



**HAL**  
open science

## Derivative-based global sensitivity measures: general links with Sobol' indices and numerical tests

Matieyendou Matieyendou, Bertrand Iooss, Anne-Laure Popelin, Fabrice Gamboa

### ► To cite this version:

Matieyendou Matieyendou, Bertrand Iooss, Anne-Laure Popelin, Fabrice Gamboa. Derivative-based global sensitivity measures: general links with Sobol' indices and numerical tests. 2012. hal-00666473v1

**HAL Id: hal-00666473**

**<https://hal.science/hal-00666473v1>**

Preprint submitted on 5 Feb 2012 (v1), last revised 1 Jul 2012 (v2)

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

# Derivative-based global sensitivity measures: general links with Sobol' indices and numerical tests

M. Lamboni<sup>ab</sup>, B. Iooss<sup>c1</sup>, A.-L. Popelin<sup>c</sup>, F. Gamboa<sup>b</sup>

<sup>a</sup> *Université Paris Descartes, 45 rue des saints Pères, F-75006, France*

<sup>b</sup> *IMT, F-31062, France*

<sup>c</sup> *EDF R&D, 6 quai Watier, F-78401, France*

---

## Abstract

The estimation of variance-based importance measures (called Sobol' indices) of the input variables of a numerical model can require a large number of model evaluations. It turns to be unacceptable for huge model involving a large number of input variables (typically more than ten). Recently, Sobol and Kucherenko have proposed the Derivative-based Global Sensitivity Measures (DGSM), defined as the integral of the squared derivatives of the model output, showing that it can help to solve the problem of dimensionality in some cases. We provide a general inequality link between DGSM and total Sobol' indices for input variables belonging in the class of Boltzmann probability measures, extending the previous results of Sobol and Kucherenko for uniform and normal measures. The special case of log-concave measures is also described. This link provides a DGSM-based maximal bound for the total Sobol indices. Numerical tests show the performance of the bound and its usefulness in practice.

*Keywords:* Boltzmann measure; Derivative based global sensitivity measure; Global sensitivity analysis; Log-concave measure; Poincaré inequality; Sobol' indices

---

## 1. Introduction

2     With the advent of computing technology and numerical methods, computer  
3     models are now widely used to make predictions on unknown physical phenom-  
4     ena, to solve optimization problems or to perform sensitivity studies. These complex  
5     models often include hundreds or thousands uncertain variables as inputs, whose un-  
6     certainties can strongly impact the model outputs (De Rocquigny *et al.* [1], Kleijnen

---

<sup>1</sup>Corresponding author: bertrand.iooss@edf.fr, Phone: +33 1877969, Fax: +33 130878213

1 [2], Patelli *et al.* [3]). In fact, it is well known that, in many cases, only a small  
2 number of input variables really act in the model (Saltelli *et al.* [4]). This number  
3 is referred to the notion of the effective dimension of a function (Caffish *et al.* [5]),  
4 which is a useful way to deal with the curse of dimensionality in practical applica-  
5 tions.

6 Global Sensitivity Analysis (GSA) methods (Sobol [6], Saltelli *et al.* [4]) aim  
7 to apportion model output variability into input variables and their interactions.  
8 It is also an objective way to determine the effective dimension by using the model  
9 simulations (Kucherenko *et al.* [7]). A first class of GSA methods is qualitative and is  
10 called the “screening”, as it aims to deal with a large number of input variables (from  
11 tens to hundreds). An example of screening method is the Morris’ method (Morris  
12 [8]). With a few model evaluations, it allows a coarse estimation of the main effects  
13 but misses out interactions among input variables. The second class of GSA methods  
14 are the popular quantitative methods, mainly based on the decomposition of the  
15 model output variance, which leads to the so-called variance-based methods and  
16 Sobol’ sensitivity indices. It allows computing the main and total effects (called first  
17 order and total Sobol’ indices) of each input variable, as interaction effects. However,  
18 the estimation procedures are more expensive in terms of number of required model  
19 evaluations. Then, variance-based methods can only be applied to model with a  
20 small number of input variables (no more than tens).

21 Recently, Sobol and Kucherenko [9, 10] have proposed a rigorous mathemati-  
22 cal formulation of the Morris method by the use of the so-called Derivative-based  
23 Global Sensitivity Measures (DGSM). DGSM seem computationally more tractable  
24 than variance-based measures and less suffer the curse of dimensionality. They also  
25 theoretically showed an inequality linking DGSM and total Sobol’ indices in the case  
26 of uniform or Gaussian input variables.

27 In this paper, we investigate this close relationship between total Sobol’ indices  
28 and DGSM, by extending this inequality to a large class of Boltzmann probability

1 measures. We also obtain result for the class of log-concave measures. The paper is  
 2 organized as follows. Section 2 recalls some useful definitions of Sobol' indices and  
 3 DGSM. Section 3 establishes an inequality between these indices for a large class  
 4 of Boltzmann (resp. log-concave) probability measures. Section 4 provides some  
 5 numerical simulations on two test models, illustrating how the bound can be used  
 6 in practice. We conclude in Section 5.

## 7 **2. Global sensitivity indices definition**

### 8 *2.1. Variance-based sensitivity indices*

9 Let  $Y = f(\mathbf{X})$  be a model output with  $d$  random input variables  $\mathbf{X} = (X_1, \dots, X_d)$ .  
 10 If the input variables are independent (assumption A1) and  $\mathbb{E}(f^2(\mathbf{X})) < +\infty$  (as-  
 11 sumption A2), we have the following unique Hoeffding decomposition (Efron and  
 12 Stein [11]) of  $f(\mathbf{X})$ :

$$f(\mathbf{X}) = f_0 + \sum_j^d f_j(X_j) + \sum_{i < j}^d f_{ij}(X_i, X_j) + \dots + f_{1\dots d}(X_1, \dots, X_d) \quad (2.1)$$

$$= \sum_{u \subset \{1, 2, \dots, d\}} f_u(X_u), \quad (2.2)$$

13 where  $f_0 = \mathbb{E}[f(\mathbf{X})]$  corresponds to the empty subset;  $f_j(X_j) = \mathbb{E}[f(\mathbf{X})|X_j] - f_0$   
 14 and  $f_u(X_u) = \mathbb{E}[f(\mathbf{X})|X_u] - \sum_{v \subset u} f_v(X_v)$  for any subset  $u \subset \{1, 2, \dots, d\}$ .

15 By regrouping all the terms in equation (2.1) that contain the variable  $X_j$  ( $j =$   
 16  $1, 2, \dots, d$ ) in the function called  $g(\cdot)$ :

$$g(X_j, \mathbf{X}_{\sim j}) = \sum_{u \ni j} f_u(\mathbf{X}_u),$$

17 we have the following decomposition:

$$f(\mathbf{X}) = f_0 + g(X_j, \mathbf{X}_{\sim j}) + h(\mathbf{X}_{\sim j}), \quad (2.3)$$

18 where  $\mathbf{X}_{\sim j}$  denotes the vector containing all variables except  $X_j$ . Further set  $h(\cdot) =$

1  $f(\cdot) - f_0 - g(\cdot)$ . Notice that this decomposition is also unique under assumptions A1  
 2 and A2. The function  $g(\cdot)$ , itself, suffices to compute the total sensitivity indices.  
 3 Indeed, it contains all information about the variable  $X_j$ .

**Definition 2.1.** *Assume that A1, A2 hold, let  $\mu(\mathbf{X}) = \mu(X_1, \dots, X_d)$  be the distribution of the input variables. For any non empty subset  $u \subseteq \{1, 2, \dots, d\}$ , set first*

$$\begin{aligned}
 D &= \int f^2(\mathbf{x})d\mu(\mathbf{x}) - f_0^2, \\
 D_u &= \int f_u^2(\mathbf{x}_u)d\mu(\mathbf{x}_u), \\
 D_u^{tot} &= \int \sum_{v \supseteq u} f_v^2(\mathbf{x}_v)d\mu(\mathbf{x}_v),
 \end{aligned} \tag{2.4}$$

5 *Futher, the first order Sobol sensitivity indices (Sobol [6]) of  $\mathbf{X}_u$  is*

$$S_u = \frac{D_u}{D}, \tag{2.5}$$

6 *The total sensitivity Sobol index of  $\mathbf{X}_u$  (Homma and Saltelli [12]) is*

$$S_{T_u} = \frac{D_u^{tot}}{D}. \tag{2.6}$$

7 *Note that  $D$  is nothing more than the variance of  $f(\mathbf{X})$ .*

8 The following proposition gives another way to compute the total sensitivity  
 9 indices.

10 **Proposition 2.1.** *Under assumptions A1 and A2, the total sensitivity indices of*  
 11 *variable  $X_u$  with  $u = \{j\}$  ( $j = 1, 2, \dots, d$ ) is obtained by the following formulas:*

$$D_j^{tot} = \int g^2(x_j, \mathbf{x}_{\sim j})d\mu(\mathbf{x}) \tag{2.7}$$

12 *and*

$$D_j^{tot} = \frac{1}{2} \int [f(\mathbf{x}) - f(x'_j, \mathbf{x}_{\sim j})]^2 d\mu(\mathbf{x})d\mu(x'_j). \tag{2.8}$$

13 **Proof 2.1.** *The first formula is an obvious consequence of equation (2.3), and it is*  
 14 *obtained by using the orthogonality constraints among terms in the decomposition*

15 *of equation (2.1). Indeed,  $D_j^{tot} = \int \sum_{v \supseteq j} f_v^2(\mathbf{x}_v)d\mu(\mathbf{x}_v) = \int \left[ \sum_{v \supseteq j} f_v(\mathbf{x}_v) \right]^2 d\mu(\mathbf{x}) =$*   
 16  *$\int g^2(x_j, \mathbf{x}_{\sim j})d\mu(\mathbf{x})$ . The later formula is proved in Sobol [13].*

1 *2.2. Derivative-based sensitivity indices*

2 Derivative-based global sensitivity method uses the second moment of model  
 3 derivatives as importance measure. This method is motivated by the fact that a  
 4 high value of the derivative of the model output with respect to some input variable  
 5 means that a big variation of model output is expected for a variation of the variable.  
 6 This method extends the Morris method (Morris [8]). Indeed, it allows to capture  
 7 any small variation of the model output due to a single input variable.

8 DGSM have been first proposed in Sobol and Gresham [14]. Then, they have  
 9 been largely studied in Kucherenko *et al.* [15], Sobol and Kucherenko [9] and Patelli  
 10 *et al.* [16]. From now, we assume that the function  $f$  is differentiable. Two kind of  
 11 DGSM are defined below:

12 **Definition 2.2.** Assume that A1 holds and that  $\frac{\partial f(\mathbf{X})}{\partial x_j}$  is square-integrable (as-  
 13 sumption A3). Then, for  $j = 1, 2, \dots, d$ , we define the DGSM indices by:

$$\begin{aligned} \nu_j &= \mathbb{E} \left[ \left( \frac{\partial f(\mathbf{X})}{\partial x_j} \right)^2 \right] \\ &= \int \left( \frac{\partial f(\mathbf{x})}{\partial x_j} \right)^2 d\mu(\mathbf{x}). \end{aligned} \quad (2.9)$$

14 Let  $w(\cdot)$  is be a bounded measurable function. A weighted version of the last indices  
 15 is:

$$\tau_j = \int \left( \frac{\partial f(\mathbf{x})}{\partial x_j} \right)^2 w(x_j) d\mu(\mathbf{x}). \quad (2.10)$$

16 **Remark 2.1.** Sobol and Kucherenko [10] showed that, for a specific weighting func-  
 17 tion  $w(x_j) = \frac{1 - 3x_j + 3x_j^2}{6}$  and for a class of linear model with respect to each input  
 18 variable, we have  $\tau_j = D_j^{\text{tot}}$ .

19 **Remark 2.2.** By bearing in mind the decomposition in equation (2.3), we can re-  
 20 place in equations (2.9) and (2.10) the function  $f(\cdot)$  by the function  $g(\cdot)$ . In general,  
 21  $g(\cdot)$  is a  $d_1$  ( $d_1 \leq d$ ) dimension function, and this can drastically reduce the number  
 22 of model evaluations for the numerical computation of  $\nu$  or  $\tau$ . Thus, we have:

$$\nu_j = \int \left( \frac{\partial g(\mathbf{x})}{\partial x_j} \right)^2 d\mu(\mathbf{x}). \quad (2.11)$$

$$\tau_j = \int \left( \frac{\partial g(\mathbf{x})}{\partial x_j} \right)^2 w(x_j) d\mu(\mathbf{x}), \quad (2.12)$$

1 **3. Variance-based sensitivity indices vs. derivative-based sensitivity in-**  
 2 **dices**

3 A formal link between total Sobol' indices and DGSM is worth interesting to  
 4 control Sobol' indices and to use the DGSM in practice for factors prioritization.  
 5 Indeed, DGSM estimations need much less model evaluations than total Sobol' in-  
 6 dices estimations (Kucherenko *et al.* [15]). Sobol and Kucherenko [9] have estab-  
 7 lished an inequality linking these two indices for uniform and Gaussian random  
 8 variables (maximal bound for  $S_{T_j}$ ). In this section, we extend the inequality for  
 9 any model when the marginal distribution of input variable are Boltzmann measure  
 10 on  $\mathbb{R}$  (assumption A4). A measure  $\delta$  on  $\mathbb{R}$  is said to be a Boltzmann measure if  
 11 it is absolutely continuous with respect to the Lebesgue measure and its density  
 12  $d\delta(x) = \rho(x)dx = c \exp[-v(x)]dx$ . Here  $v(\cdot)$  is a continuous function and  $c$  a nor-  
 13 malizing constant. Many classical continuous probability measures used in practice  
 14 (see de Rocquigny *et al.* [1] and Saltelli *et al.* [4]) are Boltzmann measures.

15 The class of Boltzmann probability measures includes the well known class of log-  
 16 concave probability measures. In this case,  $v(\cdot)$  is a convex function (assumption  
 17 A5). In other words, a twice differentiable probability density function  $\rho(x)$  is said  
 18 to be log-concave if, and only if,

$$\frac{d^2}{dx^2}[\log \rho(x)] \leq 0 . \quad (3.13)$$

19 Note that the density of the uniform probability measure on an interval is not con-  
 20 tinuous on  $\mathbb{R}$ . So it cannot be considered in the class of log-concave probability  
 21 measure, nor in the class of Boltzmann probability measures.

22 The two following propositions give the formal link between Sobol' indices and  
 23 derivative-based sensitivity indices.

24 **Theorem 3.1.** *Under assumptions A1, A2, A3 and A4, we have:*

$$D_j^{tot} \leq C(\mu_j)\nu_j \quad (3.14)$$

1 with  $C(\mu_j) = 4C_1^2$  and  $C_1 = \sup_{x \in \mathbb{R}} \frac{\min(F_j(x), 1 - F_j(x))}{\rho_j(x)}$  the Cheeger constant,  $F_j(\cdot)$   
2 the cumulative probability function of  $X_j$  and  $\rho_j(\cdot)$  the density function of  $X_j$ .

3 We recall the four assumptions:

- 4 • A1: independence between inputs  $X_1, X_2, \dots, X_d$ ,
- 5 • A2:  $f \in L^2(\mathbb{R})$ ,
- 6 • A3:  $\frac{\partial f}{\partial x_j} \in L^2(\mathbb{R})$ ,
- 7 • A4: the distribution of  $X_j$  is a Boltzmann probability measure.

8 **Proof 3.1.** *The inequality (3.14) is a one-dimensional Poincaré inequality by using*  
9 *expressions  $D_j^{tot} = \int g^2(x_j, \mathbf{x}_{\sim j}) d\mu(\mathbf{x})$  (equation (2.7)), and  $\nu_j = \int \left( \frac{\partial g(\mathbf{x})}{\partial x_j} \right)^2 d\mu(\mathbf{x})$*   
10 *(equation (2.11)). The constant is obtained in Bobkov [17], and Fougères [18] for*  
11 *the one-dimensional Poincaré inequality. A proof of the  $d$ -dimensional Poincaré*  
12 *inequality is given in Bakry et al. [19].*

13 **Theorem 3.2.** *Under assumptions A1, A2, A3 and A5, we have:*

$$D_j^{tot} \leq [\exp(v(m))]^2 \nu_j, \quad (3.15)$$

14 with  $C_1 = \frac{\exp(v(m))}{2}$  the Cheeger constant and  $m$  the median of the measure  $\mu_j$   
15 (such that  $\mu(X_j \leq m) = \mu(X_j > m)$ ).

16 We recall the assumption A5: the distribution of  $X_j$  is a log-concave probability  
17 measure.

18 **Proof 3.2.** *See proof 3.1.*

19 Table 1 shows the Cheeger constant for some probability distributions that are  
20 log-concave and are used in practice of uncertainty and sensitivity analysis. We  
21 also give their medians and the functions  $v(\cdot)$ . We obtain the same results for the  
22 normal distribution  $\mathcal{N}(\mu, \sigma^2)$  than Sobol and Kucherenko [9] but we prove them in  
23 another way (in this case,  $v(m) = \log(\sigma)$ ). For uniform distribution  $\mathcal{U}[a, b]$ , Sobol  
24 and Kucherenko [9] obtained via direct integral manipulations the inequality  $D_j^{tot} \leq$

Distribution	$v(x)$	$m$	$C_1$
Normal $\mathcal{N}(\mu, \sigma^2)$	$\frac{(x - \mu)^2}{2\sigma^2} + \log(\sigma)$	$\mu$	$\frac{\sigma}{2}$
Exponential $\mathcal{E}(\lambda)$ , $\lambda > 0$	$\lambda x - \log(\lambda)$	$\frac{\log 2}{\lambda}$	$\frac{1}{\lambda}$
Beta $\mathcal{B}(\alpha, \beta)$ , $\alpha, \beta \geq 1$	$\log [x^{1-\alpha}(1-x)^{1-\beta}]$	No expression	—
Gamma $\Gamma(\alpha, \beta)$ , scale $\alpha \geq 1$ , shape $\beta > 0$	$\log(x^{1-\alpha}\Gamma(\alpha)) + \frac{x}{\beta} + \alpha \log \beta$	No expression	—
Gumbel $\mathcal{G}(\mu, \beta)$ , scale $\beta > 0$	$\frac{x - \mu}{\beta} + \log \beta + \exp\left(-\frac{x - \mu}{\beta}\right)$	$\mu - \beta \log(\log 2)$	$\frac{\beta}{\log 2}$
Weibull $\mathcal{W}(k, \lambda)$ , shape $k \geq 1$ , scale $\lambda > 0$	$\log\left(\frac{\lambda}{k}\right) + (1 - k) \log\left(\frac{x}{\lambda}\right) + \left(\frac{x}{\lambda}\right)^k$	$\lambda(\log 2)^{1/k}$	$\frac{\lambda(\log 2)^{(1-k)/k}}{k}$

Table 1:  $v(\cdot)$  Standard log-concave probability distributions:  $v(\cdot)$  function, median  $m$  and Cheeger constant  $C_1$  (see Theorem 3.2).

1  $\frac{(b-a)^2}{\pi^2} \nu_j$ . This relation is a the classical Poincaré or Writtinger inequality (Ane  
2 *et al.* [20]).

3 For general log-concave measures, no analytical expressions are available for the  
4 Cheeger constant. In this latter case or in case of non log-concave but Boltzmann  
5 measure, we can obtain the Cheeger constant by numerical simulation using the  
6 expression  $\sup_{x \in \mathbb{R}} \frac{\min(F_j(x), 1 - F_j(x))}{\rho_j(x)}$ .

## 1 4. Numerical tests

### 2 4.1. Derivative sensitivity indices estimates

3 For the DGSM, a classical estimator of DGSM indices is the empirical one and  
4 is given below:

$$\hat{v}_j = \frac{1}{n} \sum_{i=1}^n \left( \frac{\partial f(\mathbf{X}^{(i)})}{\partial x_j} \right)^2. \quad (4.16)$$

5 Experimental convergence properties of this estimator are given in Sobol and Kucherenko  
6 [9].

7 From definition (2.3), we know that  $\frac{\partial f(\mathbf{X}^{(i)})}{\partial x_j} = \frac{\partial g(\mathbf{X}^{(i)})}{\partial x_j}$ . Estimator of  $D_j^{tot}$   
8 (see equation (2.7)) and estimator (4.16) are based on the same function  $g(\cdot)$  and  
9 it seems that estimations of these two indices will require approximately the same  
10 number of model evaluations in order to converge towards their respective values.

11 Computations of DGSM and Sobol' indices can be done by using Monte Carlo  
12 algorithm or any variates from it, such as Latin Hypercube Sampling, quasi-Monte  
13 Carlo and Monte Carlo Markov Chain sampling. Kucherenko *et al.* [15] have shown  
14 that quasi-Monte Carlo outperforms Monte Carlo when model has a low effective  
15 dimension. Computation of DGSM needs model gradient estimation. For com-  
16 plex models, model gradient computation can easily be obtained by finite difference  
17 method. Patelli and Pradlwarter [3] propose a Monte Carlo estimation of gradient  
18 in high dimension. They used an unbiased estimator for gradients and have shown  
19 that the number of Monte Carlo evaluations  $n \leq d$  is sufficient for gradient com-  
20 putations. In the worst case, their procedure requires the same number of model  
21 evaluations than the finite difference method. The method is very efficient when  
22 the model has a low effective dimension. When there are many dominate gradient  
23 values, an orthogonal linear transformation allows to be in a new space with a few  
24 dominate variables.

25 In the following Sections, we compare the estimates of the Sobol indices ( $S_j$  and

1  $S_{T_j}$ ) and the upper bound of  $S_{T_j}$  (see inequality (3.14)). let denote  $\Upsilon_j$ , the total  
 2 sensitivity upper bound:

$$\Upsilon_j = K \frac{\nu_j}{D}, \quad (4.17)$$

3 where  $D$  is the variance of the model output  $f(\mathbf{X})$  and  $K = 4C_1^2$ . The goal of our  
 4 numerical tests is just to compare the differences in terms of ranking and not to  
 5 study the speed of convergence of the estimates.

#### 6 4.2. Test on the Morris function

7 As a first test, we consider the Morris function (Morris [8]) that includes 20  
 8 independent and uniform input variables. The Morris function is defined by the  
 9 following equation:

$$y = \beta_0 + \sum_{i=1}^{20} \beta_i w_i + \sum_{i<j}^{20} \beta_{i,j} w_i w_j + \sum_{i<j<l}^{20} \beta_{i,j,l} w_i w_j w_l + \sum_{i<j<l<s}^{20} \beta_{i,j,l,s} w_i w_j w_l w_s, \quad (4.18)$$

10 where  $w_i = 2 \left( x_i - \frac{1}{2} \right)$  except for  $i = 3, 5, 7$  where  $w_i = 2 \left( 1.1 \frac{x_i}{x_i + 1} - \frac{1}{2} \right)$ . The  
 11 coefficient values are:

12  $\beta_i = 20$  for  $i = 1, 2, \dots, 10$ ,

13  $\beta_{i,j} = -15$  for  $i, j = 1, 2, \dots, 6, i < j$

14  $\beta_{i,j,l} = -10$  for  $i, j, l = 1, 2, \dots, 5, i < j < l$

15 and  $\beta_{1,2,3,4} = 5$ .

16 The remaining first and second order coefficients were generated independently from  
 17 the normal distribution  $\mathcal{N}(0, 1)$  and the remaining third and fourth coefficient were  
 18 set to 0.

19 We replace the uniform distributions associated to several input variables by  
 20 different log-concave measures of the Table 1 in order to show how the bounds can  
 21 be used in practical sensitivity analysis. Table 2 shows the probability distributions  
 22 associated to each input of the Morris function.

23 We have performed some simulations that allow computing the DGSM indices

Input	Probability distribution	Input	Probability distribution
X1	$\mathcal{U}[0, 1]$	X11	$\mathcal{U}[0, 1]$
X2	$\mathcal{N}(0.5, 0.1)$	X12	$\mathcal{N}(0.5, 0.1)$
X3	$\mathcal{E}(4)$	X13	$\mathcal{E}(4)$
X4	$\mathcal{G}(0.2, 0.2)$	X14	$\mathcal{G}(0.2, 0.2)$
X5	$\mathcal{W}(2, 0.5)$	X15	$\mathcal{W}(2, 0.5)$
X6	$\mathcal{U}[0, 1]$	X16	$\mathcal{U}[0, 1]$
X7	$\mathcal{U}[0, 1]$	X17	$\mathcal{U}[0, 1]$
X8	$\mathcal{U}[0, 1]$	X18	$\mathcal{U}[0, 1]$
X9	$\mathcal{U}[0, 1]$	X19	$\mathcal{U}[0, 1]$
X10	$\mathcal{U}[0, 1]$	X20	$\mathcal{U}[0, 1]$

Table 2: Probability distributions of the input variables of the Morris function

1 and the Sobol' indices for the 20 independent factors. The goal here is not to  
2 compare their algorithmic performances in terms of simulation number, but just  
3 to look at the inputs' ranking. Sobol' indices  $S_j$  and  $S_{Tj}$  are obtained with the  
4 method of Saltelli [21], using two initial Monte Carlo samples of size  $5 \times 10^4$ . With  
5 20 input variables, it leads to  $1.1 \times 10^6$  model evaluations. The total Sobol' indices  
6 are used in this paper as a reference. It shows that only the first 10 inputs have  
7 some influence. Model derivatives are evaluated for each input on a Monte Carlo  
8 sample of size  $1 \times 10^4$  by the finite-difference method (perturbation of 0.01%). Then,  
9 DGSM  $\nu_j$  require  $2.1 \times 10^5$  model evaluations.  $\Upsilon_j$  is then computed using equation  
10 (4.17) where the variance of the Morris function is estimated to  $D = 991.521$ . The  
11 results are available in Table 3.

12 In Table 3, we can first observe that the total sensitivity upper bounds  $\Upsilon_j$  are  
13 always greater than the total sensitivity indices as expected. For each input, we  
14 distinguish several situations that can occur:

- 15 1. First order and total Sobol' indices are negligible (inputs X11 to X20). In this  
16 case, we observe that the bound  $\Upsilon_j$  is always negligible. For all the inputs,  
17 this test shows the high efficiency of the bound: a negligible bound warrants  
18 that the input has no influence.
- 19 2. First order and total Sobol' indices significantly differ from zero and have

Input	$S_j$	$sd$	$S_{Tj}$	$sd$	$\nu_j$	$K$	$\Upsilon_j$
X1	0.046	0.008	0.172	0.004	2043.820	0.101	0.209
X2	0.010	0.009	0.029	0.001	2856.580	0.01	0.029
X3	0.070	0.008	0.166	0.003	31653.270	0.250	7.981
X4	0.006	0.010	0.134	0.002	2025.950	0.333	0.680
X5	0.037	0.009	0.054	0.002	4203.060	0.360	1.526
X6	0.040	0.009	0.114	0.003	1337.100	0.101	0.137
X7	0.070	0.008	0.068	0.002	6605.960	0.101	0.675
X8	0.157	0.008	0.155	0.003	1826.390	0.101	0.187
X9	0.191	0.008	0.191	0.004	2249.770	0.101	0.230
X10	0.149	0.008	0.147	0.004	1730.400	0.101	0.177
X11	0.003	0.009	0.002	0.000	22.630	0.101	0.002
X12	0.003	0.009	0.000	0.000	23.940	0.01	0.000
X13	0.003	0.009	0.001	0.000	17.670	0.250	0.004
X14	0.004	0.009	0.003	0.000	42.850	0.333	0.014
X15	0.003	0.009	0.001	0.000	19.870	0.360	0.007
X16	0.003	0.009	0.002	0.000	18.860	0.101	0.002
X17	0.003	0.009	0.002	0.000	21.400	0.101	0.002
X18	0.003	0.009	0.002	0.000	19.950	0.101	0.002
X19	0.006	0.009	0.005	0.001	54.380	0.101	0.006
X20	0.004	0.009	0.003	0.001	42.250	0.101	0.004

Table 3: Sensitivity indices (Sobol' and DGSM) for the Morris function. For the Sobol' indices  $S_j$  and  $S_{Tj}$ , 20 replicates has been used to get the standard deviation ( $sd$ ).

1           approximately the same value (inputs  $X7$  to  $X10$ ). It means that the input  
2           has some influence but no interacts with other inputs. In this case, the bound  
3           is clearly relevant (except for  $X7$ ). The interpretation of the bound gives a  
4           useful information about the total influence of the input.

5           3. First order Sobol' index is negligible while total Sobol' index significantly dif-  
6           fers from zero (inputs  $X1$  to  $X6$ ). In this case, the bound  $\Upsilon_j$  largely oversti-  
7           mates the total Sobol' index  $S_{Tj}$  for  $X3$ ,  $X4$  and  $X5$ . However, for  $X4$ , we  
8           have  $\Upsilon_4 < 1$  and this coarse information is still usefull. For the three other  
9           inputs, the bound is relevant.

10           For two inputs ( $X3$  and  $X5$ ), results can be judged as strongly unsatisfactory  
11           as the bound is useless (larger than 1 which is the maximal value for a sensitivity  
12           index). We suspect that these results come from:

- 1     • the model non linearity with respect to these inputs (see equation (4.18)),
- 2     • the input distributions (exponential and Weibull).

3 The second explanation seems to be the more convincing as these types of dis-  
4 tribution can provide larger values during Monte Carlo simulations. In this case,  
5 departures from the central part of the input domain leads to uncontrolled derivative  
6 values of the Morris function. Indeed, it can be seen that  $\nu_j$  is particularly large for  
7  $X3$  and  $X5$ , because of high derivative values in the estimation samples.

8     As a conclusion of this first test, we argue that the bound  $\Upsilon_j$  is well-suited for  
9 a screening purpose. Moreover, coupling  $\Upsilon_j$  interpretation with first order Sobol'  
10 indices  $S_j$  (estimated at low cost using a smoothing technique or a metamodel, see  
11 [4, 22]) can bring useful information about the presence or absence of interaction.  
12 For inputs following uniform or normal and exponential distributions, bound seems  
13 to be extremely efficient. In these particular cases, the bound is the best one and  
14 cannot be improved.

#### 15 *4.3. A case study: a flood model*

16     To illustrate how the Cheeger constant can be used for factors prioritization,  
17 when we use the DGSM, we consider a simple application model that simulates the  
18 height of a river compared to the height of a dyke. When the height of a river  
19 is over the height of the dyke, flooding occurs. This academic model is used as a  
20 pedagogical example in Iooss [22]. The model is based on a crude simplification of  
21 the 1D hydro-dynamical equations of Saint Venant under the assumptions of uniform  
22 and constant flowrate and large rectangular sections. It consists of an equation that  
23 involves the characteristics of the river stretch:

$$S = Z_v + H - H_d - C_b \quad \text{with} \quad H = \left( \frac{Q}{BK_s \sqrt{\frac{Z_m - Z_v}{L}}} \right)^{0.6}, \quad (4.19)$$

1 with  $S$  the maximal annual overflow (in meters) and  $H$  the maximal annual height  
2 of the river (in meters).

3 The model has 8 input variables, each one follows a specific probability distribu-  
4 tion (see Table 4). Among the input variables of the model,  $H_d$  is a design parameter.  
5 The randomness of the other variables is due to their spatio-temporal variability, our  
6 ignorance of their true value or some inaccuracies of their estimation. We suppose  
that the input variables are independent.

Input	Description	Unit	Probability distribution
$Q$	Maximal annual flowrate	$\text{m}^3/\text{s}$	Truncated Gumbel $\mathcal{G}(1013, 558)$ on $[500, 3000]$
$K_s$	Strickler coefficient	-	Truncated normal $\mathcal{N}(30, 8)$ on $[15, +\infty[$
$Z_v$	River downstream level	m	Triangular $\mathcal{T}(49, 50, 51)$
$Z_m$	River upstream level	m	Triangular $\mathcal{T}(54, 55, 56)$
$H_d$	Dyke height	m	Uniform $\mathcal{U}[7, 9]$
$C_b$	Bank level	m	Triangular $\mathcal{T}(55, 55.5, 56)$
$L$	Length of the river stretch	m	Triangular $\mathcal{T}(4990, 5000, 5010)$
$B$	River width	m	Triangular $\mathcal{T}(295, 300, 305)$

Table 4: Input variables of the flood model and their probability distributions

7  
8 We also consider another model output: the associated cost (in million euros) of  
9 the dyke presence:

$$C_p = \mathbb{1}_{S>0} + \left[ 0.2 + 0.8 \left( 1 - \exp^{-\frac{1000}{S^4}} \right) \right] \mathbb{1}_{S \leq 0} + \frac{1}{20} (H_d \mathbb{1}_{H_d > 8} + 8 \mathbb{1}_{H_d \leq 8}), \quad (4.20)$$

10 with  $\mathbb{1}_A(x)$  the indicator function which is equal to 1 for  $x \in A$  and 0 otherwise. In  
11 this equation, the first term represents the cost due to a flooding ( $S > 0$ ) which is  
12 1 million euros, the second term corresponds to the cost of the dyke maintenance  
13 ( $S \leq 0$ ) and the third term is the investment cost related to the construction of the  
14 dyke. The latter cost is constant for a height of dyke less than 8 m and is growing  
15 proportionally with respect to the dyke height otherwise.

16 Global sensitivity analysis was performed with  $2 \times 10^6$  model evaluations in order  
17 to compute Sobol' indices (first order indices  $S_j$  and total indices  $S_{T_j}$ ). We use Sobol  
18 sequences, as input samples, to simulate the input values. For estimating the DGSM

1 ( $\nu_j$ , weighted DGSM  $\tau_j$  and the total sensitivity upper bound  $\Upsilon_j$ ), a Sobol sequence  
 2 is also used with  $1 \times 10^4$  model evaluations.

3 Results of global sensitivity analysis and derivative-based global sensitivity anal-  
 4 ysis for respectively the overflow  $S$  and the cost  $C_p$  outputs are listed in Tables 5  
 5 and 6. Global sensitivity indices show small interaction among input variables for  
 6 the overflow and the cost outputs. Four input variables ( $Q$ ,  $H_d$ ,  $K_s$ ,  $Z_v$ ) drive the  
 7 overflow and the cost outputs. This variable classification will serve as reference for  
 8 comparison issue.

Input	$S_j$	$S_{Tj}$	$\nu_j$	$\tau_j$	$\Upsilon_j$
$Q$	0.345	0.353	1.296e-06	1.072	2.807
$K_s$	0.134	0.142	3.286e-03	1.033	0.198
$Z_v$	0.190	0.189	1.123e+00	1377.41	0.561
$Z_m$	0.003	0.003	2.279e-02	33.742	0.011
$H_d$	0.284	0.283	8.389e-01	23.77	0.340
$C_b$	0.035	0.034	8.389e-01	1268.90	0.105
$L$	0.000	0.000	2.147e-08	0.268	0.000
$B$	0.000	0.000	2.386e-05	1.070	0.000

Table 5: Sensitivity indices for the overflow output of the flood model.

Input	$S_j$	$S_{Tj}$	$\nu_j$	$\tau_j$	$\Upsilon_j$
$Q$	0.361	0.478	1.3906e-06	2.013	3.011e+00
$K_s$	0.160	0.249	8.5307e-03	1.926	5.129e-01
$Z_v$	0.172	0.219	1.3891e+00	1715.89	6.932e-01
$Z_m$	0.007	0.004	4.6038e-02	68.17	2.29e-02
$H_d$	0.121	0.172	1.5366e+00	44.04	6.227e-01
$C_b$	0.033	0.036	9.4628e-01	1428.69	1.180e-01
$L$	0.003	-0.003	4.0276e-08	0.503	2.009e-06
$B$	0.003	-0.003	4.4788e-05	2.007	5.587e-04

Table 6: Sensitivity indices for the cost output of the flood model.

9 Based on derivative sensitivity indices ( $\nu_j$ ) or weighted derivative sensitivity in-  
 10 dices ( $\tau_j$ ) we have obtained another subset of the most influential variables such as  
 11  $Z_v$ ,  $C_b$ ,  $H_d$ ,  $Z_m$ . These results mean that, for example, the maximum annual flowrate  
 12 ( $Q$ ) does not have any impact on the overflow and the cost output. If we compare

1 these results to the global sensitivity indices, the results are obviously wrong. This  
2 is easily explained by the fact that the input variables have different unities and  
3 that the indices  $\nu_j$  and  $\tau_j$  do not take into account the probability distribution of  
4  $X_j$ . However, the difference between total sensitivity  $S_{T_j}$  and weighted derivative  
5 sensitivity  $\tau_j$  seems to suggest the non-linearity between model output and its input  
6 variables.

7 By looking at the total sensitivity upper bound  $\Upsilon_j$ , the most influential variables  
8 are the following:  $Q$ ,  $Z_v$ ,  $H_d$ ,  $K_s$  for the overflow output and for the cost output. It  
9 gives the same subset of the most influential variables with some slight differences  
10 for the prioritization of the most influential variables. In conclusion, we confirm that  
11 in practice, if Sobol' indices cannot be estimated because of a cpu time expensive  
12 model,  $\Upsilon_j$  can provide correct information on input variance-based sensitivities.

## 13 5. Conclusion

14 Global sensitivity analysis, that allows exploring numerically complex model  
15 and setting factors prioritization, requires a large number of model evaluations.  
16 Derivative-based global sensitivity method needs a much smaller number of model  
17 evaluations (gain factor of 10 to 100). The reduction of the number of model eval-  
18 uations becomes more significant when the model output is controlled by a small  
19 number of input variables and when the model does not include much interaction  
20 among input variables. This is often the case in practice.

21 In this paper, we have produced an inequality linking the total Sobol' index and  
22 a derivative-based sensitivity measure for a large class of probability distributions  
23 (Boltzmann measures). The new sensitivity index  $\Upsilon_j$ , which is defined as a constant  
24 times the crude derivative-based sensitivity, is a maximal bound of the total Sobol'  
25 index. It improves factor prioritization by using derivative-based sensitivities instead  
26 of variance-based sensitivities.

27 Two numerical tests have confirmed that the bound  $\Upsilon_j$  is well-suited for a screen-

1 ing purpose. When total Sobol' indices cannot be estimated because of a cpu time  
2 expensive model,  $\Upsilon_j$  can provide correct information on input sensitivities. Previous  
3 studies have shown that estimating DGSM with a small derivatives' sample (with  
4 size from tens to hundreds) allows to detect non influent inputs. In subsequent  
5 works, we propose to use jointly DGSM and first order Sobol' indices. With these  
6 information, an efficient methodology of global sensitivity analysis can be applied  
7 and brings useful information about the presence or absence of interaction (see Iooss  
8 et al. [23]).

## 9 **6. Acknowledgments**

10 Part of this work has been backed by French National Research Agency (ANR)  
11 through COSINUS program (project COSTA BRAVA noANR-09-COSI-015). We  
12 thank Jean-Claude Fort for helpful discussions.

## 13 **References**

- 14 [1] E. de Rocquigny, N. Devictor, S. Tarantola (Eds.), Uncertainty in industrial  
15 practice, Wiley, 2008.
- 16 [2] J. Kleijnen, Design and analysis of simulation experiments, Springer, 2008.
- 17 [3] E. Patelli, H. Pradlwarter, Monte Carlo gradient estimation in high dimensions,  
18 International Journal for Numerical Methods in Engineering 81 (2) (2010) 172–  
19 188.
- 20 [4] A. Saltelli, K. Chan, E. Scott (Eds.), Sensitivity analysis, Wiley Series in Prob-  
21 ability and Statistics, Wiley, 2000.
- 22 [5] R. Caflisch, W. Morokoff, A. Owen, Valuation of mortgage backed securities  
23 using brownian bridges to reduce effective dimension, Journal of Computational  
24 Finance 1 (1997) 27–46.

- 1 [6] I. Sobol, Sensitivity analysis for non-linear mathematical models, *Mathematical*  
2 *Modelling and Computational Experiments* 1 (1993) 407–414.
- 3 [7] S. Kucherenko, B. Feilb, N. Shaha, W. Mauntz, The identification of model  
4 effective dimensions using global sensitivity analysis, *Reliability Engineering*  
5 *and System Safety* 96 (4) (2011) 440 – 449.
- 6 [8] M. Morris, Factorial sampling plans for preliminary computational experiments,  
7 *Technometrics* 33 (1991) 161–174.
- 8 [9] I. M. Sobol, S. Kucherenko, Derivative based global sensitivity measures and the  
9 link with global sensitivity indices, *Mathematics and Computers in Simulation*  
10 79 (2009) 3009–3017.
- 11 [10] I. Sobol, S. Kucherenko, A new derivative based importance criterion for groups  
12 of variables and its link with the global sensitivity indices, *Computer Physics*  
13 *Communications* 181 (7) (2010) 1212 – 1217.
- 14 [11] B. Efron, C. Stein, The jackknife estimate of variance, *The Annals of Statistics*  
15 9 (1981) 586–596.
- 16 [12] T. Homma, A. Saltelli, Importance measures in global sensitivity analysis of  
17 non linear models, *Reliability Engineering and System Safety* 52 (1996) 1–17.
- 18 [13] I. Sobol, Global sensitivity indices for non linear mathematical models and their  
19 Monte Carlo estimates, *Mathematics and Computers in Simulation* 55 (2001)  
20 271–280.
- 21 [14] I. Sobol, A. Gresham, On an alternative global sensitivity estimators, in: *Pro-*  
22 *ceedings of SAMO 1995, Belgirate, 1995*, pp. 40–42.
- 23 [15] S. Kucherenko, M. Rodriguez-Fernandez, C. Pantelides, N. Shah, Monte Carlo  
24 evaluation of derivative-based global sensitivity measures, *Reliability Engineer-*  
25 *ing and System Safety* 94 (2009) 1135–1148.

- 1 [16] E. Patelli, H. J. Pradlwarter, G. I. Schuëller, Global sensitivity of structural  
2 variability by random sampling, *Computer Physics Communications* 181 (12)  
3 (2010) 2072–2081.
- 4 [17] S. Bobkov, Isoperimetric and analytic inequalities for log-concave probability  
5 measures, *The Annals of Probability* 27 (1999) 1903–1921.
- 6 [18] P. Fougères, Spectral gap for log-concave probability measures on the real line,  
7 in: *Séminaire de Probabilités XXXVIII*, Vol. 1857 of *Lecture Notes in Math.*,  
8 Springer, Berlin, 2005, pp. 95–123.
- 9 [19] D. Bakry, F. Barthe, P. Cattiaux, A. Guillin, A simple proof of the Poincaré  
10 inequality for a large class of probability measures including the log-concave  
11 case, *Electron. Commun. Probab.* 13 (2008) 60–66.
- 12 [20] C. Ané, S. Blachère, D. Chafaï, P. Fougères, I. Gentil, F. Malrieu, C. Roberto,  
13 G. Scheffer, *Sur les inégalités de Sobolev logarithmiques*, Vol. 10 of *Panoramas*  
14 *et Synthèses*, Société Mathématique de France, 2000.
- 15 [21] A. Saltelli, Making best use of model evaluations to compute sensitivity indices,  
16 *Computer Physics Communications* 145 (2002) 280–297.
- 17 [22] B. Iooss, *Revue sur l’analyse de sensibilité globale de modèles numériques*,  
18 *Journal de la Société Française de Statistique* 152 (2011) 1–23.
- 19 [23] B. Iooss, A.-L. Popelin, G. Blatman, C. Ciric, F. Gamboa, S. Lacaze, M. Lam-  
20 boni, Some new insights in derivative-based global sensitivity measures, in:  
21 *ESREL 2012 Conference*, submitted, Helsinki, Finland, 2012.