Accepted Manuscript

Multivariate global sensitivity analysis for dynamic models based on wavelet analysis

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PII: S0951-8320(17)30266-1
DOI: 10.1016/j.ress.2017.10.007
Reference: RESS 5975

To appear in: *Reliability Engineering and System Safety*

Received date: 5 March 2017
Revised date: 10 October 2017
Accepted date: 15 October 2017

Please cite this article as: Sinan Xiao , Zhenzhou Lu , Pan Wang , Multivariate global sensitivity analysis for dynamic models based on wavelet analysis, *Reliability Engineering and System Safety* (2017), doi: 10.1016/j.ress.2017.10.007

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Highlights

- A new kind of multivariate sensitivity indices based on the wavelet analysis is proposed.
- The energy distribution of the time-dependent output is extracted as a quantitative feature of the dynamic model output.
- A vector projection method is used to assess the effect of input variables on the whole energy distribution of model output.
- The new sensitivity indices can provide a complementarity to the existent multivariate sensitivity indices.

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