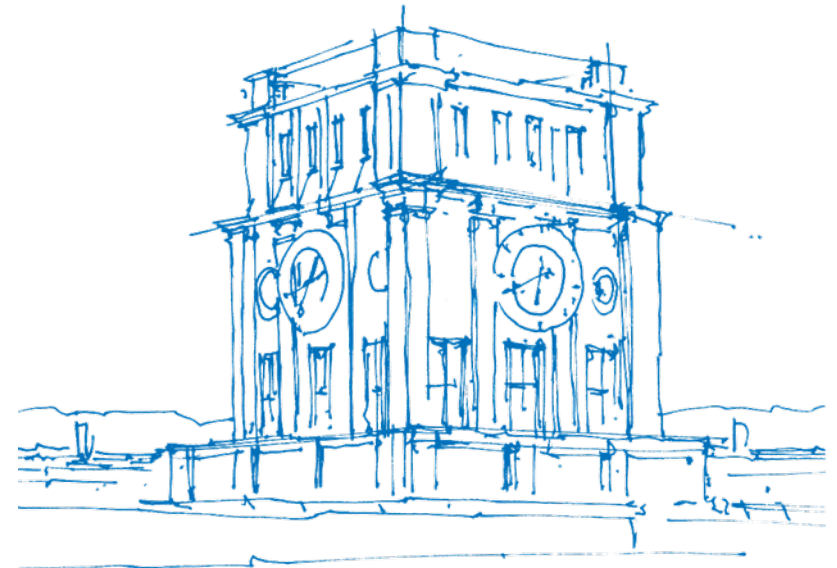


Algorithms for Uncertainty Quantification

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Lehrstuhl Informatik V

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TUM Uhrenturm

Lecture 11:

Software for UQ

Repetition from previous lecture

- random fields
 - motivation
 - application examples
 - formal definition
- stochastic processes
 - definition
 - example: Brownian motion
- approximation of random fields
 - the Karhunen-Loève expansion
 - example: approximation of the Wiener process

Today's lecture

Topic

Software for Uncertainty Quantification

Content

- coding from scratch vs. using existing code
- UQ software vs. UQ packages
- the world of UQ software: what software is available?
- survey on selected UQ software
 - maturity/features
 - preparation for use case decisions

Coding from scratch vs. using packages

from scratch

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from scratch

- no dependency on external packages/libraries (and their changes/bugs/...)
at least: decision, on which to rely on
- Computer Science people like it :-)
- context UQ: “Monte Carlo is so easy”

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reusing existing codes

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reusing existing codes

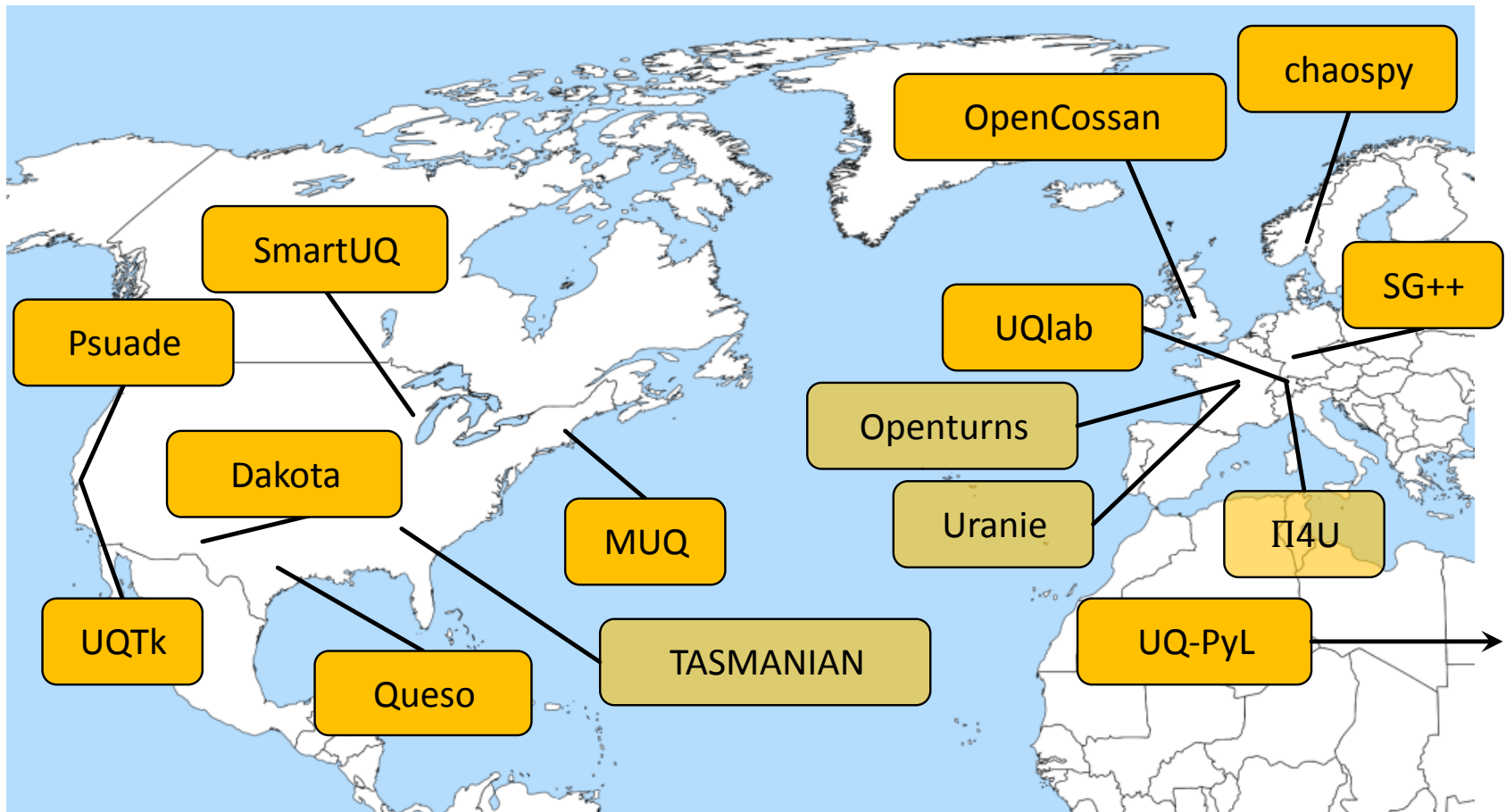
- avoid reinventing the wheel over and over again
- rely on work of others
 - faster time to solution (less debugging, testing, ...)!
 - quality of packages?
 - flexibility/portability supported?
 - maintainability of (own) code?
 - API fix or not very flexible
 - license issues?

UQ software vs. UQ packages

difference between software and small code packages:

- size of developing group:
single Ph.D. candidates \Leftrightarrow many life-time positions
- goal of implementations:
specific tasks \Leftrightarrow many methods/approaches, for large user base
- ease of use:
direct start with (almost) no docu \Leftrightarrow a lot of docu (to read)
- quality assurance:
manual tests (if any) \Leftrightarrow software engineering aspects, user support
- ...

World of UQ Software

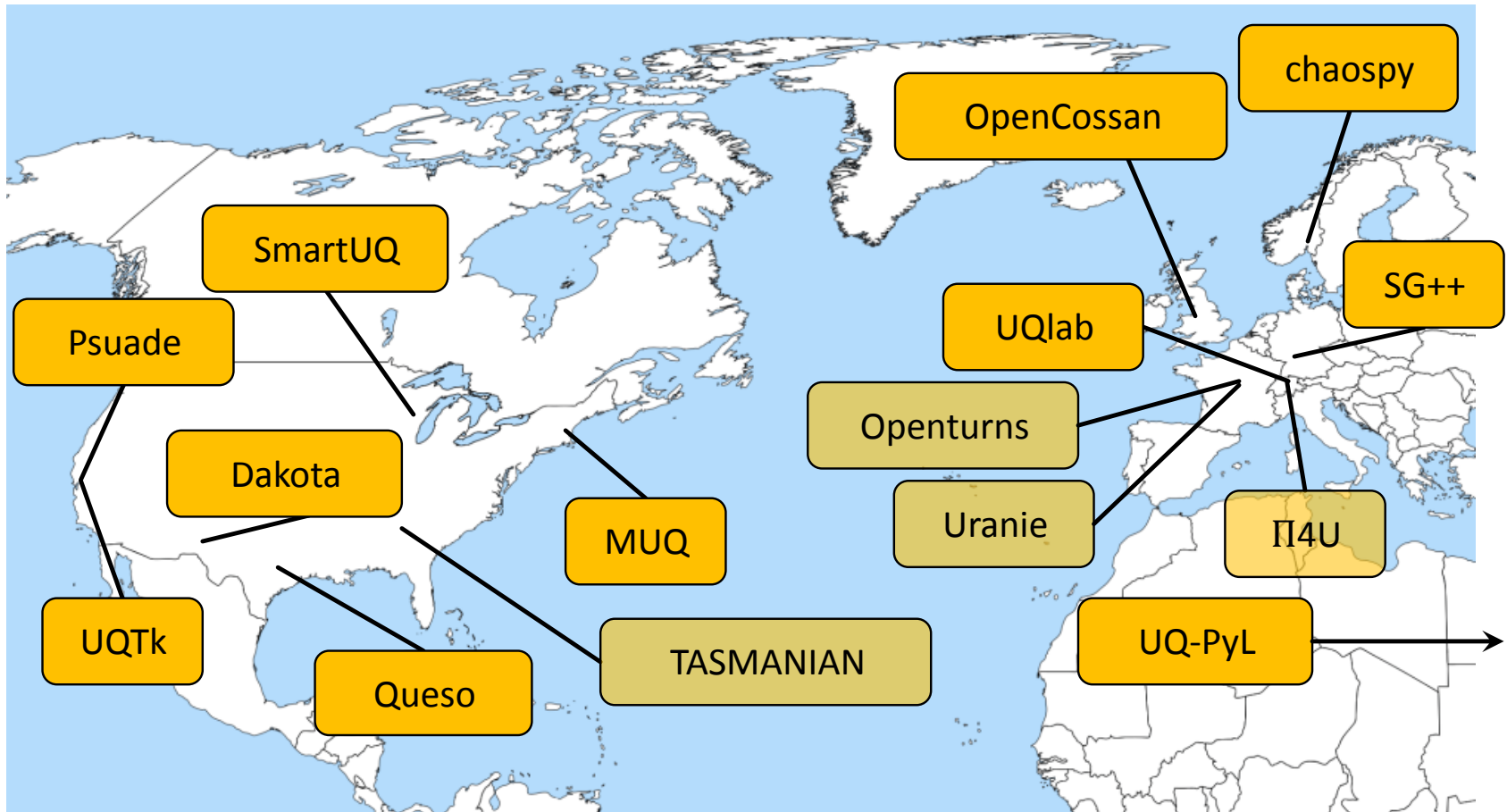


<http://wikitravel.org>

SIAM UQ 16, MS 41, 56, 72: Software for UQ, Dirk Pflüger & Tobias Neckel

Discussion of evaluation!

World of UQ Software – reloaded



<http://wikitravel.org>

SIAM UQ 16, MS 41, 56, 72: Software for UQ, Dirk Pflüger & Tobias Neckel

List of UQ software

alphabetical; for sure: incomplete!

- chaospy
- Dakota
- MUQ library
- Mystic
- NASA UQTools
- OpenCossan (matlab)
- Openturns
- Π4U
- Promethee
- Psuade
- Queso
- SG++
- SmartUQ
- TASMANIAN
- UQLab (matlab)
- UQ Toolkit (UQTK)
- Uranie
- ...

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for some: more detailed aspects

Aspects of **chaospy**

URL	https://github.com/jonathf/chaospy
developing organisation	Jonathan Feinberg / SIMULA
existing since	??
main purpose	forward UQ (PCE, sampling)
user support	mail support, documentation, tutorials
type of SW	framework/library, "full" license
programming language	Python
interface language support / API	Python
unique selling point	high-level Python, fast prototyping, PCE pseudospectral approach

Aspects of **Dakota**

URL	https://dakota.sandia.gov/
developing organisation	Sandia National Laboratory
existing since	??
main purpose	HPC applications, UQ/optimisation
user support	FAQs, maillists, trainings, manuals
type of SW	toolkit, LGPL license
programming language	C++
interface language support / API	???
unique selling point	large user base, HPC aspects

Aspects of MUQ

URL	http://uqgroup.mit.edu/software
developing organisation	Uncertainty Quantification Group (Marzouk), MIT
existing since	??
main purpose	MCMC, PCE, KL, optimisation
user support	Q&A, example page, interactive test sessions, doxygen
type of SW	collection of tools, "full" license
programming language	C++
interface language support / API	???
unique selling point	advanced UQ algorithms

Aspects of Openturns

URL	http://openturns.org/
developing organisation	4 companies: Airbus, EDF, IMACS, Phimeca Engineering
existing since	2005
main purpose	forward UQ, data analysis
user support	manuals, examples, mailing lists, user days
type of SW	library, open source LGPL license
programming language	C++
interface language support / API	Python, symbolic
unique selling point	larger user base?

Aspects of $\Pi 4U$

URL	http://www.cse-lab.ethz.ch/index.php?view=article&id=613
developing organisation	CSE lab, ETH
existing since	2014?
main purpose	Bayesian inversion for large-scale applications
user support	tutorial
type of SW	framework, GPL license
programming language	C/C++
interface language support / API	???
unique selling point	inversion, (heterogeneous) HPC platforms

Aspects of Queso

URL	http://libqueso.com/
developing organisation	UT Austin
existing since	2011?
main purpose	forward/inverse UQ for parallel applications
user support	maillists, doxygen
type of SW	collection of algorithms & functionalities, LGPL license
programming language	C++
interface language support / API	???
unique selling point	inversion, Software Engineering aspects; collaboration with Dakota

Aspects of **SG++**

URL	http://sgpp.sparsegrids.org/
developing organisation	University of Stuttgart, TUM
existing since	2007?
main purpose	sparse grid toolbox for interpolation, quadrature, PDEs, data mining & machine learning, UQ, optimisation
user support	manuals, coding days, doxygen
type of SW	library, BSD-like license?
programming language	C++
interface language support / API	C++, Python, Java, MATLAB
unique selling point	sparse grids (spatially adaptive!)

Aspects of **TASMANIAN**

URL	http://tasmanian.ornl.gov/
developing organisation	Oak Ridge National Laboratory
existing since	2013?
main purpose	high-dimensional integration, interpolation & parameter calibration
user support	manuals
type of SW	toolkit (libraries)
programming language	C++
interface language support / API	C++, Python
unique selling point	sparse grids (combination technique)

Aspects of UQTk

URL	http://www.sandia.gov/UQToolkit/
developing organisation	Sandia National Laboratory
existing since	2005+X?
main purpose	forward/inverse UQ
user support	mailing lists, doxygen, manuals
type of SW	collection of libraries, LGPL license
programming language	C++
interface language support / API	C++, Python
unique selling point	high-level UQ, fast prototyping, many methods

Aspects of Uranie

URL	https://sourceforge.net/projects/uranie/
developing organisation	CEA, France
existing since	2013?
main purpose	data analysis, UQ, optimisation
user support	mail support
type of SW	(L)GPL
programming language	Python, C++, C
interface language support / API	CINT, Python
unique selling point	many use cases, support for HPC platforms

Literature:

- References and manuals of software websites
- survey of status at conference SIAM UQ 2016,
https://www5.in.tum.de/wiki/index.php/SIAMUQ16_-_Slides_Minisymp_Software4UQ

Summary

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