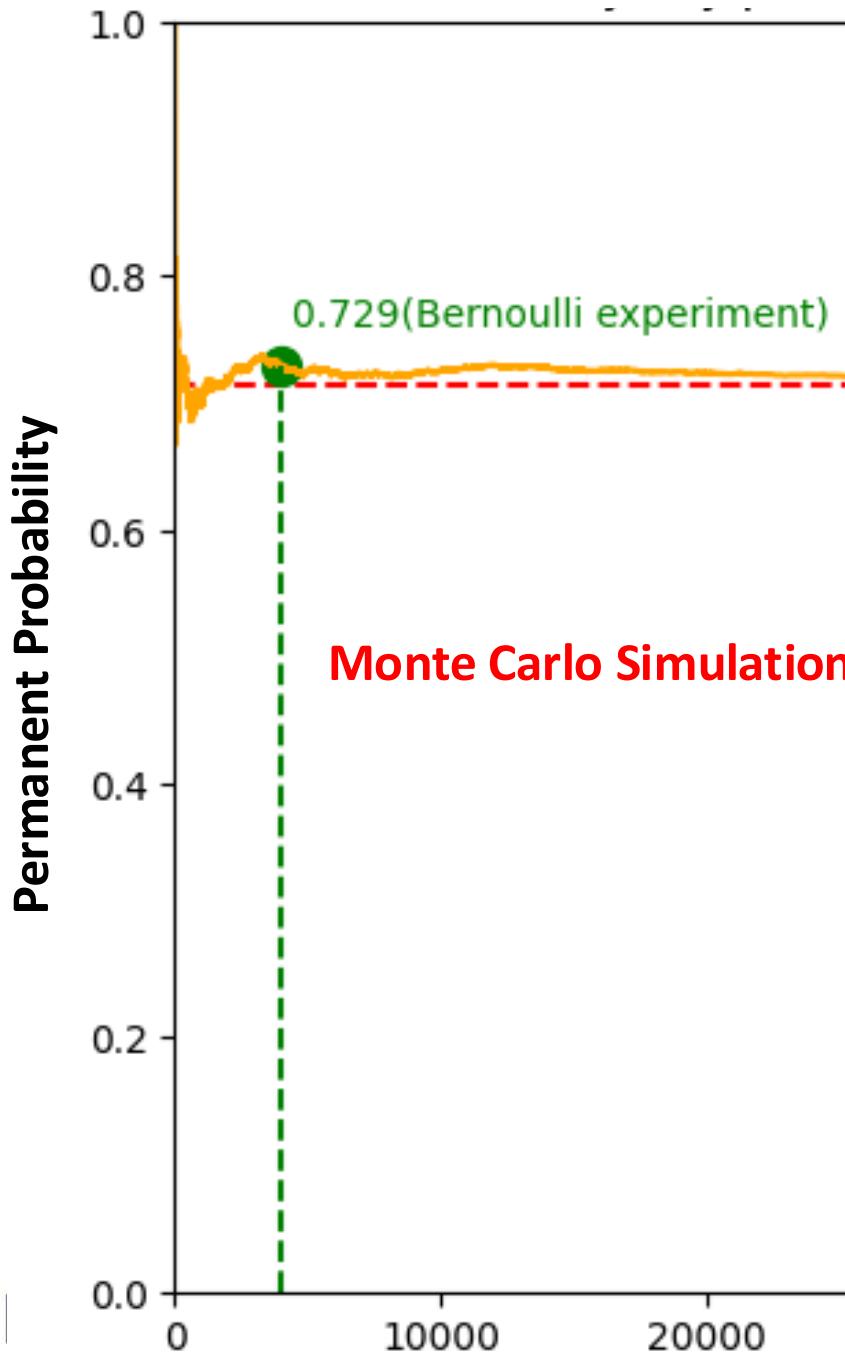
Housing States

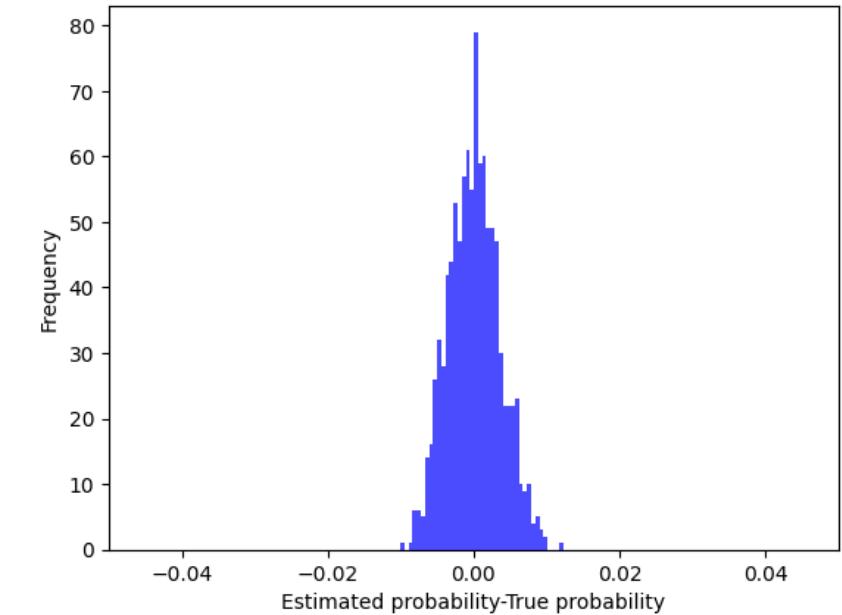
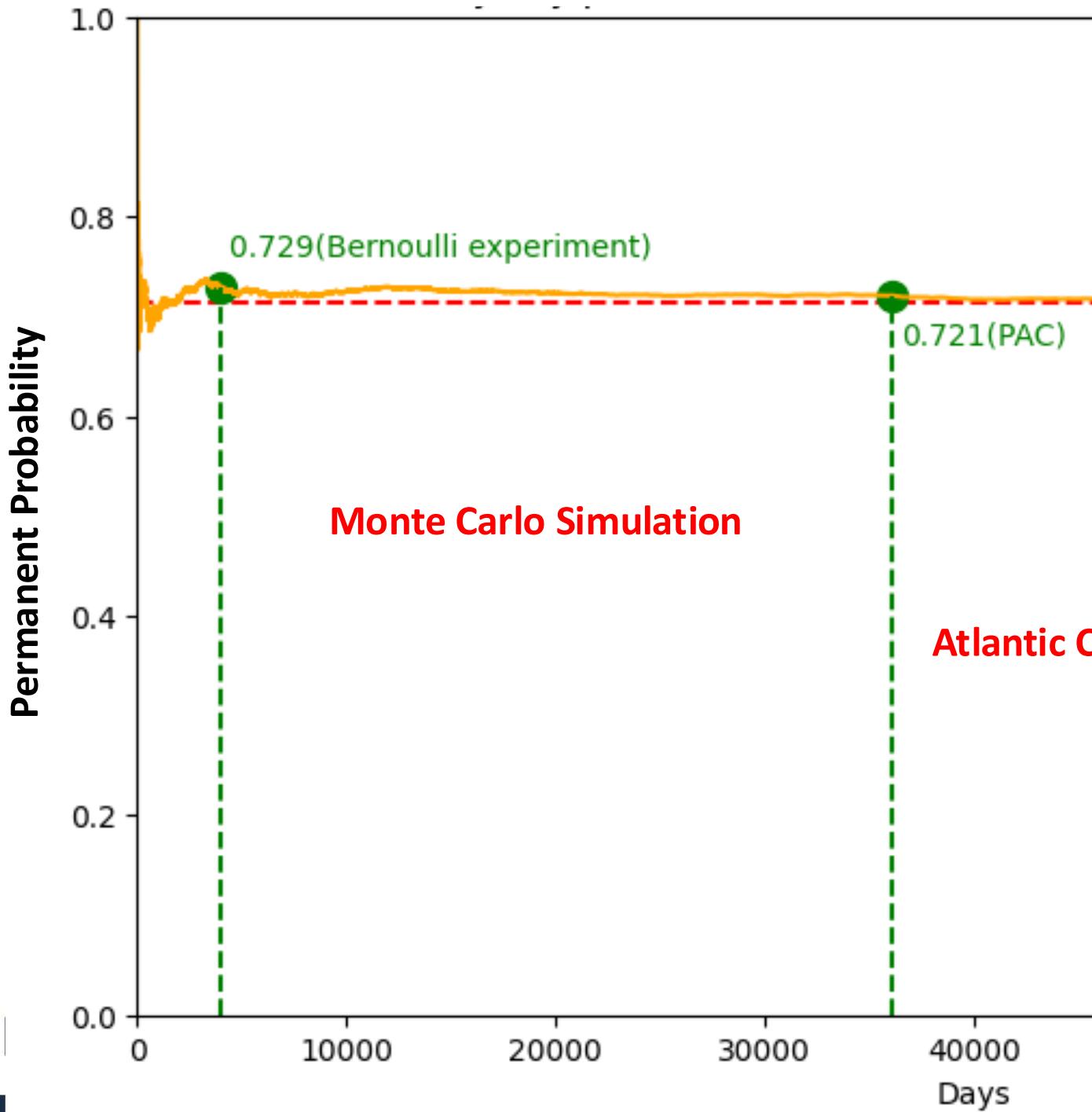


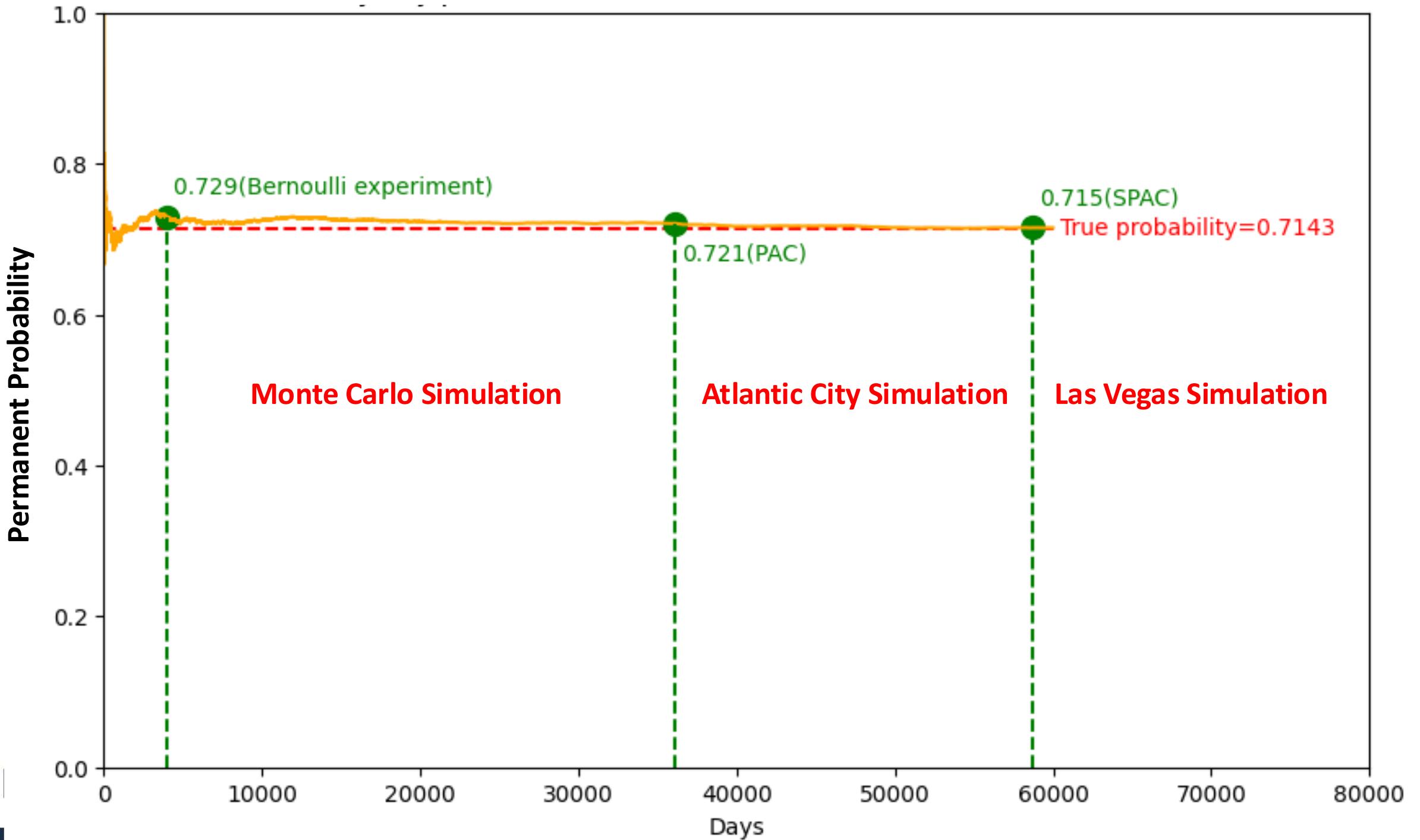
# Establish Stopping Rules for Stable Results

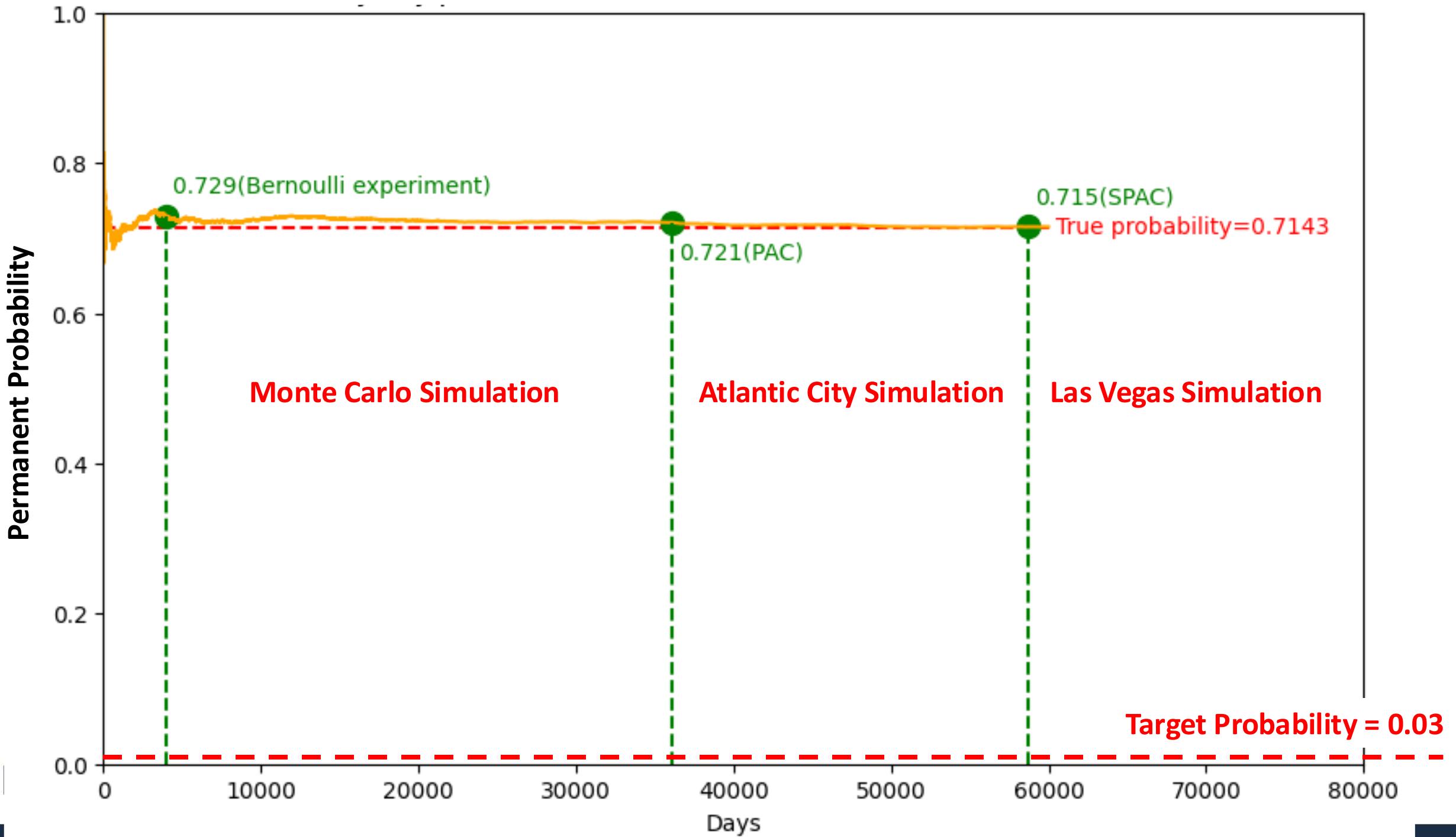
Housing  
States  
Simplified





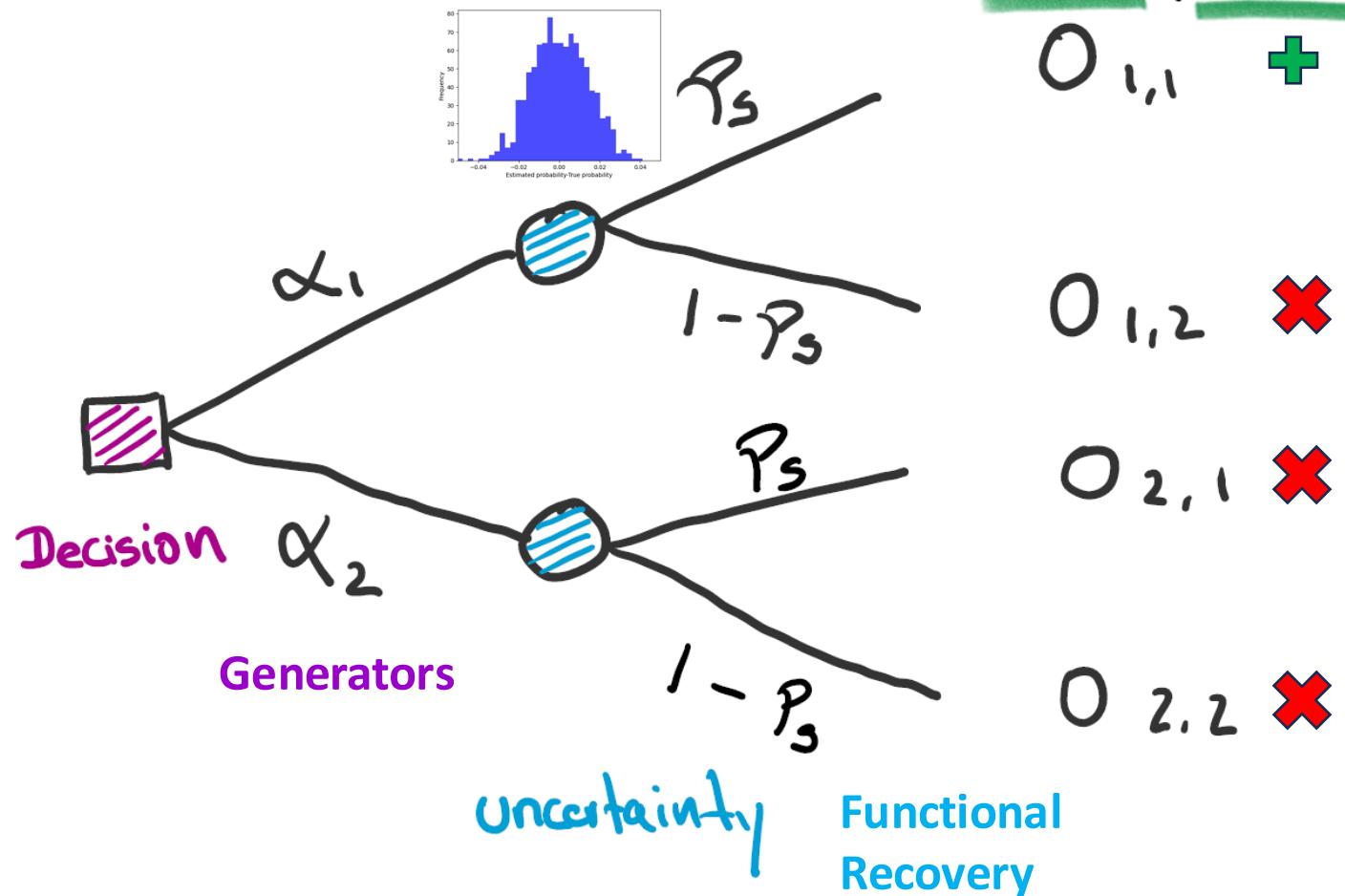






# Decision Support

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

$$N \approx 4,000$$

