

# Eawag Summer School in Environmental Systems Analysis 2009

PR/DK/17.06.2009

Peter Reichert (PR), Dmitri Kavetski (DK), Carlo Albert (CA) (lectures)  
+ Anne Dietzel and Simon-Lukas Rinderknecht (practice support)

## Course Program

### Monday, June 15

|               |          |     |   |
|---------------|----------|-----|---|
| 08:30 - 09:00 |          | PR  | Introduction to the course  |
| 09:00 - 10:30 | lecture  | PR  | <b>Importance of models</b><br><b>Causes of uncertainty in model predictions</b><br><b>Description of uncertainty</b><br><b>Mathematical representation of models</b> |
| 10:30 - 11:00 | break    |     |   |
| 11:00 - 11:30 | lecture  | PR  | <b>Introduction to R</b>  |
| 11:30 - 12:30 | practice | all | Practice with R   |
| 12:30 - 14:00 | lunch    |     |   |
| 14:00 - 15:30 | lecture  | PR  | <b>Construction of models</b><br><b>Preliminary analysis</b><br><b>Sensitivity analysis</b>   |
| 15:30 - 16:00 | break    |     |   |
| 16:00 - 17:30 | practice | all | Practice of sensitivity analysis  |

### Tuesday, June 16

|               |          |     |  |
|---------------|----------|-----|--|
| 08:30 - 10:00 | lecture  | PR  | <b>Frequentist inference: tests, confidence regions</b>                  |
| 10:00 - 10:30 | break    |     |  |
| 10:30 - 12:30 | practice | all | Practice of frequentist inference  |
| 12:30 - 14:00 | lunch    |     |  |
| 14:00 - 15:30 | lecture  | CA  | <b>Frequentist inference: identifiability, model structure selection</b> |
| 15:30 - 16:00 | break    |     |  |
| 16:00 - 17:30 | practice | all | Practice of identifiability analysis                                     |

### Wednesday, June 17

|               |               |       |   |
|---------------|---------------|-------|---|
| 08:30 - 10:00 | lecture       | PR    | <b>Bayesian inference: priors, updating</b>   |
| 10:00 - 10:30 | break         |       |   |
| 10:30 - 12:00 | lecture       | PR    | <b>Model predictions</b><br><b>Bayesian numerics: importance sampling, Markov chain Monte Carlo techniques</b>  |
| 12:30 - 13:30 | lunch         |       |   |
| 13:30 - 14:15 | optional tour | HG/TL | Guided tour through the FC building   |
| 14:15 - 15:30 | practice      | all   | Practice of Bayesian inference  |
| 15:30 - 16:00 | break         |       |   |
| 16:00 - 17:30 | lecture       | DK    | <b>Bayesian inference using hierarchical models. Posterior diagnostics, identifiability and well-posedness of Bayesian inferences and the role of prior knowledge</b> |

### Thursday, June 18

|               |          |       |   |
|---------------|----------|-------|---|
| 08:30 - 10:00 | practice | all   | Practice on Bayesian inference and empirical assessment of identifiability and well-posedness |
| 10:00 - 10:30 | break    |       |   |
| 10:30 - 12:00 | lecture  | DK    | <b>Bayesian numerics: Implementation aspects and tools. Selected applications</b>             |
| 12:30 - 14:00 | lunch    |       |   |
| 14:00 - 15:30 | lectures | all   | <b>Outlook to current research</b>  |
| 15:30 - 16:00 | break    |       |   |
| 16:00 - 17:30 | practice | DK/PR | Practice on Bayesian techniques in hydrology  |

### Friday, June 19

|               |            |              |   |
|---------------|------------|--------------|---|
| 08:30 - 10:00 | discussion | all          | <b>Discussion of problems of the participants</b> |
| 10:00 - 10:30 | break      |              |   |
| 10:30 - 11:00 | discussion | participants | <b>Feedback of participants to the course</b>     |
| 11:00 - 12:30 | practice   | all          | Practice on chosen subject                        |
| 12:30 - 14:00 | lunch      |              |   |
| 14:00 - 16:30 | practice   | all          | Practice on chosen subject                        |