# Metamodeling with Gaussian processes 

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# Metamodeling with Gaussian processes <br> Lecture notes and exercises 

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## Chapter 1

## Introduction

This textbook is a brief introduction to Metamodeling, also known as Surrogate modeling, with a focus on Gaussian process modeling and its application to prediction, optimization, inversion and uncertainty quantification. We have chosen to present a synthesis of selected notions, rather than being exhaustive or providing full developments. Some of these developments will be addressed during the class, most often in the form of exercises. Other exercises aim at giving skills for problem solving. For complements, we provide a short list of reference books or journal publications, that can serve as entry points in the literature.


Figure 1.1: Illustration of metamodeling.

Figure 1.1 illustrates the principle of metamodeling for an industrial application. In this case study, the aim is to investigate the safety of a future model of vehicle. We have at our disposal a numerical model based on physical equations, noted $f_{\text {sim }}$. With this model, we can virtually investigate the safety of new prototypes, depending on several input variables. However, in many real problems, a single run of $f_{\text {sim }}$ is time consuming, and the computational budget is limited. In particular, we cannot answer questions directly on $f_{\text {sim }}$, such as:

- to find the minimum of $f_{\text {sim }}$ (optimization)
- to find the values of inputs such that $f_{\text {sim }}$ is below some threshold (inversion)
- to quantify the influence of the inputs on the safety variable (sensitivity analysis)

A solution is to build a fast model, called metamodel or surrogate model, on which we can rely to solve the questions above. In optimization, the couple (numerical model, metamodel) is used in a sequential strategy. The metamodel is used to choose the new runs (design of experiments) of $f_{\text {sim }}$, hopefully in promising areas or in unvisited ones. Then the new runs can be used to update the metamodel and improve its accuracy for the next step.

A metamodel can be any statistical model. We will focus here on Gaussian processes, which has several appealing features. It can be built with few data and gives a measure of uncertainty in unvisited area. Furthermore, it is parameterized by two functions and in particular a kernel, which provides a lot of flexibility and allows to incorporate expert or physical information.

Applications of metamodeling include the analysis of time-consuming numerical models (computer experiments) as well as the tuning and explicability of machine learning algorithms. Some reference books: Fang et al. (2005); Rasmussen and Williams (2006); Santner et al. (2018).

Finally, I would like to conclude this brief introduction by special thanks to M. Binois, Y. Deville and N. Durrande for several nice illustrations presented in this textbook.

## Chapter 2

## Gaussian processes

Let $(\Omega, \mathcal{F}, \mathbb{P})$ be a probability space on which all the (real-valued) random variables will be defined. We denote by $L^{2}(\mathbb{P})$ the Hilbert space of square integrable random variables (defined on $\Omega$ ).

### 2.1 Random processes

Definition. For a given set $\mathbb{X}$, a random process (RP) is a family of random variables $Y(x)$ : $\Omega \rightarrow \mathbb{R}$, indexed by $x \in \mathbb{X}$. We will denote $Y:=(Y(x))_{x \in \mathbb{X}}$.
Historically, the word stochastic process refers to temporal $\mathrm{RP}(\mathbb{X} \subseteq \mathbb{R})$, whereas the word random field is often used for spatial $\mathrm{RP}\left(\mathbb{X} \subseteq \mathbb{R}^{p}\right.$, with $\left.p \geq 2\right)$. Notice however that $\mathbb{X}$ is not limited to a subset of $\mathbb{R}^{p}$ but can be a discrete set, a set of trees, manifolds, sets, probability distributions, etc.

Trajectory, realization or sample path. Let $Y$ be a RP. For a fixed $w \in \Omega$, a trajectory or realization or sample path of $Y$ is the function $x \mapsto Y(x)(w)$.

Second-order random process, mean, kernel. We say that $Y$ is a second-order $R P$ when all the random variables $Y(x)$ belong to $L^{2}(\mathbb{P})$. By Cauchy-Schwartz inequality, this implies that first moments (expectation) as well as second moments (covariances) are well-defined. We call:

- mean function or simply mean of $Y$ the function $x \in \mathbb{X} \mapsto \mathbb{E}(Y(x))$.
- covariance function or kernel the function $\left(x, x^{\prime}\right) \in \mathbb{X} \times \mathbb{X} \mapsto \mathbb{C o v}\left(Y(x), Y\left(x^{\prime}\right)\right)$.

Similarly, the variance of $Y$ denotes the function $x \in \mathbb{X} \mapsto k(x, x)=\mathbb{V} \operatorname{ar}(Y(x))$.
Warning. The mean of $Y$ is a deterministic function, whose value at $x$ is the integral over all realizations of $Y(x): \mathbb{E}(Y(x))=\int_{\Omega} Y(x)(w) d \mathbb{P}(w)$. This has nothing to do with the random variable $\int_{\mathbb{X}} Y(x) d \mu(x)$, for some measure $\mu$ on $\mathbb{X}$, which is even not always defined.

Stationarity. Let $\mathbb{X}$ be a vector space and let $Y$ be a second-order RP on $\mathbb{X}$.

- $Y$ is strongly stationary if for all locations $x_{1}, \ldots, x_{n} \in \mathbb{X}$, the law of $\left(Y\left(x_{1}+h\right), \ldots, Y\left(x_{n}+h\right)\right)$ does not depend on $h$.
- $Y$ is weakly stationary if for all locations $x_{1}, \ldots, x_{n} \in \mathbb{X}$, the first two moments of the law of $\left(Y\left(x_{1}+h\right), \ldots, Y\left(x_{n}+h\right)\right)$ do not depend on $h$. This is equivalent to say that the mean of $Y$ is constant, and the kernel of $Y$ depends only on the difference between locations:

$$
\mathbb{E}(Y(x))=m, \quad k\left(x, x^{\prime}\right)=c\left(x-x^{\prime}\right)
$$

with $m=\mathbb{E}\left(Y\left(x_{0}\right)\right)$ (for some $x_{0} \in \mathbb{X}$ ) and $c(h)=k(x, x-h)$.
Regularity. When $\mathbb{X} \subseteq \mathbb{R}^{d}$, we may ask whether the sample paths of a given RP are continuous or $q$ times differentiable. This is a difficult question, relying on probability theory. Several results can be found e.g. in Cramér and Leadbetter (2013). The main message is that the regularity of the kernel $(x, y) \mapsto k(x, y)$ (resp. $h \mapsto c(h))$ on the diagonal $x=y$ (resp. at 0 if the process is stationary) can ensure regularity of the associated RP.
To make things more concrete, let us fix $d=1$. A weaker but convenient concept is the regularity in quadratic mean (q.m.). We say that $Y$ is continuous in q.m. at $x_{0} \in \mathbb{X}$ if $E\left(\left[Y(x)-Y\left(x_{0}\right)\right]^{2}\right) \rightarrow 0$ when $x \rightarrow x_{0}$. Then $Y$ is continuous in q.m. at $x_{0}$ if and only if $k$ is continuous at $\left(x_{0}, x_{0}\right)$. Similarly, $Y$ is differentiable at $x_{0}$ in q.m. if there exists a r.v. denoted $Y^{\prime}\left(x_{0}\right)$ such that $E\left(\left[\frac{Y(x)-Y\left(x_{0}\right)}{x-x_{0}}-Y^{\prime}\left(x_{0}\right)\right]^{2}\right) \rightarrow 0$ when $x \rightarrow x_{0}$. It turns out that if the cross-derivative $\frac{\partial^{2} k}{\partial x \partial y}$ exists and is finite at $\left(x_{0}, x_{0}\right)$, then $Y$ is differentiable at $x_{0}$ in q.m.
Using such criteria, it can be shown that the Matérn kernels presented in Table 3.1 associated to the Student spectral densities $t_{\nu}$ are $q$ times differentiable in q.m. if and only if $\nu>q$ (Rasmussen and Williams (2006), §4.2). However, regularity in q.m. does not imply the regularity of the sample paths. The existing sufficient conditions demand a higher degree of differentiability of $k$.

### 2.2 Gaussian processes

Definition. A random process $Y$ defined on $\mathbb{X}$ is a Gaussian process (GP) if for all locations $x_{1}, \ldots, x_{n} \in \mathbb{X}(n \geq 1)$, the random vector $\left(Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)\right)$ is a Gaussian vector. By definition of Gaussian vectors, the law of such random vectors is fully characterized by the mean $m$ and the kernel $k$ of $Y$. We will denote $Y \sim G P(m, k)$.

Direct consequences. Let $Y$ be a GP. Then the properties of Gaussian vectors imply the following results:

- the notions of strong stationarity and weak stationarity coincide. Thus, we can omit 'strong' or 'weak', and simply speak of stationary GP.
- independence between $Y(x)$ and $Y\left(x^{\prime}\right)$ corresponds to a zero in the covariance matrix of $\left(Y(x), Y\left(x^{\prime}\right)\right)$. Similarly, conditional independence corresponds to zeros in precision matrices. This latter property is exploited in Gaussian Markov random fields.
- a GP is stable by linear mapping: formally, if $Y$ is a GP, and $L$ is a linear mapping operating on the sample paths of $Y$, then $L Y$ is a GP. This includes the case of linear differential operators. Examples and developments follow.
- a GP conditional on interpolation constraints $Y\left(x_{i}\right)=y_{i}, i=1, \ldots, n$ is still a GP. This is the basis of Gaussian process regression, developed in Section 4. By stability of GPs under linearity, this property is true for linear constraints (and not only interpolation ones).

Gaussian processes and linear operations If $Y \sim G P(0, k)$ and $L$ is a linear function acting on the sample paths ${ }^{1}$ of $Y$, then $L Y \sim G P\left(0, k_{L}\right)$ where $k_{L}(s, t)=L_{s} L_{t} k(s, t)$. Here, the notation $L_{s}$ (resp. $L_{t}$ ) means that we apply $L$ on the function $s \mapsto k(s, t)$ (resp. $t \mapsto k(s, t)$ ).

The fact that $L Y$ is Gaussian can be proved by the linear combination property: since $L$ is linear, a linear combination from $L Y$ can be rewritten as a linear combination from $Y$. The expression of $k_{L}$ comes, formally, from the bilinearity of covariance (with slight abuses of notations):

$$
\operatorname{Cov}(L Y(s), L Y(t))=L_{t}\left(\mathbb{C o v}(L Y(s), Y(t))=L_{s} L_{t} \operatorname{Cov}(Y(s), Y(t))\right.
$$

An example of application is given by differential operators. In the 1-dimensional case, we have, formally that, if $Y$ is a GP, then $\left(Y^{\prime}(x)\right)_{x \in \mathbb{X}}$ is a GP, with kernel ${ }^{2}$ :

$$
k_{Y^{\prime}}(s, t)=\mathbb{C o v}\left(\frac{\partial Y(s)}{\partial s}, \frac{\partial Y(t)}{\partial t}\right)=\frac{\partial}{\partial t} \mathbb{C o v}\left(\frac{\partial Y(s)}{\partial s}, Y(t)\right)=\frac{\partial}{\partial s} \frac{\partial}{\partial t} \operatorname{Cov}(Y(s), Y(t))=\frac{\partial^{2} k}{\partial s \partial t}(s, t)
$$

Simulation of a GP. A simulation of $Y \sim G P(m, k)$ is possible on a set of discrete locations $X=\left\{x_{1}, \ldots, x_{n}\right\}$. Indeed, then the law of $\left(Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)\right)^{\top}$ is $\mathcal{N}(m(X), k(X, X))$ where

- $m(X)$ is the vector of size $n$ whose component $i$ is equal to $m\left(x_{i}\right)$
- $k(X, X)$ is the matrix of size $n$ whose coefficient $(i, j)$ is equal to $k\left(x_{i}, x_{j}\right)$

Obtaining a realization of $Y$ at $X$, it is thus equivalent to simulating from $\mathcal{N}(m(X), k(X, X))$.

[^0]

Figure 2.1: Five sample paths of a Gaussian process on $\mathbb{X}=[-2,2]$ with an increasing mean (dotted line) and a Matérn kernel.


Figure 2.2: Realizations of a Gaussian process on $\mathbb{X}=[0,1]^{2}$ with a kernel of the form $k\left(x, x^{\prime} ; \ell\right)=$ $k_{1}\left(x_{1}, x_{1}^{\prime} ; 2 \ell\right) k_{2}\left(x_{2}, x_{2}^{\prime} ; \ell\right)$ where $k_{1}$ is a one-dimensional Matérn kernel and $\ell$ is a parameter.


Figure 2.3: Two realizations of a 2D Brownian motion $Y(x)=\binom{Y_{1}(x)}{Y_{2}(x)}$, whose components $Y_{1}, Y_{2}$ are independent, centered, non-stationary GPs on $\mathbb{X}=\mathbb{R}_{+}$with kernel $k\left(x, x^{\prime}\right)=\min \left(x, x^{\prime}\right)$.

### 2.3 Exercises

Exercise 2.1 (Building a GP with invariance properties) Let $Y_{0} \sim G P\left(0, k_{0}\right)$ on $\mathbb{R}$. Define

$$
Y(x):=Y_{0}(x)-Y_{0}(-x)
$$

Check that $Y$ has odd sample paths. Prove that $Y$ is a GP by considering a linear combination extracted from $Y$. Check that $Y$ is centered and compute its kernel in function of $k_{0}$.


Figure 2.4: Illustration about Exercice 2.1. Left: simulated sample paths of $Y$ when $Y_{0}$ is a GP with a Matérn 5/2 kernel (see Table 3.1). Right: simulated sample paths of $Y$, subject to interpolation constraints (see Chapter 4).

Exercise 2.2 (Paving the way for GP regression with derivatives) In this exercise we consider only formal computations We assume that the mathematical objects involving derivatives can be defined properly and that the corresponding operations can be justified.
Let $Y$ be a centered $G P$ on $\mathbb{R}$ with kernel $k$. Consider $Z=\left(\begin{array}{c}Y(x) \\ Y\left(x_{1}\right) \\ Y^{\prime}\left(x_{1}\right)\end{array}\right)$, with $x, x_{1} \in \mathbb{R}$. Explain briefly why $Z$ is a centered Gaussian vector and compute its covariance matrix.

Exercise 2.3 (An example of physics-informed GP) Let us consider the heat equation

$$
\frac{\partial u}{\partial t}(x, t)-\alpha \frac{\partial^{2} u}{\partial x^{2}}(x, t)=0
$$

with initial condition $u(x, 0)=\phi(x)$, with $\alpha>0$. Denoting $S(x, t)=(4 \pi \alpha t)^{-1 / 2} \exp \left(-\frac{x^{2}}{4 \alpha t}\right)$, one can show by applying the Fourier transform to the equation that, under suitable conditions, the solution on $\mathbb{R}^{2}$ is:

$$
\begin{equation*}
u(x, t)=\int_{\mathbb{R}} S(x-y, t) \phi(y) d y \tag{2.1}
\end{equation*}
$$

We now consider that the initial function $\phi$ is unknown. As a prior information, we assume that $(\phi(x))_{x \in \mathbb{R}}$ is a centered Gaussian process with kernel $k_{\phi}$. What can you say of the mapping $L: \phi \mapsto \int_{\mathbb{R}} S(x-y, t) \phi(y) d y$ ? Then explain briefly why $(u(x, t))_{(x, t) \in \mathbb{R}^{2}}$, given by Equation (2.1), should be a Gaussian process on $\mathbb{R}^{2}$. Compute formally its mean and its kernel in function of $k_{\phi}$ and $S$ (assuming that all the integrals are well-defined).
Remark. The advantage of using the Gaussian process regression rather than the solution of the heat equation is not clear in general, since the computation of the kernel seems more complicate than the solution itself (Equation 2.1). Fortunately, for some $k_{\phi}$, the kernel $k_{u}$ is given explicitly, which gives a clear advantage to GP regression. For instance, when $k_{\phi}\left(y, y^{\prime}\right)=\exp \left(-\frac{1}{2} \frac{\left(y-y^{\prime}\right)^{2}}{\theta^{2}}\right)$ is the square exponential kernel, then $k_{u}$ has the form :

$$
k_{u}\left(\binom{x}{t},\binom{x^{\prime}}{t^{\prime}}\right)=\frac{\sigma_{u}^{2}}{\sqrt{2 \pi} \sqrt{\theta^{2}+2 \alpha\left(t+t^{\prime}\right)}} \exp \left(-\frac{1}{2} \frac{\left(x-x^{\prime}\right)^{2}}{\theta^{2}+2 \alpha\left(t+t^{\prime}\right)}\right)
$$

## Chapter 3

## Kernels and reproducing kernel Hilbert spaces

### 3.1 Kernels

A kernel was defined as the covariance function of a random process, and thus quantifies the "proximity" between the output values $Y\left(x_{1}\right), Y\left(x_{2}\right)$ at two locations $x_{1}, x_{2}$. Mathematically, kernels extend the notion of positive semi-definite (psd) matrices to the continuous setting, and are equivalent to psd functions, as defined now.

Positive semi-definite functions. A function $k: \mathbb{X} \times \mathbb{X} \rightarrow \mathbb{R}$ is said to be positive semidefinite (psd) if for all finite set $X=\left\{x_{1}, \ldots, x_{n}\right\}$, the matrix $k(X, X)=\left(k\left(x_{i}, x_{j}\right)\right)_{1 \leq i, j \leq n}$ is psd. Equivalently, for all $n \geq 1$, all $x_{1}, \ldots, x_{n} \in \mathbb{X}$, and all $\alpha_{1}, \ldots, \alpha_{n} \in \mathbb{R}, k$ is psd if and only if:

$$
\sum_{i, j} \alpha_{i} \alpha_{j} k\left(x_{i}, x_{j}\right) \geq 0
$$

Similarly the notion of (strict) positive definiteness can be defined, and is connected to the notion of Tchebychev systems (Karlin and Studden, 1966) and Haar spaces (Wendland, 2004). However, it is often preferred to add a small noise to the data. Then the associated covariance matrices are $k(X, X)+\tau^{2} I_{n}$, with $\tau>0$ (see the next chapter), which are invertible even if $k(X, X)$ is only psd.

Kernels, covariance functions and psd functions. An important result is that the notions of covariance function and psd functions coincide: if $k$ is the covariance of a (second-order) random process, then $k$ is a psd function. Conversely, if $k$ is a psd, we can build a second-order centered RP with covariance $k$; moreover there is a unique ${ }^{1}$ centered GP with kernel $k$. Thus, the word kernel will denote either a covariance function or a psd function.

All kernels are scalar products in a feature space. If $k$ is a kernel, then there exists a Hilbert space $(\mathcal{H},\langle.,\rangle$.$) , called feature space in machine learning, and a function \Phi: \mathbb{X} \rightarrow \mathcal{H}$, often called kernel embedding in this context, such that $k\left(x, x^{\prime}\right)=\left\langle\Phi(x), \Phi\left(x^{\prime}\right)\right\rangle$ for all $x, x^{\prime} \in \mathbb{X}$.

[^1]Indeed, we can choose for $\mathcal{H}$ the Hilbert space $L^{2}(\mathbb{P})$ and $\Phi(x)=Z(x)$, where $Z$ is a centered RP with kernel $k$. Note that the representation is not unique: we can also use for $\mathcal{H}$ the RKHS associated to $k$, and $\Phi(x)=k(x,$.$) (see Section 3.2).$
This shows that, up to a mapping all kernels are scalar products. The scalar product kernel is thus the prototype of kernels. However, this representation is not useful to provide a new kernel because it involves the kernel itself! In machine learning, this property is known as "kernel trick", since it allows creating non-linear methods with linear ones thanks to a mapping $\Phi$ that does not need to be explicit: only the kernel $k$ is required.

General operations on kernels. Here are operations on kernels, valid for all set $\mathbb{X}$.

- If $k$ is a kernel, then $\sigma^{2} k$ is a kernel for all $\sigma \in \mathbb{R}$.
- (Stability by sum) If $k_{1}, k_{2}$ are two kernels on $\mathbb{X}^{2}$, then $k_{1}+k_{2}$ is a kernel. Similarly if $k_{1}, k_{2}$ are kernels on $\left(\mathbb{X}_{1}\right)^{2},\left(\mathbb{X}_{2}\right)^{2}$ respectively, the tensor $\operatorname{sum}^{2} k_{1} \oplus k_{2}$ is a kernel on $\left(\mathbb{X}_{1} \times \mathbb{X}_{2}\right)^{2}$.
- (Stability by product) If $k_{1}, k_{2}$ are two kernels on $\mathbb{X}^{2}$, then $k_{1} k_{2}$ is a kernel. Similarly, if $k_{1}, k_{2}$ are kernels on $\left(\mathbb{X}_{1}\right)^{2},\left(\mathbb{X}_{2}\right)^{2}$ respectively, the tensor product $k_{1} \otimes k_{2}$ is a kernel on $\left(\mathbb{X}_{1} \times \mathbb{X}_{2}\right)^{2}$.
- (warping or embedding) If $k$ is a kernel on $\mathbb{X}^{2}$, and $f: \mathbb{U} \rightarrow \mathbb{X}$ is a function, then $k_{f}\left(u, u^{\prime}\right):=$ $k\left(f(u), f\left(u^{\prime}\right)\right)$ is a kernel on $\mathbb{U}^{2}$.

Comments. We see that the set of kernels is a convex cone, stable by multiplication. The tensor product operation is widely used to define kernels on $d$-dimensional spaces from 1-dimensional kernels. Notice that the warping property is valid for any function $f$ (in particular $f$ may be non bijective). This property is very useful to transport a kernel defined on a known space to a target space, or to deal with non-stationarities.

We now provide other properties, valid for some set $\mathbb{X}$.

Mercer representation of kernels. It is well known that a real psd matrix admits a spectral (or eigen) decomposition. This result can be extended to psd functions at the price of additional assumptions. It is known as Mercer representation. For instance (Steinwart and Christmann, 2008, p. 150), assume that $\mathbb{X}$ is a compact metric space, and $k$ is continuous on $\mathbb{X} \times \mathbb{X}$. Let $\nu$ be a finite measure supported by $\mathbb{X}$. Then there exists a Hilbert basis $\left(\phi_{n}\right)_{n \geq 0}$ of $L^{2}(\mathbb{X}, \nu)=\{f$ : $\mathbb{X} \rightarrow \mathbb{R}$, s.t. $\left.\int_{T} f(x)^{2} d \nu(x)<+\infty\right\}$ (eigenfunctions) and a sequence of non-negative real numbers $\left(\lambda_{n}\right)_{n \geq 0}$ (eigenvalues) tending to zero, with $\lambda_{0} \geq \lambda_{1} \geq \ldots$, such that

$$
k\left(x, x^{\prime}\right)=\sum_{n \geq 0} \lambda_{n} \phi_{n}(x) \phi_{n}\left(x^{\prime}\right)
$$

where the convergence is uniform on $\mathbb{X} \times \mathbb{X}$. The $\phi_{n}^{\prime} s$ are eigenfunctions of the Hilbert-Schmidt operator defined on $L^{2}(\mathbb{X}, \nu)$ by

$$
T f(x)=\int_{T} k\left(x, x^{\prime}\right) f\left(x^{\prime}\right) d \nu\left(x^{\prime}\right)
$$

and thus verify $T \phi_{n}(x)=\lambda_{n} \phi_{n}(x)$ for all $n \geq 0$.
${ }^{2}$ The tensor sum is $k_{1} \oplus k_{2}\left(\binom{x_{1}}{x_{2}},\binom{x_{1}^{\prime}}{x_{2}^{\prime}}\right)=k_{1}\left(x_{1}, x_{1}^{\prime}\right)+k_{2}\left(x_{2}, x_{2}^{\prime}\right)$. Similar definition for the product.

Radial kernels on Hilbert spaces. If $\mathbb{X}=\mathcal{H}$ is a Hilbert space, with norm $\|$.$\| , then the$ function

$$
\begin{equation*}
k\left(x, x^{\prime}\right)=F\left(\left\|x-x^{\prime}\right\|\right) \tag{3.1}
\end{equation*}
$$

is a kernel if and only if there exists a Borel measure ${ }^{3}$ on $\mathbb{R}^{+}$such that $F(t)=\int_{\mathbb{R}} e^{-u t^{2}} d \nu(u)$ (Schoenberg, 1938). In addition, $k$ is a (strict) pd function iif we add the condition: $\nu \neq \delta_{0}$ (Bachoc et al., 2020). Such kernels are called radial kernels. Here are some explicit examples:

| Kernel name | Expression of $F(t)$ |
| :--- | :--- |
| Squared exponential | $\exp \left(-t^{2}\right)$ |
| Power-exponential | $\exp \left(-t^{s}\right)$ with $s \in(0,2]$ |
| Multiquadric | $\left(c^{2}+t^{2}\right)^{-\beta}$ with $\beta>0, c>0$ |

Kernels of stationary GPs on $\mathbb{R}^{d}$ (Bochner's theorem). The kernel of a real-valued stationary GP on $\mathbb{R}^{d}$ is the Fourier transform of a probability distribution

$$
\begin{equation*}
k\left(x, x^{\prime}\right)=\int_{\mathbb{R}^{d}} \cos \left(2 \pi\left\langle x-x^{\prime}, t\right\rangle\right) d \mu(t) \tag{3.2}
\end{equation*}
$$

where $\langle.,$.$\rangle is the usual scalar product on \mathbb{R}^{d}$ (see e.g. Wendland, 2004). The probability measure $\mu$ is called spectral measure. Bochner's theorem thus provides a characterization of stationary GPs, parameterized by their spectral measure. Choosing a spectral measure can lead to explicit expressions of kernels. Examples of 1-dimensional kernels built this way are given in Table 3.1.

| Kernel name | Kernel form | Spectral measure |
| :---: | :---: | :---: |
| $\operatorname{cosine}$ | $\cos (2 \pi h)$ | Dirac $\delta_{1}$ |
| sinc | $\frac{\sin (\pi h)}{\pi h}$ | Uniform |
| Squared exponential | $k(h)=\exp \left(-\frac{1}{2} \frac{h^{2}}{\ell^{2}}\right)$ | Gaussian |
| Exponential | $\exp \left(-\frac{\|h\|}{\ell}\right)$ | Student $t_{1 / 2}$ |
| Matérn $3 / 2$ | $\left(1+\sqrt{3} \frac{\|h\|}{\ell}\right) \exp \left(-\sqrt{3} \frac{\|h\|}{\ell}\right)$ | Student $t_{3 / 2}$ |
| Matérn $5 / 2$ | $\left(1+\sqrt{5} \frac{\|h\|}{\ell}+\frac{5}{3} \frac{h^{2}}{\ell^{2}}\right) \exp \left(-\sqrt{5} \frac{\|h\|}{\ell}\right)$ | Student $t_{5 / 2}$ |

Table 3.1: Examples of kernels of 1 -dimensional stationary GPs on $\mathbb{X}=\mathbb{R}$. Here $h=x-x^{\prime}$.

More on kernels. Theory on psd functions can be found in the books of Wendland (2004) and Berg et al. (1984). Complementary developments, in a machine learning perspective, are presented in (Rasmussen and Williams, 2006).

### 3.2 RKHS

RKHS have been developed in the fifty's in the seminal work of Aronszajn (1950). We refer to (Berlinet and Thomas-Agnan, 2004) for a recent presentation.

[^2]Definition. A reproducing kernel Hilbert space (RKHS) is a Hilbert space of real-valued functions ${ }^{4} \mathcal{H}$ defined on a set $\mathbb{X}$, for which evaluations $h \mapsto h(x)$ are continuous, for all $x$ in $\mathbb{X}$.
By Riesz theorem, there exists a unique $k_{x} \in \mathcal{H}$ such that for all $x$ in $\mathbb{X}$ :

$$
\left\langle h, k_{x}\right\rangle=h(x) \quad \text { (reproducing property) }
$$

Now define the function $k: \mathbb{X} \times \mathbb{X} \rightarrow \mathbb{R}$ by $k(x, y)=k_{y}(x)$ and denote $k(x,):. y \mapsto k(x, y)$. Replacing $h$ by $k_{y}$ in the equality above, we obtain

$$
k(x, y)=\left\langle k_{y}, k_{x}\right\rangle=\langle k(y, .), k(x, .)\rangle
$$

The word reproducing means that the value of $k(x, y)$ (resp. $f(x)$ ) is obtained as a scaler product from itself by using the functions $k(x,$.$) and k(y,$.$) (resp. k(x,$.$) and f$ ).

Equivalence between kernels and RKHS (Moore-Aronszajn theorem). One can check that the function $k$ defined above is psd. Thus, if $\mathcal{H}$ is a RKHS, we obtain a kernel, called reproducing kernel. Conversely, if $k$ is a kernel, one can construct a unique RKHS $\mathcal{H}_{k}$ with reproducing kernel $k$. This RKHS is given by

$$
\mathcal{H}_{k}=\overline{\operatorname{span}(k(x, .), x \in \mathbb{X})}
$$

with inner product defined on the $k(x,$.$) 's by \langle k(x,),. k(y,)\rangle:.=k(x, y)$, and extended to $\mathcal{H}_{k}$ by linearity and continuity. The rigorous proof constitutes the Moore-Aronszajn theorem.
In summary, there is an equivalence between RKHS and kernels.

Equivalence between RKHS and random processes (Loève isometry). RKHS and random processes are strongly connected by the so-called Loève representation theorem. As $\mathcal{H}_{k}$ is spanned by the $k(x,$.$) , the idea is to consider \overline{\mathcal{L}}(Z)=\overline{\operatorname{span}(Z(t), t \in \mathbb{X})}$, for a centered second order random process $Z=(Z(x))_{x \in \mathbb{X}}$ with covariance function $k$. As a closed subspace of $L^{2}(\mathbb{P})$, $\overline{\mathcal{L}}(Z)$ is a Hilbert space. Furthermore, $\langle k(x,),. k(y,)\rangle=.k(x, y)=\langle Z(x), Z(y)\rangle$, and it results that $\overline{\mathcal{L}}(Z)$ is isometric to $\mathcal{H}_{k}$ through the map defined on the $k(x,$.$) 's by$

$$
\phi: \begin{gather*}
\mathcal{H}_{k} \rightarrow \overline{\mathcal{L}}(Z)  \tag{3.3}\\
k(x, .) \mapsto Z(x)
\end{gather*}
$$

and extended by linearity and continuity. This important result serves as a dictionary to translate a functional problem into a probabilistic one, and vice-versa.

Examples. Finite-dimensional Hilbert spaces are all RKHS. Furthermore, if $\left(\varphi_{n}\right)_{n=1}^{N}$ is an orthonormal basis of $\mathcal{H}$, then its kernel is written $k\left(x, x^{\prime}\right)=\sum_{n=1}^{N} \varphi_{n}(x) \varphi_{n}\left(x^{\prime}\right)$ for all $x, x^{\prime}$ in $\mathbb{X}$.
Infinite dimensional RKHS may contain functions with a minimal regularity. When $\mathbb{X}=\mathbb{R}^{d}$, the Sobolev space $H^{m}(\mathbb{X})$ (with its usual norm) is a RKHS if and only if $m>d / 2$. In particular, for $d=1$, we see that $H^{1}(\mathbb{R}), H^{2}(\mathbb{R}), \ldots$ are RKHS. Furthermore, if $\mathbb{X}$ is a bounded interval, $L^{2}(\mathbb{X})$ is not a RKHS. A list of explicit kernels of Sobolev spaces with various norms, is given at the end of (Berlinet and Thomas-Agnan, 2004). Conversely, Matérn kernels correspond to Sobolev spaces with specific norms, see Durrande et al. (2016).

[^3]
### 3.3 Exercises

Exercise 3.1 (A covariance function is a psd function) Prove that if $k$ is a covariance function of a random process, then $k$ is a psd function.

Exercise 3.2 (General operations on kernels) Prove the results of the paragraph General operations on kernels. Furthermore, let $Y, Y_{1}, Y_{2}$ be centered GPs associated to $k, k_{1}, k_{2}$ respectively. We can assume that $Y_{1}$ and $Y_{2}$ are independent. Find a centered random process $Z$ corresponding to the target kernel (sum of kernels, product of kernels, warped kernel), built in function of (some of) $Y, Y_{1}, Y_{2}$. Is $Z$ a GP? Summarize your findings in the table below.

| kernel | associated RP | is this RP a GP? |
| :---: | :--- | :--- |
| $\sigma^{2} k$ |  |  |
| $k_{1}+k_{2}$ |  |  |
| $k_{1} k_{2}$ |  |  |
| $k_{f}$ |  |  |

Exercise 3.3 (Bochner's theorem, direct sense) Using that for all $u$ in $\mathbb{R}, \cos (u)=R e\left(e^{i u}\right)$, prove that the function $\left(x, x^{\prime}\right) \mapsto \cos \left(2 \pi\left\langle x-x^{\prime}, t\right\rangle\right)$ is psd. Deduce that $k$ defined by (3.2) is a kernel.

Exercise 3.4 (The squared exponential kernel on a Hilbert space) Here we propose a simple proof that if $(\mathcal{H},\langle.,\rangle$.$) is a Hilbert space, then k\left(x, x^{\prime}\right)=e^{-\left\|x-x^{\prime}\right\|^{2}}$ is a kernel, with $\|x\|^{2}=\langle x, x\rangle$.

1. Show that $k\left(x, x^{\prime}\right)$ has the form $k\left(x, x^{\prime}\right)=g(x) g\left(x^{\prime}\right) e^{2\left\langle x, x^{\prime}\right\rangle}$
2. Show that $\left(x, x^{\prime}\right) \mapsto g(x) g\left(x^{\prime}\right)$ is a kernel (for any function $g$ ).
3. Show that if $k_{0}$ is a kernel, then $e^{k_{0}}$ is a kernel. (Hint: Use the series expansion of $\exp$ )
4. Conclude.

Exercise 3.5 (A kernel on sets of $\mathbb{R}^{d}$ ) Let $\mathbb{X}$ the set of Lebesgue measurable sets $A$ of $\mathbb{R}^{d}$. For $A \in \mathbb{X}$, denote by $\operatorname{Vol}(A)=\int 1_{A}(x) d x$ its volume. Let $\mathcal{H}=L^{2}\left(\mathbb{R}^{d}\right)$ be the Hilbert space of square integrable functions on $\mathbb{R}^{d}$ with its usual scalar product $\langle f, g\rangle=\int_{\mathbb{R}^{d}} f(x) g(x) d x$. Prove (in two lines!) that

$$
k(A, B)=e^{-\left\|1_{A}-1_{B}\right\|^{2}}
$$

is a kernel on $\mathbb{X} \times \mathbb{X}$. Check that $k(A, B)=e^{-\operatorname{Vol}(A \triangle B)}$, where $A \triangle B=(A \cup B) \backslash(A \cap B)$ is the symmetric difference of $A, B$. For an example of application, see Fellmann et al. (2023).

Exercise 3.6 (Kernels of finite-dimensional RKHS) Let $\mathcal{H}$ be a finite dimensional Hilbert space with an orthonormal basis $\left(\varphi_{n}\right)_{n=1}^{N}$. Prove that $\mathcal{H}$ is a $R K H S$ with kernel given by $k\left(x, x^{\prime}\right)=$ $\sum_{n=1}^{N} \varphi_{n}(x) \varphi_{n}\left(x^{\prime}\right)$ for all $x, x^{\prime}$ in $\mathbb{X}$.
Now consider a (general) basis of functions $\left(\psi_{n}\right)_{n=1}^{N}$, with Gram matrix $G=\left(\left\langle\psi_{i}, \psi_{j}\right\rangle\right)_{1 \leq i, j \leq n}$. Deduce from the orthornormal case that $k\left(x, x^{\prime}\right)=\psi^{\top} G^{-1} \psi$, with $\psi=\left(\psi_{1}, \ldots, \psi_{n}\right)^{\top}$.

Exercise 3.7 (An example of Sobolev-type RKHS) Consider the anchored Sobolev space:

$$
H_{0}^{1}(0,1)=\left\{h \in L^{2}(0,1), h(0)=0 \text { and } h^{\prime} \in L^{2}(0,1)\right\}
$$

with norm $\|h\|^{2}=\int_{0}^{1} h^{\prime 2}(x) d x$. Here the derivative is defined in the weak sense: $h$ admits a weak derivative if there exists a function noted $h^{\prime}$ such that for all $C^{\infty}$ compactly supported function $g$ (test function) we have $\int_{0}^{1} h(x) g^{\prime}(x) d x=-\int_{0}^{1} h^{\prime}(x) g(x) d x$. Furthermore, recall that in one dimension, the elements of Sobolev spaces are absolutely continuous functions, thus verify

$$
h(x)=h(0)+\int_{0}^{x} h^{\prime}(y) d y
$$

Compare this property with the reproducing property of a RKHS, and deduce that $H_{0}^{1}(0,1)$ is a RKHS with kernel $k\left(x, x^{\prime}\right)=\min \left(x, x^{\prime}\right)$. What is the associated Gaussian process?

## Chapter 4

## Gaussian process regression

In this section, we have a set of observations $y_{1}, \ldots, y_{n}$ at associated locations $x_{1}, \ldots, x_{n}$ in some space $\mathbb{X}$, coming from an unknown function $f_{\text {sim }}$. The question is to build a function (metamodel) $f$ that interpolates the data, i.e. $f\left(x_{i}\right)=y_{i}(i=1, \ldots, n)$, or at least approximates the data, if the observations are noisy. Among the numerous existing techniques, we focus on the Gaussian process regression, which has two main advantages in the metamodeling context. Firstly, it is a probabilistic method, which allows quantifying uncertainty in unvisited area. Secondly, it is parameterized by two functions (mean and kernel), which gives a lot of flexibility and allows incorporating expert and physical knowledge.
The roots of GP regression are geostatistics, with the work of Krige (1951), further developed by Matheron (1963), in dimension 2 or 3. Its extension to higher dimensions has been done at the end of the 80 's, motivated by questions arisen in analyzing big computer codes (Sacks et al., 1989). Interestingly, GP regression can be interpreted as a functional approximation problem in RKHS. Knowing the three facets of GP regression is useful. For instance, the Universal Kriging variance formula coming from geostatistics maybe a good tradeoff for uncertainty quantification, as it partially accounts for parameter uncertainty without requiring a time-consuming Bayesian inference technique. And the RKHS approach may be the most convenient way to perform GP regression when $f_{\text {sim }}$ is a non-linear partial differential equation.

### 4.1 The Gaussian process approach

The idea of GP regression is to assume that the unknown function $f_{\text {sim }}$ is a sample path of a Gaussian process $Y \sim G P(m, k)$. The approximation that we want to build is then obtained by conditioning on the observations $Y\left(x_{i}\right)=y_{i}, i=1, \ldots, n$. Using the properties of Gaussian vectors, this conditional process is still a GP, with closed-form expressions. We know distinguish two cases.

Noise-free observations. The conditional process $Y(x)$ knowing $Y\left(x_{i}\right)=y_{i}(i=1, \ldots, n)$ is a GP with mean $m_{\mathrm{c}}$ and kernel $k_{\mathrm{c}}$, given by:

$$
\begin{align*}
m_{\mathrm{c}}(x) & =m(x)+k(x, X) k(X, X)^{-1}(y-m(X))  \tag{4.1}\\
k_{\mathrm{c}}\left(x, x^{\prime}\right) & =k\left(x, x^{\prime}\right)-k(x, X) k(X, X)^{-1} k\left(X, x^{\prime}\right) \tag{4.2}
\end{align*}
$$

where $y=\left(y_{1}, \ldots, y_{n}\right)^{\top}, m(X)=\left(m\left(x_{1}\right), \ldots, m\left(x_{n}\right)\right)^{\top}, k(x, X)=\left(k\left(x_{1}, x\right), \ldots, k\left(x_{n}, x\right)\right), k(X, x)=$ $k(x, X)^{\top}$ and $k(X, X)=\left(k\left(x_{i}, x_{j}\right)\right)_{1 \leq i, j \leq n}$.


Figure 4.1: Gaussian process of Figure 2.2 conditional on $\left\{Y\left(x_{i}\right)=y_{i}, i=1, \ldots, n\right\}$ for $n=5$ points. Left: simulations. Right: mean $m_{\mathrm{c}}(x)$ and $95 \%$ prediction intervals $\left[m_{\mathrm{c}}(x) \pm 1.96 \sqrt{k_{\mathrm{c}}(x, x)}\right]$.

As expected, one can check that $m_{\mathrm{c}}$ interpolates the data: $m_{\mathrm{c}}\left(x_{i}\right)=y_{i}$, and the uncertainty is zero at design points: $k_{\mathrm{c}}\left(x_{i}, x_{i}\right)=0$; notice that we also have: $k_{\mathrm{c}}\left(x_{i}, x\right)=0$ for all $x \in \mathbb{X}$. Furthermore, we inherit properties from Gaussian vector conditioning: $m_{\mathrm{c}}$ is affine with respect to the observations $y$, and $k_{\mathrm{c}}$ does not depend on them.

Noisy observations. When the observations are noisy, we can write

$$
y_{i}=Y\left(x_{i}\right)+\epsilon_{i}
$$

Let us further assume that the $\epsilon_{i}$ 's are $\mathcal{N}\left(0, \tau_{i}^{2}\right)$, mutually independent, and independent of $Y$. The prediction is then a filtering problem: to predict the underlying value $Y(x)$ conditional on noisy observations $y_{1}, \ldots, y_{n}$. Then, the conditional process $Y(x)$ knowing $Y\left(x_{i}\right)+\epsilon_{i}=y_{i}(i=1, \ldots, n)$ is a GP with mean $m_{\mathrm{c}}$ and kernel $k_{\mathrm{c}}$, given by:

$$
\begin{align*}
m_{\mathrm{c}}(x) & =m(x)+k(x, X)[k(X, X)+\Delta]^{-1}(y-m(X))  \tag{4.3}\\
k_{\mathrm{c}}\left(x, x^{\prime}\right) & =k\left(x, x^{\prime}\right)-k(x, X)[k(X, X)+\Delta]^{-1} k\left(X, x^{\prime}\right) \tag{4.4}
\end{align*}
$$

where $\Delta$ is the diagonal matrix with $\Delta_{i, i}=\tau_{i}^{2}(i=1, \ldots, n)$. In other words, the formula are similar to the noise-free case, the only difference being that $k(X, X)$ is replaced by $k(X, X)+\Delta$. Notice however that $m_{\mathrm{c}}$ is no more interpolating the data, and the uncertainty at observed locations is not zero, due to the presence of noise.

### 4.2 The geostatistical approach: Kriging

Simple Kriging. Let $Y$ be a centered ${ }^{1}$ second-order random process. In geostatistics, the prediction of $Y(x)$ knowing $Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)$ is computed by the Best Linear Unbiased Predictor $(B L U P)$. We look for a predictor defined linearly on the observations at locations $x_{1}, \ldots, x_{n}$

$$
\hat{Y}(x):=w_{0}(x)+w_{1}(x) Y\left(x_{1}\right)+\cdots+w_{n}(x) Y\left(x_{n}\right)
$$

where $w(x):=\left(w_{0}(x), \ldots, w_{n}(x)\right) \in \mathbb{R}^{n+1}$. The aim is to find $w(x)$ that minimizes MSE $:=$ $\mathbb{E}\left[(Y(x)-\hat{Y}(x))^{2}\right]$, subject to $\mathbb{E}[\hat{Y}(x)]=\mathbb{E}[Y(x)]$. This interpolation method is called Kriging, in the honor of Daniel Krige, who used this technique to predict the gold content in mines.
By definition we recognize that the BLUP is equal to the orthogonal projection of $Y(x)$ onto $\operatorname{span}\left\{1, Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)\right\}$, or equivalently to the linear conditional expectation

$$
\hat{Y}(x)=\mathbb{E}_{L}\left[Y(x) \mid Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)\right]
$$

Now, for Gaussian vectors, the (non-linear) regression coincides with the linear one. Thus, we get exactly the same formula than for GPR, called simple Kriging formula:

$$
\begin{align*}
m_{S K}(x) & =\mathbb{E}\left[Y(x) \mid\left\{Y\left(x_{i}\right)=y_{i}, i=1, \ldots, n\right\}\right]=m_{\mathrm{c}}(x)  \tag{4.5}\\
s_{S K}^{2}(x) & =\mathbb{V} \operatorname{ar}\left[Y(x) \mid\left\{Y\left(x_{i}\right)=y_{i}, i=1, \ldots, n\right\}\right]=k_{\mathrm{c}}(x, x) \tag{4.6}
\end{align*}
$$

Here $m_{S K}(x)$ is equal to $\hat{Y}(x)$ when $Y\left(x_{i}\right)$ is fixed to $y_{i}$, and $s_{S K}^{2}(x)$ is equal to the value of $\operatorname{MSE}(x)$ at the optimum of $w(x)$.
Thus, the geostatistical framework gives a natural extension of GP regression in a non-Gaussian setting. However, then the interpretation is in term of best linear predictor, and the conditional law of $Y(x) \mid\left\{Y\left(x_{i}\right)=y_{i}, i=1, \ldots, n\right\}$ is known only through its first two moments.

Ordinary and Universal Kriging. In simple Kriging, the parameters of $Y$ are assumed to be known. In Universal Kriging, we assume that $Y(x)$ has a mean of the form $m(x)=f(x)^{\top} \beta$, where $f(x)$ is a vector of known functions, and $\beta$ is a vector of unknown parameters. Then, it can be shown (Cressie, 1992) that the BLUP has the same form as for Simple Kriging, up to centering by $f(x)^{\top} \hat{\beta}$, where $\hat{\beta}$ is the general least square (GLS) estimate of $\beta, \hat{\beta}=\left(F^{\top} K^{-1} F\right)^{-1} F^{\top} y$ (with $K=k(X, X))$. The Kriging variance is greater than SK variance. They are given by:

$$
\begin{align*}
m_{\mathrm{UK}}(x) & =f(x)^{\top} \hat{\beta}+k(x, X) k(X, X)^{-1}\left(y-f(x)^{\top} \hat{\beta}\right)  \tag{4.7}\\
s_{\mathrm{UK}}^{2}(x) & =s_{\mathrm{SK}}^{2}(x)+\left(f(x)^{\top}-k(x, X) K^{-1} F\right)^{\top}\left(F^{\top} K^{-1} F\right)^{-1}\left(f(x)^{\top}-k(x, X) K^{-1} F\right) \tag{4.8}
\end{align*}
$$

The expressions of $m_{\mathrm{UK}}(x)$ and $s_{\mathrm{UK}}^{2}(x)$ are called Universal Kriging (UK) formulas. When the mean function is constant, $m(x)=\beta \in \mathbb{R}$, they are called Ordinary Kriging (OK) formulas.
The UK formulas have a Bayesian interpretation, detailed in Section 4.4. They may be preferred to SK formulas for uncertainty quantification, as they account for trend parameters uncertainty.

[^4]
### 4.3 The functional approach: approximation in RKHS.

The Gaussian process regression can be reinterpreted as an approximation problem in RKHS. Given a kernel $k$, let $\mathcal{H}$ be the corresponding RKHS. Then, GPR for noise-free observations actually corresponds to the problem

$$
\begin{equation*}
\min _{h \in \mathcal{H}}\|h\|_{\mathcal{H}}, \quad \text { s.t. } \quad y_{i}=h\left(x_{i}\right), \quad i=1, \ldots, n \tag{4.9}
\end{equation*}
$$

where $x_{1}, \ldots, x_{n}$ are a set of observations, and $y_{1}, \ldots, y_{n}$ the corresponding response values.

Reduction to finite dimension (representer theorem) It happens that, because $\mathcal{H}$ is chosen as a RKHS, this infinite dimensional optimization problem collapses to finite dimension. Indeed, let $F$ be the finite dimensional subspace of $\mathcal{H}$ spanned by $k\left(x_{1},.\right), \ldots, k\left(x_{n},.\right)$. Using the decomposition $\mathcal{H}=F+F^{\perp}$, we can write $h=f+g$ with $f \in F$ and $g \in F^{\perp}$. Now, applying the reproducing property leads to $g\left(x_{i}\right)=\left\langle g, k\left(x_{i},.\right)\right\rangle=0$. Thus, the interpolation constraint depends only on $f$. Furthermore,

$$
\|h\|_{\mathcal{H}}^{2}=\|f\|_{\mathcal{H}}^{2}+\|g\|_{\mathcal{H}}^{2}
$$

The optimization problem is then separable and can be done independently along $f$ and $g$, which implies $g=0$. Finally, the optimum is obtained for $h=f \in F$. This strong result is an example of the representer theorem (Kimeldorf and Wahba, 1970).

Resolution of the problem. Link with splines and GP regression. Now, as $h \in F$, we can write $h(x)=k(x, X) \alpha$, where $k(x, X)=\left(k\left(x_{1}, x\right), \ldots, k\left(x_{n}, x\right)\right)$ and $\alpha=\left(\alpha_{1}, \ldots, \alpha_{n}\right)^{\top} \in \mathbb{R}^{n}$. Denoting $K=\left(k\left(x_{i}, x_{j}\right)\right)_{1 \leq i, j \leq n}$, we obtain that the interpolation constraints are written

$$
k(X, X) \alpha=y
$$

where $y=\left(y_{1}, \ldots, y_{n}\right)^{\top}$. Assuming that $k(X, X)$ is invertible, this leads to a unique value of $\alpha=k(X, X)^{-1} y$, which in turns gives a unique solution of the minimization problem (4.9) :

$$
h^{\star}(x)=k(x, X) k(X, X)^{-1} y
$$

This expression corresponds to the formula for interpolation splines, and is also equal to the conditional expectation in GP regression, in the probabilistic framework.

Approximation error. As we have seen, the conditional expectation in GP regression corresponds to the interpolation spline in RKHS. Furthermore, the conditional variance $k_{c}(x, x)$ provides a control of the approximation error. Indeed, for all $x \in \mathbb{X}$ and all $h \in \mathcal{H}$, we have:

$$
\left|h(x)-h^{\star}(x)\right| \leq\|h\| \times k_{c}(x, x)^{1 / 2}
$$

In this inequality, the upper bound separates the effect of the function $h$ and the location $x$, which is typical with RKHS. In this context, the ' x ' part of the upper bound, i.e. $k_{c}(x, x)^{1 / 2}$, is called power function. We refer to Exercise 4.6 for more details.

The case of noisy observations GP regression for noisy observations can also be rewritten as an optimization problem in RKHS. It is equivalent to the penalized least squares problem (see Exercise 4.5):

$$
\begin{equation*}
\min _{h \in \mathcal{H}} J_{\lambda}(h), \quad \text { with } \quad J_{\lambda}(h)=\sum_{1 \leq i \leq n}\left(y_{i}-h\left(x_{i}\right)\right)^{2}+\lambda\|h\|_{\mathcal{H}}^{2} \tag{4.10}
\end{equation*}
$$

The parameter $\lambda$ is a positive real number, interpreted as a regularization parameter.

### 4.4 Hyperparameters inference

In applications, we consider GPs with a linear trend, which can be written in the form

$$
Y(x)=m(x)+Z(x)
$$

where:

- $m(x)=\beta_{1} f_{1}(x)+\cdots+\beta_{p} f_{p}(x)$ is a linear trend (the $f_{i}$ 's are known functions)
- $Z$ is a centered GP with kernel $k(x, y ; \Theta)$.

Here $\beta$ and $\Theta$ are vectors of unknown parameters, often called hyperparameters. We now describe two standard ways to estimate these hyperparameters.

Maximum likelihood. Maximum likelihood estimation (MLE) consists in finding the parameters that maximize the density of probability at observations. Here, the law of $\left(Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)\right)$ is $\mathcal{N}\left(F \beta ; k(X, X ; \Theta)\right.$ ), where $X=\left\{x_{1}, \ldots, x_{n}\right\}$ and $F$ is the $n \times p$ matrix whose row $i$ contains $f_{1}\left(x_{i}\right), \ldots, f_{p}\left(x_{i}\right)$. The pdf value at observations $y=\left(y_{1}, \ldots, y_{n}\right)^{\top}$ is written:

$$
L(y ; \beta, \Theta)=\frac{1}{(2 \pi)^{n / 2}|k(X, X ; \Theta)|^{1 / 2}} \exp \left(-\frac{1}{2}(y-F \beta)^{\top} k(X, X ; \Theta)^{-1}(y-F \beta)\right)
$$

Thus $\beta, \Theta$ are estimated by maximizing $L(y ; \beta, \Theta)$. Contrarily to linear regression, this (nonconvex) optimization problem has not an explicit solution, and must be solved numerically ${ }^{2}$.

Bayesian inference. Link with Universal Kriging. In Bayesian statistics, the parameters $\theta=(\beta, \Theta)$ themselves are assumed to be random, with a prior distribution. Bayesian inference consists in computing the whole posterior distribution of $\theta$ conditional on the observations. When the prior admits a density $f_{\theta}$ (with respect to the Lebesgue measure), applying the Bayes rules shows that the posterior admits the density

$$
f_{\theta \mid\left(Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)\right)=y}(t)=\frac{1}{C} L(y ; t) f_{\theta}(t)
$$

where $C=\int L(y ; t) f_{\theta}(t) d t$ is a normalizing constant. If a single number is wanted as an estimation of $\theta$, the mode of the posterior distribution can be computed by maximizing $L(y ; t) f_{\theta}(t)$ over $t$. This is similar to MLE, but here the likelihood is weighted by the prior density. Samples from the

[^5]posterior distribution can be obtained with Markov chain Monte Carlo techniques, at the cost of a (maybe high) computational cost.

For some particular choices of priors, one recovers the formulas of Universal Kriging. More precisely, if we assume that the kernel parameters $\Theta$ are known (Dirac prior), and the trend parameters are multinormal with $\beta \sim \mathcal{N}(\mu, \lambda k(X, X ; \Theta))$, then the mean (resp. variance) of the posterior distribution tend to the Kriging mean (resp. UK variance) when $\lambda \rightarrow+\infty$ (Helbert et al., 2008).

Cross-validation. The two previous techniques depend on the validity of the assumptions of the model, typically that it is a GP with the given mean and covariance structure. Cross-validation (CV) may give better results in presence of model misspecification. An example of cross-validation criterion is the leave-one-out criterion, written

$$
\begin{equation*}
\operatorname{LOO}(\beta, \Theta)=\sum_{i=1}^{n}\left(\hat{y}_{-i}\left(x_{i}\right)-y_{i}\right)^{2} \tag{4.11}
\end{equation*}
$$

where $\hat{y}_{-i}($.$) is the kriging mean computed without the observation y_{i}$. Denoting by $X_{-i}$ the set of observations without the $i^{\text {th }}$ one, the covariance matrix $k\left(X_{-i}, X_{-i} ; \Theta\right)$ can be computed from the full covariance matrix $k(X, X ; \Theta)$ in an economic way, with so-called update formulas. The drawback of the LOO criterion (4.11) is that it does not account for the dependence of the conditional GPs $\hat{Y}_{-i}$ for different $i$. A corrected version has been proposed in (Ginsbourger and Schärer, 2023), as well as an extension to $k$-fold CV. It is shown that if the model is well specified, then the corrected CV criterion is equivalent to MLE.

### 4.5 Model validation.

The validity of GP models can be investigated by testing whether the vector of observations $\left(y_{1}, \ldots, y_{n}\right)$ is drawn from a multivariate normal distribution. One possibility is to consider the leave-one-out predictions (see the previous paragraph "cross-validation"), which follow a Normal distribution:

$$
Y\left(x_{i}\right) \mid\left\{Y\left(x_{j}\right)=y_{j}, \forall j \neq i\right\} \sim \mathcal{N}\left(m_{\mathrm{c},-i}\left(x_{i}\right), s_{\mathrm{c},-i}^{2}\left(x_{i}\right)\right)
$$

where $m_{\mathrm{c},-i}\left(\operatorname{resp} s_{\mathrm{c},-i}\right)$ is the Kriging mean (resp. standard deviation) when removing the observation $y_{i}$. This implies that the standardized LOO residuals

$$
\frac{y_{i}-m_{c,-i}\left(x_{i}\right)}{s_{c,-i}\left(x_{i}\right)}
$$

are drawn from a $\mathcal{N}(0,1)$ distribution, which can be checked with usual graphical diagnostics (such as a qqplot). However, this is an approximate diagnostic, that assumes that the hyperparameters are known, and that does not account for the correlation structure of the LOO residuals. The modified version mentioned in the previous paragraph can be used to obtain a correct diagnostic.

We conclude by a brief illustration on a 2-dimensional Branin function, defined on $[0,1]^{2}$ by

$$
\begin{equation*}
f\left(x_{1}, x_{2}\right)=\left[x_{2}^{\prime}-\frac{5}{4 \pi^{2}}\left(x_{1}^{\prime}\right)^{2}+\frac{5}{\pi} x_{1}^{\prime}-6\right]^{2}+10\left(1-\frac{1}{8 \pi}\right) \cos \left(x_{1}^{\prime}\right)+10 \tag{4.12}
\end{equation*}
$$

with $x_{1}^{\prime}=15 x_{1}-5$ and $x_{2}^{\prime}=15 x_{2}$. This function is a toy case for optimization, as iI has three global minima, approximately equal to $x^{(1)}=(0.1238946,0.8166644), x^{(2)}=(0.5427730,0.15)$ and $x^{(3)}=(0.9616520,0.15)$. We will use it in the next chapter as well.


Figure 4.2: Prediction by GP regression (or Kriging) for the Branin function, based on a 16-point Latin hypercube maximin design: conditional mean $m_{\mathrm{c}}$ (middle) and standard deviation $s_{\mathrm{c}}$ (right). hyperparameters estimation has been done by MLE.


Figure 4.3: Leave-one-out diagnostic for the GP model of Figure 4.2

### 4.6 Exercises

Exercise 4.1 (GP regression formulas) Let us consider the setting and notations of GP regression in the noise-free case.

1. Let $V=Y(x)$ and $W=\left(Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)\right)$. Show that the vector $U=(V, W)$ is Gaussian. Express its mean and covariance matrix in function of $m, k$ and $X$. Apply formulas (7.2) and (7.3) to obtain the expression of $m_{c}(x)$ and $k_{c}(x, x)$ in Equations (4.1) and (4.2).
2. Prove, using the definition of $m_{c}, k_{c}$, that $m_{c}\left(x_{i}\right)=y_{i}$ and $k_{c}\left(x_{i}, x\right)=0$ for all $i=1, \ldots$, $n$ and all $x \in \mathbb{X}$. Prove it in a second way, with Equations (4.1) and (4.2).
3. Give a $95 \%$ prediction interval of $Y(x)$ knowing $Y\left(x_{i}\right)=y_{i}(i=1, \ldots, n)$.
4. Explain how to adapt Question 1 to get $k_{c}\left(x, x^{\prime}\right)$ when $x^{\prime} \neq x$. Do the computations.
5. Finally prove that the conditional process $Y$ knowing $Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)$ is a GP.

Exercise 4.2 (GP regression formulas, noisy case) Let us consider the case of GP regression for noisy observations. Mimicking the previous exercise, prove formulas (4.3) and (4.4).

Exercise 4.3 (GP regression with derivatives) Based on the results of Exercise 2.2, deduce the expression below for the kriging mean and kriging variance accounting for derivatives, i.e. the distribution of $Y(x)$ knowing that $Y^{\prime}\left(x_{1}\right)=d_{1}$ :

$$
\left.\begin{array}{rl}
\mathbb{E}\left[Y(x) \mid Y^{\prime}\left(x_{1}\right)\right. & \left.=d_{1}\right]
\end{array}=d_{1} \frac{\partial k}{\partial s}\left(x_{1}, x\right) / \frac{\partial^{2} k}{\partial s \partial t}\left(x_{1}, x_{1}\right) \quad \begin{array}{rl}
\operatorname{Var}\left[Y(x) \mid Y^{\prime}\left(x_{1}\right)\right. & \left.=d_{1}\right]
\end{array}=k(x, x)-\frac{\partial k}{\partial s}\left(x_{1}, x\right)^{2} / \frac{\partial^{2} k}{\partial s \partial t}\left(x_{1}, x_{1}\right)\right)
$$

Write the formula when we know both that $Y\left(x_{1}\right)=y_{1}$ and $Y^{\prime}\left(x_{1}\right)=d_{1}$.
For an illustration, compare Figure 4.5 with Figure 4.4.

Exercise 4.4 (Corrected LOO criterion) Let $Y \sim G P(0, k)$. For $n=2$ points, define the LOO residuals as the random variables

$$
E_{-1}=Y\left(x_{1}\right)-\mathbb{E}\left[Y\left(x_{1}\right) \mid Y\left(x_{2}\right)\right], \quad E_{-2}=Y\left(x_{2}\right)-\mathbb{E}\left[Y\left(x_{2}\right) \mid Y\left(x_{1}\right)\right]
$$

Give the expression of $E_{-1}$ in function of $k$ and $Y\left(x_{1}\right), Y\left(x_{2}\right)$. Similarly, compute $E_{-2}$. Show that $\left(E_{-1}, E_{-2}\right)$ is a Gaussian vector, and show that $E_{-1}$ and $E_{-2}$ are negatively correlated. How can you define standardized residuals $S_{1}, S_{2}$ such that $S_{1}, S_{2}$ and standard $\mathcal{N}(0,1)$ and independent?

Exercise 4.5 (GP regression with noisy observations and RKHS) By mimicking the proof of Section 4.3, prove that the conditional expectation in GP regression with noisy observations (Equation 4.3, with $m=0$ ) is the solution of Problem (4.10).

Exercise 4.6 (Approximation error) For a general set $\mathbb{X}$, we consider design points $x_{1}, \ldots, x_{n} \in$ $\mathbb{X}$. Let $k$ be a kernel on $\mathbb{X} \times \mathbb{X}$ and the associated RKHS $\mathcal{H}$. In a metamodeling context, let us assume that our costly function (e.g. a computer code) is some function $h \in \mathcal{H}$. Then denote by $h^{\star}$ the Kriging mean,

$$
h^{\star}(x)=k(x, X) k(X, X)^{-1} y
$$

where $k(x, X)=\left(k\left(x, x_{1}\right), \ldots, k\left(x, x_{n}\right)\right)$ is a $1 \times n$ vector, $k(X, X)=\left(k\left(x_{i}, x_{j}\right)\right)_{1 \leq i, j \leq n}$ is a matrix of size $n$ and $y=\left(h\left(x_{1}\right), \ldots, h\left(x_{n}\right)\right)^{\top}$ is a $n \times 1$ vector.
The aim of the exercise is to obtain a bound of the approximation error $\left|h(x)-h^{\star}(x)\right|$.

1. By inspecting the Kriging mean formula, show that $h^{\star}(x)=\sum_{i=1}^{n} w_{i} h\left(x_{i}\right)$. Give the expression of the (row) vector $w^{\top}=\left(w_{1}, \ldots, w_{n}\right)$.
2. Using the RKHS properties, prove that for all $x \in \mathbb{X}$,

$$
\left|h(x)-h^{\star}(x)\right| \leq\|h\|_{\mathcal{H}} \times C(x)
$$

with $C(x)=\left\|k(x, .)-\sum_{i=1}^{n} w_{i} k\left(x_{i}, .\right)\right\|_{\mathcal{H}}$.
Let $Z$ be a centered GP with kernel $k$. We recall that

$$
\mathbb{E}\left(Z(x) \mid\left\{Z\left(x_{i}\right), i=1 \ldots, n\right\}\right)=k(x, X) k(X, X)^{-1} Z(X)=\sum_{i=1}^{n} w_{i} Z\left(x_{i}\right)
$$

Denote by $\phi$ the Loeve isometry (see Chapter 3, Equation 3.3) between $\mathcal{H}$ and $\overline{\mathcal{L}}(Z)=\overline{\operatorname{span}(Z(x), x \in \mathbb{X})}$.
3. Explain why the image by $\phi$ of $k(x,)-.\sum_{i=1}^{n} w_{i} k\left(x_{i},.\right)$ is equal to

$$
Z(x)-\mathbb{E}\left(Z(x) \mid\left\{Z\left(x_{i}\right), i=1 \ldots, n\right\}\right)
$$

and deduce (without computation) that

$$
C(x)=\sqrt{k_{c}(x, x)}
$$

where $k_{c}(x, x)=\mathbb{V} \operatorname{ar}\left(Z(x)-\mathbb{E}\left(Z(x) \mid\left\{Z\left(x_{i}\right), i=1 \ldots, n\right\}\right)\right.$ is the Kriging variance.


Figure 4.4: Illustration of GP regression, with the squared exponential kernel $k(s, t)=$ $\exp \left(-25(s-t)^{2}\right)$.


Figure 4.5: Illustration of GP regression knowing both function and derivative values, with the kernel of Figure 4.4.

## Chapter 5

## Design of computer experiments

We aim at studying a costly-to-evaluate function $f_{\text {sim }}$, typically a simulator or a machine learning algorithm, based on a dataset. Contrarily to other contexts, we can create this dataset, equivalently design the experiments ( DoE ), by choosing the locations where to evaluate $f_{\text {sim }}$.
There is a rich theory of design of experiments when the observations are obtained from a linear model (see e.g. Fedorov, 2013). But we consider here a different framework: we assume that $f_{\text {sim }}$ is a complex function (possibly non linear), and that the experimental noise is negligible $\left(y_{i}=f_{\operatorname{sim}}\left(x_{i}\right)\right)$. As this often corresponds to experiments obtained by a (deterministic) computer model, one uses the word design of computer experiments.
There are two main classes of strategies: static and dynamic or adaptive. The static strategy creates an initial DoE; without specific goal or model information, this leads to space-filling DoEs. The adaptive strategy sequentially adds the design points proposed by a GP-based criterion, on which the numerical model $f_{\text {sim }}$ is evaluated. It is driven by a specific objective, such as: model accuracy, optimization, inversion.

### 5.1 Space-filling designs

Why space-filling designs and (un)desirable properties. Recall that we assume that $f_{\text {sim }}$ is possibly non-linear and the observations are noise-free. Then, several features are desirable.

- (space-fillingness) As no information on the form of $f_{\text {sim }}$ is available, the aim is to cover the domain or fill the space as most as possible, for exploration purpose.
- (no replication) As the experimental noise is negligible, it is not relevant to evaluate $f_{\text {sim }}$ several times at the same design point. Thus, one should avoid replicating experiments.
- (stability by projection) In the frequent case where $f_{\text {sim }}: \mathbb{R}^{d} \rightarrow \mathbb{R}$ actually depends on $m<d$ variables or linear combinations of variables, one should expect that the DoE preserves the two previous features (space-fillingness and absence of replications) by projection onto marginal or oblique subspaces. We report to Exercise 5.1 for illustrations of this fact.

An obvious candidate for satisfying all these constraints is the uniform design, obtained by sampling independently the design points from the uniform distribution on $\mathbb{X}$. However, for a limited number of points, a uniform design can fill poorly the space and generate clusters (see e.g. Figure 5.2, left panel). There are better alternatives, some of them are presented below.

Maximin and minimax designs. Let $X=\left\{x_{1}, \ldots, x_{n}\right\}$ be a DoE in $\mathbb{X}$. There are two famous geometric criteria to quantify how well the design points fill the space. They are based on a distance in $\mathbb{X}$, typically the Euclidean distance.

The maximin-distance criterion is the minimal distance between the design points:

$$
\Phi_{M m}(X)=\min _{1 \leq i<j \leq n}\left\|x_{i}-x_{j}\right\|
$$

A design that maximizes this distance is called maximin. Actually, when $\mathbb{X}$ is convex, finding a maximin design is equivalent to a sphere-packing problem, i.e. finding a set of non-overlapping spheres contained in $\mathbb{X}$ with a maximal radius (Pronzato, 2017).
A dual criterion is the minimax-distance criterion, equal to the largest distance between a point $x \in \mathbb{X}$ and the DoE:

$$
\Phi_{m M}(X)=\max _{x \in \mathbb{X}} \min _{i=1, \ldots, n}\left\|x-x_{i}\right\|
$$

The DoEs that minimize this criterion are called minimax. By definition of $\Phi_{m M}(X)$, the union of spheres centered at $x_{i}$ with radius $\Phi_{m M}(X)$ cover $\mathbb{X}$; thus finding a minimax design is a sphere covering problem, i.e. finding a set of spheres that cover $\mathbb{X}$ with a minimal radius. Furthermore, they are connected to GP prediction. Indeed, for many isotropic kernels, i.e. such that $k\left(x, x^{\prime}\right)$ depends on $\left\|x-x^{\prime}\right\|$, the kriging variance at $x$ obtained with $X$, denoted $k_{c}(x, x ; X)$, verifies:

$$
\sup _{x \in \mathbb{X}} k_{c}(x, x ; X) \leq S\left(\Phi_{m M}(X)\right)
$$

where $S$ is an increasing function (Schaback, 1995). Thus minimax DoEs will tend to reduce the global uncertainty of the GP prediction.
Compared to maximin DoEs, minimax DoEs are harder to compute, as they involve all the domain points, and not only design points. Nevertheless, the two criteria are connected by inequalities, that justify the common practice of computing only maximin DoEs. An illustration of maximin and minimax designs is given in Figure 5.1. We can see that both designs fill well the space, but also exhibit alignements that will give replicates in projection. To avoid this drawback, they are often computed among the class of Latin hypercube DoEs (see the dedicated section below).


Figure 5.1: Examples of maximin (middle panel) and minimax (right panel) designs in $\mathbb{X}=[0,1]^{2}$. Left panel: same than middle, with an extended boundary, showing the equivalence between the maximin and sphere packing problems. Source : Pronzato (2017).

Low discrepancy sequences. The discrepancy is a statistical quantity measuring the departure of the empirical distribution of the design points to the uniform distribution. Let $X=\left\{x_{1}, \ldots, x_{n}\right\}$ be a DoE in $\mathbb{X}=[0,1]^{d}$ and let $\lambda$ be the Lebesgue measure on $\mathbb{X}$. The discrepancy of $X$ with respect to a family of sets $\mathcal{R}$ of $\mathbb{X}$ is defined by

$$
D(X, \mathcal{R})=\sup _{R \in \mathcal{R}}\left|\frac{\operatorname{Card}\left(i \in\{1, \ldots, n\} \text { s.t. } x_{i} \in R\right)}{n}-\lambda(R)\right|
$$

There are various choices for $\mathcal{R}$, for which the discrepancy can be computed in closed form. For instance, the standard discrepancy $D(X)$ is associated to the family of all hyperrectangles $R=\prod_{i=1}^{n}\left[a_{i}, b_{i}\right]$ with $0 \leq a_{i}<b_{i} \leq 1(i=1, \ldots, n)$. whereas the star discrepancy $D^{\star}(X)$ only considers the hyperrectangles fixed at the origin: $R=\prod_{i=1}^{n}\left[0, b_{i}\right]$.

An important theoretical result (Koksma-Hlakwa theorem) is that the star discrepancy gives a control of the quadrature error. Indeed, for a large class of functions $f$, we have the inequality

$$
\left|\frac{1}{n} \sum_{i=1}^{n} f\left(x_{i}\right)-\int_{\mathbb{X}} f(x) d x\right| \leq V(f) D^{\star}(X)
$$

where $V(f)$, equal to the Hardy-Krause total variation of $f$, does not depend on $X$. Similar inequalities hold when $f$ belongs to a RKHS.

Thus, a DoE with a small discrepancy will guarantee a good approximation of $\int_{\mathbb{X}} f$ uniformly on $f$. The class of low discrepancy sequences (LDS), used in Quasi Monte Carlo integration, gathers DoE for which there exists constants $c, s>0$ such that for all $n \geq 1$,

$$
D(X) \leq c \frac{(\log n)^{s}}{n}
$$

In statistical words, this means that the convergence rate of the mean $\frac{1}{n} \sum_{i=1}^{n} f\left(x_{i}\right)$ to the expectation $\int_{\mathbb{X}} f(x) d x$ is faster than the rate $n^{-1 / 2}$ of a simple Monte Carlo procedure. Notice, however, that the bounding constant $c$ behaves poorly with the dimension.
The construction of LDS relies on number theory. The simplest one, the 1D Van der Corput sequence, uses a 'mirror' decomposition of integers in base 2. If $i=\sum_{j \geq 1} b_{j} 2^{j-1}$ with $b_{j} \in[0,1]$, the $i^{\text {th }}$ th point of the sequence is $x_{i}=\sum_{j \geq 1} b_{j} 2^{-j}$ where the same $b_{j}$ are used for negative exponents of 2. The Halton sequence extends this procedure in $d$ dimensions by using the first $d$ prime numbers as a number basis for each coordinate, i.e. base 2 for $x_{i, 1}$, base 3 for $x_{i, 2}$, base 5 for $x_{i, 3}$ etc. Other famous LDS are Faure sequences and Sobol sequences.

The main drawback of LDS for design of experiment is that they behave poorly in projection, especially in the last coordinates, although they behave better than a uniform design in dimension d. This effect is striking for Halton and Faure sequences (see e.g. Figure 5.8, right panel), and moderate for Sobol sequences, which explain that Sobol sequences are more often used.


Figure 5.2: Examples of 2D space-filling designs. From left to right: Uniform design, Halton sequence, Sobol sequence.

Latin hypercube designs. For simplicity, first consider the 2-dimensional case. A $n$-point Latin hypercube design (LHD) on $\mathbb{X}=[0,1]^{2}$ is a random design such that there is exactly one point per row and exactly one point per column. Here, the rows and columns are defined by the partition of $[0,1]$ in $n$ strata of same length : $[0,1]=I_{1} \cup \cdots \cup I_{n}$, with $I_{i}=[(i-1) / n, i / n], i=1, \ldots, n$.

It can be built with one permutation $s_{1}$ of $\{1, \ldots, n\}$, by defining the initial points $\left(i, s_{1}(i)\right)$, $i=1, \ldots, n$. Then these points are transformed to random real numbers in intervals of length 1 by removing $\left(U_{1, i}, U_{2, i}\right)$, where $U_{1,1}, U_{2,1}, \ldots, U_{1, n}, U_{2, n}$ are i.i.d. uniform on $[0,1]$. Finally, a division by $n$ maps the points to $[0,1]$. The LHD is thus formed by the points $\left(\frac{i-U_{1, i}}{n}, \frac{s_{1}(i)-U_{2, i}}{n}\right)$, $i=1, \ldots, n$. An illustration is given in Figure 5.3. This definition is immediately extended to $d$-dimensions by considering $d-1$ permutations $s_{1}, \ldots, s_{d-1}$ of $\{1, \ldots, n\}$. The corresponding LHD is the set of points $\left(\frac{i-U_{1, i}}{n}, \frac{s_{1}(i)-U_{2, i}}{n}, \ldots, \frac{s_{d-1}(i)-U_{d, i}}{n}\right), i=1, \ldots, n$. By construction, the number of possible LHDs is equal to $(n!)^{d-1}$.

The construction of LHDs is based on the idea of stratified sampling, in order to improve the uniformity of designs with a fixed size. Indeed, in stratified sampling, the proportion of points that belong to some interval is forced to equal the theoretical one, which is the case for the marginal sets $\left\{x_{j} \in I_{i}\right\}$ for a fixed $I_{i}: \#\left\{j\right.$ s.t. $\left.x_{j} \in I_{i}\right\}=\mathbb{P}\left(x_{j} \in I_{i}\right)=1 / n$. This improvement can be assessed for quadrature problems: if a multivariate function ${ }^{1} g: \mathbb{X} \rightarrow \mathbb{R}$ is monotonic with respect to all its arguments, if $x_{1}, \ldots, x_{n}$ are the points of a LHD, and if $u_{1}, \ldots, u_{n}$ are the points of a random uniform design (Monte Carlo sampling), then approximating $\int_{\mathbb{X}} g(x) d x$ by the sample mean is more precise with a LHD (Mckay et al., 2000, Section 2):

$$
\mathbb{V a r}\left(\frac{1}{n} \sum_{i=1}^{n} g\left(x_{i}\right)\right) \leq \mathbb{V} \text { ar }\left(\frac{1}{n} \sum_{i=1}^{n} g\left(u_{i}\right)\right) .
$$

The monotonicity assumption can be relaxed asymptotically: for large $n$ the result is valid, and

[^6]

Figure 5.3: Examples of 5-point LHDs. Left: a random LHD, associated to the permutation (5, 2, 4, 3, 1). Right: an approximate maximin LHD.
the variance reduction depends on the extent to which $g$ is additive (Stein, 1987).

However, for a metamodeling purpose, choosing a LHD at random is generally not enough. Indeed, depending on the permutations used, its points do not always have good space-filling properties. To avoid this drawback, one can search for a specific LHD that optimizes a space-filling criterion. For instance, a maximin LHD is a design which has the largest maximin value among the class of LHDs. An illustration is provided in Figure 5.3, where we can see that the points of the approximate maximin LHD are well spread out in $\mathbb{X}$.

Stability by projection and radial scanning statistic. As sketched in the introduction of the section, a good space-filling DoE should preserve its properties by projection onto marginal or oblique subspaces. The radial scanning statistic (RSS) has been built to evaluate a DoE in this respect for a hypercubic domain $\mathbb{X}$ (Roustant et al., 2010). The RSS automatically detects the departures from uniformity by projections onto 2D or 3D subspaces. It is based on two mathematical results. First, the law of the projection of a uniform random vector onto a straight line is known (a very old result, due to Lagrange in the 18th century). Second, there are powerful uniformity tests to detect clusters, that appear in projection in presence of alignments; one of them is associated to the Greenwood statistics. A combination of these ideas gives the RSS.

Let us illustrate how we can use the RSS with the 8D Sobol (low discrepancy) sequence, shown in Figure 5.4. For a given pair (or triplet) of dimensions, the RSS is computed on the projected points, for all straight lines. The worst case is then considered (largest RSS value among pairs of dimensions), here the plane $\left(x_{2}, x_{7}\right)$. For that plane, the RSS values are represented as a polar curve (middle panel). The circle corresponds to the value of the statistic associated to a $5 \%$ confidence level: a value out of the circle thus indicates a departure from the assumption that the DoE is drawn from a uniform distribution. This is the case for the angle $-\pi / 4$, and to a lesser extent $+\pi / 4$ (middle panel). The projection onto the worst straight line (angle $-\pi / 4$ ) is represented, where we can see that many points overlap in projection. This will be a problem is $f_{\operatorname{sim}}$ is a function of $x_{2}-x_{7}$ (see Exercise 5.1). Here a solution is to perturbate the Sobol sequence by adding a small noise (scrambling).


Figure 5.4: The defects of a 8D Sobol sequence, detected by the RSS. Left: projection onto the worst 2D space ( $x_{2}, x_{7}$ ). Middle: RSS curve. Right: Projected points for the worst angle.

Variations and other designs. The DoEs presented above can be easily adapted when the input variables $X_{1}, \ldots, X_{d}$ are independent but follow a non-uniform distribution $\mu=\otimes_{j=1}^{d} \mu_{j}$. Indeed, as the image of $X_{i}$ by its cdf is uniformly distributed, a space-filling DoE with respect to $\mu$ is obtained by applying the reverse (quantile) transformation to a space-filling DoE.
The literature on space-filling DoEs is incredibly vast, and we can cite, among other families of DoEs: orthogonal arrays (extensions of LHD for projection onto 2D or higher marginal spaces), lattices (other kinds of LDS), maximum entropy designs, point processes (such as Strauss or determinantal processes), RKHS-based designs (see Exercise 5.3). We refer to the book of Fang et al. (2005) or to the review of Pronzato and Müller (2012) for more examples and details. We also refer to the R packages DiceDesign (Dupuy et al., 2015) and randtoolbox (Christophe and Petr, 2023) for software.

### 5.2 Gaussian process based adaptive designs

## Adaptive designs for optimization: Bayesian optimization

Bayesian optimization denotes adaptive designs based on GP metamodels. There are three main ingredients: a numerical model $f_{\text {sim }}$, a GP metamodel, and an easy-to-compute criterion ${ }^{2}$.

Illustration with the expected improvement criterion. Denote by $z_{+}:=\max (z, 0)$, the positive part of $z$. Then, the improvement, in a minimization perspective, is defined as $\mathrm{I}(z)=$ $\left(f_{\min }-z\right)_{+}$, which counts positively what is below the current minimum $f_{\min }=\min \left(y_{1}, \ldots, y_{n}\right)$. Finally, given $Y \sim \operatorname{GP}(m, k)$, the expected improvement (EI) criterion is defined as the mean of improvements over sample paths of the conditional GP:

$$
\mathrm{EI}(x)=\mathbb{E}\left[\mathrm{I}(Y(x)) \mid\left\{Y\left(x_{i}\right)=y_{i}, i=1, \ldots, n\right\}\right]
$$

[^7]Notice that although $Y(x)$ is unknown at an unvisited site $x$, the conditional law of $Y(x)$ is known. This allows computing the criterion in closed form (Exercise 5.2):

$$
\begin{equation*}
\mathrm{EI}(x)=s_{k}(x)\left(z_{0} \Phi\left(z_{0}\right)+\phi\left(z_{0}\right)\right) \tag{5.1}
\end{equation*}
$$

Here, $z_{0}=\frac{f_{\min }-m_{\mathrm{c}}(x)}{s_{\mathrm{c}}(x)}, \phi, \Phi$ are respectively the pdf and the cdf of the $\mathcal{N}(0,1)$ distribution, and $m_{\mathrm{c}}, s_{\mathrm{c}}$ are resp. the mean and standard deviation of $Y$ conditional on $\left\{Y\left(x_{i}\right)=y_{i}, i=1, \ldots, n\right\}$.

This leads to the so-called Efficient Global Optimization (EGO) adaptive design, presented in Algorithm 1 and illustrated in Figure 5.5. There are two nice features of EGO. First, it achieves a tradeoff between exploration of unvisited area and exploitation around a local minimum. Secondly, as claimed in its name, it is indeed a global optimization algorithm: under a slight condition on the kernel $k$, it generates a dense sequence of points (Vazquez and Bect, 2010).

```
Algorithm 1 EGO algorithm
Require: An initial DoE \(\mathcal{X}=\left\{x_{1}, \ldots, x_{n}\right\}\), and the corresponding observations \(\mathcal{Y}=\left\{y_{1}, \ldots, y_{n}\right\}\).
    while Computational budget not consumed do
        Estimate a GP regression metamodel with DoE \(\mathcal{X}\) and observations \(\mathcal{Y}\)
        Maximize the associated EI criterion: \(x^{\star} \leftarrow \operatorname{argmax}_{x} \mathrm{EI}(x)\)
        Evaluate the numerical model \(f_{\text {sim }}\) at \(x^{\star}: y^{\star}=f_{\text {sim }}\left(x^{\star}\right)\)
        Update the DoE and the set of observations: \(\mathcal{X} \leftarrow \mathcal{X} \cup\left\{x^{\star}\right\}, \mathcal{Y} \leftarrow \mathcal{Y} \cup\left\{y^{\star}\right\}\)
    end while
    return The minimum of \(\mathcal{Y}\), and the associated design point.
```



Figure 5.5: Illustration of the EGO algorithm (Bayesian optimization). Left panel: starting from 4 initial points obtained from $f_{\text {sim }}$ (e.g. an automotive simulator), a GP metamodel is estimated (top), and the EI criterion computed (bottom). The location where EI is maximum gives a new point where to evaluate $f_{\text {sim }}$. Middle panel: with this new observation, the metamodel is then updated (top), and the EI recomputed (bottom). Right panel: output at iteration 3.

Variations, other criterions, and software. This version of EGO is for noise-free observations. One can adapt it to noisy observations, leading for instance to the Expected Quantile Improvement criterion. Furthermore, EGO is a one-step ahead strategy, providing only one single point per iteration. One can adapt its definition to provide a batch of points per iteration. In
addition to the EI criterion, Bayesian optimization can be defined with many other criteria, such as: the Approximate Knowledge Gradient, the Augmented Expected Improvement, the Expected Augmented Lagrangian Improvement, the Expected Feasible Improvement, etc.
Notice also that Bayesian Optimization has been adapted for constrained optimization and multiobjective optimization.
A way to discover the numerous existing possibilities is through software, such as the $R$ packages DiceOptim (Picheny et al., 2021), GPareto (Binois and Picheny, 2019) and the Python toolkit Trieste (Berkeley et al., 2023), which contain both references to the literature and examples.

## Adaptive designs for inversion

The word inversion stands for three close objectives. Indeed, for a given target $T$, it aims at estimating either:

- a level set: $\mathcal{L}=\left\{x \in \mathbb{X}\right.$, such that $\left.f_{\operatorname{sim}}(x)=T\right\}$,
- or an excursion set: $\mathcal{E}=\left\{x \in \mathbb{X}\right.$, such that $\left.f_{\operatorname{sim}}(x) \leq T\right\}$,
- or a probability of failure, $p_{f}=\mathbb{P}_{\mathbb{X}}\left(\left\{x \in \mathbb{X}\right.\right.$, such that $\left.\left.f_{\operatorname{sim}}(x) \leq T\right\}\right)$, where $\mathbb{P}_{\mathbb{X}}$ is a probability distribution on $\mathbb{X}$.

As for Bayesian optimization, adaptive strategies rely on a Gaussian metamodel $Y$ and a calculable criterion. For inversion, famous ones are SUR strategies, where SUR stands for Stepwise Uncertainty Reduction. The idea is to choose the next design point to reduce the most a measure of uncertainty. For illustration, for excursion sets, one can define a random variable representing the uncertainty as the conditional variance of $1_{Y(u) \leq T}$, integrated over all the domain:

$$
H_{n}\left(x_{1}, \ldots, x_{n}\right)=\int_{\mathbb{X}} \mathbb{V} \operatorname{ar}\left[1_{Y(u) \leq T} \mid Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)\right] \mu(d u)
$$

where $\mu$ is some probability distribution on $\mathbb{X}$ (e.g. the Lebesgue measure when $\mathbb{X}$ is a subset of $\left.\mathbb{R}^{d}\right)$. Notice that the variance term can be computed in closed form. Indeed, the indicator variable $1_{Y(u) \leq T}$ follows a Bernoulli distribution with parameter

$$
\begin{equation*}
p_{n}(u)=\mathbb{P}\left(Y(u) \leq T \mid Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)\right)=\Phi\left(\frac{T-M_{c}(u)}{S_{c}(u)}\right) \tag{5.2}
\end{equation*}
$$

where $\Phi$ is the cdf of the standard Normal distribution, and $M_{c}(u)$ (resp. $\left.S_{c}(u)\right)$ is the conditional mean (resp. standard deviation) of $Y(u)$ conditional on $Y\left(x_{1}\right), \ldots, Y\left(x_{n}\right)$. Thus,

$$
H_{n}\left(x_{1}, \ldots, x_{n}\right)=\int_{\mathbb{X}} p_{n}(u)\left(1-p_{n}(u)\right) \mathbb{P}_{\mathbb{X}}(d u)
$$

Then, for a new design point $x$, the one-step ahead SUR criterion is defined as

$$
J_{n}(x)=\mathbb{E}\left(H_{n+1}\left(x_{1}, \ldots, x_{n}, x\right) \mid\left\{Y\left(x_{i}\right)=y_{i}, i=1, \ldots, n\right\}\right)
$$

In this expression, the expectation is done with respect to $Y(x)$, which is unknown. It can be computed, at least numerically, because the (conditional) law of $Y(x)$ is known. Then the next point $x_{n+1}$ can be chosen in order to minimize $J_{n}(x)$ :

$$
x_{n+1} \in \underset{x \in \mathbb{X}}{\operatorname{argmin}} J_{n}(x)
$$

At each step, the function $p_{n}$, called probability of excursion function can be visualized, and allows to classify the points $u$ corresponding to the two regions $Y(u) \leq T$ and $Y(u)>T$. More precisely, the three quantities of interest defined at the beginning of the section can be estimated by

- $\widehat{\mathcal{L}}=\left\{x \in \mathbb{X}\right.$, such that $\left.p_{n}(x)=1 / 2\right\}$,
- $\widehat{\mathcal{E}}=\left\{x \in \mathbb{X}\right.$, such that $\left.p_{n}(x) \geq 1 / 2\right\}$,
- $\widehat{p_{f}}=\int_{\mathbb{X}} p_{n}(u) \mathbb{P}_{\mathbb{X}}(d u)$.

In theory, SUR strategies are connected to the theory of martingales, which allows to derive (under some conditions) that the uncertainty measure $H_{n}$ tends to zero almost surely when $n$ tends to infinity. Furthermore, it turns out that several algorithms of Bayesian optimization, and in particular the EGO method, can be viewed as SUR strategies.
For more details and examples, we refer to the journal paper (Bect et al., 2019) and to the piece of software KrigInv (Chevalier et al., 2022) with its documentation (Chevalier et al., 2014).

## Illustration

We conclude by a brief illustration on a 2-dimensional Branin function, defined by (4.12).



Figure 5.6: Results of the EGO method for the Branin function, from (Roustant et al., 2012). Left: sequence of points obtained by 10 iterations of EGO (red numbered points). Right: contours of the EI criterion for the last model. Triangles represent an initial optimal Latin hypercube design.


Figure 5.7: Example of adaptive design for inversion, from the preprint of (Chevalier et al., 2014). Left: excursion set of the Branin function for the target $T=80$. Right: estimated excursion probability function $p_{n}$ after 10 iterations of SUR criterion. New evaluated points are represented by circles, added sequentially to the initial points (triangles).

### 5.3 Exercises

Exercise 5.1 (Projections and loss of information) Figure 5.8 shows two examples of 16point space-filling DoEs in dimension 2 and 8 respectively, proposed for the metamodeling of $f_{\text {sim }}$. However, these DoEs have serious drawbacks!

1. Case of a marginal subspace. Assume that $f_{\text {sim }}:[0,1]^{2} \rightarrow \mathbb{R}$ only depends on one variable (say $x_{1}$ ), meaning that the other one are inactive. Consider the grid (also called full factorial design) of Figure 5.8. Explain why $75 \%$ of the information will be lost with this DoE! What other kind of DoE can be recommended to avoid this phenomenon?
2. Case of an oblique subspace. Explain why the $8 D$ low discrepancy sequence of Figure 5.8 is not a good DoE: for what form of functions $f_{\text {sim }}$ this DoE will be inappropriate? If in addition $f_{\text {sim }}$ has the form $f_{\text {sim }}(x)=g\left(x_{7}-x_{8}\right)$ for some function $g$, what percentage of information will be lost with this DoE? What tool can be used to evaluate the quality of DoEs with respect to projections onto oblique subspaces?


Figure 5.8: Examples of 16-point DoEs. Left: a grid in 2 dimensions. Right: projection onto the plane $\left(x_{7}, x_{8}\right)$ of a 8-dimensional Faure low discrepancy sequence.

Exercise 5.2 (EI expression) Derive the closed-form expression (5.1) of the EI criterion.

Exercise 5.3 (Space-filling designs with RKHS) A design $X$ can be viewed as a discrete measure $P_{X}=\sum_{i=1}^{n} \frac{1}{n} \delta_{x_{i}}$, and we aim at quantifying the distance to the uniform measure $P$. This can be done with kernel embedding (kernel trick), by first mapping the probability measures into a RKHS:

$$
\begin{aligned}
P & \mapsto \mu_{P}:=\int_{\mathbb{X}} k(x, .) d P(x) \\
P_{X} & \mapsto \mu_{P_{X}}:=\int_{\mathbb{X}} k(x, .) d P_{X}(x)=\frac{1}{n} \sum_{i=1}^{n} k\left(x_{i}, .\right)
\end{aligned}
$$

In the expressions above, $k$ is a kernel verifying $\int_{\mathbb{X}} \sqrt{k(x, x)} d P(x)<+\infty$. Let $\mathcal{H}$ be the associated RKHS. The distance between $P$ and $P_{X}$ is then measured by the distance between $\mu_{P}$ and $\mu_{P_{X}}$ in $\mathcal{H}$, which is called Maximum Mean Discrepancy (MMD):

$$
\operatorname{MMD}\left(P, P_{X}\right):=\left\|\mu_{P}-\mu_{P_{X}}\right\|_{\mathcal{H}}
$$

1. Check that $\mu_{P}$ is well-defined.
2. Prove that the integration error is controlled by the MMD: for all $f \in \mathcal{H}$,

$$
\left|\frac{1}{n} \sum_{i=1}^{n} f\left(x_{i}\right)-\int_{\mathbb{X}} f(x) d P(x)\right| \leq\|f\|_{\mathcal{H}} \operatorname{MMD}\left(P, P_{X}\right)
$$

3. Prove the formula

$$
\operatorname{MMD}\left(P, P_{X}\right)^{2}=\frac{1}{n^{2}} \sum_{i, j=1}^{n} k\left(x_{i}, x_{j}\right)-\frac{2}{n} \sum_{i=1}^{n} \int_{\mathbb{X}} k\left(x_{i}, x\right) d P(x)+\int_{\mathbb{X}^{2}} k(x, y) d P(x) d P(y)
$$

4. Explain how to construct a DoE that minimize $\operatorname{MMD}\left(P, P_{X}\right)$ in practice.

Notice that we can choose any probability measure for $P$. This gives a method to sample points in a non-hypercubic domain, see e.g. Mak and Joseph (2018).

## Chapter 6

## Global sensitivity analysis

Consider a numerical model $f: x \in \mathbb{X}=[0,1]^{d} \rightarrow \mathbb{R}$. Sensitivity analysis aims at quantifying the influence of the input variables $x_{1}, \ldots, x_{d}$ on the values of $f$. A local answer to this question is given by the partial derivatives $\frac{\partial g}{\partial x_{i}}$. Global sensitivity analysis (GSA) gives a global answer where the variables vary in the whole input domain $\mathbb{X}$. A different framework is considered, by assuming that the input variables are random. Thus GSA aims at quantifying the influence of the input random variables $X_{1}, \ldots, X_{d}$ which explain the variation of random variable $f(X)=f\left(X_{1}, \ldots, X_{d}\right)$.
The simplest way to measure this variation is $\operatorname{Var}(f(X))$ and this chapter will focus on it. Similarly, we will consider the simplest case where the input variables are independent. In this basic framework, we will be able to answer the following questions:

- Screening: what are the variables $X_{i}$ that have no influence on $f(X)$ ?
- Uncertainty quantification: what is the influence of $X_{i}$ on $\operatorname{Var}(f(X))$ ?

For a more general presentation, we refer to (Iooss, 2011) and the recent book (Da Veiga et al., 2021) in which several extensions are addressed: metamodel error (section 4.2.5), dependent inputs, goal-oriented sensitivity analysis, to cite a few.

### 6.1 Variance-based global sensitivity analysis

Let $X=\left(X_{1}, \ldots, X_{d}\right)$ be a vector of independent input variables with distribution $\mu_{1} \otimes \cdots \otimes \mu_{d}$, and $f: \Delta \subseteq \mathbb{R}^{d} \rightarrow \mathbb{R}$ is such that $f(X) \in L^{2}(\mu)$. We will use the set notation: if $I=\left\{i_{1}, \ldots, i_{m}\right\}$ with $i_{1}<\cdots<i_{m}$, then $X_{I}=\left(X_{i_{1}}, \ldots, X_{i_{m}}\right)$. We will denote $X_{-I}$ when we remove the components $i \in I$ from the vector $X$ (thus $X_{-1}=\left(X_{2}, \ldots, X_{d}\right)$ ). Moreover, by convention, $E\left[. \mid X_{\emptyset}\right]=E[$.$] .$

The Sobol-Hoeffding decomposition. The main result for variance-based sensitivity analysis is the Sobol-Hoeffding decomposition (Hoeffding, 1948; Efron and Stein, 1981; Sobol, 1993). It states that there exists a unique expansion of $f$ of the form

$$
f(X)=f_{0}+\sum_{i=1}^{d} f_{i}\left(X_{i}\right)+\sum_{1 \leq i<j \leq d} f_{i, j}\left(X_{i}, X_{j}\right)+\cdots+f_{1, \ldots, d}\left(X_{1}, \ldots, X_{d}\right)
$$

such that $E\left[f_{I}\left(X_{I}\right) \mid X_{J}\right]=0$ for all $I \subseteq\{1, \ldots, d\}$ and all $J \subsetneq I$. Furthermore:

$$
\begin{array}{rlr}
f_{0} & =\mathbb{E}[f(X)] \\
f_{i}\left(X_{i}\right) & =\mathbb{E}\left[f(X) \mid X_{i}\right]-f_{0} & \\
f_{I}\left(X_{I}\right) & =\mathbb{E}\left[f(X) \mid X_{I}\right]-\sum_{J \subseteq I} f_{J}\left(X_{J}\right) & \text { (recursion formula) } \\
& =\sum_{J \subseteq I}(-1)^{|I|-|J|} \mathbb{E}\left[f(X) \mid X_{J}\right] & \text { (inclusion-exclusion formula) }
\end{array}
$$

The terms depending on only one variable, $f_{i}\left(X_{i}\right)$, are called main effects. Those depending on two variables, $f_{i, j}\left(X_{i}, X_{j}\right)$, are called second-order interactions. More generally those depending on $k$ variables $f_{I}\left(X_{I}\right)$ where $\operatorname{Card}(I)=k$ are the interactions of order $k$.
We refer to Exercise 6.1 for a proof in 2D, and to Efron and Stein (1981) for the general case. An elegant other proof is given in Kuo et al. (2010), for a larger class of decompositions, obtained with commuting projections $P_{1}, \ldots, P_{d}$. Here the projections are orthogonal and given by:

$$
P_{j}(f)(x)=\int f(x) d \mu_{j}\left(x_{j}\right)=\mathbb{E}\left[f(X) \mid X_{-j}=x_{-j}\right]
$$

The form of the decomposition is then simply obtained by expansion:

$$
\begin{aligned}
I_{d} & =\left(P_{1}+\left(I_{d}-P_{1}\right)\right) \ldots\left(P_{d}+\left(I_{d}-P_{d}\right)\right) \\
& =\sum_{I \subseteq\{1, \ldots, d\}} \underbrace{\prod_{j \notin I} P_{j} \prod_{k \in I}\left(I-P_{k}\right)}_{\Pi_{I}}
\end{aligned}
$$

and we have $f_{I}=\Pi_{I}(f)$. The non-overlapping condition is written here $P_{i}\left(f_{I}\right)=0$ for all $i \in I$.

Variance decomposition (ANOVA) and Sobol indices. The non-overlapping condition

$$
\mathbb{E}\left[f_{I}\left(X_{I}\right) \mid X_{J}\right]=0 \quad \text { for all } \quad J \subsetneq I
$$

avoids one term to be considered as a more complex one. It implies that all the terms $f_{I}\left(X_{I}\right)$ are orthogonal (see Exercise 6.1), leading to the variance decomposition:

$$
D:=\mathbb{V} \operatorname{ar}(f(X))=\sum_{I \subseteq\{1, \ldots, d\}} \mathbb{V} \operatorname{ar}\left(f_{I}\left(X_{I}\right)\right)
$$

Thus, we can quantify the influence of the variable $X_{i}$ by the proportion of variance explained by $f_{i}\left(X_{i}\right)$. This analysis is called ANOVA, for ANalysis Of VAriance. This ratio is called Sobol index:

$$
S_{i}=\frac{\operatorname{Var}\left(f_{i}\left(X_{i}\right)\right)}{\operatorname{Var}(f(X))} \in[0,1]
$$

This definition can be extended to $X_{I}$. Denoting $D_{I}=\operatorname{Var}\left(f_{I}\left(X_{I}\right)\right)$, we have $S_{I}=D_{I} / D$. Obiously, $\sum_{I} S_{I}=1$.

For screening purpose (i.e. detection of inactive variables), one can use the total Sobol index

$$
D_{i}^{\mathrm{tot}}=\sum_{J \supseteq\{i\}} D_{J}, \quad S_{i}^{\mathrm{tot}}=\frac{D_{i}^{\mathrm{tot}}}{D}
$$

Indeed if $S_{i}^{\text {tot }}=0$ this implies that $\operatorname{Var}\left(X_{I}\right)=0$ if $I$ contains $i$. Under mild conditions ${ }^{1}$, this implies that $f_{I}\left(X_{I}\right)=0$ if $I$ contains $i$, thus $X_{i}$ does not appear at all in the decomposition of $f(X)$, meaning that $X_{i}$ is inactive.

### 6.2 Illustration on an example in hydrology

We consider a simplified numerical model simulating flooding events, presented in (Iooss, 2011). The model has 8 input random variables, viewed as random variables, assumed independent, whose probability distributions are given (from a previous analysis):

- $X_{1}=Q$, Maximal annual flowrate $\left(\mathrm{m}^{3} / \mathrm{s}\right)$, Gumbel $\mathcal{G}(1013,558)$ truncated on $[500,3000]$
- $X_{2}=K_{s}$, Strickler coefficient, Normal $\mathcal{N}\left(30,8^{2}\right)$ truncated on $[15,+\infty[$
- $X_{3}=Z_{v}$, River downstream level (m), Triangular $\mathcal{T}(49,51)$
- $X_{4}=Z_{m}$, River upstream level (m), Triangular $\mathcal{T}(54,56)$
- $X_{5}=H_{d}$, Dyke height (m), Uniform $\mathcal{U}[7,9]$
- $X_{6}=C_{b}$, Bank level (m), Triangular $\mathcal{T}(55,56)$
- $X_{7}=L$, River stretch (m), Triangular $\mathcal{T}(4990,5010)$
- $X_{8}=B$, River width (m), Triangular $\mathcal{T}(295,305)$


Figure 6.1: A simplified model of a river (Iooss, 2011).

[^8]We consider two variables of interest. First, the maximal annual overflow $S$ (in meters), obtained from simplified hydro-dynamical equations of Saint-Venant:

$$
\begin{equation*}
S=\left(\frac{Q}{B K_{s} \sqrt{\frac{Z_{m}-Z_{v}}{L}}}\right)^{0.6}+Z_{v}-H_{d}-C_{b} \tag{6.1}
\end{equation*}
$$

Secondly, the cost (in million euros) of the damage on the dyke $Y$, depending on $S$, written as:

$$
\begin{equation*}
C=1_{S>0}+\left[0.2+0.8\left(1-\exp ^{-\frac{1000}{S^{4}}}\right)\right] 1_{S \leq 0}+\frac{1}{20}\left(H_{d} 1_{H_{d}>8}+81_{H_{d} \leq 8}\right) \tag{6.2}
\end{equation*}
$$

where $1_{A}(x)$ is the indicator function which is equal to 1 for $x \in A$ and 0 otherwise.

The results of a global sensitivity analysis for the cost function $C$ are presented in Figure 6.3 and Figure 6.2, either with an unlimited budget $(N=10000)$ or with few runs ( $n=80$ ), using a GP metamodel. Notice that for more complicate hydrological models, the budget will be limited and the construction of a metamodel will be necessary. The built the GP model, the design of experiments was obtained from a Sobol sequence on $[0,1]^{8}$ on which a quantile transformation was applied coordinatewise. We see that, the metamodel gives a good approximation of the main effects, recovers the most influential variables and assesses their influence on the damage cost.


Figure 6.2: Estimation of the main effects of the Cost function. Solid blue lines: with the numerical model and a large budget of $N=10000$ runs. Dashed green lines: with the mean of a GP metamodel built with a small budget of $n=80$ runs.


Figure 6.3: Estimated Sobol indices and total Sobol indices for the Cost function.

### 6.3 Exercises

In the following, we assume that $X_{1}, \ldots, X_{d}$ are independent random variables with probability measures $\nu_{1}, \ldots, \nu_{d}$. We denote: $X=\left(X_{1}, \ldots, X_{d}\right), \nu=\nu_{1} \otimes \cdots \otimes \nu_{d}$ the probability measure of $X$ and $\Delta=\Delta_{1} \times \cdots \times \Delta_{d}$, the integration domain.

Exercise 6.1 (ANOVA decomposition in dimension 2) Here $d=2$. Let $f$ be in $L^{2}(\nu)$. We want to prove that there exists a unique decomposition

$$
f\left(X_{1}, X_{2}\right)=f_{0}+f_{1}\left(X_{1}\right)+f_{2}\left(X_{2}\right)+f_{1,2}\left(X_{1}, X_{2}\right)
$$

such that $\mathbb{E}\left(f_{I}\left(X_{I}\right) \mid X_{J}\right)=0$ for all $J \subsetneq I$, i.e. $\mathbb{E}\left(f_{i}\left(X_{i}\right)\right)=\mathbb{E}\left(f_{1,2}\left(X_{1}, X_{2}\right) \mid X_{i}\right)=0$ for $i=1,2$.

1. Prove that necessarily, we must have:

- $f_{0}=\mathbb{E}(f(X))$
- $f_{i}\left(X_{i}\right)=\mathbb{E}\left(f(X) \mid X_{i}\right)-f_{0}($ for $i=1,2)$
- $f_{1,2}\left(X_{1}, X_{2}\right)=\mathbb{E}\left(f(X) \mid X_{1}, X_{2}\right)-f_{1}\left(X_{1}\right)-f_{2}\left(X_{2}\right)-f_{0}$

Conversely, check that these terms give the ANOVA decomposition.
2. Prove that the recursion formula for $f_{1,2}$ can be rewritten as a sum of conditional expectations with alternate signs:

$$
f_{1,2}\left(X_{1}, X_{2}\right)=\mathbb{E}\left(f(X) \mid X_{1}, X_{2}\right)-\mathbb{E}\left(f(X) \mid X_{1}\right)-\mathbb{E}\left(f(X) \mid X_{2}\right)+\mathbb{E}(f(X))
$$

3. Prove that all the terms are orthogonal: $\mathbb{E}\left[f_{I}\left(X_{I}\right) f_{I^{\prime}}\left(X_{I^{\prime}}\right)\right]=0$ if $I \neq I^{\prime}$.
4. Consider $f\left(X_{1}, X_{2}\right)=X_{1}$, and let $\nu_{1}$ be such that $X_{1}$ is centered. Observe that we have the two possible decompositions:

$$
f\left(X_{1}, X_{2}\right)=0+X_{1}+0+0=0+0+0+X_{1}
$$

What's wrong? What is the intuition of the condition " $\mathbb{E}\left(f_{I}\left(X_{I}\right) \mid X_{J}\right)=0$ for all $J \subsetneq I$ "?

Exercise 6.2 (Additive functions - 1st order polynomials \& SRCs) Consider an additive function:

$$
f(x)=\beta_{0}+g_{1}\left(x_{1}\right)+\cdots+g_{d}\left(x_{d}\right)
$$

where the $g_{i}\left(X_{i}\right)$ 's are centered (with respect to the measure $\nu_{i}$ ) and square-integrable.

1. What should be the ANOVA decomposition of $f$ ? Prove it and compute all Sobol indices.
2. Deduce from 1 the ANOVA decomposition of a first order polynomial:

$$
f(x)=\beta_{0}+\beta_{1} x_{1}+\cdots+\beta_{d} x_{d}
$$

and all Sobol indices. The results can be expressed in function of $m_{i}^{(1)}=E\left(X_{i}\right)$. Deduce that the Sobol indices of a 1st order polynomial are equal to the squared SRCs used in linear regression, defined by $\beta_{i}^{2} \operatorname{Var}\left(X_{i}\right) / \operatorname{Var}(Y)$ where $Y$ is the response of interest.


Figure 6.4: Main effects of Ishigami function: Theoretical (straight line) and estimated (bold line)

Exercise 6.3 (A 3D test-function) The Ishigami function is defined over $\Delta:=[-\pi ; \pi]^{3}$ by:

$$
f(x)=\sin \left(x_{1}\right)+A \sin ^{2}\left(x_{2}\right)+B x_{3}^{4} \sin \left(x_{1}\right)
$$

with $A=7$ and $B=0.1$.

1. Compute the ANOVA decomposition and Sobol indices when $\mu$ is uniform over $\Delta$ (use $a=$ $1 / 2, b=\pi^{4} / 5$.)
2. (Computer lab) Estimate the main effects by using simulations of the inputs. Plot them on the same figure and compare with the theoretical ones. Same question with the 2-dimensional projection over $\left(x_{1}, x_{3}\right)$ and the second order interaction $f_{1,3}\left(x_{1}, x_{3}\right)$.

Exercise 6.4 (Polynomial chaos) Polynomial chaos is defined as a tensor basis of orthonormal polynomials. It is very famous in sensitivity analysis since, once the function of interest has been decomposed on that basis, the Sobol indices are directly obtained as sums of squared coefficients. Now let us go into details.

Let $f$ be in $L^{2}(\nu)$ with $\nu=\otimes_{i=1}^{d} \nu_{i}$. For each probability distribution $\nu_{i}(i=1, \ldots, d)$, denote:

$$
P_{i, 0}\left(x_{i}\right)=1, \quad P_{i, 1}\left(x_{i}\right), \quad \ldots \quad P_{i, \ell}\left(x_{i}\right), \quad \ldots
$$

a set of orthonormal polynomials in $L^{2}\left(\nu_{i}\right)$ (of degree $0,1,2, \ldots, \ell, \ldots$ ). Then the polynomial chaos indexed by the multi-index $\underline{\ell}=\left(\ell_{1}, \ldots, \ell_{d}\right)$ is the tensor:

$$
P_{\underline{\ell}}(x)=\prod_{i=1}^{d} P_{i, \ell_{i}}\left(x_{i}\right) .
$$

We denote by $\mathcal{I}=\mathbb{N}^{d}$ the set of all multi-indices.

1. For two multi-indices $\underline{\ell}, \underline{\ell^{\prime}}$, compute $\mathbb{E}\left(P_{\underline{\ell}}(X) P_{\underline{\ell}^{\prime}}(X)\right)$. Deduce that the $P_{\underline{\underline{\ell}}}$ 's are orthonormal in $L^{2}(\nu)$. We admit that they form a Hilbert basis of $L^{2}(\nu)$.
2. Deduce that

$$
f(x)=\sum_{\underline{\ell} \in \mathcal{I}} c_{\underline{\ell}} P_{\underline{\ell}}(x)
$$

with $c_{\ell}=\left\langle f, P_{\ell}\right\rangle$. Express the total variance $D$ in function of the $c_{\ell}$.
3. Compute $\mathbb{E}\left(P_{\underline{\ell}}(X) \mid X_{1}\right)$.
4. Deduce that the first main effect of $f$ is obtained by choosing the tensors that involve only $X_{1}$, defined by the subset $\mathcal{I}_{1}=\left\{\underline{\ell} \in \mathcal{I}\right.$ s.t. $\left.\ell_{1} \geq 1, \ell_{2}=\cdots=\ell_{d}=0\right\}$. Show that the Sobol index $S_{1}$ is simply equal to the sum of squared coefficients of these terms: $S_{1}=\sum_{\underline{\ell} \in \mathcal{I}_{1}} c_{\underline{\ell}}^{2}$.
5. Similarly, compute $\mathbb{E}\left(P_{\underline{\ell}}(X) \mid X_{-1}\right)=\mathbb{E}\left(P_{\underline{\ell}}(X) \mid X_{2}, \ldots, X_{d}\right)$.

Show that the first total effect of $f$ is obtained by choosing the tensors that involve at least $X_{1}$, defined by $\mathcal{I}_{1}^{\text {tot }}=\left\{\underline{\ell} \in \mathcal{I}\right.$ s.t. $\left.\ell_{1} \geq 1\right\}$. Show that $S_{1}^{\text {tot }}=\sum_{\underline{\ell} \in \mathcal{I}_{1}^{\text {tot }}} c_{\underline{\ell}}^{2}$.

Exercise 6.5 (Numerical computation of Sobol indices by pick-freeze formulas.) Prove that the Sobol index of $X_{1}$ is given by:

$$
S_{1}=\operatorname{Cov}\left(f\left(X_{1}, X_{-1}\right), f\left(X_{1}, Z_{-1}\right)\right),
$$

where $Z_{-1}$ is an independent copy of $X_{-1}$ (same distribution and independent of the $X_{i}$ 's). Hint: Conditionally on $X_{1}$, what can you say of $f\left(X_{1}, X_{-1}\right)$ and $f\left(X_{1}, Z_{-1}\right)$ ? Deduce that:

$$
S_{1}=\int_{\Delta \times \Delta_{-1}} f\left(x_{1}, x_{2}, \ldots, x_{d}\right) f\left(x_{1}, z_{2}, \ldots, z_{d}\right) d \nu(x) d \nu_{-1}\left(z_{-1}\right)-\left(\mu_{0}\right)^{2}
$$

where $\mu_{0}=\int_{\Delta} f(x) d x$ is the overall mean. Explain how to compute numerically $S_{1}$. Justify the word "pick-and-freeze".

## Chapter 7

## Reminder on Gaussian vectors

Definition. $\quad X:=\left(X_{1}, \ldots, X_{d}\right)^{\top}$ is a Gaussian vector iff it is the affine transformation of independent standard Normal random variables: there exists a vector $\mu \in \mathbb{R}^{d}$, a $d \times m$ matrix $A$ and a vector $\varepsilon=\left(\varepsilon_{1}, \ldots, \varepsilon_{m}\right)^{\top}$ where $\varepsilon_{1}, \ldots, \varepsilon_{m}$ are independent $\mathcal{N}(0,1)$ random variables, such that

$$
X=\mu+A \varepsilon
$$

The mean of $X$ is equal to $\mu$, and its covariance matrix is $\operatorname{Cov}(X):=\mathbb{E}\left[(X-\mu)(X-\mu)^{\top}\right]=A A^{\top}$. If $\Gamma:=\operatorname{Cov}(X)$ is invertible, $X$ is called non degenerated. In all the cases, we denote $X \sim \mathcal{N}(\mu, \Gamma)$.

Density function of the multivariate normal distribution. If $X \sim \mathcal{N}(\mu, \Gamma)$ is a Gaussian vector in $\mathbb{R}^{d}$ with $\Gamma$ invertible, then $X$ admits the density function

$$
f_{X}(x)=\frac{1}{(2 \pi)^{d / 2}|\Gamma|^{1 / 2}} \exp \left(-\frac{1}{2}(x-\mu)^{\top} \Gamma^{-1}(x-\mu)\right)
$$

where $|\Gamma|=\operatorname{det}(\Gamma)$. This comes directly from the definition, using the theorem of change of variables. The level sets of the density function (the sets of $x \in \mathbb{R}^{d}$ such that $f_{X}(x)=y$, for a given $y$ ) are ellipsoids centered at $\mu$, whose axis are given by the eigenvectors of $\Gamma$.

The linear combination property. $\quad X:=\left(X_{1}, \ldots, X_{d}\right)^{\top}$ is a Gaussian vector iff all linear combination of its components follow a (one-dimensional) Normal distribution:

$$
\forall t_{1}, \ldots, t_{d} \in \mathbb{R}, \quad t_{1} X_{1}+\cdots+t_{d} X_{d} \quad \text { follows a Normal distribution }
$$

This is a practical way to show that $X$ is a Gaussian vector.
Warning. It is necessary but not sufficient that $X_{1}, \ldots, X_{d}$ are normally distributed.

Stability by linear mapping. A linear mapping of a Gaussian vector is a Gaussian vector. More precisely, if $X \sim \mathcal{N}(\mu, \Gamma)$ is Gaussian vector on $\mathbb{R}^{d}$, and $L: \mathbb{R}^{d} \rightarrow \mathbb{R}^{d^{\prime}}$ is a $d \times d^{\prime}$ matrix, then $L X$ is a Gaussian vector on $\mathbb{R}^{d^{\prime}}$ with $L X \sim \mathcal{N}\left(L \mu, L \Gamma L^{\top}\right)$.

Simulation from a multivariate normal distribution. Consider a multivariate normal distribution $\mathcal{N}(\mu, \Gamma)$ on $\mathbb{R}^{d}$ and let $L$ be a square matrix of size $d$ such that $L L^{\top}=\Gamma$. An algorithm to obtain a realization from $\mathcal{N}(\mu, \Gamma)$ is:

1. Draw $\varepsilon_{1}, \ldots, \varepsilon_{d}$ independently from $\mathcal{N}(0,1)$
2. Compute $X=\mu+L \varepsilon$

Notice that $\Gamma$ may be non invertible. In practice, $L$ can be chosen as:

- the square root of $\Gamma$, i.e. the unique symmetric matrix $R$ such that $R^{2}=\Gamma$, obtained from the eigendecomposition of $\Gamma=P \operatorname{diag}\left(\lambda_{1}, \ldots, \lambda_{d}\right) P^{\top}$ as $R=P \operatorname{diag}\left(\lambda_{1}^{1 / 2}, \ldots, \lambda_{d}^{1 / 2}\right) P^{\top}$ (where $P$ is an orthogonal matrix: $P P^{\top}=P^{\top} P=I_{d}$ )
- if $\Gamma$ is invertible, we can use the Cholesky decomposition of $\Gamma$ : then, $L$ is the unique lower triangular matrix such that $L L^{\top}=\Gamma$. It may happen that $\Gamma$ is numerically non invertible (very small eigenvalues). Then one may inflate the diagonal by a small positive value $\tau^{2}>0$ and consider $\Gamma+\tau^{2} I_{d}$ instead of $\Gamma$.

Non-correlation and independence. In general, independence only implies non-correlation. For a Gaussian vector, non-correlation is equivalent to independence: if $X=\left(X_{1}, \ldots, X_{d}\right)$ is a Gaussian vector, then $X_{i}$ and $X_{j}$ are independent if and only if $\operatorname{Cov}\left(X_{i}, X_{j}\right)=0$ (for all $i, j$ ).
This is because the probability distribution of $X$ only depends on the mean and the covariances of its components.

Linear and non-linear regression. Let $Y, X_{1}, \ldots, X_{d}$ be square integrable random variables, and $X=\left(X_{1}, \ldots, X_{d}\right)^{\top}$. Define:

- $\mathbb{E}\left(Y \mid X_{1}, \ldots, X_{d}\right)$, the non-linear regression of $Y$ on $X_{1}, \ldots X_{d}$, as the best approximation of $Y$ by functions of $X_{1}, \ldots, X_{d}$ in the $L^{2}$ sense. It is the orthogonal projection of $Y$ onto $L^{2}\left(X_{1}, \ldots, X_{d}\right)$, the Hilbert space of square integrable random variables: $\mathbb{E}\left(Y \mid X_{1}, \ldots, X_{d}\right)=$ $h(X)$ where $h(X)$ is such that $\mathbb{E}\left([Y-h(X)]^{2}\right)$ is minimal.
- $\mathbb{E}_{L}\left(Y \mid X_{1}, \ldots, X_{d}\right)$, the linear regression of $Y$ on $X_{1}, \ldots X_{d}$, as the best approximation of $Y$ by linear combinations of $1, X_{1}, \ldots, X_{d}$ in the $L^{2}$ sense. It is the orthogonal projection of $Y$ onto the vector space spanned by $1, X_{1}, \ldots, X_{d}: \mathbb{E}_{L}\left(Y \mid X_{1}, \ldots, X_{d}\right)=\beta_{0}+\beta^{\top} X$ where $\beta_{0} \in \mathbb{R}$ and $\beta \in \mathbb{R}^{d}$ are such that $\mathbb{E}\left(\left[Y-\left(\beta_{0}+\beta^{\top} X\right)\right]^{2}\right)$ is minimal.

In general, the two notions do not coincide: the non-linear regression is not an affine function. But it is true for Gaussian vectors:

$$
\text { if }\left(Y, X_{1}, \ldots, X_{d}\right) \text { is a Gaussian vector, then } \mathbb{E}\left(Y \mid X_{1}, \ldots, X_{d}\right)=\mathbb{E}_{L}\left(Y \mid X_{1}, \ldots, X_{d}\right) .
$$

Conditioning of Gaussian vectors. Following the last proposition, we have the following more precise result. Let $U=(V, W) \sim \mathcal{N}(\mu, \Gamma)$ be a Gaussian vector on $\mathbb{R}^{d}$, where $V, W$ are subvectors of dimension $d_{V}, d_{W}$ respectively. Write $\mu=\left(\mu_{V}, \mu_{W}\right)^{\top}$ with $\mu_{V}=\mathbb{E}(V), \mu_{W}=\mathbb{E}(W)$ and

$$
\Gamma=\left[\begin{array}{cc}
\Gamma_{V} & \Gamma_{V, W}  \tag{7.1}\\
\Gamma_{W, V} & \Gamma_{W}
\end{array}\right]
$$



Figure 7.1: Illustration of the conditioning of Gaussian vectors on a simulated sample.
where the diagonal blocks are covariance matrices of subvectors (e.g. $\Gamma_{V}=\mathbb{C o v}(V)$ ), and offdiagonal blocks are cross-covariance matrices (e.g. $\left.\Gamma_{V, W}=\mathbb{C o v}(V, W):=\mathbb{E}\left[\left(V-\mu_{V}\right)\left(W-\mu_{W}\right)^{\top}\right]\right)$. Then $V \mid W=w$ is a Gaussian vector on $\mathbb{R}^{d_{W}}$ with mean and covariance matrix given by

$$
\begin{align*}
\mathbb{E}(V \mid W=w) & =\mu_{V}+\Gamma_{V, W} \Gamma_{W}^{-1}\left(w-\mu_{W}\right)  \tag{7.2}\\
\operatorname{Cov}(V \mid W=w) & =\Gamma_{V}-\Gamma_{V, W} \Gamma_{W}^{-1} \Gamma_{W, V} \tag{7.3}
\end{align*}
$$

We note two important points:

- $\mathbb{E}(V \mid W=w)$ is affine with respect to $w$ (it coincides with $\mathbb{E}_{L}(V \mid W=w)$ ).
- $\operatorname{Cov}(V \mid W=w)$ does not depend on $w$.

Precision matrix and conditional independence. Let $X \sim \mathcal{N}(\mu, \Gamma)$ be a Gaussian vector on $\mathbb{R}^{d}$. Define the precision matrix as the inverse of the covariance matrix. Then the zeros in off-diagonal parts of the precision matrix correspond to conditional independence:

$$
\left(\Gamma^{-1}\right)_{i, j}=0 \Leftrightarrow X_{i} \text { and } X_{j} \text { are independent conditional on }\left\{X_{k}, k \notin\{i, j\}\right\}
$$

This is connected with the formula of the inverse of a block diagonal matrix, which has the form

$$
\Gamma^{-1}=\left[\begin{array}{cc}
S^{-1} & * \\
* & *
\end{array}\right]
$$

where $S$ is the Schur complement of $\Gamma_{Y}$ in $\Gamma$, equal precisely to $\operatorname{Cov}(Y \mid Z=z)$, using the notations of Equation (7.1). Without loss of generality, we can assume that $i=1, j=2$. The result is then obtained by choosing $Y=\left(X_{1}, X_{2}\right)^{\top}$ and $Z$ the vector containing the other components.

## Chapter 8

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[^0]:    ${ }^{1}$ To be rigorous, one has to take care of the definition of $L Y$. An example is given in the exercises.
    ${ }^{2}$ When $k$ is regular enough, it is indeed possible to give a sense to $Y^{\prime}(x)$ and justify the whole computation. A proper justification is out of the scope of this textbook.

[^1]:    ${ }^{1}$ There exist several centered GPs with kernel $k$ : for instance, if $Y \sim G P(0, k)$, then $-Y \sim G P(0, k)$. But all of them have the same law since their law depends on the expectation, here the null function, and the covariance function, here $k$. Unicity must be understood in this sense, i.e. with a common unique law.

[^2]:    ${ }^{3}$ The requirement to be a Borel measure is that for any compact $K$ we have $\nu(K)<+\infty$.

[^3]:    ${ }^{4}$ We focus here on real-valued functions, but the theory is similar for complex-valued ones.

[^4]:    ${ }^{1}$ The approach is immediately adapted to the case where $Y$ has a known mean, by considering $Y(x)-\mathbb{E}(Y(x))$.

[^5]:    ${ }^{2}$ In practice, the log-likelihood is maximized. If a local optimizer is used (e.g. gradient descent), several starting points must be used (multistart) as several local maxima may exist.

[^6]:    ${ }^{1}$ As an example, in our context, $g$ can be $f_{\text {sim }}$ if the aim is to evaluate a mean value, or $g=1_{f_{\text {sim }}<T}$ for some threshold $T$ if the aim is to evaluate a probability of failure.

[^7]:    ${ }^{2}$ this criterion is often called infill or acquisition criterion.

[^8]:    ${ }^{1}$ For instance if $f$ is continuous on $\Delta=[0,1]^{d}$ and for all $i$, the support of $\mu_{i}$ contains $[0,1]$

