**Atmospheric
Chemistry
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Discussions**

Interactive comment on "Emulation of a complex global aerosol model to quantify sensitivity to uncertain parameters" *by* L. A. Lee et al.

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Received and published: 4 August 2011

This is an excellent paper, which uses the latest methods from the statistical field of computer experiments.

My only technical comment is on p20443, "Independence of the emulator inputs". At the point where you run the ensemble and build the GP emulator, you do not need any probabilistic concepts for the simulator (I prefer 'simulator' to 'model' or 'computer model') at all – they only enter at the point where you want to do a variance-based sensitivity analysis. So 'independence', which might be taken to be probabilistic independence, has to be carefully specified.

In Frequentist statistics, where one is not allowed to treat the parameters as uncertain,

the common construction here is to require the parameters to be 'variation independent'. This means, effectively, that the setting of any subset of the parameters does not affect the range of the others. Ie the parameter space is a box. My reference to hand is David Cox, 2006, Principles of Statistical Inference (p2). Emulators do not need the inputs to be variation independent, although it definitely helps.

The situation to be avoided is where two or more inputs are not separately identifiable in the simulator output. This has got nothing to do with independence, but reflects the nature of the parameterisation: for example if x and y always enter the simulator in the form (xy) then they are not 'dependent', but clearly there is no need to vary them both. Generally, we will not know the identifiability structure of the full set of inputs, but we will have judgements about interactions which can inform us about inputs which, for reasons of identifiability, we choose not to vary.

At the top of p20449 you might have found it helpful to reference

J.C.Rougier and D.M.H. Sexton (2007), Inference in Ensemble Experiments, Philosophical Transactions of the Royal Society, Series A, 365, 2133-2143.

where we explicitly use an emulator to experiment with different distributions over the parameters.

Finally, we do now have the technology to handle multivariate emulation of functional output, as is done in section 4.2.2. Two papers which describe this are

J.C. Rougier, S. Guillas, A. Maute, A.D. Richmond (2009), Expert Knowledge and Multivariate Emulation: The Thermosphere-Ionosphere Electrodynamics General Circulation Model (TIE-GCM), Technometrics, 51(4), 414-424. doi:10.1198/TECH.2009.07123

and

J.C. Rougier (2008), Efficient Emulators for Multivariate Deterministic Functions, Journal of Computational and Graphical Statistics, 17(4), 827-843.

It will be interesting in due course to see whether the extra structure that can be incorporated into a multivariate emulator has a benefit in terms of reduced prediction uncertainty.