

Index

- active subspace
 - analytic examples, 25
 - choosing the dimension, 6, 37, 59
 - computing, 25–35
 - definition, 24
 - estimation error, 32
 - multiple outputs, 87
 - projecting inputs onto, 46
 - with approximate gradients, 33–35
- active variables
 - definition, 24
 - density, 47
- airfoil shape optimization, 81–86
- average derivative functionals, 22
- Bayes’ theorem, 66
- Bayesian inversion, 65–69
- bootstrap, 12, 35, 74, 79, 82
 - intervals, 35
- C**
 - approximation, 26
 - definition, 22
 - number of samples, 29
- central limit theorem, 61
- compressed sensing, 16
- conditional density function, 47
- conditional expectation, 49
- coupled systems, 88
- data-informed subspace, 66
- design, 53
- dimension reduction, 45–48
 - intuition, 7
 - subsets vs. subspaces, 16–19, 45
 - sufficient, 18
- eigenvalue error estimates, 27
 - approximate gradients, 34
- elementary effects, 17
- error estimates
 - active subspace, 32
 - conditional expectation, 50, 55
 - eigenvalues, 27, 34
 - Monte Carlo, 51, 56
 - response surface, 53, 56
- estimated eigenvectors, 54–56
- finite difference stepsize, 33, 39
- $f(\mathbf{x})$
 - conditions, 22
 - examples, 14
 - flatness, 23–24
- Gaussian case, 47, 50, 59, 61
- global sensitivity analysis, 17
- gradient, 3
 - approximation, 33
 - bound, 22
 - uncentered covariance matrix, 22
- Hellinger distance, 68
- HyShot II scramjet, 71–78
- inactive subspace, 24
- index model, 49, 76
- integration, 59–62
- inversion, 65–69
- joint density function, 47
- Karhunen–Loève expansion, 21, 42
- kriging, 52, 56, 59
- likelihood function, 66
- linear model
 - global, 5
 - HyShot II scramjet, 73
 - local, 4
 - ONERA-M6 fixed wing, 85
 - pitfalls, 8
- local sensitivity analysis, 17
- low-rank approximation
 - functions, 16
 - matrices, 25
- mappings, 45–48
- marginal density function, 47
- Markov chain Monte Carlo (MCMC), 66–68
- matrix Bernstein inequality, 27, 30
- Mercer kernel, 23
- Metropolis–Hastings, 59, 67
- misfit function, 66
- model calibration, 65–69
- monotonicity, 9
- Monte Carlo, 51
- multiple outputs, 87
- NACA0012 airfoil, 82–83
- normalizing inputs, 2
- number of gradient samples, 29, 35
- ONERA-M6 fixed wing, 84–86
 - optimization, 62–65
 - airfoil shape, 84
 - HyShot II scramjet, 74
- parameter studies, 15
- parameterized partial differential equation, 10–12, 40–43, 56–57
 - sufficient summary plot, 57
- parameterized simulations, 13
- PDE-constrained optimization, 66
- phantom eigenvalue, 39
- photovoltaic solar cell, 78–81

- Poincaré inequality, 50
principal components, 6, 18, 26, 37
prior density, 65
prior-informed subspace, 66
proper orthogonal decomposition, 6, 37
quadratic model, 38, 64
quadrature, 59
quantity of interest, 14
radial basis functions, 48
randomness, 14–15, 21
regularization, 47
response surfaces, 48–54
 HyShot II scramjet, 76
sampling density, 3
sensitivity analysis, 17
singular value decomposition (SVD), 26
Sobol' indices, 17
sparse grids, 16, 60
statistical inversion, 65–69
subspace distance, 32
 with approximate gradients, 34
sufficient dimension reduction, 18
sufficient summary plots, 7
 HyShot II scramjet, 73
 NACA0012 airfoil, 83
 ONERA-M6 fixed wing, 85
 parameterized PDE, 57
 photovoltaic solar cell, 81
uncentered covariance of the gradient, 22
uncertainty quantification, 13
uniform case, 47–48, 61–62
Voronoi tessellation, 62
zonotope, 48, 62