Multifidelity Monte Carlo Estimation of Variance and Sensitivity Indices
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Abstract. Variance-based sensitivity analysis provides a quantitative measure of how uncertainty in a model input contributes to uncertainty in the model output. Such sensitivity analyses arise in a wide variety of applications and are typically computed using Monte Carlo estimation, but the many samples required for Monte Carlo to be sufficiently accurate can make these analyses intractable when the model is expensive. This work presents a multifidelity approach for estimating of sensitivity indices that leverages cheaper low-fidelity models to reduce the cost of sensitivity analysis while retaining accuracy guarantees via recourse to the original, expensive model. This paper develops new multifidelity estimators for variance and for the Sobol’ main and total effect sensitivity indices. We discuss strategies for dividing limited computational resources among models and specify a recommended strategy. Results are presented for the Ishigami function and a convection-diffusion-reaction model that demonstrate up to 40× speedups for fixed convergence levels. For the problems tested, the multifidelity approach allows inputs to be definitively ranked in importance when Monte Carlo alone fails to do so.

1 Introduction

Sensitivity analysis plays a central role in modeling and simulation to support decision-making, providing a rigorous basis on which to characterize how input uncertainty contributes to output uncertainty. This allows identification of the most significant sources of input uncertainty as well as uncertain inputs whose variation contributes minimally to output variability. Such sensitivity analyses arise in a wide variety of applications—for example, for models with uncertain inputs of high dimension, it is often necessary to reduce the input dimension in order to make tractable the tasks of policy optimization, robust design optimization and reduced-order modeling. Variance-based global sensitivity analysis quantifies the relative effect of input uncertainties on the output uncertainty via the calculation of sensitivity indices, enabling the prioritization of

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inputs with larger influence on the output (e.g., by fixing relatively unimportant inputs). Estimates of these sensitivity indices are typically obtained via Monte Carlo integration, which often requires many model evaluations to obtain accurate sensitivity estimates. This work presents a multifidelity formulation—leveraging approximate models to accelerate convergence—for Monte Carlo estimation of sensitivity indices. In particular, we develop and analyze new multifidelity estimators for variance and for the Sobol’ main and total effect sensitivities.

Sensitivity analysis plays an important role in the development and analysis of numerical models; see [20] for a comprehensive review. In addition to the classical local approach, entailing deterministic calculation of partial derivatives, a multitude of global approaches exist, which seek to characterize how the overall input uncertainty affects the uncertainty of the model output. These include screening methods [28], correlation ratios [16, 24, 25, 45], variance-based methods [11, 18, 34, 37, 42, 47], entropy-based methods [20], and moment-independent methods [3, 4, 8, 38]. Our interest is in the Sobol’ variance-based sensitivity indices [47], which attribute portions of output variance to the influence of individual inputs and their interactions, and have been used in a variety of applications [1, 7, 14, 32, 43].

Sobol’ sensitivity indices are typically estimated via Monte Carlo methods, using ‘fixing methods’ which estimate sensitivity indices by holding one or more inputs constant while varying the others. Rather than using an inner and outer Monte Carlo loop to do so, Saltelli et al. propose a method that allows computation of all sensitivity indices using a single loop [41]. Saltelli’s method is commonly used in application, but the number of function evaluations required per Monte Carlo sample scales linearly with the number of uncertain input parameters. This, combined with the sublinear convergence rate of the root mean-squared error of Monte Carlo estimators, means that computation of Sobol’ sensitivities quickly becomes computationally prohibitive when the model is expensive and the dimension of the input is high. To address this, several authors have proposed estimators with improved precision, including [22, 27, 33]. These estimators have reduced variance relative to those initially proposed by Sobol’ although some of them are biased. To achieve further acceleration, other previous work [1, 2, 19, 46] has achieved speedups by replacing the expensive model with cheaper low-fidelity models (sometimes referred to as metamodels or surrogates). One drawback of these approaches is that estimation based on the surrogate model introduces bias relative to the high-fidelity model, and procedures for error estimation exist only in limited settings [15, 23, 48]. We develop a multifidelity approach which combines the high-fidelity model with low-fidelity models, resulting in computational speedups and retaining accuracy.

Multifidelity formulations have in recent years been shown to provide significant computational gains in Monte Carlo estimation for uncertainty propagation and for optimization under uncertainty [36]. For uncertainty propagation, multifidelity formulations use surrogate models to reduce the cost of Monte Carlo estimators. The multilevel Monte Carlo method employs a hierarchy of coarse grids and exploits the known relationships between error and cost at each grid level [13], and has been used to accelerate the convergence of variance estimation [2]. In stochastic collocation, the outputs of a low-fidelity model are corrected with a discrepancy model that accounts for the difference between the high- and the low-fidelity model [12]. Multifidelity stochastic collocation approaches have been shown to have bounded error and fast convergence [29, 49]. The multifidelity Monte Carlo (MFMC) method [30, 35] accelerates the estimation of model statistics by using general surrogate models as control variates. In the particular case of optimization under uncertainty, the control variate can be formed using the high-fidelity model’s autocorrelation across the design space—i.e., using model evaluations from previous optimization iterates at nearby design points as a so-called “information reuse” control variate [31].
Here, we build from the MFMC method and present new multifidelity estimators for the variance and main effect sensitivity indices. Section 2.1 introduces the Sobol’ variance-based sensitivity indices and Monte Carlo estimation procedure. Section 2.2 introduces our multifidelity formulations for variance and sensitivity index estimation, presents their accuracy guarantees, and discusses model management strategies. Results are presented for an analytical example in Section 4 and for a numerical example in Section 5. Conclusions are presented in Section 6.

2 Setting

In this section, we introduce Sobol’ global sensitivity analysis. Section 2.1 presents the underlying mathematical theory and defines the Sobol’ main and total effect sensitivity indices. Section 2.2 introduces the corresponding Monte Carlo estimators.

2.1 Variance-based global sensitivity analysis

Consider a model \( f : \mathcal{Z} \rightarrow \mathcal{Y} \) that maps a \( d \)-dimensional input \( z \in \mathcal{Z} \subseteq \mathbb{R}^d \) to a scalar output \( y \in \mathcal{Y} \subseteq \mathbb{R} \) of our system of interest. The input domain \( \mathcal{Z} = \mathcal{Z}_1 \times \cdots \times \mathcal{Z}_d \) is the product of the domains \( \mathcal{Z}_1, \ldots, \mathcal{Z}_d \subseteq \mathbb{R} \). Let \( (\Omega, \mathcal{F}, \mathbb{P}) \) be a probability space with sample space \( \Omega \), \( \sigma \)-algebra \( \mathcal{F} \), and probability measure \( \mathbb{P} \), and let \( Z : \Omega \rightarrow \mathcal{Z} \) be a random vector \( Z = (Z(1), \ldots, Z(d))^T \) with independent components \( Z(i) : \Omega \rightarrow \mathcal{Z}_i \) for \( i = 1, \ldots, d \). Because the components of \( Z \) are independent, the probability density function \( \mu(z) \) is the product of its marginals \( \mu(z) = \mu_1(z(1))\mu_2(z(2)) \cdots \mu_d(z(d)) \). We now consider \( Z \) as an uncertain input to model \( f \) and \( f(Z) \) as the uncertain output. If \( f \) is square-integrable with respect to \( \mu \), then the mean \( \mathbb{E}[f(Z)] = \int f(z) \mu(dz) \) and variance \( \mathbb{V}[f(Z)] = \int (f(z) - \mathbb{E}[f(Z)])^2 \mu(dz) \) of \( f \) are finite, and \( f(z) \) may be expressed as the sum of functions of subsets of its inputs \([17]\):

\[
    f(z) = f_0 + \sum_{i=1}^{d} f_i(z(i)) + \sum_{1 \leq i < j \leq d} f_{i,j}(z(i), z(j)) + \cdots + f_{1,2,\ldots,d}(z) = \sum_{u \subseteq I} f_u(z(u)), \tag{1}
\]

with \( I = \{1, \ldots, d\} \), \( z(u) = \{z(i) : i \in u\} \), and the component functions \( f_u : \bigotimes_{i \in u} \mathcal{Z}_i \rightarrow \mathcal{Y} \) for \( u \subseteq \mathcal{I} \). This expression is unique if we enforce the following orthogonality condition:

\[
    \int f_u(z(u)) \mu_j(dz(j)) = 0, \quad \forall j \in u, \forall u \subseteq \mathcal{I}. \tag{2}
\]

The decomposition given by eq. (1) satisfying eq. (2) is known as the analysis-of-variance high-dimensional model representation (ANOVA HDMR), because the orthogonality ensures \( f_0 = \mathbb{E}[f(Z)] \) and \( \mathbb{E}[f_u(Z)] = 0 \) for \( u \subseteq \mathcal{I}, u \neq \emptyset \), which allows the variance \( V = \sigma^2 = \mathbb{V}[f(Z)] \) to then be decomposed as \([47]\):  

\[
    \mathbb{V}[f(Z)] = \int f^2(Z) \mu(dz) - f_0^2 = \sum_{i=1}^{d} \mathbb{V}[f_i(Z(i))] + \sum_{1 \leq i < j \leq d} \mathbb{V}[f_{i,j}(Z(i), Z(j))] + \cdots + \mathbb{V}[f_{1,2,\ldots,d}(Z)].
\]

Sobol’ defined the sensitivity indices \( s_u = \mathbb{V}[f_u(Z(u))]/V \) for \( u \subseteq \mathcal{I} \) \([47]\). Of particular interest are the Sobol’ indices for subsets \( u \subseteq \mathcal{I} \) with cardinality \( |u| = 1 \), which are the portions of the output variance that can be attributed to the influence of a single input alone, denoted

\[
    V_j = \mathbb{V}_{\mu_j}[f_j(Z(j))]. \tag{3}
\]
We are also interested in the total variance contributed by the input \( Z(j) \), denoted

\[
T_j = \sum_{\{u:j\in u\}} \operatorname{Var}_{\mu_j}[f_u(Z(u))].
\]

This allows us to define the Sobol’ main and total effect sensitivity indices for input \( j \) as the fraction of variance contributed by \( Z(j) \) alone and by the sum of contributions influenced by \( Z(j) \), respectively. The Sobol’ main effect sensitivity index for input \( j \) is given by

\[
s_j \equiv \frac{V_j}{\hat{V}_j} = \frac{\operatorname{Var}_{\mu_j}[f_j(Z(j))]}{\operatorname{Var}[f(Z)]}, \quad j = 1, \ldots, d.
\]

The Sobol’ total effect sensitivity index for input \( j \) is given by

\[
s'_j \equiv \frac{T_j}{\hat{V}_j} = \frac{\sum_{\{u:j\in u\}} \operatorname{Var}_{\mu_j}[f_u(Z(u))]}{\operatorname{Var}[f(Z)]} = \frac{\mathbb{E}_{\mu_j}[\operatorname{Var}_{\mu_j}[f(Z)]Z(j)]}{\operatorname{Var}[f(Z)]},
\]

where \( \bar{j} \) denotes the set of all inputs excluding the \( j \)th input, i.e. \( \bar{j} = \mathcal{I} \setminus \{j\} \).

### 2.2 Monte Carlo estimation of variance and sensitivity indices

#### Variance estimation. Let \( \{z_1, \ldots, z_n\} \) denote \( n \in \mathbb{N} \) independent realizations of the input \( Z \). The sample mean and variance are given by

\[
\hat{E} = \frac{1}{n} \sum_{i=1}^{n} f(z_i) \quad \text{and} \quad \hat{V} = \frac{1}{n-1} \sum_{i=1}^{n} (f(z_i) - \hat{E})^2,
\]

respectively. The variance estimator has expected value \( \mathbb{E}[\hat{V}] = \operatorname{Var}[f(Z)] \) and variance \( \operatorname{Var}[\hat{V}] = \frac{1}{n}(\delta - \frac{n-3}{n-1}\sigma^4) \), where \( \delta = \mathbb{E}[(f(Z) - \mathbb{E}[f(Z)])^4] \) is the fourth central moment of \( f \).

#### Sensitivity index estimation. The sensitivity indices in sections 2.1 and 2.1 are typically estimated via Monte Carlo integration, using ‘fixing methods’ to estimate \( V_j \) and \( T_j \). These methods use a second set of \( n \) independent realizations of \( Z \), denoted \( \{z'_1, \ldots, z'_n\} \). Define

\[
y_i^{(j)} = (z'_1(1), \ldots, z'_i(j-1), z_i(j), z'_i(j+1), \ldots, z'_n(d)).
\]

The estimator for \( V_j \) (resp. \( T_j \)) is the empirical covariance of the data set of \( f(y_i^{(j)}) \) and \( f(z_i) \) (resp. \( f(z'_i) \)) pairs, and \( \hat{s}_j \) and \( \hat{s}'_j \) are obtained by normalizing by \( \hat{V} \) given by eq. (6). The Sobol’ estimator is given by

\[
\hat{V}_{j,\text{sobol}} = \frac{1}{n} \sum_{i=1}^{n} f(z_i)f\left(y_i^{(j)}\right) - \hat{E}^2,
\]

with \( \hat{E} \) given by eq. (6). To estimate main effect sensitivities in \( d \) inputs using eq. (8), we require \( (d+1) \) function evaluations per Monte Carlo sample, i.e., a total of \( n \times (d+1) \) evaluations of \( f \).

Variants on the Sobol’ estimator exist, including the Saltelli estimator [10], which modifies the Sobol’ estimator eq. (8) by dividing the sum by \( (n-1) \) rather than \( n \), and the work by Janon et al. [22], which shows that replacing \( \hat{E} \) with the alternative sample mean estimator

\[
\tilde{E} = \frac{1}{2n} \sum_{i=1}^{n} \left( f(z_i) + f\left(y_i^{(j)}\right) \right)
\]

lowers the variance of the \( s_j \) estimator in the asymptotic limit.
The bias of these estimators is of order $O(1/n)$. In [34], Owen introduces a bias-corrected version of the Janon estimator, given by

$$
\hat{V}_{j,\text{o}wen} = \frac{2n}{2n-1} \left( \frac{1}{n} \sum_{i=1}^{n} f(z_i) f(y_i^{(j)}) - \left( \frac{\hat{E} + \hat{E}'}{2} \right)^2 + \frac{\hat{V} + \hat{V}'}{4n} \right),
$$

where $\hat{E}$, $\hat{E}'$ and $\hat{V}$, $\hat{V}'$ are the sample means and variances, respectively, estimated using $z_1, \ldots, z_n$ and $z_1', \ldots, z_n'$, respectively.

To estimate $T_j$, the estimator introduced by Homma and Saltelli [18] is given by

$$
\hat{T}_{j,\text{homma}} = \hat{V} - \left( \frac{1}{n-1} \sum_{i=1}^{n} f(z_i') f(y_i^{(j)}) - \hat{E}^2 \right).
$$

This estimator has an $O(1/n)$ bias. Owen suggests an alternative estimator:

$$
\hat{T}_{j,\text{o}wen} = \frac{1}{2n} \sum_{i=1}^{n} \left( f(z_i') - f(y_i^{(j)}) \right)^2,
$$

which is an unbiased estimator of $T_j$ [34].

Although the Saltelli estimators are the most widely cited in the literature, the unbiased alternatives are better suited to the multifidelity theory we develop in Section 3. Given the popularity of the Saltelli estimators, however, we will present results for multifidelity estimators based both on the Saltelli estimators as well as their unbiased alternatives.

3 Multifidelity global sensitivity analysis approach

We now consider the multifidelity setting where we have $k$ models: in addition to our high-fidelity model $f$, which we will hence denote $f^{(1)}$, we also have $k-1$ surrogate models $f^{(i)}$ for $i = 2, \ldots, k$. In contrast to multilevel methods, the surrogates $f^{(i)}$ are not limited to hierarchical discretizations, but may include projection-based reduced models, support vector machines, data-fit interpolation and regression, and simplified-physics models. This section introduces multifidelity estimators that leverage all available models to provide efficient estimators for the variance and the Sobol’ main and total effect indices.

3.1 Multifidelity Monte Carlo variance estimation

Let $m = [m_1, \ldots, m_k] \in \mathbb{N}^k$ be a vector with $m_1 > 0$ and $m_i \geq m_j$ for $i > j$. We draw $m_k$ realizations of $Z$, denoted $z_1, \ldots, z_{m_k} \in Z$. Let $\hat{V}_n^{(i)}(Z)$ denote the unbiased Monte Carlo sample variance of $\text{Var}[f^{(i)}(Z)]$ evaluated using the first $n$ realizations of $z$, given by eq. (6). We can now introduce our multifidelity variance estimator.

The multifidelity variance estimator given by

$$
\hat{V}_{mf} = \hat{V}^{(1)}_{m_1} + \sum_{i=2}^{k} \alpha_i \left( \hat{V}^{(i)}_{m_i} - \hat{V}^{(i)}_{m_{i-1}} \right)
$$

is an unbiased estimator of $\text{Var}[f^{(1)}(Z)]$. 

5
Proof. It follows from linearity of expectation that \( E[\hat{V}_{m_l}(Z)] = E[\hat{V}_{m_1}^{(1)} + \sum_{i=2}^{k} \alpha_i (\hat{V}_{m_1}^{(i)} - \hat{V}_{m_{i-1}}^{(i)} = E[\hat{V}_{m_1}^{(1)}] + \sum_{i=2}^{k} \alpha_i (E[\hat{V}_{m_1}^{(i)}] - E[\hat{V}_{m_{i-1}}^{(i)}]), \) since \( E[\hat{V}_{m_1}^{(i)}] = \text{Var}[f^{(i)}(Z)] \) for \( n \geq 2, E[\hat{V}_{m_1}^{(i)}] - E[\hat{V}_{m_{i-1}}^{(i)}] = \text{Var}[f^{(i)}(Z)] - \text{Var}[f^{(i)}(Z)] = 0 \) for \( i = 1, \ldots, k. \) \( E[\hat{V}_{m_l}(Z)] = \text{Var}[f^{(l)}(Z)] \) follows. \( \square \)

Note that \( \hat{V}_{m_l}^{(i)} \) reuses \( m_{i-1} \) function evaluations used to compute \( \hat{V}_{m_{i-1}}^{(i)} \). We now prove a lemma that will help us assess the quality of the MFMC variance estimator.

The covariance of two estimators \( \hat{V}_{m_i}^{(l)}(Z) \) and \( \hat{V}_{m_j}^{(l)}(Z) \) is given as follows, for \( 1 \leq i, j, l, t \leq k, \)  
\[
\text{Cov}[\hat{V}_{m_i}^{(l)}(Z), \hat{V}_{m_j}^{(l)}(Z)] = \begin{cases} 
\frac{1}{\max\{m_i, m_j\}} (qlt \tau \tau_1 + \frac{2}{m-1} \rho_{l,t}^2 \sigma_t^2 \sigma_1^2), & \text{if } l \neq t, \\
\frac{1}{\max\{m_i, m_j\}} (\delta_l - \frac{m_i - 3}{m_i - 1} \sigma_1^2), & \text{if } l = t, 
\end{cases}
\]  
where \( \rho_{l,t} = \frac{\text{cov}[f^{(l)}(Z), f^{(l)}(Z)]}{\sigma_l \sigma_t} \), the Pearson product-moment correlation coefficient between \( f^{(l)}(Z) \) and \( f^{(l)}(Z) \), \( \sigma_l \) is the standard deviation of \( f^{(l)}(Z) \), \( \delta_l \) is the fourth moment of \( f^{(l)}(Z) \), \( \tau_1 \) is the standard deviation of \( g^{(l)}(Z) = (f^{(l)}(Z) - E[f^{(l)}(Z)])^2 \) and \( q_{l,t} = \frac{\text{cov}[g^{(l)}(Z), g^{(l)}(Z)]}{\tau_l \tau_1} \).

Proof. Suppose \( m = m_i \) and \( n = m_j \), and assume without loss of generality that \( m \geq n \). Then, using \( l_\beta = f^{(l)}(z_\beta) \) and \( t_\gamma = f^{(l)}(z_\gamma) \) as shorthand, note that  
\[
\text{Cov}[\hat{V}_{m_i}^{(l)}(Z), \hat{V}_{m_j}^{(l)}(Z)] = \frac{1}{4m(m-1)n(n-1)} \sum_{a=1}^{m} \sum_{b=1}^{m} \sum_{c=1}^{n} \sum_{d=1}^{n} \text{Cov}[(t_a - t_b)^2, (l_c - l_d)^2].
\]

Let \( \chi_{abcd} = \text{Cov}[(t_a - t_b)^2, (l_c - l_d)^2] \). If \( \{a, b\} \cap \{c, d\} = \emptyset \) or if \( a = b \) or \( c = d \), then \( \chi_{abcd} = 0 \). Otherwise, if \( \{a, b\} = \{c, d\} \), then \( \chi_{abcd} = 2q_{l,t} \tau \tau_1 + 4\rho_{l,t}^2 \sigma_t^2 \sigma_1^2 \). There are \( 2n(n-1) \) such terms. Otherwise, when \( \{a, b\} \cap \{c, d\} = \emptyset \), \( \chi_{abcd} = q_{l,t} \tau \tau_1 \). There are \( 4n(n-1)(m-2) \) such terms, so  
\[
\text{Cov}[\hat{V}_{m_i}^{(l)}(Z), \hat{V}_{m_j}^{(l)}(Z)] = \frac{2n(n-1)(2q_{l,t} \tau \tau_1 + 4\rho_{l,t}^2 \sigma_t^2 \sigma_1^2) + 4n(n-1)(m-2)q_{l,t} \tau \tau_1}{4m(m-1)n(n-1)} = \frac{1}{m}(q_{l,t} \tau \tau_1 + \frac{2}{m-1} \rho_{l,t}^2 \sigma_t^2 \sigma_1^2). 
\]

When \( l = t \), note that eq. (14) can be rewritten as \( \frac{1}{m}(q_{l,t} \tau \tau_1 + \rho_{l,t}^2 \sigma_t^2 \sigma_1^2 - \frac{(m-3)}{m-1} \rho_{l,t}^2 \sigma_t^2 \sigma_1^2) \), \( \rho_{l,t} = q_{l,t} = 1 \), and \( \sigma_t^2 + \sigma_1^2 = \delta \). \( \square \)

We can now make a statement about the quality of the MFMC variance estimator. The variance of the MFMC variance estimator eq. (12) is given by  
\[
\text{Var}[\hat{V}_{m_l}(Z)] = \frac{1}{m_1} (\delta_1 - \frac{m_1 - 3}{m_1 - 1} \sigma_1^4) + \sum_{i=2}^{k} \alpha_i \left( \frac{1}{m_{i-1}} (\delta_i - \frac{m_{i-1} - 3}{m_{i-1} - 1} \sigma_1^4) - \frac{1}{m_i} (\delta_i - \frac{m_i - 3}{m_i - 1} \sigma_1^4) \right) + 2 \sum_{i=2}^{k} \alpha_i \left( \frac{1}{m_i} (q_{i,t} \tau \tau_1 + \frac{2}{m_i - 1} \rho_{i,t}^2 \sigma_t^2 \sigma_1^2) - \frac{1}{m_{i-1}} (q_{i,t} \tau \tau_1 + \frac{2}{m_{i-1} - 1} \rho_{i,t}^2 \sigma_t^2 \sigma_1^2) \right)
\]  
(15)
Proof. The variance of a sum of random variables is the sum of their covariances.

\[
\text{Var}[\hat{V}_{mf}(Z)] = \text{Var}[\hat{V}^{(1)}_{mf}] + \sum_{i=2}^{k} \alpha_i^2 (\text{Var}[\hat{V}^{(i)}_{mf}] + \text{Var}[\hat{V}^{(i)}_{m_{i-1}}]) \\
+ 2 \sum_{i=2}^{k} \alpha_i (\text{Cov}[\hat{V}^{(1)}_{mf}, \hat{V}^{(i)}_{mf}] - \text{Cov}[\hat{V}^{(i)}_{mf}, \hat{V}^{(i)}_{m_{i-1}}]) \\
+ 2 \sum_{i=2}^{k} \alpha_i \sum_{j=i+1}^{k} \alpha_j (\text{Cov}[\hat{V}^{(i)}_{mf}, \hat{V}^{(j)}_{mf}] - \text{Cov}[\hat{V}^{(i)}_{mf}, \hat{V}^{(j)}_{m_{j-1}}]) \\
- 2 \sum_{i=2}^{k} \alpha_i (\text{Cov}[\hat{V}^{(i)}_{mf}, \hat{V}^{(j)}_{mf}] - \text{Cov}[\hat{V}^{(i)}_{m_{i-1}}, \hat{V}^{(j)}_{m_{j-1}}]) \\
- 2 \sum_{i=2}^{k} \alpha_i^2 \text{Cov}[\hat{V}^{(i)}_{mf}, \hat{V}^{(i)}_{m_{i-1}}].
\]

Using the covariances from section 3.1 since \(m_1 \leq \cdots \leq m_k\), the covariance terms in \(2\) and \(3\) will cancel, and section 3.1 follows.

\section{Multifidelity sensitivity index estimation}

We draw a second set of \(m_k\) realizations of \(Z\), denoted \(z_1', \ldots, z_{m_k} \in Z\), and let \(y^{(j)}_i\) be defined as in section 2.2. Let \(\hat{V}^{(i)}_{j,n}\) and \(\hat{T}^{(i)}_{j,n}\) denote the estimators of \(V_j\) and \(T_j\) given by eq. (9) and eq. (11), respectively, evaluated using model \(f^{(i)}\) at the first \(n\) pairs \((z, y^{(j)})\). We now introduce our multifidelity sensitivity index estimators. Using the Owen estimators for \(\hat{V}^{(i)}_{j,n}\) and \(\hat{T}^{(i)}_{j,n}\) given by eqs. (9) and (11), the multifidelity estimators for \(V_j\) and \(T_j\) given by

\[
\hat{V}_{j,mf} = \hat{V}^{(1)}_{j,m_1} + \sum_{i=2}^{k} \alpha_i \left(\hat{V}^{(i)}_{j,m_i} - \hat{V}^{(i)}_{j,m_{i-1}}\right)
\]

and

\[
\hat{T}_{j,mf} = \hat{T}^{(1)}_{j,m_1} + \sum_{i=2}^{k} \alpha_i \left(\hat{T}^{(i)}_{j,m_i} - \hat{T}^{(i)}_{j,m_{i-1}}\right)
\]

are unbiased estimators of \(V_j\) and \(T_j\), where \(\alpha_2, \ldots, \alpha_k\) are control variate coefficients. Since eq. (9) and eq. (11) are unbiased \cite{34}, the proof is analogous to that of section 3.1. We can then evaluate \(\hat{s}_{j,mf} = \hat{V}_{j,mf} / \hat{V}_{mf}\) and \(\hat{s}_{j,mf} = \hat{T}_{j,mf} / \hat{T}_{mf}\). These ratios of estimators are biased estimators for the sensitivity indices \(s_j\) and \(s_j'\). However, since \(\hat{V}_{j,mf}, \hat{T}_{j,mf}\), and \(\hat{V}_{mf}\) are all unbiased estimators, our sensitivity index estimator is consistent with the best practices in Monte Carlo Sobol’ index estimation \cite{34, 30}.

We note that the Saltelli estimators could also be used within eqs. (16) and (17) to create a ‘Saltelli-based’ multifidelity estimator. Given the popularity of the Saltelli estimators, we present results for both the Owen-based and Saltelli-based formulations in sections 4 and 5. However, since the expectation of the multifidelity estimator is the expectation of \(\hat{V}^{(1)}_{j,m_1}\) (resp. \(\hat{T}^{(1)}_{j,m_1}\)), the \(O(1/n)\) bias of the Saltelli estimators will be preserved in a Saltelli-based multifidelity formulation, and may in fact be exacerbated by the fact that \(m_1\) is ideally a small number.
3.3 Model management

Let \( w_i, i = 1, \ldots, k \) denote the time it takes to evaluate \( f^{(i)} \) once, and let \( p \in \mathbb{R}_+ \) be our computational budget. We are interested in determining the coefficients \( \alpha_i \) and the numbers of model evaluations \( m_i \) so as to efficiently use the computational time available to us. In [35], analytical \( \alpha_i \) and \( m_i \) assignments that minimize the mean squared error (MSE) of the multifidelity Monte Carlo mean estimate given a fixed computational budget are presented. This result is restated in section 3.3. If the \( k \) models \( f^{(1)}, \ldots, f^{(k)} \) satisfy \( |\rho_{1,i}| > \cdots > |\rho_{1,k}| \) and have costs satisfying \( \frac{w_{i-1}}{w_i} > \frac{\rho_{1,i-1}^2 - \rho_{1,i}^2}{\rho_{1,i}^2 - \rho_{1,i+1}^2} \), for \( i = 2, \ldots, k \), and the components of \( r^* = [r^*_1, \ldots, r^*_k]^T \) are given by

\[
r^*_i = \sqrt{\frac{w_1(\rho_{1,i}^2 - \rho_{1,i+1}^2)}{w_i(1 - \rho_{1,i}^2)}}.
\]

then, given a maximum computational budget \( p \), the assignments \( \alpha^*_i = \frac{\rho_{1,i}\sigma_i}{\sigma_1} \) and \( m^*_i = \frac{p}{w_r^T} \), \( m^*_i = m^*_1 r^*_i \) for \( i = 2, \ldots, k \) minimize the mean-squared error of the multifidelity mean estimator given by

\[
\hat{E}^{MF} = \hat{E}^{(1)}_{m_1} + \sum_{i=2}^k \alpha_i(\hat{E}^{(i)}_{m_i} - \hat{E}^{(i)}_{m_{i-1}}), \tag{18}
\]

where \( \hat{E}^{(i)}_{m_i} \) is the sample mean computed using model \( i \) and the first \( m_i \) samples in the multifidelity approach. For variance estimation, we formulate an optimization problem to minimize the MSE of the MFMC variance estimate:

\[
\min_{\alpha_2, \ldots, \alpha_k, m_1, \ldots, m_k} \text{Var}[\hat{V}^{MF}]
\]

s.t. \( 0 < m_1 \leq m_2 \leq \cdots \leq m_k \) and \( \sum_{i=1}^k w_i m_i \leq p \) \tag{19b}

Solving the nonlinear optimization problem eq. \([19]\) yields an optimal \( \alpha_i \) and \( m_i \) assignments. In practice, the model statistics \((\rho_{1,i}, \sigma_i, \delta_i, q_{1,i}, \tau_i)\) which enter into the objective function eq. \([15]\) are unknown and must be estimated, making eq. \([19]\) an optimization under uncertainty. One way to treat this is to estimate these model statistics in a pilot run with a small number of samples. However, the resultant model allocation may be sensitive to variation in these estimates, since the objective function eq. \([19a]\) has fourth-order dependencies on these statistics. When estimates for Sobol’ indices are also desired, in principle a similar optimization problem could be formulated, but the difficulties resulting from unknown model statistics are compounded both by the fact that statistics would need to be estimated for individual terms of the ANOVA decomposition eq. \([1]\) and the fact that the optimization becomes multi-objective.

In contrast, the section 3.3 allocation depends only \( \rho_{1,i} \) and \( \sigma_i \) and the dependencies are at most second-order. Additionally, the work by [35] has demonstrated that this allocation is insensitive to estimates of unknown model statistics. In application, mean estimates are often desired in addition to variance and sensitivity estimates. It is thus both more practical and more robust to use the section 3.3 allocation for variance and Sobol’ index estimation. To account for the fact that each Monte Carlo sample for sensitivity index estimation requires \((d + 2)\) function
evaluations, we use section 3.3 with an effective budget \( p_{\text{eff}} = p/(d + 2) \). We will show in Section 4 that the MSE reduction achieved by using this heuristic allocation is comparable to that obtained by solving eq. (19) and we therefore recommend use of the section 3.3 heuristic allocation in practice.

4 Analytical example

We first demonstrate our method on an analytical example for which model statistics are known. This allows us to validate the theory developed in section 3.1 and to compare the two suggested approaches to model management for multifidelity variance estimation and sensitivity analysis.

4.1 Ishigami function and models

The Ishigami function was first introduced in [21] and has been frequently used to test methods for sensitivity analysis and uncertainty quantification [18, 39, 44]. The function is given by

\[
 f(Z) = \sin Z_1 + a \sin^2 Z_2 + b Z_3^4 \sin Z_1, \quad Z_1 \sim U(-\pi, \pi) \tag{20}
\]

and has ANOVA HDMR decomposition

\[
 f(Z) = f_0 + f_1(Z_1) + f_2(Z_2) + f_{13}(Z_1, Z_3)
\]

with

\[
 f_0 = a/2, \quad f_1(Z_1) = \left(1 + b \frac{\pi^4}{5}\right) \sin Z_1,
\]

\[
 f_2(Z_2) = a \sin^2 Z_2 - a/2, \quad \text{and} \quad f_{13}(Z_1, Z_3) = b \sin Z_1 \left(Z_3^4 - \frac{\pi^4}{5}\right).
\]

The variance is \( \text{Var}[f(Z)] = \frac{1}{2} + \frac{a^2}{8} + \frac{\pi^4 b}{5} + \frac{\pi^8 b^2}{18} \) and the component variances are \( V_1 = \frac{1}{2} \left(1 + b \frac{\pi^4}{5}\right)^2 \), \( V_2 = \frac{a^2}{8} \), \( V_{13} = \pi^8 b^2 \left(\frac{1}{18} - \frac{1}{50}\right) \). We set the constants \( a = 5 \) and \( b = 0.1 \) as in [1, 39], yielding \( \text{Var}[f(Z)] \approx 10.845 \) and sensitivities given in table 1.

\[
\begin{array}{c|ccc}
\text{Main effect} s_i^{\text{m}} & Z_1 & Z_2 & Z_3 \\
\hline
\text{Total effect} s_i & 0.401 & 0.288 & 0 \\
\end{array}
\]

Table 1: Main and total effect sensitivity indices for Ishigami function eq. (20) with constants \( a = 5 \), \( b = 0.1 \).

To investigate the performance of our proposed multifidelity estimation approach we treat the Ishigami function eq. (20) as the high-fidelity model and use the correlated functions given in table 2 as low-fidelity models. To apply our model management strategy, we assign artificial computational costs \( w_i \) to each of these functions, so that our model hierarchy satisfies the assumptions of section 3.3. In this case the exact correlation coefficients and standard deviations are known. The models, weights, and model statistics are tabulated in table 2.

4.2 Results for Ishigami function

We use the models in table 2 in our multifidelity approach to estimate the mean, variance, and sensitivity indices of the Ishigami function \( f^{(1)} \) using computational budgets ranging from 200 to 20000. Multifidelity estimates are computed using two approaches to model management; a heuristic multifidelity approach which uses the section 3.3 allocation and effective budget \( p_{\text{eff}} = \)
\begin{align*}
  f^{(1)} &= \sin Z_1 + a \sin^2 Z_2 + bZ_2^3 \sin Z_1 \\
  f^{(2)} &= \sin Z_1 + 0.95a \sin^2 Z_2 + bZ_2^3 \sin Z_1 \\
  f^{(3)} &= \sin Z_1 + 0.6a \sin^2 Z_2 + 9bZ_2^3 \sin Z_1
\end{align*}

<table>
<thead>
<tr>
<th>model</th>
<th>$\mu_i$</th>
<th>$\sigma_i$</th>
<th>$\rho_{1i}$</th>
<th>$\tau_i$</th>
<th>$q_{1i}$</th>
<th>$\delta_i$</th>
<th>$w_i$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$f^{(1)}$</td>
<td>2.5</td>
<td>3.29</td>
<td>1</td>
<td>22.2</td>
<td>1</td>
<td>492</td>
<td>1</td>
</tr>
<tr>
<td>$f^{(2)}$</td>
<td>2.375</td>
<td>3.25</td>
<td>0.9997</td>
<td>19.1</td>
<td>0.9997</td>
<td>475</td>
<td>0.05</td>
</tr>
<tr>
<td>$f^{(3)}$</td>
<td>1.5</td>
<td>3.53</td>
<td>0.9465</td>
<td>23.0</td>
<td>0.9442</td>
<td>528</td>
<td>0.001</td>
</tr>
</tbody>
</table>

Table 2: Model functions, statistics, and weights used for numerical tests on the Ishigami function, $a = 5$, $b = 0.1$.

Figure 1: Convergence of multifidelity variance estimates. One hundred estimator replicates are computed at $p = 200, 2000, 20000$. The multifidelity approaches optimized for mean and variance estimation perform essentially identically, so only the mean-optimal approach is shown (see table 3).

$p/(d + 2)$, and the variance-optimal approach obtained by numerically solving the optimization problem eq. (19) using $p_{\text{eff}}$.

We compare the two multifidelity approaches to each other as well as to vanilla Monte Carlo estimation for a fixed computational cost. The $m_i$ and $\alpha_i$ assignments yielded by these two approaches are tabulated in table 3 with the analytically predicted estimator mean-squared errors. The number of function evaluations allocated to each model is very similar in both multifidelity approaches, and the resultant reduction in variance is of similar magnitude, so our recommendation to use the mean-optimal allocation given by Section 3.3 is justified. We thus present only results for the mean-optimal model management approach in Figure 1. For computational budgets of 200, 2000, and 20000, one hundred replicates of the estimators are computed and the replicate sample variance is evaluated. The dashed lines in fig. 1 show the MSE predicted by our analysis (see eq. (15)). We note good agreement between the predicted mean squared errors and the replicate sample variance.

Our multifidelity approach has the same convergence rate as Monte Carlo, the MSE of the multifidelity variance estimator is approximately 50 times lower than that of the Monte Carlo estimator with the same cost. For a fixed convergence level, this translates to a 50x speed-up relative to Monte Carlo for variance estimation. Thus, by assigning the lower fidelity models most of the work, we are able to achieve a variance estimator MSE of approximately 0.1 with a computational budget of 200 compared to the budget of 10000 that would be required to achieve the same level of convergence using Monte Carlo.

Convergence of the sensitivity estimators in just the first parameter are shown in fig. 2. In
Table 3: Number of samples per model and weights for a computational budget of $p = 200$, $p_{\text{eff}} = 40$. For variance and mean estimation the number of function evaluations per model is $2m_i$ because two of the $d + 2$ evaluations per sample needed for sensitivity estimation are independent. Note the similarity of the multifidelity allocations optimized for mean and variance estimation and the small difference in the resultant estimator MSE.

<table>
<thead>
<tr>
<th></th>
<th>Monte Carlo</th>
<th>MF mean-optimal</th>
<th>MF variance-optimal</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>$m_i$</td>
<td>$m_i$</td>
<td>$\alpha_i$</td>
</tr>
<tr>
<td>$f^{(1)}$</td>
<td>20</td>
<td>7</td>
<td>1</td>
</tr>
<tr>
<td>$f^{(2)}$</td>
<td>–</td>
<td>461</td>
<td>1.013</td>
</tr>
<tr>
<td>$f^{(3)}$</td>
<td>–</td>
<td>9589</td>
<td>0.8825</td>
</tr>
<tr>
<td>MSE</td>
<td>4.71</td>
<td>0.080</td>
<td>0.078</td>
</tr>
</tbody>
</table>

Main effect sensitivity

![Main effect sensitivity](image1)

Total effect sensitivity

![Total effect sensitivity](image2)

Figure 2: Convergence comparison of multifidelity vs. Monte Carlo sensitivity index estimators for the first parameter of the Ishigami function. One hundred replicates are computed with computational budgets $p = 200, 2000, 20000$ and the replicate sample MSE is shown. Main and total effect sensitivities are shown on the left and right, respectively.

this plot, we can see that the multifidelity approach is able to reduce the estimator MSE by an order of magnitude, corresponding to speedups of just under a factor of ten. For this example, the performance of the Saltelli and Owen estimators is similar. Figures 3 and 4 show the results of Monte Carlo and multifidelity global sensitivity analysis. Box plots for one hundred replicates are shown and estimators using both the Saltelli and Owen estimators for the index numerators are shown. We note that the Owen total index estimator converges on small sensitivity indices faster than the the Saltelli estimator. In all cases, the multifidelity estimator has a reduced variance relative to its Monte Carlo counterpart.
Figure 3: Comparison of multifidelity vs. Monte Carlo estimates of main effect sensitivities for the Ishigami function eq. (20) with computational budgets $p = 200, 2000, 20000$. Box plots are of one hundred estimator replicates. Left and right plots use the Saltelli and Owen estimators, respectively. The multifidelity estimators achieve desired accuracy faster than the MC estimators, allowing definitive ranking of inputs with $p = 2000$, while Monte Carlo barely achieves this at $p = 20000$. 
Monte Carlo Multifidelity Computational budget $p = 200$

Index estimates

Ishigami total effect sensitivities (Saltelli)

-1.5
-1
-0.5
0
0.5
1
1.5
Monte Carlo Multifidelity Computational budget $p = 200$

Index estimates

Ishigami total effect sensitivities (Owen)

-1.5
-1
-0.5
0
0.5
1
1.5
Monte Carlo Multifidelity Computational budget $p = 200$

Index estimates

Figure 4: Comparison of multifidelity vs. Monte Carlo estimates of total effect sensitivities for the Ishigami function eq. (20) with computational budgets $p = 200, 2000, 20000$. Box plots are of one hundred estimator replicates. Left and right plots use the Saltelli and Owen estimators, respectively. Note that the Owen estimators outperform the Saltelli estimators on small sensitivity indices.
5 Numerical results

We now demonstrate our method on a 2D hydrogen combustion model with five parameters, detailed in section 5.1 and summarized in section 5.2. The models used for the multifidelity approach are described in section 5.3, and results from numerical experiments are presented and discussed in section 5.4.

5.1 Convection-diffusion-reaction (CDR) problem

We consider a domain \( \Omega \subset \mathbb{R}^2 \) with boundary \( \Gamma \) which assumes a premixed flame at constant, uniform pressure, with constant, divergence-free velocity field, and equal, uniform molecular diffusivities for all species and temperatures. The dynamics of the system are described by a convection-diffusion-reaction equation,

\[
\frac{\partial \mathbf{x}}{\partial t} = \Delta \mathbf{x} - \mathbf{U} \nabla \mathbf{x} + \mathbf{s}(\mathbf{x}, \mathbf{p}) \text{ in } \Omega,
\]

subject to Dirichlet boundary conditions \( \mathbf{x}|_{\Gamma_D} = \mathbf{x}_D \) on the left boundary of the domain and Neumann boundary conditions \( \mathbf{x}|_{\Gamma_N} = \mathbf{x}_N \) on all other boundaries (see fig. 5). We consider the steady problem, where our output of interest is the maximum temperature in the chamber. The thermo-chemical composition is given by \( \mathbf{x}(\mathbf{p}, t) = [Y_F, Y_O, Y_P, T]^T \in \mathbb{R}^n \), where \( Y_F, Y_O, \) and \( Y_P \) are the mass fractions of the fuel, oxidizer, and product, respectively, and \( T \) is the temperature. The molecular diffusivity is \( \kappa \), \( \mathbf{U} \) is the velocity field, and \( \mathbf{s} \) is the nonlinear reaction source term. The input parameter vector is given by \( \mathbf{p} = [A, E, T_i, T_0, \phi] \), where \( A \) and \( E \) are parameters of the Arrhenius equation, \( T_i \) and \( T_0 \) are the Dirichlet temperatures on \( \Gamma_{D,i} \) and \( \Gamma_{D,0} \), respectively, and \( \phi \) is the fuel:oxidizer ratio of the premixed inflow.

The reaction modeled is a one-step hydrogen combustion given by

\[
2\text{H}_2 + \text{O}_2 \rightarrow 2\text{H}_2\text{O},
\]

where hydrogen is the fuel, oxygen acts as the oxidizer, and water is the product. The source term is modeled as in [10]:

\[
\begin{align*}
    s_i(\mathbf{x}, \mathbf{p}) &= \nu_i \left( \frac{W_i}{\rho} \right) \left( \frac{\rho Y_F}{W_F} \right)^{\nu_F} \left( \frac{\rho Y_O}{W_O} \right)^{\nu_O} A \exp \left( -\frac{E}{RT} \right), \quad i = F, O, P, \\
    s_T(\mathbf{x}, \mathbf{p}) &= s_P(\mathbf{x}, \mathbf{p}) Q,
\end{align*}
\]

where \( A \) is the pre-exponential factor of the Arrhenius equation, \( E \) is the activation energy, \( W_i \) is the molecular weight of species \( i \), \( \rho \) is the density of the mixture, \( R \) is the universal gas constant, and \( Q \) is the heat of the reaction. We allow the parameters \( \mathbf{p} = [A, E, T_i, T_0, \phi] \) to vary in the domain \( \mathcal{D} = [5.5 \times 10^{11}, 1.5 \times 10^{12}] \times [1.5 \times 10^2, 9.5 \times 10^2] \times [200, 400] \times [850, 1000] \times [0.5, 1.5] \), and assume that \( A \) and \( E \) are log-uniformly distributed in their domains, while \( T_i, T_0, \) and \( \phi \) are assumed to be uniformly distributed in their domains. The velocity field is assumed to be \( \mathbf{U} = (50, 0) \text{ cm/s} \) and the diffusivities are \( \kappa = 2.0 \text{ cm}^2 \text{ s}^{-1} \). The density is \( \rho = 1.39 \times 10^{-3} \text{ gr/cm}^3 \). The molecular weights \( W_i \) are 2.016 \text{ gr/mol} for \( \text{H}_2 \), 31.9 \text{ gr/mol} for \( \text{O}_2 \), and 18 \text{ gr/mol} for \( \text{H}_2\text{O} \), respectively, and the heat of reaction is \( Q = 9800\text{K} \), with universal gas constant \( R = 8.314472 \text{ J/mol-K} \).

5.2 CDR models

The high-fidelity model for the problem described in section 5.1 is a finite-difference solver which discretizes the spatial domain \( \Omega \) into a 73 \times 37 grid, resulting in 10804 degrees of freedom.
Figure 5: Schematic of reacting flow domain

(the mass fractions of each of the three chemical species as well as the temperature at each grid point). A POD-DEIM reduced model with 20 POD basis functions and 10 DEIM basis functions is used as the low-fidelity model (see [5] for details of the model reduction approach applied to this reacting flow problem). Estimated statistics for these models are tabulated in table 4.

<table>
<thead>
<tr>
<th>Model</th>
<th>f(1)</th>
<th>f(2)</th>
</tr>
</thead>
<tbody>
<tr>
<td>High-fidelity (FD)</td>
<td>μ_1 = 1406, σ_1 = 276.1</td>
<td>ρ_{1,i} = 1, w_i = 1.94</td>
</tr>
<tr>
<td>Low-fidelity (POD-DEIM)</td>
<td>f(2) = 1407, σ_1 = 275.3</td>
<td>ρ_{1,i} = 0.999, w_i = 1.44e-2</td>
</tr>
</tbody>
</table>

Table 4: Estimated model statistics for the high- and low-fidelity models for the reacting flow problem

5.3 CDR results

The models tabulated in table 4 are used in our multifidelity approach to estimate the mean, variance, and sensitivity indices of the reacting flow problem using computational budgets ranging from 10 to 1000 minutes. Multifidelity estimates are computed using the mean-optimal allocation resulting from estimated model statistics and an effective computational budget \( p_{\text{eff}} = p/(d + 2) \), as above. For each multifidelity replicate, the statistics \( ρ_{1,i} \) and \( σ_i \) are estimated using just ten samples, and these rough estimates are used to compute the model allocation and weights for the multifidelity approach. We present and discuss results for the Owen estimators, which we recommend, and compare to results for the Saltelli estimators, which are widely-used.

Figures 6 and 7 contain box plots of the estimator replicates at different computational budgets. We note that the multifidelity estimator has a reduced variance relative to the Monte Carlo estimator, even under the uncertainty of using very rough estimates for \( ρ_{1,i} \) and \( σ_i \). The only exception to this are the Owen estimators for \( s_{33}^{3} \) (for the parameter \( T_i \)) - in this case, the Owen Monte Carlo estimator has a slightly smaller variance than that of the Owen multifidelity estimator. In this case, however, the true value of the sensitivity index is closer to zero, and the estimator variances are similar in magnitude. In all cases, the Owen estimators have smaller variances than the Saltelli estimators.

We now take a closer look at the results for main effect sensitivity indices fig. 6. We note that with a computational budget of 100 minutes, the Owen multifidelity approach can determine with certainty (i.e., with no overlap in sensitivity index standard deviations) that the fifth input (\( φ \)) has the highest main effect sensitivity index, and is able to effectively differentiate...
between all five sensitivity indices with a computational budget of 1000 minutes. Although the Saltelli multifidelity estimators have a slightly higher variance than their Owen counterparts, their ability to rank inputs is similar to the Owen approach. The vanilla Monte Carlo approach using the Saltelli estimators is unable to resolve the smaller sensitivity indices even at the highest computational budget. The standard Monte Carlo approach using the Owen estimators performs better than the Saltelli estimators, but the recommended multifidelity approach with the Owen estimators yields the best results. Convergence results for the main effect sensitivities for $E$ and $\phi$ are shown in fig. 8. We observe that the multifidelity approach variance reduction grows with the magnitude of the sensitivity index; e.g. the multifidelity approach reduces the MSE of the sensitivity estimator by a single order of magnitude for the input $E$ and by nearly two orders of magnitude for the input $\phi$, which has a larger sensitivity index. This is likely because the variance is an absolute measure and not a relative one.

Larger gains are achieved for convergence of total effect sensitivity estimates fig. 9. For the total effect sensitivity, the multifidelity approach reduces estimator variance by two orders of magnitude for $\phi$ and by a factor of 4 for $E$. As in the main effect case, the variance reduction is greater for larger sensitivity indices and smaller for smaller sensitivity indices. This is evident in fig. 7, where we also see that the Owen estimators significantly outperform their Saltelli counterparts.

Finally, we plot the running mean of the estimator replicates with the replicate standard deviations for $E$ and $\phi$ in figs. 10 and 11. In these plots the superiority of the multifidelity estimates is clear. The biasedness of the Saltelli estimators is also noteworthy.

6 Conclusions

We have introduced new multifidelity estimators for output variance as well as the Sobol’ main and total effect indices. These multifidelity formulations use evaluations of low-fidelity models to reduce estimator variance while using the high-fidelity to retain accuracy guarantees consistent with current best practices in Sobol’ index estimation. Notably, the accuracy guarantees of our formulation require the use of the unbiased Sobol’ numerator estimators proposed by Owen rather than the more commonly used Saltelli estimators. We derived an expression for the variance of our multifidelity variance estimator and formulated an optimization problem to obtain an optimal model management strategy given limited computational resources. This optimization problem can be efficiently solved but it is parametrized by model statistics which in general are unknown and must be estimated. In practice, because we often desire a mean estimate in addition to variance and sensitivity index estimates, we recommend using the mean-optimal model management strategy (section 3.3) developed in [33] as a heuristic for variance and sensitivity estimation as well: this approach is simple and fairly insensitive to variation in the estimates of model statistics and also performs nearly as well as the variance-optimal allocation in the analytical example examined in section 4 and is thus a reasonable general strategy.

The results for the analytical and numerical examples in sections 4 and 5 demonstrate the efficacy of the proposed multifidelity framework for reducing the variance of variance and Sobol’ index estimators. We demonstrate variance reductions of one to two orders of magnitude for the main effect sensitivities, corresponding to $10^\times - 400^\times$ speed-ups for a fixed convergence level. For total effect sensitivities, the multifidelity approach achieves 75-92% variance reductions, corresponding to $5^\times - 40^\times$ speed-ups for a fixed convergence level. For the examples studied, larger gains were achieved for larger sensitivity indices.
Acknowledgments

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References


Figure 6: Box plots of one hundred main sensitivity index estimate replicates with vanilla Monte Carlo estimates in red and multifidelity estimates in blue. The multifidelity estimator outperforms the Monte Carlo estimator, and the Owen estimator outperforms the Saltelli estimator.
Figure 7: Box plots of one hundred total sensitivity index estimate replicates with vanilla Monte Carlo estimates in red and multifidelity estimates in blue. The Owen estimator outperforms the Saltelli estimator. The multifidelity method outperforms a vanilla Monte Carlo approach in all cases except the Owen estimates for $s_3$, which is close to zero.
Figure 8: Sample mean-squared errors of main effect sensitivity estimates using vanilla Monte Carlo and the proposed multifidelity approach. Results for one small sensitivity (for $E$) and one large sensitivity (for $\phi$) are shown; we note that we achieve larger gains for the larger sensitivity index.

Figure 9: Sample mean-squared errors of total effect sensitivity estimates using vanilla Monte Carlo and the proposed multifidelity approach. Results for one small (for $E$) and one large (for $\phi$) sensitivity are shown; we note that larger gains are achieved for the larger sensitivity index.

Figure 10: Running mean of main effect sensitivity index estimator replicates with replicate standard deviation. The Saltelli estimator is biased, and its running mean approaches the asymptote from above, while the Owen estimators are unbiased.
Figure 11: Running mean of total effect sensitivity index estimator replicates with replicate standard deviation. The Owen total effect estimators significantly outperform the Saltelli estimators for both large and small sensitivity indices.