

Contents

Acknowledgements	iii
Abstract	v
1 Introduction	1
1.1 Motivation	1
1.2 Dissertation Preview and Scope	5
2 Probabilistic Inverse Problem	11
2.1 From the Model to the Data Space	12
2.1.1 Model Space	13
2.1.2 Data Space	14
2.1.3 Forward Operator	16
2.2 States of Information	17
2.2.1 Volumetric Probability Density	18
2.2.2 Conjunction of States of Information	21
2.2.3 Solution of an Inverse Problem	24
3 Conditional Sampler	29
3.1 Mathematical Concepts	31
3.2 Examples of Conditional Sampling	34
3.2.1 Discrete Selection Sampler	34
3.2.2 Multiple-point Statistics	35
4 PoPEX Algorithm	39
4.1 Monte Carlo Sampling	39
4.2 PoPEX - Posterior Population Expansion	45
4.2.1 Serial PoPEX Sampling	49
4.2.2 Parallel PoPEX Sampling	50
4.3 Posterior Event Prediction	53
4.3.1 Convergence of the Estimator	54
4.3.2 Computation of the Weights	57
4.3.3 Degeneracy of the Weights	61

4.3.4	Convergence of the PoPEX Estimator	66
5	Applications of PoPEX	69
5.1	Groundwater Production	71
5.1.1	Visualization of the PoPEX Sampling	72
5.1.2	Solution of the Inverse Problem	74
5.1.3	Predictions	77
5.1.4	Convergence Analysis and Parallel Scaling	78
5.2	Multiple Training Images	81
5.2.1	Predictions	82
5.2.2	Convergence Analysis and Parallel Scaling	84
5.3	Dye Tracing	86
5.3.1	Solution of the Inverse Problem	88
5.3.2	Predictions	89
5.3.3	Convergence Analysis and Parallel Scaling	91
6	Discussion and Conclusion	95
A	Conditional Probabilities on Submanifolds	103
A.1	Probabilities on Metric Manifolds	104
A.2	Borel's Paradox	107
A.2.1	Inconsistent Approach	108
A.2.2	Consistent Approach	109
B	Symbols and Abbreviations	111