

Fast sensitivity analysis for cardiovascular models

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The University of Sheffield
Department of Mechanical Engineering

Workshop on Computationally Efficient Modelling
&
Simulation and its Applications

Sheffield Teaching Hospitals 
NHS Foundation Trust

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Halifax Hall, Sheffield, UK
12 October 2016

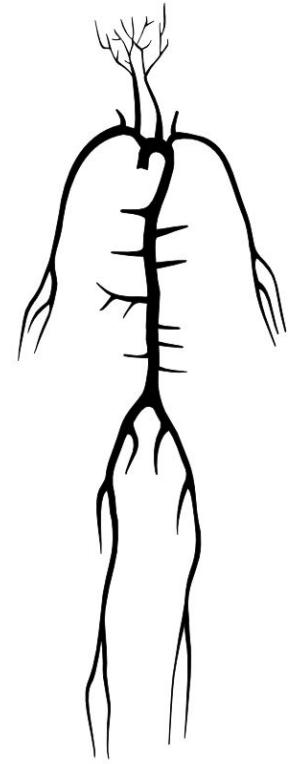
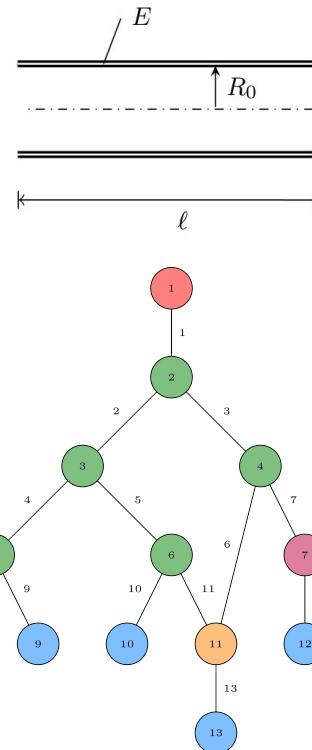
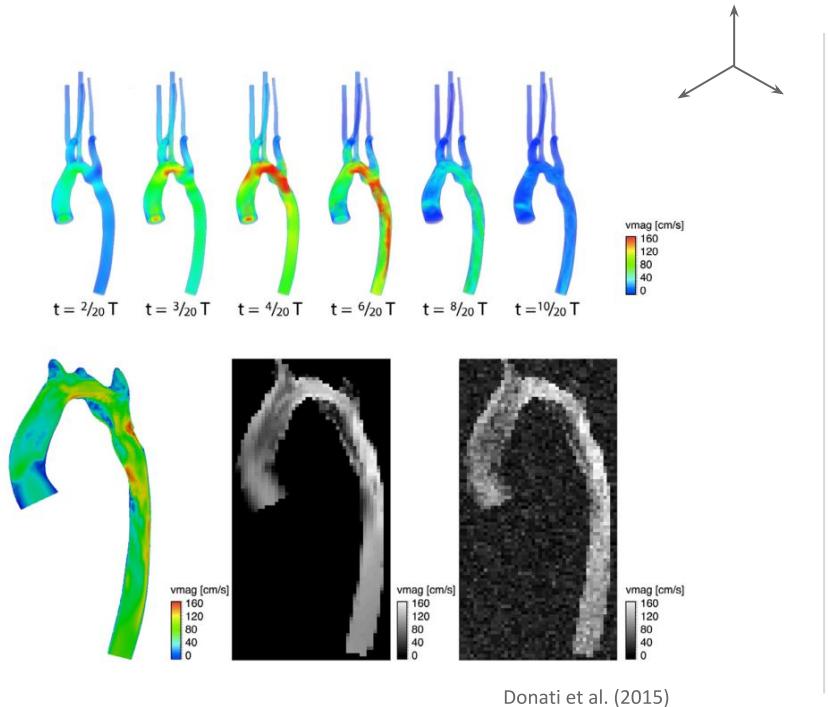


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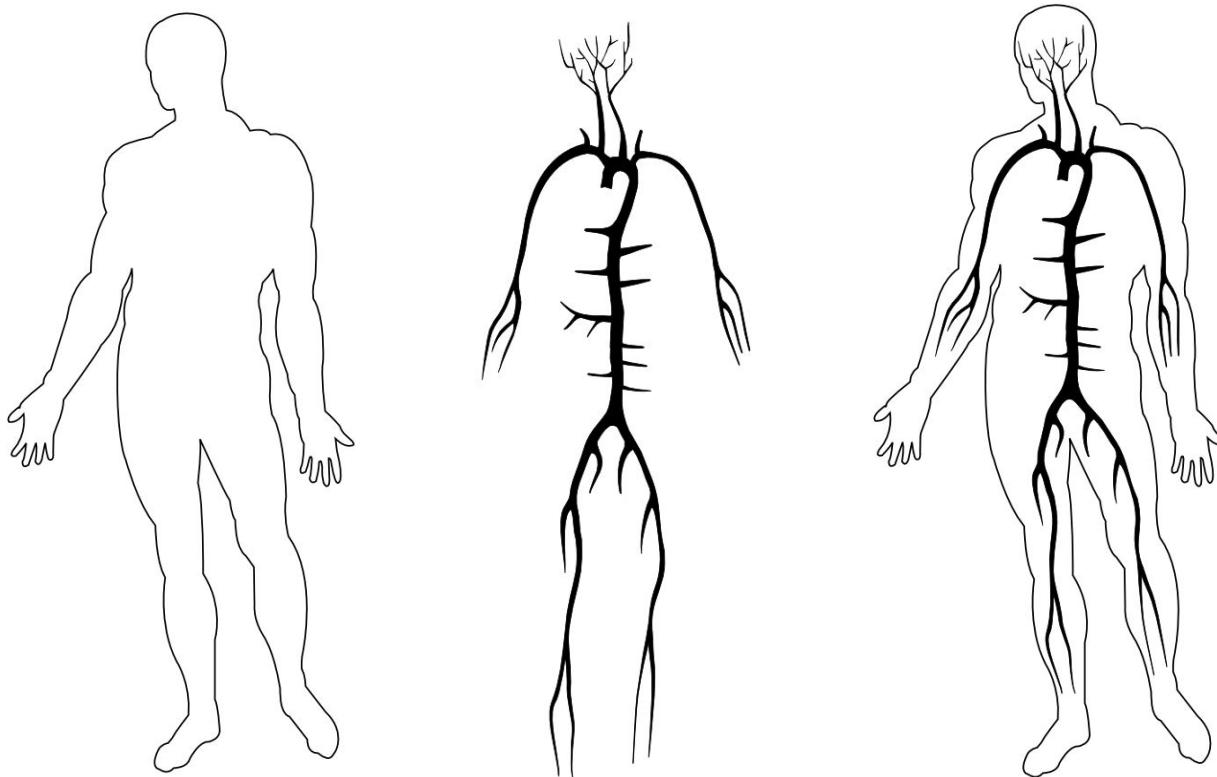
Outline

- Vascular models
- Pulse waveform analysis
- Sensitivity analysis
- *The curse of dimensionality*
- Gaussian process
- Results
- Conclusions

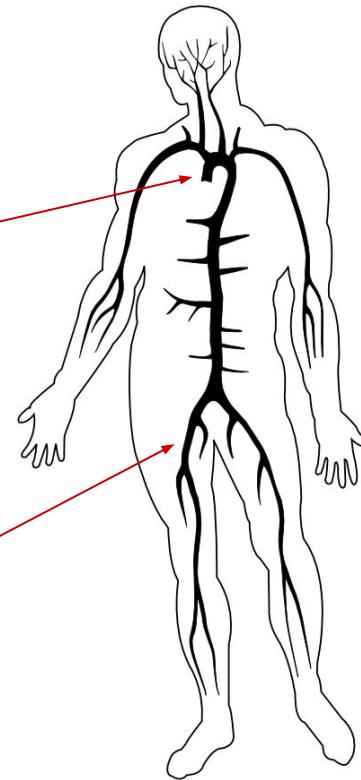
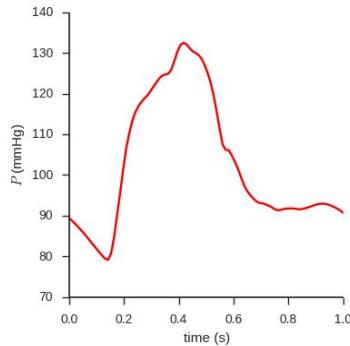
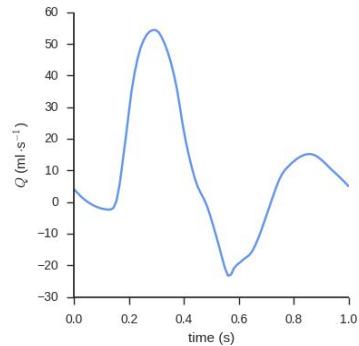
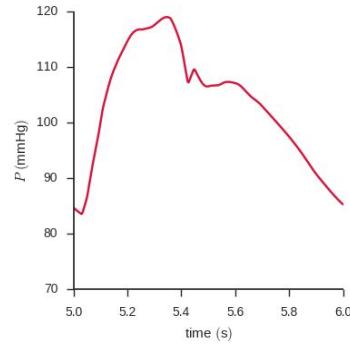
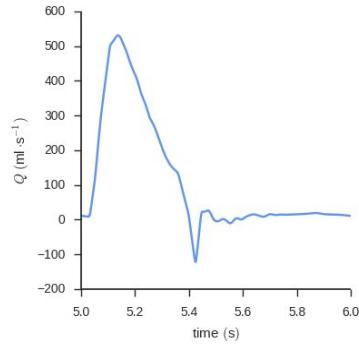
Cardiovascular models



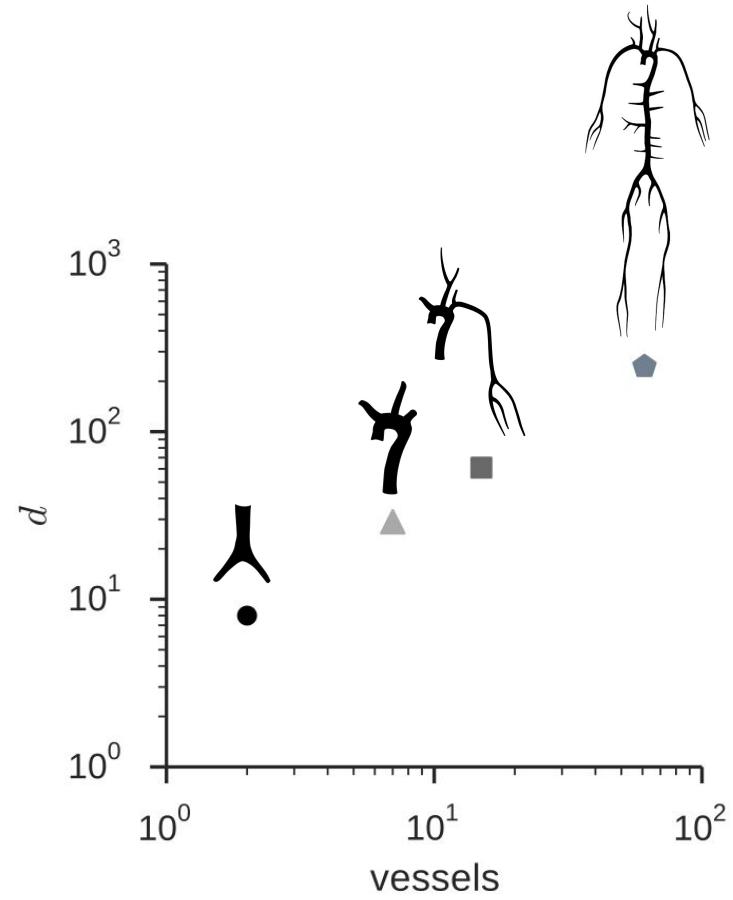
Patient specific model



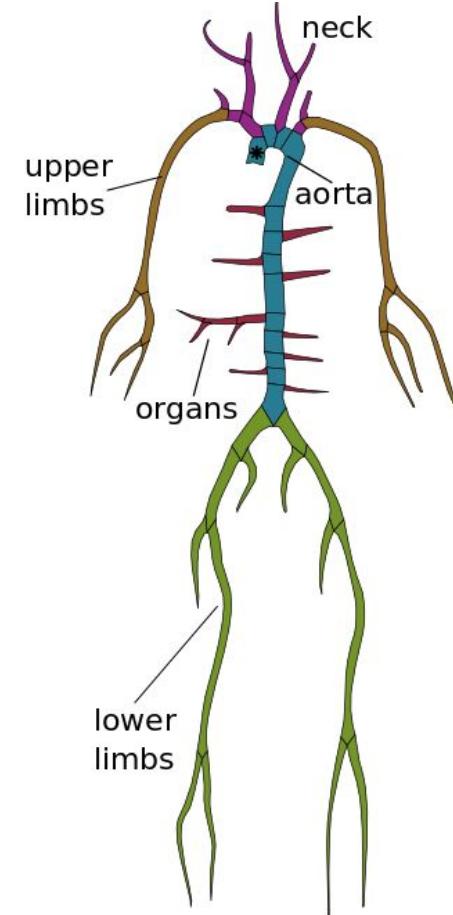
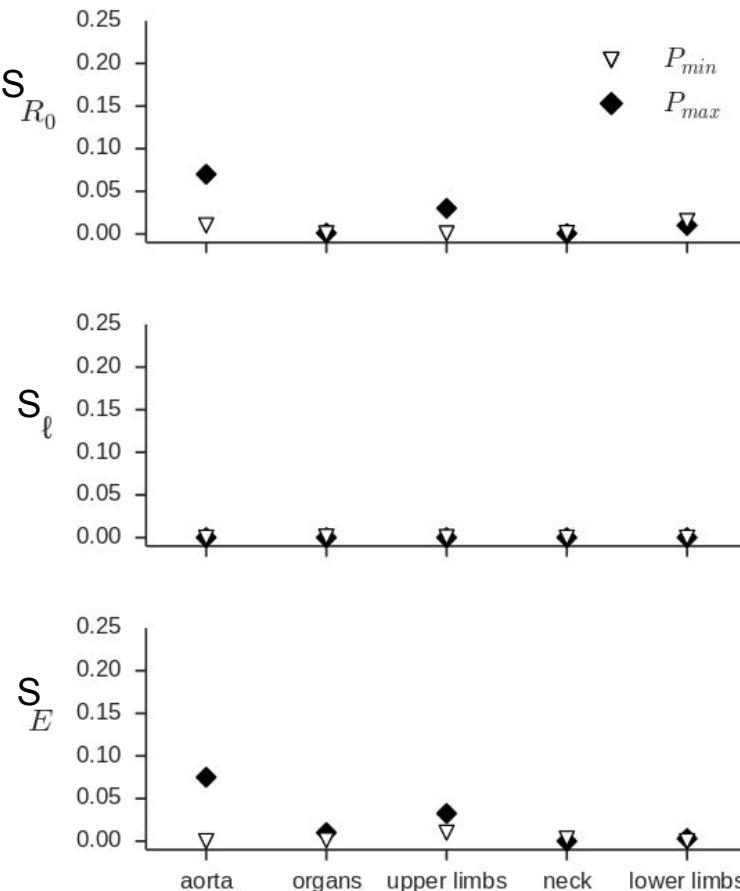
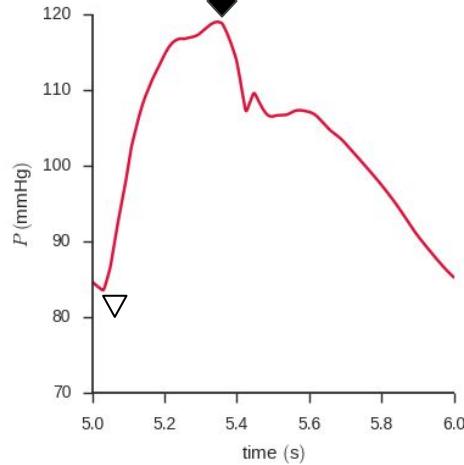
Pulse waveform analysis



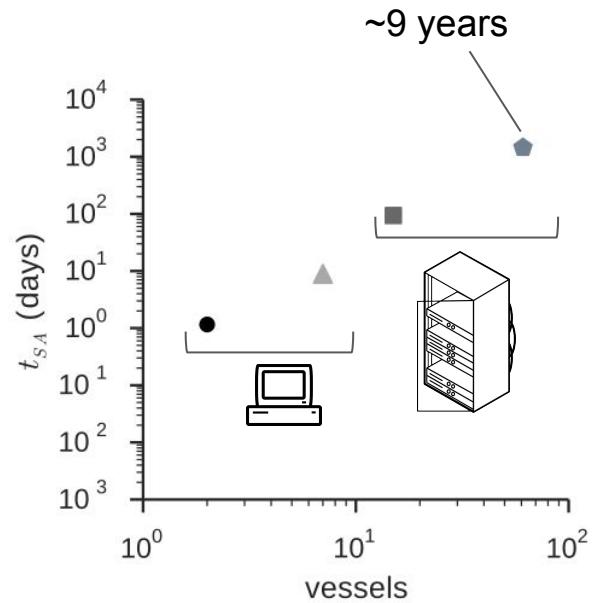
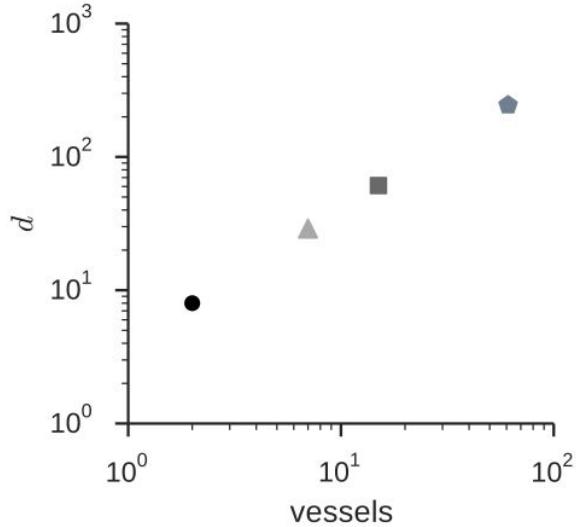
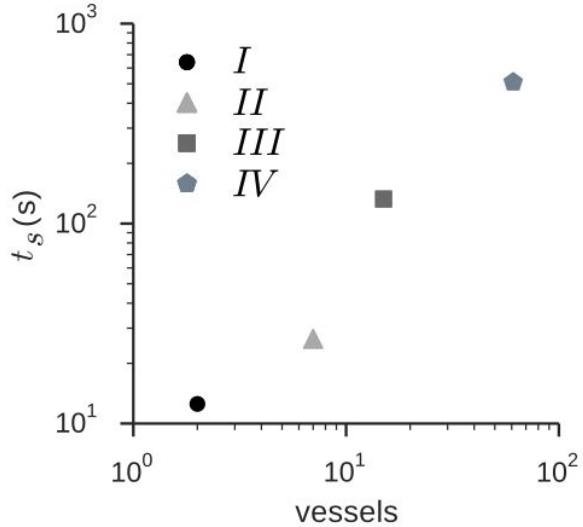
However...



Sensitivity analysis



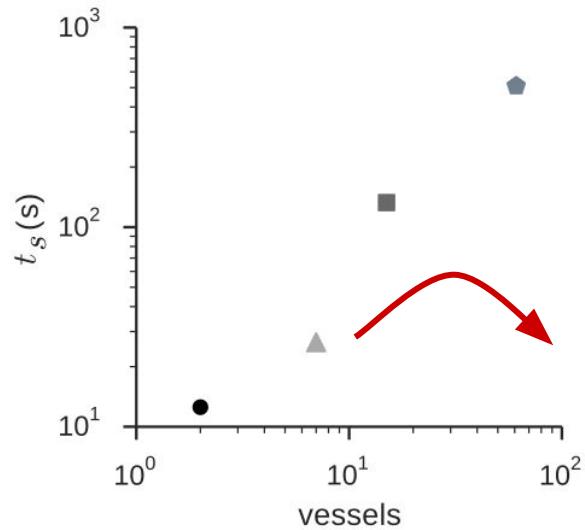
The curse of dimensionality



Number of simulations = $d \times 1000$

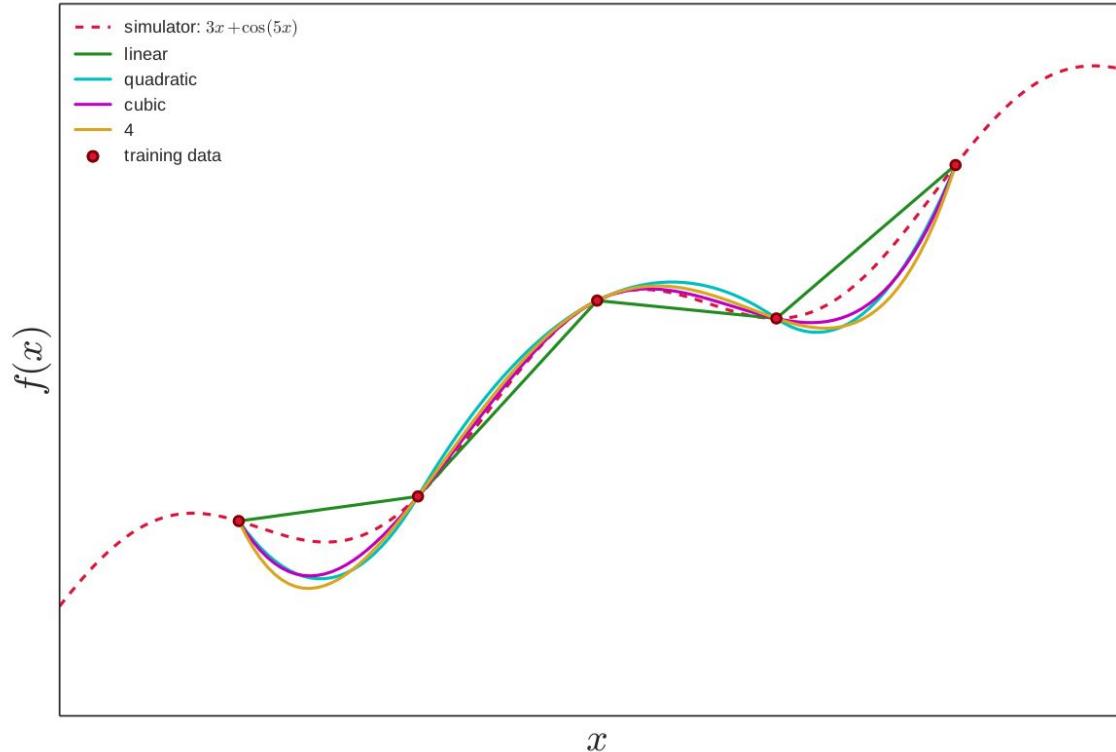
Saltelli (2001)

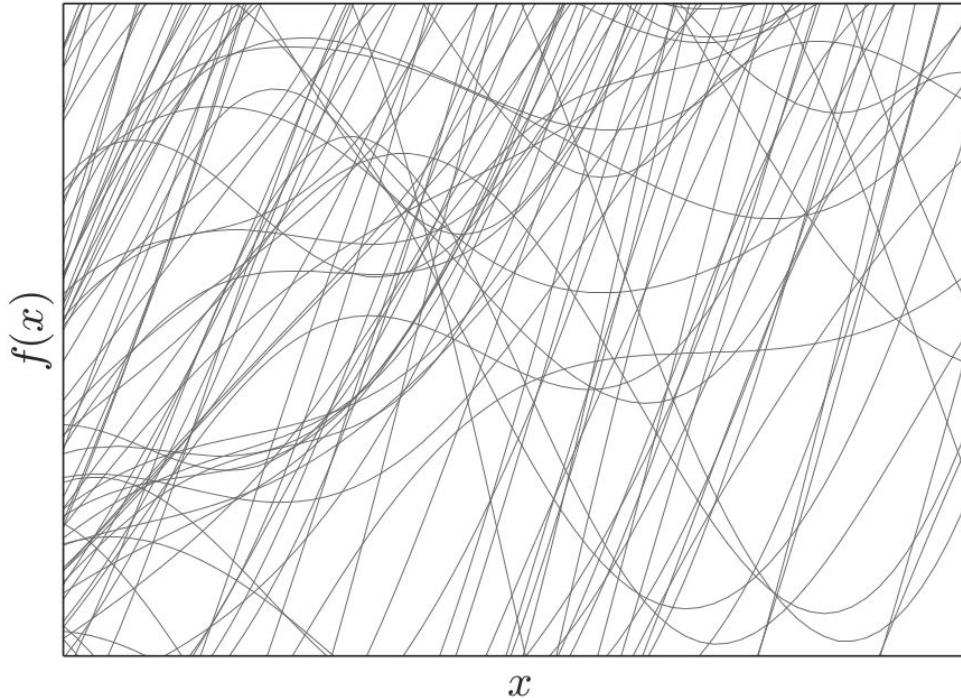
Faster code...

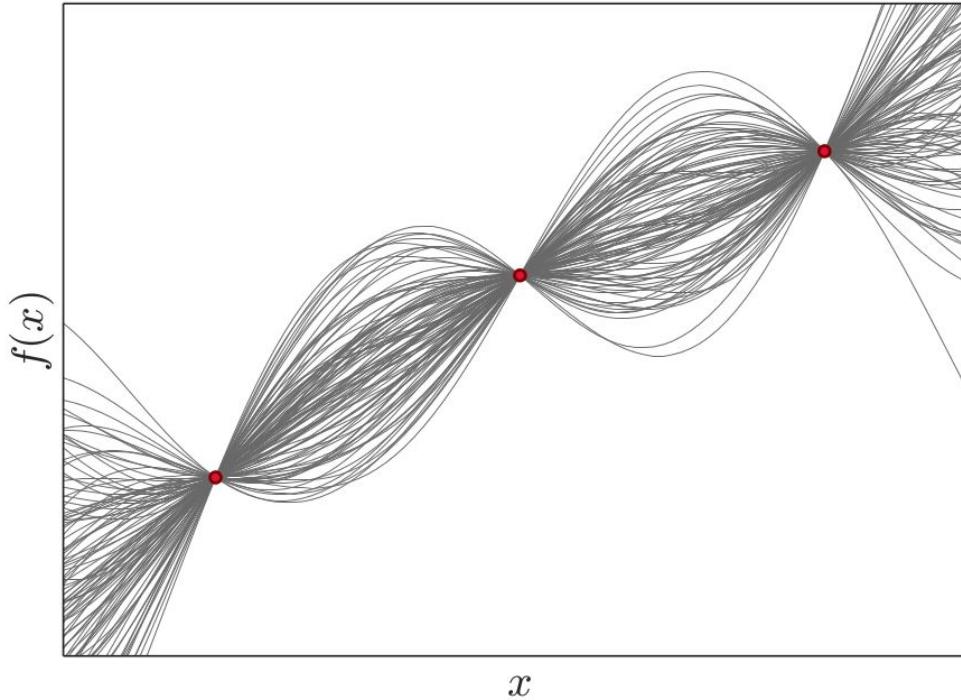


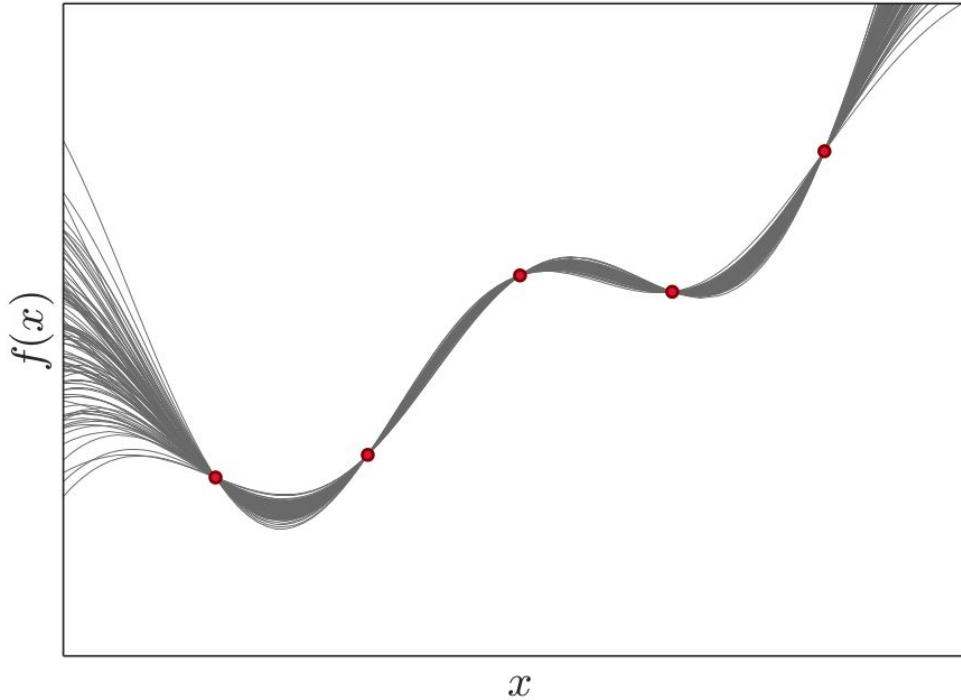
...or fewer
simulations?

Interpolation

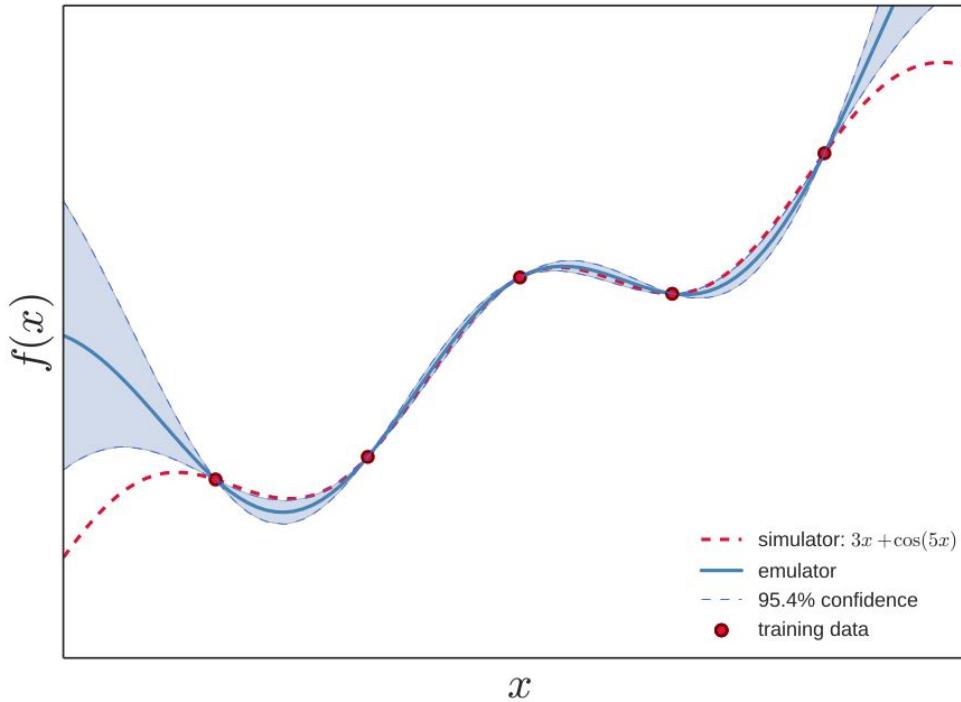




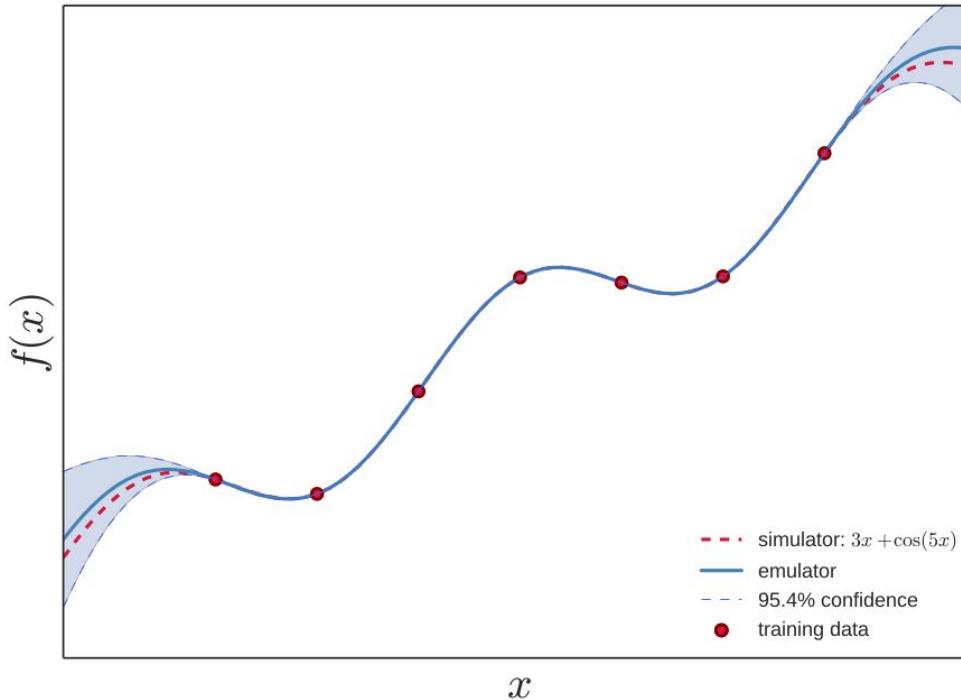




Gaussian process



Gaussian process

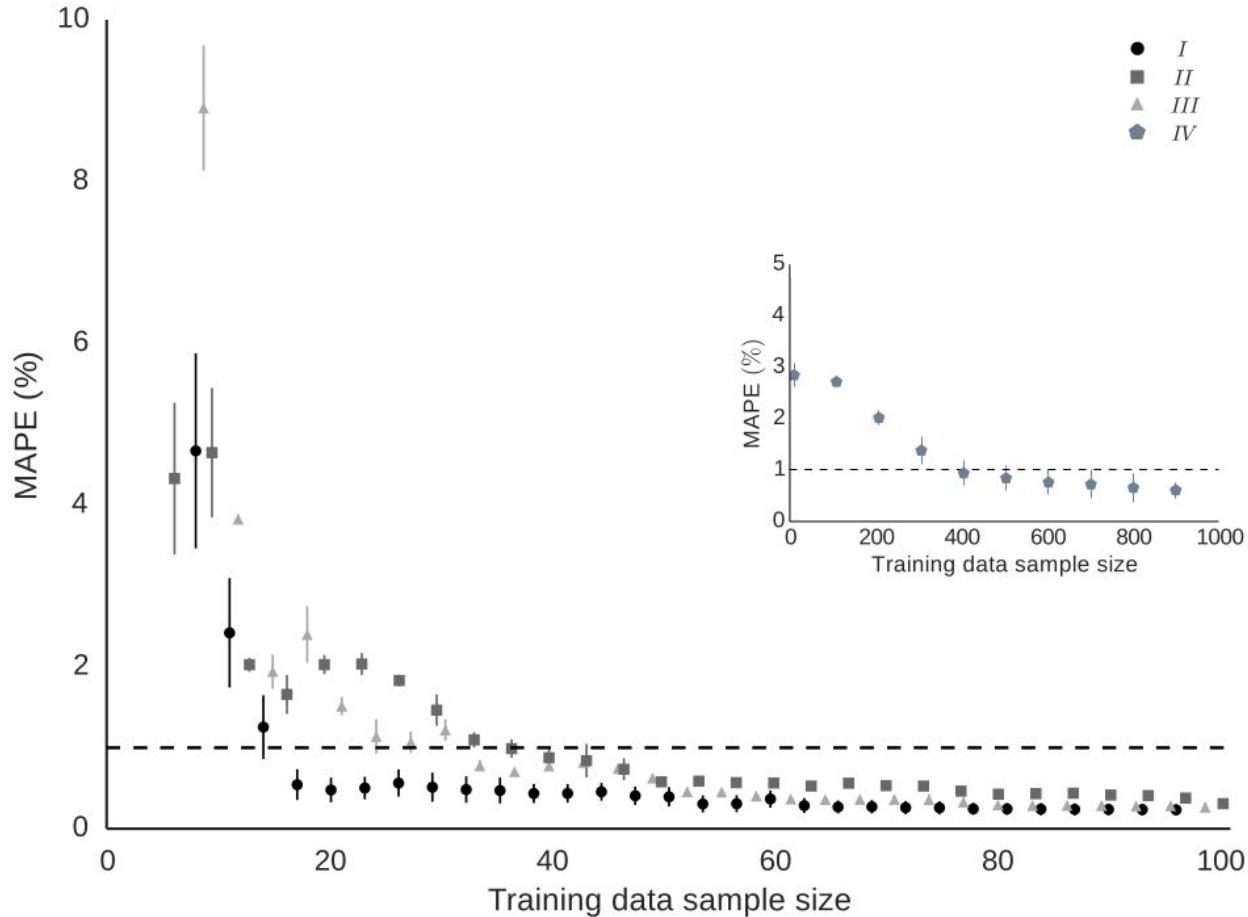


Prediction error

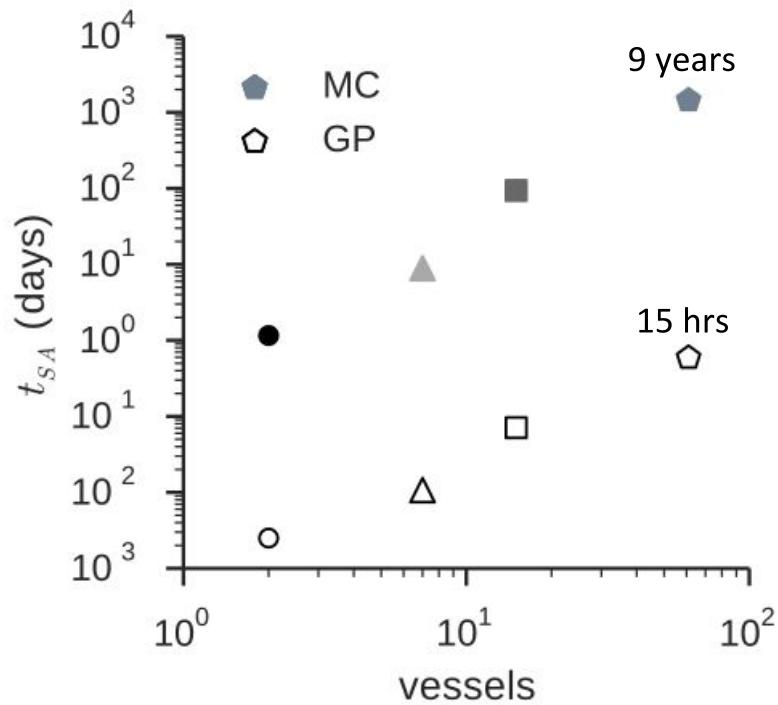
	d	N_{GP}	N_{MC}
I	8	17	8000
II	29	34	29000
III	61	47	61000
IV	245	500	245000



$$\mathcal{O}(d \times 10^3) \rightarrow \mathcal{O}(d)$$

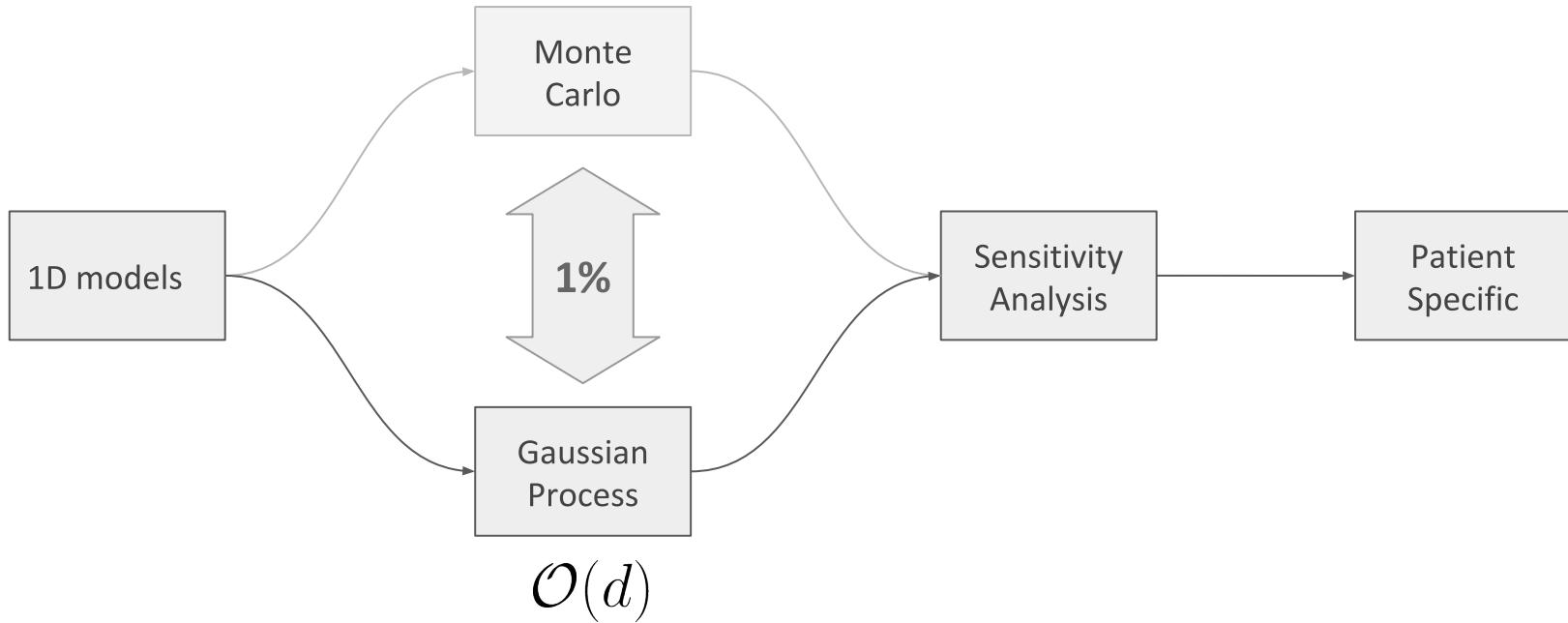


Running time



Conclusions

$$\mathcal{O}(d \times 10^3)$$





Thank you

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