Update 1 of: Sensitivity Analysis for Chemical Models

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1. INTRODUCTION

Chemists routinely create models of reaction systems to understand reaction mechanisms, kinetic properties, process yields under various operating conditions, or the impact of chemicals on humans and the environment. As opposed to concise physical laws, these models are attempts to mimic the system by hypothesizing, extracting, and encoding system features (e.g., a potentially relevant reaction pathway), within a process that can hardly be formalized scientifically.1 A model will hopefully help to corroborate or falsify a given description of reality, e.g., by validating a reaction scheme for a photochemical process in the atmosphere, and possibly to influence reality, e.g., by allowing the identification of optimal operating conditions for an industrial process or suggesting mitigating strategies for an undesired environmental impact.

These models are customarily built in the presence of uncertainties of various levels, in the pathway, in the order of the kinetics associated to the pathway, in the numerical value of the kinetic and thermodynamic constants for that pathway, and so on.

Propagating via the model all these uncertainties onto the model output of interest, e.g., the yield of a process, is the job of uncertainty analysis. Determining the strength of the relation between a given uncertain input and the output is the job of sensitivity analysis.2,2a

A straightforward implementation of the “sensitivity” concept is provided by model output derivatives. If the model output of interest is \( Y \), its sensitivity to an input factor \( X_i \) is simply \( Y_{X_i} = \partial Y / \partial X_i \). This measure tells how sensitive the output is to a perturbation of the input. For discrete input factors, local sensitivities might be impossible to evaluate as wide perturbations of the input would be implied. If a measure independent from the units used for \( Y \) and \( X_i \) is needed, \( S_{X_i} = (X_i^0 / Y^0)(\partial Y / \partial X_i) \), which denotes the so-called elasticity coefficient, can be used, where \( X_i^0 \) is the nominal value of factor \( X_i \) and \( Y^0 \) is the value taken by \( Y \) when all input factors are at their nominal value. The nominal (or reference, or design) value \( X_i^0 \) can be the mean (or median) value when an uncertainty distribution (either empirical or hypothesized) is available. In this latter case an alternative measure is \( S_{X_i} = \sigma_{X_i} / Y \), where the standard deviations \( \sigma_{X_i} \) are uncertainty analysis’ input and output, respectively, in the sense that \( \sigma_{X_i} \) comes from the available knowledge on \( X_i \), while \( Y \) must be inferred using the model.

Wheras \( S_{X_i} \) is a dimensionless version of the pure derivative \( (\partial Y / \partial X_i) \) and, hence, still a purely local measure (i.e., relative to the point where the derivative is taken), \( S_{X_i} \) depends upon the uncertain range of factor \( X_i \) and is in this sense a more informative measure. Coeteris paribus, factors with larger standard deviations, have more chance to contribute significantly to the uncertainty in the output.

Local, derivative-based sensitivity measures can be efficiently computed by an array of techniques, ranging from automated differentiation (where the computer program that implements the model is modified so that the sensitivities are computed with a modicum of extra execution time3,3a) to direct methods (where the differential equations describing the model are solved directly in terms of species concentrations and their derivatives4). There is a vast amount of literature on these sensitivity measures.5–11 The majority of sensitivity analyses met with in chemistry and physics are local and derivative-based. Local sensitivities are useful for a variety of applications, such as the solution of inverse problems, e.g., relating macroscopic observables of a system, such as kinetic constants, to the quantum mechanics properties of the system,6 or the analysis of runaway and parametric sensitivity of various types of chemical reactors.7 Contexts where local sensitivity has been widely used are as follows: (1) to understand the reaction path, mechanism, or rate-determining steps in a detailed

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kinetic model with a large number of elementary reactions, e.g., in photochemistry or in combustion chemistry,\textsuperscript{4,6,7} (see ref 12 for an alternative approach in this context), (2) to extract important elementary reactions from a complex kinetic model to obtain a reduced model (e.g., a minimal reaction scheme) with equivalent predictive power\textsuperscript{8} or to select important reactions for further analysis,\textsuperscript{3,14} (3) to estimate the output of a computer program in the neighborhood of a given set of boundary conditions (BCs) without rerunning the program [This is often the rationale for using automated differentiation software.\textsuperscript{3,15} This approach may be effective for deviations of up to 10–20% away from the baseline BCs, and, (4) for variational data assimilation, to reconcile model predictions with observations.\textsuperscript{6,16,17}

In these local sensitivity measures the effect of $X_i$ is observed while assuming all other factors fixed. This approach falls, hence, in the class of the one-factor-at-a-time (OAT) methods. A nonlocal OAT approach, often met in the literature, makes use of incremental ratios taken by moving factors one at a time away from their baseline value by a fixed (e.g., 5%) fraction, irrespective of the factor’s presumed uncertainty range.\textsuperscript{18}

Using derivative or otherwise OAT methods for the purpose of assessing the relative importance of input factors, e.g., to decide which factor mostly deserves better measurements, can only be effective if the model is linear in all its factors, unless some form of averaging of the system derivatives over the space of the input factors is performed.\textsuperscript{18a,19} The same reservation holds if the purpose of the sensitivity analysis is to screen the factors as to fix those which are less influential on the output although when the factors’ derivatives differ by orders of magnitude from one another, their use in screening might be safe enough. In general a single measure such as $S^2_{X_i} = \langle \sigma_{Y/X_i}^2 \rangle / \langle \sigma_Y^2 \rangle$ can take care of the fact that different factors have different ranges of uncertainty but not of model nonlinearities due to the same factors.

Second-order derivatives can improve the sensitivity analysis offered by the first-order methods\textsuperscript{14,19} and are useful for variational data assimilation.\textsuperscript{16}

Additional software sources for local methods are given in ref 3. Among these, we would like to recommend as a suggested practice the KINALC package.\textsuperscript{20,21} KINALC is a postprocessor to CHEMKIN, a widespread simulation program, and carries out processing sensitivity analysis including principal component analysis of the sensitivity matrix. As argued in ref 7, a principal component analysis (PCA — a multivariate statistics technique) is a useful postprocessing tool to local sensitivity analysis when the output is not a scalar but a vector of, e.g., species concentrations.\textsuperscript{21} PCA can extract at no additional cost relevant features of the chemical mechanism and can assist in the setup of the parameter estimation step.

In the 1970s chemists\textsuperscript{20–23} applied Fourier transforms to sensitivity analysis. Their motivation was the realization that most models met in chemistry are of a rather nonlinear nature. Nonmonotonic, nonadditive features, to which we shall return later in this review, are also not uncommon. For these models, OAT methods can be of limited use if not outright misleading when the analysis aims to assess the relative importance of uncertain factors. OAT methods do not identify interactions among factors and are extremely poor at exploring multidimensional factors spaces, as one can ascertain with elementary geometric considerations.\textsuperscript{6,16a} A good sensitivity measure should be model-free, i.e., independent from assumptions about the model linearity or additivity. To this effect, Cukier, Schaibly, and co-workers developed the Fourier amplitude sensitivity test (FAST).\textsuperscript{20–23} defined as the Walsh amplitude sensitivity procedure (WASP) later made computationally available by Koda, McRae, and others.\textsuperscript{25,26} For discrete input factors, despite the possibility to transform them into continuous uniform distributions over a unit interval, FAST is an approximate method. A reformulation of the analysis has been proposed by Pierce and Cukier\textsuperscript{24} using Hadamard ordered Walsh functions, obtaining exact expressions for the sensitivity measures of discrete input factors that are intrinsically two-valued.

What FAST does, in a nutshell, is to explore the hyperspace of the input factors with a periodic curve (trajectory) built using a different frequency for each factor. This can then be used to decompose the variance $V = \sigma_Y^2$ of $Y$ using spectral analysis, so that $V = V_1 + V_2 + \ldots + V_k + R$, where $V_i$ is that part of the variance of $Y$ that can be attributed to $X_i$ alone, $k$ is the number of uncertain factors, and $R$ is a residual. Thus, $S_i = V_i/V$ can be taken as a measure of the sensitivity of $Y$ with respect to $X_i$. We will offer a precise definition of $V_i$ and $R$ in section 2.

Although FAST is a sound approach to the problem, it has seen moderate use in the scientific community at large, including among chemists, and few applications of FAST are available in the literature.\textsuperscript{27–30} Further chemical applications of FAST are cited in ref 4. At the time of its development, FAST was laborious to implement and computationally expensive. Some researchers were uncomfortable with moving away from the mathematical appeal of derivatives.\textsuperscript{30} The review System Analysis at Molecular Scale by H. Rabitz states, “Generally the emphasis in sensitivity analysis is not on the explicit introduction of any particular variation—in the input, but rather on the computation and examination of the sensitivity coefficients (the derivatives) as they are independent of any special variation in the parameters.” The same author later contributed considerably to the development of global sensitivity analysis by introducing a new class of high-dimensional model representation (section 2).\textsuperscript{31} For these reasons FAST is mentioned in some reviews of sensitivity analysis methods\textsuperscript{4,7,31–35} but ignored in others.\textsuperscript{10,36} Renewed interest in FAST has been associated to the use of random balanced design for variance decompositions; see ref 36a for a review.

In the 1990s, several investigators, sometimes without realizing it, developed Monte Carlo-based estimates of the FAST sensitivity measure; see refs 37–44. In these approaches, the space of the input factors was explored using Monte Carlo-based techniques (such as Latin hypercube, pseudorandom or quasi-random sampling), rather than by the Fourier trajectories, but in general the same sensitivity measure $S_i = V_i/V$ was computed.\textsuperscript{32} The best formalization of this approach is due to Sobol.\textsuperscript{42} At the same time, practitioners in risk analysis were using for the purpose of sensitivity analysis various kinds of Monte Carlo (MC)-based linear regression.\textsuperscript{33} In these approaches, the space of the input factors was sampled via the Monte Carlo method and a linear regression model was built (e.g., by a least-squares calculation) from the values of $Y$ produced by the model.

We anticipate here that the standardized regression coefficients $\beta_i$ thus generated, where $\beta_i = (\sigma_{X_i} / \sigma_Y) b_i$ and $b_i$ is the estimate of the regression coefficient, are related to the FAST measure, as well as to $S^2_{X_i}$. In fact, for linear models $\beta_i^2 = S_i = (S^2_{X_i})^2$. In ref 45 we compare different sensitivity measures with respect to their effectiveness in apportioning the variance in the output to different inputs. In this sense $S^2_{X_i}$ is an effective measure for linear models, $\beta_i$ is an effective measure for moderately nonlinear models, for which an effective linear regression model can be built, and $S_i$ is the model-free extension that works even for strongly
nonlinear models and nonmonotonic relationships between input and output. Rabitz and co-workers\textsuperscript{46,47} developed alternative strategies for global sensitivity analysis that are inspired by the work of Sobol', and, hence, homologous to FAST, but are based on decomposing the model output of interest on the basis of finite differences built along lines, planes, and hyperplanes that pass through a given selected point in the space of the input factors. Rabitz's approach can be seen as “in between” derivative-based methods and global methods, such as, e.g., those based on Monte Carlo and/or meta-modeling can also be used to compute the variance-based sensitivity indices $S_j$.

A class of global methods of interest is that of the variance-based measures. These aim to apportion the variance of the output of interest into bits due to factors and their combinations. The latest scientific production of Rabitz and co-workers in sensitivity analysis has focused on Monte Carlo-based estimates of variance-based indices, see, e.g., ref 47a and 47b, bringing this line of research into the mainstream of meta-modeling-based sensitivity analysis described in section 2.10.

Finally, it is important to note that using variance-based techniques in numerical experiments is the same as applying ANOVA \textsuperscript{(analysis of variance)}\textsuperscript{[48]} (here and in the following we shall list references in chronological order) in experimental design, as the same variance decomposition scheme holds in the two cases. One could hence say that modelers have converged with experimentalists treating $Y$, the outcome of a numerical experiment, as an experimental outcome whose relation to the control variables, the input factors, can be assessed on the basis of statistical inference. Sacks, Welch, and others\textsuperscript{49,50} were among the first to think along these lines. Morris developed an effective experimental design scheme for numerical experiments which has similarities to a variance-based measure.

Today the Bayesian community has developed a school of model experimentation via Gaussian emulators, which sees itself as the heir of these investigators.\textsuperscript{50a−c} More in general, meta-modeling-based sensitivity analysis has strongly developed in a number of promising directions, since Blanning’s and Kleijnen’s seminal ideas:\textsuperscript{50a} kriging\textsuperscript{69} (of which Gaussian process modeling is its most common variant), nonparametric regressions,\textsuperscript{70,70a,70b} polynomial chaos expansions,\textsuperscript{71,72} and others.

This convergence of FAST-based and sampling-based strategies for sensitivity analysis and also a convergence between these and experimental design theory, which escaped earlier reviews,\textsuperscript{8} vindicates the original intuition of the FAST developers that $S_j$ was a good measure for chemical models. Both FAST and MC computation schemes have been upgraded in recent years,\textsuperscript{2a,45,65c} becoming less expensive and easier to apply, as we shall see in the next sections. A further element of convergence can be seen in screening methods for sensitivity analysis, which also have important similarities to a variance-based measure.\textsuperscript{51,51a}

As already mentioned, OAT approaches still dominate the chemical literature\textsuperscript{51} even when the purpose of the analysis is to assess the relative importance of input factors in the presence of factors uncertainty.

To contrast this poor practice, we shall select and review those which we consider as the most promising modern approaches to sensitivity analysis, with emphasis on methods in the FAST family variance-based methods, comparing, with the help of worked examples, the performances of these with different kinds of local, regression, meta-modeling, or screening-based measures.

The literature (see, e.g., refs 2, 61, 64a, 70a, 93−96, and 103) offers more methods for sensitivity analysis than are reported in the present review. Some of these methods are domain-specific, such as, for instance, methods for use in reliability engineering;\textsuperscript{97} others require a direct intervention of the analyst on the model (such as automated differentiation). We have privileged general methods that treat the model as a black box and that are not too laborious to implement. A few computational recipes are also offered for the reader.

2. METHODS

2.1. A Simple Example, Using Local Sensitivity Analysis

It would be impossible to describe all sensitivity analysis methods within the purpose of the present work. Available reviews are refs 4−8, 10, 11, 16a, 18, 31, 34−36, and 55−57. Those of Rabitz,\textsuperscript{5,6} Turányi and Tomlin,\textsuperscript{4,7} and Varma and Morbidelli\textsuperscript{5} are of particular interest for chemists. References 31 and 34 cover well Monte Carlo-based regression methods, ref 10 focuses on local strategies, and ref 56 focuses on experimental design methods.

A wide spectrum of different perspectives and approaches can be found in ref 2, a multi-author book with input from practitioners such as Rabitz, Turányi, Helton, Sobol’, the authors of the present review, and others. A primer for beginners is ref 2a. Our plan here is to offer a selection of sensitivity analysis methods, with emphasis on global methods, which might be of relevance to and applicable by the Chemical Reviews readership. The methods are illustrated by examples. We start with a simple reversible chemical reaction $A \rightleftharpoons B$, with reaction rates $k_1$ and $k_\text{−}1$ for the direct and inverse reactions, respectively, whose solution, for the initial conditions (ICs)

$$[A](t = 0) = [A]_0$$
$$[B](t = 0) = 0$$

is

$$[A] = \frac{[A]_0}{k_1 + k_\text{−}1} \left( k_1 e^{-(k_1 + k_\text{−}1)t} + k_\text{−}1 \right),$$
$$[B] = [A]_0 - [A]$$

Figure 1 gives the time evolution of the concentrations of species A and B. This model is so simple as to allow a characterization of the system sensitivity by analytic methods, but we shall work it out as if it were a system of partial differential equations for a large reaction model, as tackled by chemists using solvers such as FACSIMILE,\textsuperscript{58} CHEMKIN,\textsuperscript{59} or others, where the relative effect of the uncertain inputs in determining the uncertainty of the output of interest is unknown. We assume that the reaction rates are uncertain and are described by continuous random variables with known probability density functions (pdf) that characterize their uncertainty.

$$k_1 \sim N(3, 0.3)$$
$$k_\text{−}1 \sim N(3, 1)$$

where the symbol $\sim$ stands for “distributed as” and $N$ stands for normal distribution. Thus, both uncertain factors are normally distributed with mean 3. The standard deviation is 0.3 for $k_1$ and...
1 for \(k_{-1}\). Figure 2 gives the absolute values of the derivative-based sensitivities, i.e.:

\[
[A]_{k_1}' = \frac{\partial[A]}{\partial k_1},
\]

\[
[A]_{k_{-1}}' = \frac{\partial[A]}{\partial k_{-1}}
\]

computed at the nominal value \(k_1 = k_{-1} = 3\), as well as the absolute values of the \(S^0\) sensitivities:

\[
S_{k_1}^0 = \sigma_{k_1} \frac{\partial[A]}{\sigma[A]} \frac{\partial[A]}{\partial k_1},
\]

\[
S_{k_{-1}}^0 = \sigma_{k_{-1}} \frac{\partial[A]}{\sigma[A]} \frac{\partial[A]}{\partial k_{-1}}
\]

The value of \(\sigma[A]\) used in Figure 2 is not the exact one but has been computed using the approximation:

\[
\varepsilon_{k_1} = \partial[A]/\varepsilon_{k_1}, \quad \varepsilon_{k_{-1}} = \partial[A]/\varepsilon_{k_{-1}}
\]

to model \(Y = f(X_1, X_2, ..., X_6)\), which for our simple two-factor model of \(\varepsilon\) gives:

\[
\sigma_{k_1}^2 \approx \sigma_{k_1}^2 \left(\frac{\partial[A]}{\partial k_1}\right)^2 + \sigma_{k_{-1}}^2 \left(\frac{\partial[A]}{\partial k_{-1}}\right)^2
\]

(Identity only holds for linear models) or equivalently:

\[
(\sigma_{k_1}^2)^2 + (\sigma_{k_{-1}}^2)^2 \approx 1
\]

We discuss the applicability of this approximation in a moment. It is evident from Figure 2 that \(S_{k_1}^0\) and \(S_{k_{-1}}^0\) offer a more realistic picture of the relative importance of \(k_1\) and \(k_{-1}\) in determining the uncertainty of \([A]\) than \([A]_{k_1}'\) and \([A]_{k_{-1}}'\), as the sigma-normalized sensitivity measures are capable of weighting the larger role of \(k_{-1}\), which descends from its larger standard deviation (one expects that more uncertain factors propagate more uncertainty into the output). This is not to say that \([A]_{k_1}'\) and \([A]_{k_{-1}}'\) are useless. We have used them, for instance, to compute an approximate map of \([A]\) as a function of \(k_1\) and \(k_{-1}\) using a simple Taylor expansion (see Figure 3). This kind of approximation becomes very valuable when the model under analysis is expensive to run. [Throughout this work, computation cost must be understood as the number of times one needs to run the model that computes \(Y = f(X_1, X_2, ..., X_6)\). The time needed to compute the sensitivity statistics (e.g., \(S^1, S_0, \ldots\)) is usually negligible in comparison.] More accurate tools for this kind of model approximation, also shown in Figure 3, are discussed in section 2.5. Note that the entire Taylor representation in Figure 3 was built using for each plot just the function value at \(k_1 = k_{-1} = 3\) plus the two derivatives \([A]_{k_1}'\) and \([A]_{k_{-1}}'\) at the same point.

Derivative-based measures such as \(\partial[A]/\partial k_1\) and \(S_{k_1}^0\) are members of a large class of local measures used in chemistry, which includes, e.g., functional sensitivities and feature sensitivities. These are extensively dealt with in the literature. Methods to compute these derivatives for large systems of differential equations include the Green functions method, the direct method, the decoupled direct method, the adjoint method, and others. Increasing use of automatic differentiation techniques is made in chemistry whereby pieces of code are automatically generated from the existing computer model code for the evaluation of derivatives of the type \(\partial[A]/\partial k_1\) (automatic differentiation tools are, for example, ADIFOR, ADIC, and ADOL-C). Given that the emphasis of the present review is on global methods, we will not describe them here. Automated differentiation methods, whereby the modeler modifies the simulation model so that it can compute derivatives with a minimum of extra computing time, are also extensively used in chemistry.

The \(S_{k_1}^0\) and \(S_{k_{-1}}^0\) curves in Figure 2b are an example of quantitative, albeit approximate, sensitivity analysis. Imagine that \(k_1\) and \(k_{-1}\) are two poorly known rates of a more complex system and that we need to know which of them—once properly determined in the laboratory—would give us better chances to reduce the uncertainty in the output \([A]\) of interest. Figure 2b would allow us to say that, if we need to reduce the uncertainty of \([A]\) at the beginning of the process (\(t = 0.05\)), then \(k_1\) is a better candidate than \(k_{-1}\). The reverse is true if we are interested in \([A]\) near equilibrium (\(t = 0.4\), when concentrations nearly stabilize; see Figure 1). Considerations of this nature are also relevant for the purpose of model calibration (see section 2.6). The reader will believe Figure 2 conditionally upon the applicability of approximation eq 7, which tells us that the variance of \([A]\) can be partitioned in bits proportional to the squared \(S_{k_1}^0\) and \(S_{k_{-1}}^0\). We reconsider the validity of this approximation in the next section.

### 2.2. Monte Carlo Methods on the Simple Example

We move now into Monte Carlo simulation, drawing independent samples from the distributions of \(k_{3, k_{-1}}\) (eq 2) and running the computer program that evaluates the solutions to eq 2.
This would be a slow step if eq 2 were a large system of partial differential equations to be solved numerically. Imagine we run eq 2 just 64 times (this number is chosen arbitrarily; a practical guide for choosing the sample size of a computer experiment is available\textsuperscript{11a}), obtaining 64 different estimates $[A]_i$ with $i = 1, 2, \ldots, 64$, each corresponding to a sample $k_{1i}$, $k_{-1i}$ where the two factors have been drawn independently from one another but in such a way that each of them is a sample from its distribution (eq 2).

One way to use these estimates in sensitivity analysis is to make scatter plots (see Figure 4; scatter-plots at time $t = 0.3$ and $t = 0.6$) which allow a visual impression of the input–output relationship, including, e.g., the degree of linearity and monotonicity, or the existence of modes.\textsuperscript{31,64} For mathematical models with tens of uncertain factors, scatter plots become impractical, and a more concise description of the model sensitivities can be obtained by feeding $[A]_i$, $k_{1i}$ and $k_{-1i}$ into a regression algorithm, searching for a linear model of the form

$$[A] = b_0 + b_1 k_1 + b_{-1} k_{-1}$$  

(8)

The $b_i$ coefficients are dimensioned, and in order to make the coefficients comparable they are standardized to obtain

$$\hat{[A]} = \beta_1 k_1 + \beta_{-1} k_{-1}$$  

(9)

where $\hat{[A]} = ([A] - \mu_{[A]})/\sigma_{[A]}$ and $\hat{k}_i = (k_i - \mu_{k_i})/\sigma_{k_i}$ are standardized variables, $\mu_{[A]}$ and $\mu_{k_i}$ are the means of $[A]$ and $k_i$ respectively, $\sigma_{[A]}$ and $\sigma_{k_i}$ are the standard deviations, $\beta_i = (\sigma_{[A]}/\sigma_{k_i})b_i$ are the so-called standardized regression coefficients (SRCs), and we have used $k_i$ to indicate either $k_1$ or $k_{-1}$. It is a known result of linear regression analysis\textsuperscript{62} that, if the factors are independent and the model is linear, then for the model in eq 2:

$$\beta_1^2 + \beta_{-1}^2 = 1$$  

(10)

If the model, as in our case, deviates from linearity, then the sum of the squared $\beta$’s will quantify the deviation. More often, this statistics is computed directly from the simulation data and the regression model results:

$$R^2_{[A]} = \frac{\sum_{i=1}^{N} ([A]_i^* - \mu_{[A]})^2}{\sum_{i=1}^{N} ([A]_i - \mu_{[A]})^2}$$  

(11)

where $N$ is the number of simulations, 64 in this case, $[A]_i$ are the simulation results, and $[A]_i^*$ are the values of $[A]$ provided by the regression model (eq 8). $R^2_{[A]}$, known as the model coefficient of determination, is a positive number in $[0,1]$ which indicates which the fraction of the original model variance is explained by the regression model. When this number is high, e.g., 0.7 or higher, then we can use the standardized regression coefficients for sensitivity analysis, albeit at the price of remaining ignorant about that fraction of the model variance not explained by the SRCs. An application of this strategy to a kinetic model (KIM) for tropospheric oxidation of dimethyl sulfide (DMS) is in ref 63, where a rather high value of $R^2$ allowed factors to be ranked confidently in a system with about 50 temperature-dependent chemical reactions.

Note that an improvement of the performance of the regression-based approach, i.e., a higher value of $R^2_{\text{yi}}$, can be obtained by transforming both the input and the output sample vectors to ranks, e.g., rank $N$ for the highest $Y$ and rank 1 for the lowest, and the same for the input factors.\textsuperscript{64,64a} Rank transformation can substantially linearize a nonlinear, albeit monotonic, function. The problem with this approach is that the conclusions of the sensitivity analysis apply to the rank version of the model rather than to the model itself.\textsuperscript{65}

The identity $\beta_{k \pm 1}^2 = (S^\text{r}_{k \pm 1})^2$ for a linear model is evident (eqs 7 and 10). Yet, when the model is even partially nonlinear, the standardized regression coefficients are superior to the normalized derivatives, first, because they allow the degree of nonlinearity of the model to be estimated and, second, as they offer a measure of the effect of, e.g., $k_1$ on $[A]$ which is averaged over a sample of possible values for $k_{-1}$, as opposed
to being computed at the fixed point \( k_{-1} = 3 \), as was the case for \( \beta^2 \).

In Figure 5 we have plotted the \( S^2_{k_1} \) and \( \beta_{k_1} \) for both \( k_1 \) and \( k_{-1} \). We see that for this test model (eq 2) the two measures are equivalent. The model coefficient of determination for these data is very high and ranges from \( R^2_{k_1} = 1 \) at the initial time point to \( R^2_{k_{-1}} = 0.98 \). To stay with our pretension that the model in eq 2 is something expensive to estimate, we have performed only 64 model evaluations, and we have, hence, computed the error bounds (2 standard deviations) on the \( \beta_i \)’s using bootstrap\(^{55a}\) i.e., we have reestimated the regression (eq 8) by drawing 100 different samples (with replacement) of size 64 of the original 64 simulations. This procedure helps us to decide whether \( N \) should be increased beyond the present value of 64, e.g., when the uncertainty bounds are too wide for our purposes.

On the basis of the value of \( R^2_{k_1} \) and on the basis of Figure 5, we can say that the exploration of the space of the input factors \( k_i \)’s used in the computation of the \( \beta_{k_i} \)’s does not make much of a difference, so that eq 7 (based on a single point in that space) is a valid approximation for this model. Yet what would happen if we had a model with a low \( R^2_{k_1} \)? Obtaining a measure of the average local sensitivity, e.g., \( \langle \partial Y / \partial X \rangle \), the effect of kinetic rate \( k \) over the concentration of species \( X \) averaged over all the space of the uncertain input \( k_i \)’s, was the main motivation of Cukier and co-workers in the 1970s to develop a new method, the Fourier amplitude sensitivity test (FAST), suited to nonlinear problems.

Before moving into a discussion of it, let us make the point of the preceding discussion. In summary, derivatives can provide detailed information about system behavior. Yet, usual practice to estimate them at a single point in the space of the input limits their applicability away from that point, which is something needed in sensitivity analysis when there are sensible considerable uncertainties in the input factors. In ref 16a it is shown that the use of the central or baseline point for sensitivity analysis is also a problem. Even when using an OAT approach, which is in principle nonlocal, moving one step at a time exploring one dimension at a time leaves a large portion of the input factors space unexplored, which for, e.g., a 10-dimensional problem can be shown\(^{16a}\) to be >99% of the entire factors space.

Equation 7 can help, by allowing a combination of local derivatives and input factors variation. Yet to trust eq 7 on its own, without a check of the linearity of the system, would be unwarranted. A quick glance at the space of the input, even with a handful of data points as done by our regression analysis with 64 points, is straightforward and safer. The model coefficient of determination can help to identify problems, such as, e.g., a nonmonotonicity between input and output (Figure 6), which would result in low or zero \( \beta \) and \( S^2 \), even for an influent factor \( X \).

In this case, in order to build a regression-based sensitivity analysis, one would have to look at various trial nonlinear regression models,\(^{61,70,70a}\) e.g., via a brute force search for the most convenient regression variables (and combinations of). Software packages are available to do that, but the search may be computationally expensive. Finally one might combine Monte Carlo and derivative by computing derivatives at different points.\(^{18a,b}\) As we shall see later, this method can complement the variance-based approach described next.

### 2.3. Variance-Based Methods

#### Fourier Amplitude Sensitivity Test (FAST)

Variance-based sensitivity analysis methods work irrespective of the degree of linearity or additivity of the model. Let us call \( S_i \) the variance-based sensitivity index for a generic factor \( X_i \), which feeds into a model \( Y = f(X_1, X_2, …, X_k) \) with \( k \) independent uncertain factors. It is standard practice\(^2\) to assume that all factors are continuous random variables uniformly distributed in \([0,1]\) (This is standard practice. Input factors can then be mapped from the space of the input factors to the unit hypercube by using a suitable linearization,\(^{53}\)) so that the space of definition of \( f \) is a unit hypercube in \( k \) dimensions. Input factors can then be mapped from the unit hypercube to their actual distribution. This mapping can also be built for discrete or even qualitative inputs, although FAST-based methods are not suggested in this case.\(^5\)

We plan to illustrate that \( S_i \) is a model-free extension of the standard regression coefficients \( \beta_i \), in the sense that \( S_i = \beta_i^2 \) for linear models.

Before showing how \( S_i \) can be computed numerically using Fourier analysis FAST or Monte Carlo, a possibly intuitive description is now given. We ask ourselves if we can reduce the uncertainty in \( Y \) by removing the uncertainty (e.g., by measurement) in some of the \( X_i \)’s. There will surely be factors more promising than others for this kind of analysis. Let us call \( V(Y) \) the variance of \( Y \), and \( V_X (Y | X_i = X_i^*) \) the variance that we would obtain if we could fix \( X_i \) to some value. The subscript \( X_i \), of \( V \) is to remind us that this variance is taken over all factors other than \( X_i \) which is fixed.

\( X_i^* \) could be the true value of \( X_i \) determined with a measurement. If we could compute \( V_X (Y | X_i = X_i^*) \) for all factors at all points, we would surely find the one with the smallest

---

**Figure 5.** (i) \( R^2_{k_1} \) versus time; (ii) \( S^2_{k_1} \) and \( \beta_{k_1} \) with confidence bounds versus time (descending lines); (iii) \( S^2_{k_1} \) and \( \beta_{k_1} \) with confidence bounds versus time (ascending lines). Error bounds are based on 100 bootstrap replicas of the 64 original data points.

**Figure 6.** Scatter plot for model \( Y = \sum_{i=1}^k a_i X_i^2 \) and \( X_i \sim N(0,1) \) for all \( i \). \( \beta_i \)'s are zero for this model (\( k = 2; a_i = 1 \) in the plots). FAST indices are instead \( S_i = a_i^2 / \Sigma a_i^2 \).
In sensitivity analysis a

Thus, the factor with the smallest

augmented.

To reduce the variance of the output, which factors should be

fixed (shown by the very high
distribution of $X_i$). This quantity is relevant to the solution of the
problem just posed; i.e., the factor with the smallest $E_X(V_X(Y|X_i))$ is independent of any particular point in the distribution of $X_i$. This quantity is relevant to the solution of the problem just posed, i.e., the factor with the smallest $E_X(V_X(Y|X_i))$ is now the desired most promising candidate for measurement, in terms of expected reduction of the variance of $Y$. A known algebraic result is that

$$V(Y) = E_X(V_{Xj}(Y|X_j)) + V_X(E_{Xj}(Y|X_j))$$

(12)

so that the smallest $E_X(V_X(Y|X_i))$ will correspond to the largest $V_X(E_{Xj}(Y|X_j))$. The FAST variance-based sensitivity index is simply

$$S_i = \frac{V_X(E_{Xj}(Y|X_j))}{V(Y)}$$

(13)

Equation 13 has been discussed by Pearson as early as 1905 under the name of correlation ratio. 65b

$S_i$ is hence the educated answer to the question: “If one wants to reduce the variance of the output, which factors should be fixed first?” We have called this question “factor prioritization setting” and have argued that such a framing of the sensitivity analysis with respect to a setting allows an otherwise vague concept of factor importance to be clarified. 45,54 In sensitivity analysis a setting allows the analyst to specify what is meant by “factor’s importance” for a particular application. 45,54 Leaving instead the concept of importance undefined could result in several tests being thrown at the problem and in several rankings of factor importance being obtained, without a basis to decide which one to believe.

As stressed in ref 54, the “factor prioritization” setting has to be considered in a betting context. Therefore, there is no warranty that fixing the most important factor at a given value within its range will reduce the response variance. In some instances, for nonadditive models, the response variance could even be augmented.

The values of $S_i$ and $S_k$, for the model in eq 2 would practically coincide with the $\beta_i$ of Figure S1 due to model’s quasi-linearity (shown by the very high $R^2$ for every $t$), and hence, we do not plot them here. Before introducing the next model, which will make these measures worth using, we briefly illustrate two computational strategies to estimate eq 13: FAST and the method of Sobol.

2.4. FAST-Based Methods

When using FAST, 20–27 $S_i$ is computed by exploring the $k$-dimensional space of the input factors with a search curve defined by a set of parametric equations

$$x_i = G_i(\sin(\omega_i s))$$

(14)

with $i = 1, 2, ..., k$, where $s$ is a scalar varying in $(-\infty, +\infty)$, the $\omega_i$ are a set of different angular frequencies associated with each factor, and the $G_i$ are properly selected transformation functions (e.g., $x_i = 1/2 + \arcsin(\sin(\omega_i s))/\pi$ is used in ref 53). Scanning eq 14 for different values of $s$ results in a curve in the $k$-dimensional hypercube whereby each dimension is explored with a different frequency $\omega_i$. Fourier analysis of the signal derived from the values of the output $Y$ along this curve allows the computation of $V_X(E_X(Y|X_i))$, on the basis of the signal at $\omega_i$ and few of its higher harmonics. The implementation of the method requires care, mostly in avoiding interferences, based on accurate selection of the set of $k$ frequencies $\omega_j$. 26,27 Extensions of the FAST method are described in refs 53 and 66.

Cukier and co-workers 53 noted that the FAST indices could be seen as the first-order terms in the decomposition of the unconditional variance, which for independent factors can be written as

$$V(Y) = \sum_i V_i + \sum_{i < j} V_{ij} + \sum_{i < j < l} V_{ijl} + \ldots + V_{123...k}$$

(15)

where

$$V_i = V_X(E_{Xj}(Y|X_i))$$

(16)

$$V_{ij} = V_{XjXk}(E_{Xl}(Y|X_i, X_j)) - V_i - V_j$$

(17)

$$V_{ijl} = V_{XjXkXl}(E_{Xi}(Y|X_i, X_j, X_l)) - V_i - V_j - V_{il} - V_{jl} - V_i - V_j - V_l$$

(18)

Note that in writing, e.g., $V_{XjXk}(E_{Xi}(Y|X_i, X_j, X_k))$ we mean that the inner expectation is over all factors but $X_i$, $X_j$, and the outer variance is over $X_i$, $X_j$.

In classic FAST (e.g., refs 25 and 26) only the main effect terms $S_i$ are computed, and the success of a given analysis is empirically evaluated by the sum of these terms: if this is high, as a rule of the thumb greater than 0.6, 30 then the analysis is successful (i.e., we have explained more than 60% of the variance of the output).

The $V_i$ describe the so-called “additive” part of a model. In turn, additive models are defined as those for which $\Sigma S_i = 1$. Extended FAST 63 allows the computation of higher order terms.

It is easy to verify 45 that for linear models both relations $\Sigma \beta_i^2 = 1$ and $\Sigma S_i = 1$ hold. Yet the second relationship holds also for models that are nonlinear albeit additive. To make a trivial example, $Y = \Sigma_{i}^k \alpha_i X_i^2$ is nonlinear and nonmonotonic if the distribution function of the $X_i$’s is centered at zero (Figure 6). Yet, this is an additive model, for which $V(Y) = \Sigma V_i$ and $\Sigma S_i = 1$. For our almost linear model (eq 2), $\Sigma S_i = S_0 + S_{-1} = 0.995$ at $t = 0.06$ and $= 0.991$ at $t = 0.3$, while the remaining bit of variance, $S_{k_{-1}} = 0.005 – 0.009$ for $i$ in $[0.3]$ describes the insignificant interaction effect of $k_i$ and $k_{-1}$. In experimental design, $S_{k_{-1}}$ is also known as a second-order or two-way effect.

Unlike the case of local sensitivity analysis, where the cost of computing a second-order term is, in general, affordable, terms of higher order in eq 15 are seldom used in global sensitivity analysis, because of their number and computational cost. There are in fact $\begin{pmatrix} k \end{pmatrix}$ terms of the second-order ($V_{ij}$), $\begin{pmatrix} k \end{pmatrix}$ terms of the $V_{ijl}$ type, and so on, for a total of $2^k - 1$ terms in eq 15. This problem is known among practitioners as ”the curse of dimensionality”. It has been argued 46,47 that terms above the second-order ones should not be too frequent in sound models of physical systems, but we find this assumption unsafe.

The computation of the first-order sensitivity indices using FAST today can be greatly accelerated using random balance designs 26,66 (RBDs), which is the method we recommend as a good practice.
The estimator of RBDs is exactly the same as in FAST; however, the sampling strategy is different. Let us illustrate this procedure on a simple example with \( N = 8 \) points and \( k = 2 \) model inputs. We first select \( N \) equally distributed points within the range \( (-\pi, \pi) \):

\[
s = \begin{bmatrix}
-\frac{7}{8} & -\frac{3}{8} & -\frac{5}{8} & -\frac{1}{8} & \frac{1}{8} & \frac{3}{8} & \frac{5}{8} & \frac{7}{8}
\end{bmatrix}
\]  

(19)

Two independent random permutations of its elements are obtained:

\[
s_{ij} = \begin{bmatrix}
-\frac{1}{8} & -\frac{3}{8} & -\frac{5}{8} & -\frac{7}{8} & \frac{1}{8} & \frac{3}{8} & \frac{5}{8} & \frac{7}{8}
\end{bmatrix}
\]  

(20)

Finally, the design points (uniformly distributed within 0 and 1) are obtained by applying the transformation

\[
x_{ij} = \frac{1}{2} + \frac{1}{\pi} \arcsin (\sin s_{ij}), \quad \forall i = 1, 2 \quad \forall j = 1, 2, \ldots, 8
\]  

(21)

to the vectors \( s_1 \) and \( s_2 \), obtaining the following sample matrix \( x \) with 2 rows and 8 columns:

\[
x = \begin{bmatrix}
1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 \\
3 & 1 & 5 & 8 & 7 & 4 & 2 & 6
\end{bmatrix}
\]  

(22)

Consider that the symmetry of the sine function with respect to \( x = \pm \pi/2 \) can produce same \( x_{ij} \) values for different \( s_{ij} \) points: for example, \( s_1 = (3/8)\pi \) and \( s_2 = (5/8)\pi \) correspond to \( x_{ij} = (7/8) \). Now, the model \( f \) is evaluated at each column of the sample matrix \( x \)

\[
y_j = f(x_{1j}, x_{2j}) \quad \forall j = 1, 2, \ldots, 8
\]  

(23)

obtaining a row vector

\[
y = [y_1, y_2, y_3, y_4, y_5, y_6, y_7, y_8]
\]  

(24)

The first-order sensitivity measure for \( X_1 \) is obtained by calculating the Fourier spectrum of this series:

\[
y^{y_1} = [y_4, y_3, y_2, y_1, y_6, y_5, y_7, y_8]
\]  

(25)

which is a resorting of the output values \( [y_j] \) \( \forall j = 1, 2, \ldots, N \) such that the elements of the corresponding vector \( s_1 \) appear in increasing order (exactly as the vector \( s \)). Then, for \( X_2 \), the \( [y_j] \) have to be resorted as

\[
y^{y_1} = [y_5, y_3, y_2, y_1, y_7, y_6, y_8, y_4]
\]  

(26)

such that the elements of \( s_2 \) are in increasing order. In general, for \( k \) inputs, there are \( k \) independent random permutations of \( s \), and \( k \) resortings of \( [y_j] \).

In summary, the first-order sensitivity measure for input \( X_i \) is estimated by

(i) reordering the model outputs such that the design points are in increasing order with respect to input \( X_i \);

(ii) calculating the Fourier spectrum of the reordered model output at frequencies 1, 2, ..., \( M \) (generally, \( M = 6 \));

(iii) summing up the amplitudes of the Fourier spectrum;

(iv) dividing by the total unconditional variance of the model output.

This four-step procedure is repeated for each input \( X_i \) to obtain all the other sensitivity measures. If one is only interested in the estimation of the first order indices, we suggest using RBD, more efficient than the method of Sobol’. See next section, as each model run contributes to the estimation of all the sensitivity indices.

RBD has a number of other advantages with respect to FAST: no problem of aliasing, hence the absence of a lower limit for the size of \( N \); no need to have an algorithm for the calculation of frequencies free of interferences; and estimates are more accurate than FAST as potential interference effects are absent. One final caveat about FAST is that it is impractical if the input factors are sampled from discrete distributions.

2.5. Monte Carlo Implementation of Variance-Based Methods

Monte Carlo-Based Version of FAST and the Work of Sobol’

Several Monte Carlo-based estimates of the first-order terms \( V_i \) have been proposed.\textsuperscript{37-44} It will be sufficient here to consider the work of Sobol’.\textsuperscript{45} Sobol’ moves from a decomposition of the function/model terms of increasing dimensionality, i.e.,

\[
Y = f(X_1, X_2, \ldots, X_k)
\]  

\[
= f_0 + \sum_{i} f_i(X_i) + \ldots + \sum_{i < j} f_{ij}(X_i, X_j) + \ldots + f_{12\ldots k}
\]  

(27)

There are infinite ways of decomposing \( f_i \) but for independent factors there is a unique decomposition in orthogonal terms which ensures:

\[
V_i = V_X(f_i)
\]  

\[
V_0 = V_X(f_0)
\]  

(28)

and so on. The \( f_i \)'s, \( f_{ij} \)'s, ... are known as terms of the ANOVA-HDMR,\textsuperscript{46} where HDMR stands for high-dimensional model representation and ANOVA refers to the analysis of variance from experimental design.\textsuperscript{48} In particular \( f_i = E(Y|X_i) - E(Y) \), and \( f_{ij} = E(Y|X_i, X_j) - E(Y|X_i) - E(Y|X_j) + E(Y) \), where \( E(Y) = f_0 \) and so on for higher-order terms.\textsuperscript{49} As discussed in section 2.10 (and Figure 3), \( f_i \) can be estimated from smoothing splines and used for sensitivity analysis.\textsuperscript{50}

Sobol’ offered a Monte Carlo strategy to compute indices of any order, that is based on a Monte Carlo exploration of the input space. To make an example, to estimate \( V_0 \) the best available strategy is:\textsuperscript{51}

\[
\hat{V}_1 = \frac{1}{N} \sum_{j=1}^{N} f_1(x_{j1}^{p}, x_{j2}^{p}, \ldots, x_{jk}^{p})  
\]

\[
\times f(x_{j1}, \ldots, x_{j(i-1)}^{p}, x_{j(i+1)}^{p}, \ldots, x_{jk}^{p}) - f_0
\]  

(29)
where \( N \) is the sample size of a MC simulation, \( k \) is the number of independent factors, and the superscripts \( a \) and \( b \) stand to indicate that two independent input matrices have been used:

\[
A = \begin{pmatrix}
x_{11}^a & \cdots & x_{1k}^a \\
\vdots & \ddots & \vdots \\
x_{N1}^a & \cdots & x_{Nk}^a
\end{pmatrix}, \quad B = \begin{pmatrix}
x_{11}^b & \cdots & x_{1k}^b \\
\vdots & \ddots & \vdots \\
x_{N1}^b & \cdots & x_{Nk}^b
\end{pmatrix}
\]

(30)

and for each factor a new matrix is built taking all columns from matrix \( A \), but for column \( i \) which is taken from matrix \( B \).

\[
A_i^k = \begin{pmatrix}
x_{i1}^a & \cdots & x_{i(n+1)}^a \\
\vdots & \ddots & \vdots \\
x_{iN1}^a & \cdots & x_{iN(n+1)}^a
\end{pmatrix}
\]

(31)

Equation 29 says that in order to compute \( \hat{V}_i \) one has to resample all factors but \( X_i \). While it takes some reasoning \( ^{67} \) to demonstrate that \( \hat{V}_i \) is an estimate of the partial variance \( V_{X_i} \) (\( E_{X_i} (Y|X_i) \)), it is intuitive that \( \hat{V}_i \) is large when \( X_i \) is influential. If \( X_i \) controls the output, then large values of \( f \) will be multiplied with one another in eq 29, and the same is true for low values. If \( X_i \) is noninfluential, low and high values of \( f \) will be randomly combined, resulting in a lower value of \( \hat{V}_i \). We suggest a sequential approach for the evaluation of the above indices, whereby new model evaluations are executed only if the user needs to increase the precision of the estimates: the rows of matrices of eq 30 are augmented until the desired convergence is achieved.

Sobol' noted that an important objective of the sensitivity analysis is to identify those factors that have no sensible important effect on the output. To tackle the problem, he rewrote eq 15 for sets of factors as

\[
V(Y) = V_U(E_Z(Y|U)) + V_Z(E_U(Y|Z)) + V_{UZ}
\]

(32)

where all factors in \( X \) have been partitioned in two sets, (1) a trial set \( U \) of supposedly noninfluential factors and (2) the remaining factors \( Z \). \( V_{UZ} \) is the pure interaction effect between the two sets and can be easily computed by difference. If \( V(Y) = V_U(E_Z(Y|Z)) \), then one can conclude that the set \( U \) is truly noninfluential. Note that the condition of noninfluence implies \( V_U(E_Z(Y|U)) + V_{UZ} = 0 \), and not simply \( V_U(E_Z(Y|U)) = 0 \). We shall go back to this in section 2.7 in a moment.

As mentioned in the Introduction, decompositions such as in eqs 15 and 27 are common in experimental design, where one varies control variables; e.g., for a chemical experiment one would vary temperature, catalyst, and concentrations among a set of pre-established levels (often just two, high and low, for each variable) to maximize the number of effects (first order, second order, ...) one can determine for a given cost in terms of number of experiments. \(^{48} \) More precisely, if we had sampled the points in the \( k \)-dimensional hypercube with a \( n^k \) factorial design as \( \{0, 1/(n - 1), \ldots, (n - 1)/(n - 1), 1\} \), then forming a uniform grid, then the \( f_i(X_i) \) of eq 27 would be identical to the ANOVA estimate of the main effect in a full factorial design. \(^{33, 48} \) It has also been suggested to use the functions in eq 27 directly for the purpose of sensitivity analysis.

We have plotted in Figure 3 \( f_i \) and \( f_{i,j} \), for the model in eq 2. No other functions are needed for this model, as \( [A] = f_i + f_{i,j} \), in this case \( [A] \approx f_i + f_{i,j} \) (as the reader can ascertain comparing the values of \( [A] \) in Figure 1 with \( f_i \) and \( f_{i,j} \) from Figure 3) and the interaction term \( f_{i,j} \) is negligible.

This direct use of functional decompositions such as \( f_i \) for sensitivity analysis is elegant and informative, but employing the above-mentioned \( n^k \) factorial design can become impractical when the number of factors and/or of their nonzero interactions increases.

Representations such as eq 27 of multivariate functions by superposition of simpler functions such as projection pursuit, radial basis functions, and others are common in Mathematics \(^{46} \) and have a long history. \(^{47, 68} \) This idea feeds in the strong recent development of meta-modeling-based sensitivity analysis (see section 2.10). Rabitz and co-workers further proposed an alternative model representation that is based on knowing the model values on lines, planes, and hyperplanes that pass through a selected point in the space of the input factors. He calls these cut-HDMR, to distinguish them from the ANOVA HDMR of eq 11.

An example of cut-HDMR for the model in eq 1 is also in Figure 3, together with the Taylor expansion (based on local derivatives at the midpoint) of the same factors.

The three model representations are substantially equivalent for this quasi linear model.

The cut-HDMR has been applied to chemical problems. An interesting property of the cut-HDMR is that it can be used as a basis for efficiently computing the ANOVA HDMR (the terms in eq 11). We shall discuss the merits of the HDMR with an application in the next section. Yet, the method still depends on the assumption that in eq 13 terms of order higher than two or three are negligible.

2.6. The Second Test Case

We move now to show that it is better to have global sensitivity analysis in terms of FAST or Monte Carlo estimates of \( S_i \) rather than in terms of \( \beta_i \) or derivatives. [Although, as discussed in section 2.2, \( S^n \) and \( \beta_i \) can provide an approximate estimate of \( S_i \).] To do this, we introduce our second example.

This is a thermal runaway analysis of a batch reactor, with exothermic reaction \( A \rightarrow B \)

\[
\frac{d[A]}{dt} = -k(T)[A]^n
\]

(33)

where \( n \) is the order of the reaction, and

\[
\rho c_e \frac{dT}{dt} = (-\Delta H)k(T)C_0 - s_0 u(T - T_a)
\]

(34)

where \( \rho \) is the density of the fluid mixture [kg/m\(^3\)], \( c_e \) is the mean specific heat capacity of the reaction mixture [J/(K mol)], \( \Delta H \) is the molar reaction enthalpy [J/mol], \( s_0 \) is the surface area per unit volume [m\(^2\)/m\(^3\)], \( u \) is the overall heat transfer coefficient [J/(m\(^2\) s K)], and \( T_a \) is the ambient temperature.

The initial conditions are \( [A] = [A]_0, T = T_0 \) and \( t = 0 \).

The model can be in a customary rewritten in dimensionless form:

\[
\frac{dx}{dt} = \exp \left( \frac{\theta}{1 + \theta/\gamma} \right) (1 - x)^n = F_1(x, \theta)
\]

\[
\frac{d\theta}{dt} = B \exp \left( \frac{\theta}{1 + \theta/\gamma} \right) (1 - x)^n - \frac{\beta}{\psi^2} (\theta - \theta_a) = F_2(x, \theta)
\]

(35)
with initial conditions (1C’s) \( x = 0 \) and \( \theta = 0 \), at \( \tau = 0 \), and the dimensionless variables

\[
x = \frac{[A]_0 - [A]}{[A]_0}; \quad \theta = \frac{T_0 - T}{T_0}; \quad \tau = tk(T_0)\left([A]_0\right)^{n-1}
\]

and dimensionless parameters:

\[
B = \left(\frac{-\Delta H}{\rho c_v T_0}\right); \quad \text{dimensionless heat of reaction}
\]

\[
\gamma = \frac{E}{R_q T_0}; \quad \text{dimensionless activation energy}
\]

\[
\psi = \left(\frac{-\Delta H}{s_{\mu} T_0}\right)^{\frac{1}{n}}; \quad \text{Semenov number}
\]

\[
= \text{(heat release potential)/(heat removal potential)}
\]

This system has been widely analyzed in the last century to characterize thermal runaway at varying operating conditions. \(^8\)

At given rate constant and ambient temperature, the system is completely determined by the parameters \( B \) and \( \psi \), and critical conditions are usually illustrated in the \( B - \psi \) parameter plane.

A reactor under explosive conditions is sensitive to small variations in, e.g., the initial temperature, while, under nonexplosive conditions, the system remains insensitive to such variations. Thus, boundaries between runaway (explosive) and nonrunaway (nonexplosive) conditions can be identified on the basis of its sensitivity to small changes in the operating parameters. The system can also be characterized by the derivative of the maximum temperature reached in the reactor versus the initial temperature, i.e.,

\[
S(\theta^*, \theta_0) = \frac{d\theta^*}{d\theta_0}
\]

The runaway boundary is defined as the critical value of each parameter for which the sensitivity to the initial condition is maximum; e.g., for the Semenov number \( \psi \), we have the results in Figure 7.

For \( \psi \) values smaller than \( \psi^* \), the system is in nonrunaway conditions; i.e., the maximum temperature reached in the reactor is not very high, and this maximum is insensitive to small variations in the inlet temperature. With an increase in \( \psi \), both the maximum temperature and its sensitivity to \( T_0 \) smoothly increase until, in proximity to \( \psi^* \), there is a sharp rise for both of them that rapidly brings the reactor to a strong temperature increase. For \( \psi \) values higher than \( \psi^* \), the sensitivity goes back to smaller values, leaving unchanged the extreme temperature rise reached at \( \psi^* \). From this, fixing reaction kinetic \((n, \gamma)\) and ambient temperature \((\theta_0)\), the curve in the \( B - \psi \) plane can be obtained (Figure 8).

Let us consider the case of a system with nominal parameter design \( B = 20 \), \( \gamma = 20 \), \( n = 1 \), \( \theta_0 = 0 \), and \( \psi^* = 0.5 \). Under these conditions, the system should be within the nonrunaway region. The system, however, is characterized by uncertainties. So, let us assume the following probability density functions for model parameters:

\[
B \sim N(20, 4)
\]

\[
\gamma \sim N(20, 2)
\]

\[
\psi \sim U(0.4, 0.6)
\]

\[
\theta_0 \sim N(0, 0.2)
\]

where \( U \) indicates a uniform distribution and \( N \) is a normal distribution with mean and standard deviation represented by the first and second coefficients in parentheses.

Under the chosen operating conditions \((\gamma = 20)\), a 0.02 standard deviation for the ambient and initial dimensionless temperatures corresponds to an about 30 K standard deviation in the absolute temperature scale.

We perform a Monte Carlo simulation, whose total cost is 6 144 model evaluations (see section 2.7 for computational details; here, again, we choose an arbitrary number of sample points. A rule of thumb for the selection of an initial sample size is available,\(^{114}\) and analyze the behavior of the temperature maximum. In Figure 9 we can see that, even if the nominal conditions of the reactor are stable, there are threshold values for \( B \), \( \theta_0 \), and \( \psi^* \) for which the maximum temperature in the reactor can have a sharp rise (absolute temperature can double, with a rise of, e.g., 300 K). This striking result vindicates the use of global (e.g., Monte Carlo) exploration methods for uncertainty analysis even in the presence of moderate factors uncertainty. This result is due to the nonlinear and nonadditive nature of

![Figure 7](image-url)

*Figure 7. \( S(\theta^*, \theta_0) = \frac{d\theta^*}{d\theta_0} \) versus Semenov number \( \psi \) for model \((33, 37)\).*

![Figure 8](image-url)

*Figure 8. Runaway versus nonrunaway in the plane \( B, 1/e\psi \) for fixed \((n, \gamma)\) and \((\theta_0)\) (\( e \) is the number of Neper).*
In Figure 10 we show the approximated smoothing splines. All statistics (either RBD or any of the meta-modeling methods discussed in section 2.10) are obtained using a quasi-Monte Carlo sample of dimension 512: the approximation is fairly good and illustrates the standard usage of cut-HDMR, i.e., as an efficient way to estimate the ANOVA-HDMR, such as $f_2$.

In Figure 11 we show the approximated second-order ANOVA-HDMR terms of the subset $(B_1\theta_1\psi)$, again obtained through cut-HDMR smoothing splines. All the lines have zero mean; i.e., ANOVA-HDMR functions plot the change with respect to the overall mean (which is about 0.1). The sample size used for smoothing splines estimation was 512.

been sufficient. For this example, meta-modeling is also able to provide quite accurately the full decomposition and the total effects (see section 2.10).] We get that the most significant second-order interaction terms $S_{\psi} = V_{\psi}/V(Y)$ are $S_{B\psi} = 0.17$, $S_{\psi\theta} = 0.17$, and $S_{B\theta} = 0.166$. Given that $B$, $\theta$, and $\psi$ seem to be the factors that interact the most, we may further compute the overall effect of these three factors. This comes out to be 0.961, i.e., almost the total variance. [Note that the sum of all effects of the factors $B$, $\theta$, and $\psi$ is made of their first-order terms, plus the three second-order terms, plus the single third-order term. This sum can also be written as $V_{B\psi\theta}/V(Y)$ and computed as such, i.e., without computing all the terms, i.e., almost the total variance.]

If we measure the third-order interaction term, we obtain $S_{B\psi\theta} = 0.032$.

This example points to the importance of identifying interactions in sensitivity analysis.

We now apply to the example both ANOVA- and cut-HDMR. In Figure 10 we show the approximated first-order ANOVA-HDMR terms $f_{B\psi}$, $f_{\psi\theta}$, and $f_{\theta}$ for the most important factors, obtained using smoothing splines. These show that the first-order relationships are monotonic, which explains why $\beta_1$ gives an acceptable estimate of the first-order sensitivities in Table 1, with an overall error of about 0.03.

In Figure 10 we also show the approximated ANOVA-HDMR terms $f_2$ obtained by passing through the third-order cut-HDMR expansion of the most important factors $(B, \theta, \psi)$. The approximation is fairly good and illustrates the standard usage of cut-HDMR, i.e., as an efficient way to estimate the ANOVA-HDMR, such as $f_2$.

In Figure 11 we show the approximated second-order ANOVA-HDMR terms of the subset $(B_1\theta_1\psi)$, again obtained through cut-HDMR smoothing splines. All the lines have zero mean; i.e., ANOVA-HDMR functions plot the change with respect to the overall mean (which is about 0.1). The sample size used for smoothing splines estimation was 512.

the problem, as shown by the different sensitivity measures for $\theta^*$ (see Table 1).

Let us look at the $\beta_1^S$ and $S_I$ in Table 1 first. The sensitivity based on the $\beta_i^S$ can only capture 40% of the variation of the maximum temperature. Considering the variance-based main effects, we can arrive at 43%. This implies a 57% interaction between the model parameters. We could stop the analysis at this point, or we might pursue our investigation to achieve a full mapping of the input/output relationship. Stopping here would mean that we are happy with having learned that the parameter which offers a better chance of reducing the variance in the maximum temperature is $\psi$. Yet, this factor only accounts for $\sim 18$% of the variance, and the large unknown interactions might suggest that a much larger reduction in variance can be achieved if one could identify the interacting factors and try to fix them.

One avenue to do that would be to compute individual interaction terms. In this example all the second- and third-order interaction terms could be computed at no extra cost; see also section 3. The full variance decomposition in this example could be obtained with a total cost of 6 144 model runs. If only first-order indices were of interest, only a single shot of 500 runs would be sufficient, applying the method of Ratto et al. either RBD or any of the meta-modeling methods discussed in section 2.10. To compute only first and total effects (see section 2.7 next), leaving out second-order effects from the analysis, 3 000 runs would have

<table>
<thead>
<tr>
<th>$\beta_1^S$</th>
<th>$S_I$</th>
<th>$S_{TR}$ (introduced in section 2.7)</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\psi$</td>
<td>0.176</td>
<td>0.178</td>
</tr>
<tr>
<td>$\theta$</td>
<td>0.117</td>
<td>0.164</td>
</tr>
<tr>
<td>$B$</td>
<td>0.104</td>
<td>0.080</td>
</tr>
<tr>
<td>$\gamma$</td>
<td>0.003</td>
<td>0.002</td>
</tr>
<tr>
<td>$\theta_0$</td>
<td>0.002</td>
<td>0.002</td>
</tr>
<tr>
<td>sum</td>
<td>0.402</td>
<td>0.426</td>
</tr>
</tbody>
</table>
sensitivity indices but also is an efficient way to estimate the ANOVA-HDMR.

The grid of points for the cut HDMR expansion up to the third order was of size 16 for each factor, for a total cost of 4912 runs.

2.7. Total Sensitivity Indices

There is a more compact way to analyze the model in eqs 33–37 without computing all \((2^5 - 1) = 31\) terms of our 5-factor model? Surely for larger dimensionalities of the input factors space, a more compact measure would be useful. This is offered by another variance-based measure, which was implicit in our discussion of the Sobol’ “group” sensitivity (eq 32), though it was introduced formally in ref 43. Imagine that the set \(U\) in eq 32 contains only one factor, \(X_a\) and that as a result \(Z = X_a\). Hence, eq 32 becomes

\[
V(Y) = V_X(E_X(Y|X_{-a})) + V_X(E_X(Y|X_{-b})) + V_{XX_{-a}}.
\]

The condition for \(X_a\) to be truly noninformative is that \(V_X(E_X(Y|X_a)) + V_{XX_a} = 0\), which is the same as \(V(Y) - V_X(E_X(Y|X_{-a})) = 0\). Because of eq 12, this is the same as to say that \(E_{X_a}(V_X(Y|X_{-a})) = 0\). In summary, if \(X_a\) is noninformative, then \(S_{Ti} = E_{X_a}(V_X(Y|X_{-a}))/V(Y) = 0\). We call \(S_{Ti}\) the total sensitivity index of factor \(X_a\). It is easy to prove \(^{45}\) that the condition \(S_{Ti}\) is necessary and sufficient for \(X_a\) to be noninformative. The descriptive power of this measure is evident by looking at the last column of Table 1. Even if we had not computed all second- and third-order interaction effects, it would now be evident from the difference between the \(S_i\) and \(S_{Ti}\) values for each factor that \(B, \theta_o, \) and \(\psi\) are involved in significant interactions. From the total indices we can also see that all the interaction terms of factor \(\gamma\) with \((B, \theta_o, \psi)\) cover most of the 3.9% of total variance unexplained by the group \((B, \theta_o, \psi)\). Other advantages of the \(S_{Ti}\) measure are as follows:

(i) With \(S_{Ti}\) we no longer have to limit our analysis to additive models.

(ii) It dispels the curse of dimensionality. One does not need to calculate all the \((2^k - 1)\) terms in eq 15 but just the \(2k\) measures \(S_i\) and \(S_{Ti}\) to obtain a good characterization of the system.

(iii) \(S_{Ti}\) can be computed using extended FAST\(^{53}\) or more easily using the extended Sobol’ methods.\(^{74,66c}\) Attempts are ongoing to estimate total indices with RBD.\(^{64d}\)

(iv) When eq 15 holds, e.g., when the input factors are independent, \(S_{Ti}\) can be easily seen to be equal to the sum of all terms (first-order plus interactions) that include factor \(X_i\). For a simple three-factor model, this would imply that \(S_{Ti} = S_1 + S_{12} + S_{13} + S_{12}\). Even when the factors are not independent, \(S_{Ti}\) is an effective measure to use, e.g., if one wants to reduce the variance of the output acting on a subgroup of factors. It is intuitive that when interactions are present, a reduction in the variance of the output can be achieved by determining simultaneously the true values of two or more interacting factors.

Note that when one wants to criticize the use of \(S_i\) as a sensitivity measure, one usually builds a test case where a factor has a zero first-order term and important nonzero higher-order terms. These criticisms are, in our opinion, unfounded, as \(S_i\) is the right measure to use for factors prioritization, as we discussed above. If one factor has a zero first-order term, no variance reduction can be expected by determining the true value of just that factor. On the other hand, if the analyst intends to identify noninformative factors in order to remove them from the variance propagation analysis, then a broader concept of importance must be invoked, which corresponds to the \(S_{Ti}\) measure.

\[
S_{Ti} = E_X(V_X(Y|X_{-a}))/V(Y)
\]

is, in fact, the expected variance that would be left if all factors but \(X_a\) were determined and provides the educated answer to the question, “Which factor can be fixed anywhere in its range of variability without affecting the output?”\(^{5}\), the answer being all those factors whose \(S_{Ti}\) is zero. We call this the “factors fixing” setting.\(^{45}\)

Computing \(S_i\) and \(S_{Ti}\) for each factor \(X_a\) while still being far from a full factors mapping, gives a fairly instructive description of the system.

It is evident that for independent input factors \(S_{Ti}\) will always be larger or equal to \(S_i\). For nonindependent factors this is not the case because fixing a factor modifies the distributions of its correlated factors, which in turn may either increase or decrease the variance; see also ref 45, p 27. For nonindependent factors we still recommend to use \(S_i\) for factors prioritization. For factors fixing it may happen that \(S_{Ti}\) is zero for a given factor while its \(S_i\) is nonzero. This happens if \(Y\) is not a function of \(X_i\) while the joint pdf depends upon it. In this case both \(S_{Ti}\) and \(S_i\) must be zero for a factor to be fixed.

We give here our best recipe to compute simultaneously a full set of \(S_i\) and \(S_{Ti}\) for each factor \(X_a\) based on ref 65c and 74. Note that this recipe is a good practice only if one wants to compute both sets of indices. To compute the \(S_i\) alone, the accelerated procedures described in sections 2.4 and 2.10 (e.g., RBD or meta-modeling) should be used.

(i) Compute the model outputs corresponding to the two input matrices \(A\) and \(B\) (eq 30).

(ii) Compute the model outputs corresponding to the \(k\) matrices \(A_i\) which can be generated by replacing each column of \(A\) in turn with the corresponding column of \(B\). Steps (i) and (ii) cost \(N(K + 2)\) runs in terms of model evaluations.
(iii) Compute \( S_i \) from the estimator given in eq 29 and \( S_{TI} \) using the following estimator for \( \tilde{V}_{TI} \):

\[
\tilde{V}_{TI} = \frac{1}{2N} \sum_{j=1}^{N} \left( f(x_1^{(j)}, x_2^{(j)}, ..., x_k^{(j)}) - f(x_1^{(j)}, ..., x_{(j+1)}^{(j)}, x_{(j+1)}^{(j+1)}, ..., x_k^{(j+1)}) \right)^2
\]

(39)

With this recipe, in addition to the first-order and total indices computed with \((k + 2)N\) model runs, all the interaction terms of order \((k - 2)\) can be obtained at no extra cost.\textsuperscript{74} At the additional cost of \( kN \) model runs, double estimates of all the first-order, second-order, \((k - 2)\)th order, and total indices can be obtained.\textsuperscript{74} [This sampling design scheme has been applied in the test case of section 2.6, with \( N = 512 \) (this sample size was selected arbitrarily), \( k = 5 \), and an overall cost \((2k + 2)N = 6144\).] Finally, any other interaction term between the third and the \((k - 3)\)th can be estimated at the further additional cost of \( N \) model runs each.

When using Monte Carlo methods to estimate the sensitivity indices, random numbers can be used to generate the sample matrices \( A \) and \( B \) (eq 30) for the analysis. A valid alternative is to use quasi-random numbers (our recommended practice; scripts to generate them are available at ref \textsuperscript{89}). These are sequences of multidimensional points characterized by “optimal” space-filling properties.\textsuperscript{84,85}

A popular form of sampling that also aims to scan efficiently the input factors space is the Latin hypercube sampling (LHS), considered by some as the most effective strategy when the model is expensive to evaluate.\textsuperscript{86} The space-filling properties of LHS can be enhanced by optimization algorithms, but their application can easily make calculations cumbersome.\textsuperscript{49,49a}

The authors of the present review—based on several analyses using a battery of test functions—find quasi-random numbers superior to the LHS-based ones for the computation of sensitivity indices, although this depends both on the dimensionality of the problem and the property of the model (e.g., at high dimensionality all methods perform like purely random sampling; for a thorough discussion, see ref \textsuperscript{89a}). Because of the issue of the relative merits of LHS versus quasi-random sampling the community of practitioners is rather polarized, the reader is referred to the tools available at ref \textsuperscript{89}. These are sequences of multidimensional points characterized by “optimal” space-filling properties.\textsuperscript{84,85}

As mentioned above, the couple of indices \( S_i \) and \( S_{TI} \) can also be used when the input factors are not independent. Also in this case the indices are the right measure to use for the settings “prioritization” and “fixing,”\textsuperscript{87} although with nonindependent input factors the variance decomposition formula \( 15 \) no longer holds, the sum of the first indices is no longer bound to be \( < 1 \), neither it is true in general that \( S_i \leq S_{TI} \) as discussed above.

Even for nonindependent factors, one can use the recipe above, with the added complication that all matrices \( A, B, \) and \( A_k \) must be drawn from appropriate conditional distributions, i.e., respecting the dependencies among factors.\textsuperscript{85c}

An alternative unbiased estimation procedure for the non-independent case is available for first-order indices and is based on replicated LHS.\textsuperscript{87,88} This is also easy to code,\textsuperscript{45} and the cost to estimate all the first-order indices is \( N r \) model runs, where \( r \) is the number of replicates needed (usually at least 10) and the cost is independent of the number of factors. The convergence rate of this approach is slow; better precision of the sensitivity estimates can be attained only by increasing considerably both \( N \) and \( r \).

Xu and Gertner overcome the independency limitation of the conventional FAST by extending the technique to models with correlated inputs.\textsuperscript{88a} They proposed reordering the independent sample so that the sampled points honor the required correlation structure. Through the reordering, the variance contribution of both the input of interest and its correlation with other inputs is captured. Alternative indices for the sensitivity analysis with nonindependent inputs have been suggested in ref \textsuperscript{47a}. These indices are not linked to settings as the original \( S_i \) and \( S_{TI} \).

As shown in section 2.10, meta-modeling-based estimation of total sensitivity indices is often achievable in practical cases, when the degree of interaction of the model at hand is not large. However, the procedure described in this section remains the only general recipe for total effects, which is applicable regardless of the complexity of the model.

2.8. A Screening Method

The Method of Morris

Another useful sensitivity measure, which is computationally less expensive than the variance-based methods, is the measure of Morris,\textsuperscript{51} which is particularly suited when the number of uncertain factors is high and/or the model is expensive to compute. It belongs, thus, to the family of screening sensitivity analysis methods.\textsuperscript{20}

At times the program code that computes the model’s output is expensive to run, and/or there are many uncertain factors. In either case one may desire to obtain a first estimate of which factors do matter and which do not. This is a screening problem, for which the practice to compute the full set of indices \( S_i \) and \( S_{TI} \) as described above can be impractical, as, e.g., one cannot afford the required number of model simulations.

In the literature the most popular method for screening is that of Morris.\textsuperscript{51} Rather than describing this method in its original formulation\textsuperscript{51} and variants,\textsuperscript{82,82a} we offer here an alternative and more efficient approach\textsuperscript{51b} that makes use of the same design described in section 2.7 for the \( S_{TI} \) measure. Other screening designs, including supersaturated designs with fewer runs than factors, are described in ref \textsuperscript{80}.

To start, we reconsider the matrices in eq 30. The \( N(k + 2) \) points of matrices \( A, B, \) and \( A_k \) can be seen as “radial” design.\textsuperscript{65c} Take the first row of \( A \) and the first rows of the \( k \) matrices \( A_k \). It is easy to say that these points can be viewed as a star, with the point from \( A \) at its core and the other \( k \) points as its rays. The same holds for rows from 2 to \( N \), so that the \( A \) plus \( A_k \) design can be seen as made of \( N \) stars that span the input space. What about the additional \( N \) points from \( B \)? Each of these is a point made of pure “rays” coordinates. These points will not be needed for the screening design being introduced here. Note that this design (radial design or radial sampling in the following) can also be seen as an iterated OAT. In fact we will show that the radial design is a best-available practice in screening and that it is nothing other than an iteration of the OAT approach espoused by most modelers; in other words the best way to overcome the limitations of OAT is to iterate it at different points in the hyperspace of the input factors.\textsuperscript{16a,51a}

When using the radial design for screening, we also suggest choosing carefully the points in the hyperspace, e.g., by using quasi-random numbers to locate the core of the stars.\textsuperscript{51c} This implies using quasi-random numbers to generate matrix \( A \). The design makes use of “elementary effects,” where an elementary
effect is the absolute value of the incremental ratio computed over the ray of a star:

\[
EE_i = \left| \frac{f(A^*_i) - f(A)_i}{(A^*_i - A)_i} \right|
\]  

(40)

The radial screening measure is simply the average of the \( N \) elementary effects. The standard deviation of the same elementary effects can also be used as an additional indicator of the strength of nonlinear effects.

To illustrate this approach, we employ the dimethylsulfide (DMS) example mentioned in section 2.2. The model KIM\(^{12,63}\) describes temperature-dependent tropospheric air and droplet chemistry for DMS. DMS chemistry is extensively investigated for its climatic implications.\(^{81}\) In a work published in 1999, the KIM model included about 50 chemical reactions and 68 uncertain input factors, mostly kinetic and Henry law constants, which could be screened down to the 10 most important ones using the method of Morris.\(^{82}\) The analysis was then completed by applying extended FAST to the 10 most important factors for a quantitative analysis using the \( S \) and \( S_{STi} \) indices. Here-In Figure 12, an updated version of KIM\(^{83}\) is considered where the number of uncertain input factors is cut down to 56, and the sensitivity of the model is investigated via the Morris method radial design method.\(^{31,36}\) In an explanatory fashion, results are also compared with what would be obtained with a point derivative-based analysis.

The method of Morris varies one factor at a time across a certain number of levels selected in the space of the input factors. For each variation, a factor's elementary effect is computed, which is an incremental ratio for that factor.

A set of stepwise curves scan the factors levels, as to generate for each factor \( r \) different estimates of elementary effects \( \mu_r \). The mean \( \mu \) and the standard deviation \( \sigma \) of the elementary effects \( \mu_r \) over the \( r \) repetitions are used to assess the factors' importance. A high value of \( \mu \) flags a high-linear effect for a given factor, while a high value of \( \sigma \), flags either nonlinear or nonadditive factor behavior. It is useful also to compute the modulus version \( \mu^* \) of the Morris method, i.e., the average of the \( |\mu_r| \), and the importance of input factors is often assessed by plotting factors on the \((\mu^*, \sigma)\) axes (Figure 12). The factors closest to the origin are less influential.

The screening test proposed here has similarities with the \( S_{STi} \) index, in the sense that it tends to produce a ranking of the factors very similar or identical to that based on the \( S_{STi} \) indices.\(^{45}\) Looking at Figure 13 (comparative ranking for the input factors using \( \partial Y / \partial X_0 \) \( S_{STi} \) and the average of the elementary effects) for the KIM model suggests that ranking of factors is markedly different when using derivative-based measures. If the rankings of the different measures were equal, we would have points in the left panel of Figure 13 aligned on a monotonic curve, while in the right panel points would stay on a straight line of unit slope. Conversely, both high and low importance factors are completely shifted if derivative-based measures are used. Only the least important factors seem to have a similar ranking, even if significant changes are detected also in this case (see points in the gray oval in the right panel of Figure 13).

The lack of reliability of the derivative-based measures is due to the nonlinearity of the present version of the KIM model, as confirmed by performing a regression-based analysis through Monte Carlo simulation which generates a \( R^2 \) value of 0.57.

The radial screening test presented here has a strong advantage with respect to other existing screening approaches: when the computational cost of the model allows it, the modeler can increase \( N \), the number of repetitions, up to achieve a sample size compatible with the estimation of the global sensitivity index \( S_{STi} \). In this case one can replace the estimator average of the elementary effects with the estimator for \( S_{STi} \) proposed in eq 39 to obtain a more accurate quantitative measure. Note that, for both radial screening and \( S_{STi} \), the cost of the analysis is \( N(k + 1) \) [it becomes \( N(k + 2) \) when both \( S \) and \( S_{STi} \) need to be computed]. The difference is in the value of \( N \), which can be as low as \( N = 4 \) for radial screening and on the order of hundreds/one thousand for \( S_{STi} \). The present approach thus offers a unified strategy for sensitivity analysis: the analyst can start with a small number of points (screening-wise) and then—depending on the results—possibly increase the numeral of points up to compute a fully quantitative measure.

Note that in the literature alternative methods are available for models with very high number of factors, such as supersaturated fractional factorial designs, where factors are iteratively perturbed in batches.\(^{31,80}\) However, these methods preclude an effective exploration of the space of the inputs, as they mostly operate at very few factor levels and require strong assumptions on the model behavior. To make an example, Bettonvil, reviewed in ref 80, assumes that the input/output (I/O) function is known to be monotonic—a known monotonic relationship between the output and each of the inputs.

2.9. Monte Carlo Filtering—An overview

Sensitivity analysis plays an important role in the verification of the formal correctness of models. It is rare to perform a SA without identifying model formal or coding errors, whose correction is thus made possible. For a discussion of the
motivation for sensitivity analysis in the scientific method, see the last chapter in ref 45. In the present review we discuss two—In addition to “factors fixing”, another possible objective for sensitivity analysis is, i.e., “factors mapping” and factor importance analysis (see the last chapter in ref 45 for additional objectives). The cut-HDMR is effective for both, as it allows for an efficient though approximate estimate of the \( f_i \) terms (mapping), on which a sensitivity measure such as \( S_i \) can be computed (importance). At times, the objective of a model-based analysis is to measure which aims at measuring what fraction of the model realizations falls within established bounds or regions, and what factors are responsible for this. This objective can be pursued using a Monte Carlo method known as Monte Carlo filtering (MCF). In MCF, one samples the space of the input factors as in the plain MC method and then categorizes the corresponding model output as either within or without the target region (the terms behavior (B) or nonbehavior (NB) are used). This categorization is then mapped back into the input factors, each of which is thus also partitioned into a behavioral and a nonbehavioral subsample. When the two B, NB samples for a factor are statistically different, then the factor is an influential one. This approach to SA is also known as regionalized sensitivity analysis (RSA). MCF is often used in calibration, as it can successfully point to the existence of alternative behavioral regions in the multidimensional space of the input. In this case, a combination of MCF and variance-based sensitivity analysis of the likelihood (the probability of the data given the model) can be helpful. This and the pros and cons of RSA and its extensions are reviewed in ref 45.

2.10. Meta-Modeling for Sensitivity Analysis

In the 1970s, roughly in the same period when Cukier and co-workers developed FAST, the use of meta-models for sensitivity analysis purposes was pioneered by Blanning and Kleijnen. The effectiveness of meta-modeling depends on the assumption that in eq 27 terms of order higher than two or three are negligible. In several practical cases this is verified, justifying the recent wide development of meta-modeling in the context of sensitivity analysis: kriging and Gaussian process models, smoothing and nonparametric regressions, polynomial chaos expansions, and others.

All meta-models use a MC “training” sample to learn about the mapping between input factors and the model output of interest. Then the estimated meta-model is used to approximate the behavior of the model output for any new input sample, at a much smaller computational cost than the original computational model. Once the appropriate meta-model is generated, model predictions and good sensitivity estimates can be cheaply obtained, in many practical cases also including total effects. Meta-models are recommended when CPU time is very large. They are superior to factorial designs, in that they operate on distributions, not on levels, for the input factors. Note that meta-models can be unsuccessful for particularly nonsmooth models.

In kriging, the analyst needs to implement, e.g., using a Bayesian updating approach, the algorithm to estimate the model itself at “untried” points. The basic assumption of kriging is that training simulation experiments closer to the new point to be predicted should receive more weight. This assumption is formalized through a stationary covariance process with correlations that decrease as the distances between the inputs of observations increase. Moreover, the kriging model is an exact interpolator; i.e., predicted outputs equal simulated outputs at training samples, which is attractive in deterministic simulation. Interpolation, in principle, makes the estimation of kriging emulators very efficient, as confirmed by the many successful applications described in literature, and justifies the great success of this kind of emulator among practitioners. Gaussian process emulation and Bayesian sensitivity analysis are special cases of kriging, whereby the latter is put into a strict Bayesian (Gaussian) formulation. More in general, kriging allows more flexible (non-Gaussian) forms for the covariance, as provided by the DACE toolbox.

Smoothing and nonparametric regressions, as well as polynomial expansions, are also widely used to build meta-models: the main difference with respect to kriging is that these kinds of meta-models are not exact interpolators. Rather, they treat computer experiments assuming a residual or “error” term in their model specification. In practice, these meta-models are built in the form of an ANOVA-HDMR expansion, truncated at second- or third-order terms. Moreover, such an ANOVA expansion is built employing regressor-selection procedures that include only the statistically significant ANOVA terms in the meta-model.
The inclusion of the “error” term, albeit often regarded as a major drawback by the kriging community, turns out to be an advantage in some applications, because it implies that emulation (and therefore “prediction” at new untried sample values) is performed only using statistically significant ANOVA terms, often enhancing the robustness of out-of-sample performances, especially for highly complex models.

An application of ANOVA smoothing splines for the model in eq 2 is shown in Figure 3, together with the Taylor expansion (based on local derivatives at the midpoint) of the same factors. The two model representations are substantially equivalent for this quasi-linear model.

When considering the model (eqs 33–37), meta-modeling displays more clearly its powerful features in providing efficient estimates of sensitivity indices (Table 2) and of ANOVA expansions (Figures 10 and 11). In Table 2 one can see that the main effects are estimated accurately by meta-models when compared to the large sample size Sobol’ estimates. Moreover, we can note the key features of the two classes of meta-models. Smoothing does not include in the ANOVA expansion \( \gamma \) and \( \theta_i \) (their sensitivity indices are zero), reflecting the procedure of component selection: this is a useful property in that the meta-model is built in the most parsimonious way given the available computer experiments. Moreover, when truncating the ANOVA expansion at second-order interactions, total effects turn out to be underestimated, although the sensitivity pattern is still correctly reflected. On the other hand, in this case, kriging is almost able to replicate the entire interaction structure of the model, providing excellent estimates of both main and total effect. Kriging is particularly well-suited for this kind of model, characterized by a small number of input factors. In general, as thoroughly discussed in ref 75, the performance of kriging versus smoothing can be strongly case-dependent, and validation checks can address the users on the most suitable meta-modeling strategy for the problem at hand.

In the present review, we concentrated our attention to the most classical case where the model output of interest is a scalar value. To conclude this short overview of meta-models, we would like to mention new developments that concern the case of distributed model outputs and, in particular, dynamic models. In this latest context, a new class of “dynamic meta-models” has been developed, which aims at reproducing the entire dynamical features of large computational models. This new class of meta-models is suited for a more general and flexible range of applications: data-assimilation and signal processing, control and planning, and engineering system design. In the context of nondynamic models, investigations are ongoing to develop emulators with nonseparable covariance structures. 100a

### 3. CONCLUSIONS: WHEN TO USE WHAT

The choice of the proper sensitivity analysis technique can depend upon many factors, including (i) the computational cost of running the model, (ii) the number of input factors, (iii) the degree of complexity of the model coding, (iv) the amount of analyst’s time involved in the sensitivity analysis, and (v) the objective of (or the setting for) the analysis (e.g., factors’ fixing, mapping...), see Figure 14.

For models that require a modest amount of CPU time (i.e., up to the order of 1 min per run), and with a number of input factors which does not exceed, say, 20, the class of the variance-based techniques yields the more accurate pattern of sensitivity. Both the method of Sobol’ (very easy to code; see, e.g., ref 65c) and the extended FAST (less easy 53) provide all the pairs of first-order and total indices at a cost of \( k(N + 1) \) model runs for Sobol’ and \( kN \) model runs for the extended FAST, where \( k \) is the number of factors and \( N \) is the number of rows of the matrices \( A \) and \( B \) in eq 30. Typically, \( N \approx 500–1000 \). To give an order of magnitude of the computational requirement, for a model with 10 factors and 0.5 min of CPU time per run, a good characterization of the system via \( S_i \) and \( S_{ij} \) can be obtained at the cost of \( \sim 42–84 \) h of CPU time. Given the greater effort needed to code FAST (and its inadequacy when input factors are sampled from discrete distributions), we would recommend the Sobol’ design as implemented in ref 65c for this situation of moderate number of factors and computational time.

What makes this computation expensive is the estimation of the total effect indices \( S_{ij} \). If one is happy with just estimating the \( S_i \), the cost can be much lower using, e.g., RBD or meta-modeling. Also, when the degree of interactions in the model is not very large, meta-modeling can still be of help in getting useful estimates of \( S_{ij} \) at a smaller cost, provided that the quality of the meta-modeling has been tested.

For higher order indices as well as total indices in the case of correlated input, one has to apply a brute force approach whereby the operators \( V \) and \( E \) (eq 9) are to be written or explicit form (i.e., in the variance of a mean, involving a double computing loop). The computational cost is thus \( N^r \) model runs per index.

All these techniques are implemented in SIMLAB, a free software package.

A class of techniques that is attracting increasing attention among practitioners, again for models that require a modest amount of CPU time, and with a number of input factors that does not exceed, say, 12, is that of density-based importance measures, also called moment-independent importance measures. 101 In these techniques, the associated global sensitivity measures explicitly consider the entire model output density instead of relying on a particular moment of this density (e.g., the variance). They are well-suited when output densities are skewed or multimodal, and thus variance cannot completely capture the uncertainty of the model output. An application of this importance measure to the thermal runaway analysis of a batch reactor is also available. 102

Less expensive alternatives to the variance-based methods are the standardized regression coefficients, SRCS. With a single batch of a

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**Table 2. Sensitivity Measures for Model (eqs 33–37), As Obtained Using Meta-Models Trained with 512 Model Runs (For Smoothing and Kriging); Results from Sobol’ Are the Same as in Table 1**

<table>
<thead>
<tr>
<th>( S_i )</th>
<th>( S_{ij} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>smoothing</td>
<td>kriging</td>
</tr>
<tr>
<td>( \psi )</td>
<td>0.0117</td>
</tr>
<tr>
<td>( \theta_i )</td>
<td>0.1594</td>
</tr>
<tr>
<td>( B )</td>
<td>0.0957</td>
</tr>
<tr>
<td>( \gamma )</td>
<td>0</td>
</tr>
<tr>
<td>( \theta_{ij} )</td>
<td>0</td>
</tr>
<tr>
<td>sum</td>
<td>0.4735</td>
</tr>
</tbody>
</table>
few hundred sampled points (say, \(N \approx 100\) points or less depending on the cost of the model), the SRCs and their rank-transformed version can be estimated for all the input factors.

As mentioned, the SRCs are only effective for linear or quasi-linear models, i.e., for high values of \(R^2\). Regression-based sensitivity techniques are often productively coupled with the examination of scatterplots to provide needed insights into nonlinear and possibly interacting effects that lead to regression models with low \(R^2\) values. Regression methods are always useful to be looked at in order to investigate the degree of linearity of

Figure 14. "When to use what". Illustration of the various techniques available and their use in function of computational cost of the model, complexity of the model, dimensionality of the input space, and analyst’s time. Note that this is a simplification, e.g., when computing for instance radial screening or STi, the sample size, and hence the CPU time, are not independent from the number of variables.
the model, if regression is not effective. In this latter case, meta-modeling can be applied, using nonparametric smoothing or kriging.

When the CPU time increases (say, up to 10 min per run) or the number of factors increases (say, up to 100), the method of Morris, of which an extension is implemented in SIMLAB, the screening method based on radial sampling described in section 2.8 offers the best result.35 Radial sampling requires \( N(k + 1) \) points, where \( k \) is the number of input factors, and \( N \) is in this case set to \( N \approx 4 \sim 8 \) (it was 500 to 1000 for \( S_f \)). To make an example, with 80 factors and 5 min of CPU time per run, all the model outputs can be ready in 27 h if \( N = 4 \) is taken. The main drawback of this method is that samples are taken from levels, while both the SRC and the variance-based methods take samples from distributions.

A useful practice (ref 51a) would be to start a simulation with a radial design using the estimator for the elementary effects (section 2.8), and then possibly increase the number of points, moving, without waste of simulation points, to the estimator for \( S_f \) (section 2.7). At each number of simulations, a bootstrap procedure can be used to estimate the confidence bounds on the sensitivity indices.

Automatic differentiation techniques3 can also be used when CPU time is very large. They are inherently local. In addition, they require intervention of the analyst in the computer code that implements the model. However, for expensive models, these methods may offer an approximate solution for factors importance assessment and are very informative for factors mapping, as well as for data assimilation applications.57 If higher order derivatives are computed,16 these give information about multifactor curvature effects and could be seen as a bridge between local and global methods; e.g., a second-order term of the type \( \partial^2 Y/\partial X_i \partial X_j \) gives information about a possible interaction effect between \( X_i \) and \( X_j \), although the \( S_f \) variance-based measure will include an element of averaging over the entire space of the factors. The advantages of higher order (second, third) local sensitivity analysis in the presence of nonlinear outputs (e.g., an ozone peak concentration) are discussed in ref 19. In a Taylor-expansion framework, higher order terms allow a better exploration further away from the baseline. According to ref 19, while first-order sensitivities can predict ozone concentration at about a 25% factors variation away from their baseline, with second-order terms the prediction is good up to 50% variations away from the baseline values.

As an alternative, a Monte Carlo based approach to estimation has also been tried in chemistry, which includes a quantitative sensitivity analysis step.45,90,91 Sensitivity analysis is also driven by the setting.45 When the purpose of the analysis is to prioritize factors, the first-order sensitivity indices \( S_i \) are a natural choice. If the objective is to fix noninfluential factors, then the total sensitivity indices \( S_{T_f} \), or (if the model is expensive) the measure of Morris screening, come into use. If a particular region in the space of the output (e.g., above or below a given threshold) is of interest, then Monte Carlo filtering and associated methods can be tried as an alternative or complement to the measures just mentioned. If the purpose of the analysis is a diagnostic mapping of the input/output relationship, then various estimates of functional decomposition (eq 27) can be tested (see Figures 10 and 11). At all of these settings, the computation of derivatives, especially if achieved with a modicum of extra computing, is advisable for a general understanding of the model.

4. Other Methods and Ongoing Research. In Bayesian sensitivity analysis, the analyst needs to implement, by Bayesian updating, the algorithm to estimate the model itself at “untried” points. Once the appropriate sample is generated, model values and good estimates of \( S_f \) can be very cheaply generated. Bayesian methods can be recommended when CPU time is very large. They are superior to factorial designs, in that they operate on distributions, not on levels, for the input factors. Note that the Bayesian approach can be unsuccessful for particularly stiff models.

Approaches that demand extensive analysis of the model also require that the model remains stable in time, as each model revision, especially in the Bayesian approach, will call for a new analysis of the model prior to sensitivity calculation.

Present research in sensitivity analysis focuses on how to accelerate the computation of the sensitivity indices—\( S_f \) and higher order). The Bayesian method already cited is a possible avenue, as well as the cut-HDMR-based approach illustrated in Figure 10. Another strategy, easier to code, is based on random balance designs and uses Fourier analysis to estimate all the first-order indices at a total cost of \( N \) model runs (i.e., the same cost of SRCs). State-dependent parameter (SDP) modeling, a nonparametric model estimation approach based on recursive filtering and smoothing estimation, is also being applied successfully to produce both the ANOVA and the relative \( S_f \) at the same cost of SRCs.

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Marco Ratto, born in 1970, graduated in Chemical Engineering from the University of Genova in 1994. He received his Ph.D. in Chemical Engineering in 1998. Since 2000, he has been working at the Joint Research Centre of the European Commission. His main research interests concern modeling, simulation, and estimation; global sensitivity and uncertainty analysis; and nonlinear dynamics, in a variety of applied disciplines—from chemical and process engineering systems, to environmental sciences, to macroeconomic modeling. He is author of over 30 papers in peer review journals and coauthor of two books on sensitivity analysis.

Francesca Campolongo, born in 1970, graduated in Applied Mathematics from the University of Pisa, Italy, in 1993. In 1998, she completed her Ph.D. in modeling and sensitivity analysis at the Faculty of Environmental Sciences of Griffith University, QLD, Australia. Two Australian scholarships, OPRS and GUPRS, covered her Ph.D. In 1995 she was selected to participate in a 1-month summer school on ecological modeling at Cornell University (Ithaca, NY). Since March 1998, she has been working at the Joint Research Centre of the European Commission (Ispra, Italy), where she also obtained in 2002 a prize as “best JRC young scientist of the year”. Her main research interests focus on modeling, uncertainty and sensitivity analysis, and risk assessment, applied to variety of settings. During her Ph.D. and postdoctoral studies, she focused on environmental problems, with specific attention to the climate change issue. Since March 2000, she has developed expertise in the field of financial mathematics and financial risk analysis. She has over 20 scientific publications on refereed journals and is coauthor of 2 books on sensitivity analysis published by John Wiley & Sons.

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