



RESEARCH CENTER
Sophia Antipolis - Méditerranée

FIELD

Activity Report 2015

Section Application Domains

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1. ABS Project-Team (section vide)	4
2. ACUMES Team	5
3. AOSTE Project-Team	8
4. APICS Project-Team	9
5. ASCLEPIOS Project-Team (section vide)	14
6. ATHENA Project-Team	15
7. AYIN Team	16
8. BIOCORE Project-Team	17
9. CASTOR Project-Team (section vide)	20
10. COATI Project-Team	21
11. COFFEE Project-Team	22
12. DEMAR Project-Team (section vide)	24
13. DIANA Project-Team (section vide)	25
14. ECUADOR Project-Team	26
15. FOCUS Project-Team	29
16. GALAAD2 Team	30
17. GEOMETRICA Project-Team	31
18. GRAPHDECO Project-Team	32
19. GRAPHIK Project-Team	33
20. HEPHAISTOS Project-Team	34
21. INDES Project-Team	35
22. LAGADIC Project-Team	36
23. LEMON Team	37
24. MAESTRO Project-Team	38
25. MARELLE Project-Team	39
26. MCTAO Project-Team	40
27. MODEMIC Project-Team	43
28. MORPHEME Project-Team (section vide)	44
29. NACHOS Project-Team	45
30. NEUROMATHCOMP Project-Team (section vide)	51
31. SCALE Team	52
32. STARS Project-Team	54
33. TITANE Project-Team	56
34. TOSCA Project-Team	57
35. VIRTUAL PLANTS Project-Team (section vide)	60
36. WIMMICS Project-Team	61
37. ZENITH Project-Team	63

ABS Project-Team (section vide)

ACUMES Team

4. Application Domains

4.1. Active flow control for transportation systems

The reduction of CO₂ emissions represents a great challenge for the automotive and aeronautic industries, which committed respectively a decrease of 20% for 2020 and 75% for 2050. This goal will not be reachable, unless a significant improvement of the aerodynamic performance of cars and aircrafts is achieved (e.g. aerodynamic resistance represents 70% of energy losses for cars above 90 km/h). Since vehicle design cannot be significantly modified, due to marketing or structural reasons, active flow control technologies are one of the most promising approaches to improve aerodynamic performance. This consists in introducing micro-devices, like pulsating jets or vibrating membranes, that can modify vortices generated by vehicles. Thanks to flow non-linearities, a small energy expense for actuation can significantly reduce energy losses. The efficiency of this approach has been demonstrated, experimentally as well as numerically, for simple configurations [142]. However, the lack of efficient and flexible numerical models, that allow to simulate and optimize a large number of such devices on realistic configurations, is still a bottleneck for the emergence of this technology in an industrial context. In particular, the prediction of actuated flows requires the use of advanced turbulence closures, like Detached Eddy Simulation or Large Eddy Simulation [98]. They are intrinsically three-dimensional and unsteady, yielding a huge computational effort for each analysis, which makes their use tedious for optimization purpose. In this context, we intend to contribute to the following research axes:

- *Sensitivity analysis for actuated flows.* Adjoint-based (reverse) approaches, classically employed in design optimization procedure to compute functional gradients, are not well suited to this context. Therefore, we propose to explore the alternative (direct) formulation, which is not so much used, in the perspective of a better characterization of actuated flows and optimization of control devices.
- *Hierarchical optimization of control devices.* The optimization of dozen of actuators, in terms of locations, frequencies, amplitudes, will be practically tractable only if a hierarchical approach is adopted, which mixes fine (DES) and coarse (URANS) simulations, and possibly experiments. We intend to develop such an optimization strategy on the basis of Gaussian Process models (*multi-fidelity kriging*).

4.2. Performance optimization in water sports

Phenomena encountered in water sports provide challenging modeling and optimization problems. Complex flows are usually considered in this context, including turbulence with strong unsteadiness effects and free surface. These problems can be multi-physic, for instance the simulation of a sail behavior requires to solve a fluid-structure interaction problem. Moreover, from an optimization point of view, a delicate compromise between performance and robustness with respect to the uncertain environment is usually sought. Nevertheless, a significant improvement of the performance can be achieved in this area, for which the use of simulation and optimization methods is just beginning. In this context, we are working with specialists of different disciplines (racing kayak and yachting) to develop specific optimization strategies. In particular, the use of meta-modeling techniques, able to aggregate simulations of different accuracies, is studied, as well as robust optimization formulations to account for uncertainties.

4.3. Concurrent design for building systems

The lifetime of a building goes through three stages: construction, use and destruction. To each of these phases correspond quality criteria related in particular to:

- Safety: structural, fire, evacuation, chemical spread, etc.
- Well-being of its occupants: thermal and acoustic comfort.
- Functionality of its intended use.
- Environmental impact.

These stages and criteria form a complex system, the so-called building system, whose overall quality (in an intuitive sense) is directly impacted by many factors, very heterogeneous, such as the geographical location or the shape or material composition of some of its components (windows, frames, thermal convectors positions, etc.) It is obvious that the optimization process of these settings must be performed at the "zero" stage of the project design. Moreover, the optimization process has to follow a global approach, taking into account all the concurrent criteria that intervene in the design of building systems.

The application of up-to-date concurrent optimization machinery (games, Pareto Fronts) for multiphysics systems involved in the building is an original approach. With our industrial partner, who wishes routine use of new high performance components in the construction of buildings, we expect that our approach will yield breakthrough building performances (with respect to the above criteria) compared to the current standards.

The research project relies on the ADT BuildingSmart (see software development section) for the implementation of industrial standard software demonstrators.

4.4. Vehicular and pedestrian traffic flows

Intelligent Transportation Systems (ITS) is nowadays a booming sector, where the contribution of mathematical modeling and optimization is widely recognized. In this perspective, traffic flow models are a commonly cited example of "complex systems", in which individual behavior and self-organization phenomena must be taken into account to obtain a realistic description of the observed macroscopic dynamics [103]. Further improvements require more advanced models, keeping into better account interactions at the microscopic scale, and adapted control techniques, see [57] and references therein. In particular, we will focus on the following aspects:

- *Junction models.* We are interested in designing a general junction model both satisfying basic analytical properties guaranteeing well-posedness and being realistic for traffic applications. In particular, the model should be able to overcome severe drawbacks of existing models, such as restrictions on the number of involved roads and prescribed split ratios [70], [96], which limit their applicability to real world situations. Hamilton-Jacobi equations could be also an interesting direction of research, following the recent results obtained in [107].
- *Data assimilation.* In traffic flow modeling, the capability of correctly estimating and predicting the state of the system depends on the availability of rich and accurate data on the network. Up to now, the most classical sensors are fixed ones. They are composed of inductive loops (electrical wires) that are installed at different spatial positions of the network and that can measure the traffic flow, the occupancy rate (i.e. the proportion of time during which a vehicle is detected to be over the loop) and the speed (in case of a system of two distant loops). These data are useful / essential to calibrate the phenomenological relationship between flow and density which is known in the traffic literature as the Fundamental Diagram. Nowadays, thanks to the wide development of mobile internet and geolocalization techniques and its increasing adoption by the road users, smartphones have turned into perfect mobile sensors in many domains, including in traffic flow management. They can provide the research community with a large database of individual trajectory sets that are known as Floating Car Data (FCD), see [105] for a real field experiment. Classical macroscopic models, say (hyperbolic systems of) conservation laws, are not designed to take into account this new kind of microscopic data. Other formulations, like Hamilton-Jacobi partial differential equations, are most suited and have been intensively studied in the past five years (see [64], [65]), with a stress on the (fixed) Eulerian framework. Up to our knowledge, they have not been studied in the time-Lagrangian as well as space-Lagrangian frameworks, where data coming from mobile sensors could be easily assimilated, due to the fact that the Lagrangian coordinate (say the label of a vehicle) is fixed.
- *Control of autonomous vehicles.* Traffic flow is usually controlled via traffic lights or variable speed limits, which have fixed space locations. The deployment of autonomous vehicles opens new perspectives in traffic management, as the use of a small fraction of cars to optimize the overall traffic. In this perspective, the possibility to track vehicles trajectories either by coupled micro-macro

models [78], [97] or via the Hamilton-Jacobi approach [64], [65] could allow to optimize the flow by controlling some specific vehicles corresponding to internal conditions.

4.5. Modeling cell dynamics

Migration and proliferation of epithelial cell sheets are the two keystone aspects of the collective cell dynamics in most biological processes such as morphogenesis, embryogenesis, cancer and wound healing. It is then of utmost importance to understand their underlying mechanisms.

The cells in epithelial sheets (monolayers) maintain strong cell-cell contact during their collective migration. Although it is well known that under some experimental conditions apical and basal sites play distinctive important roles during the migration, as well as the substrate itself [130], we consider here biological experiments where the apico-basal polarization does not take place. Thus, the cell monolayer can be considered as a 2 dimensional continuous structure. These epithelial monolayers, as the Madin-Darby Canine Kidney (MDCK) cells [53], [90], are universally used as multicellular models to study the migratory mechanisms.

Semilinear reaction-diffusion equations are widely used to give a phenomenological description of the temporal and spatial changes occurring within cell populations that undergo scattering (moving), spreading (expanding cell surface) and proliferation. We have followed the same methodology and contributed to assess the validity of such approaches in different settings (cell sheets [101], dorsal closure [49], actin organization [48]). However, epithelial cell-sheet movement is complex enough to undermine most of the mathematical approaches based on *locality*, that is mainly traveling wavefront-like partial differential equations. In [89] it is shown that MDCK cells extend cryptic lamellipodia to drive the migration, several rows behind the wound edge. In [125] MDCK monolayers are shown to exhibit similar non-local behavior (long range velocity fields, very active border-localized leader cells).

Our aim is to start from a mesoscopic description of interaction of the cells (at the cell-cell level, including the F-actin, but not e.g. the migration-related protein scale). Considering cells as independent anonymous agents, we plan to investigate the use of mathematical techniques adapted from the mean-field game theory. Otherwise, looking at them as interacting particles, we will use a multi-agent approach (at least for the actin dynamics). We intend also to consider approaches stemming from compartment-based simulation in the spirit of those developed in [87], [92], [94].

4.6. Nanotechnologies

Our team takes part in a larger collaboration with CEA/LETI (Grenoble), initiated by the Inria Project-Team Nachos, and related to the Maxwell equations. Our component in this activity relates to the optimization of nanophotonic devices, in particular with respect to the control of thermal loads.

We have first identified a gradation of representative test-cases of increasing complexity :

- infrared micro-source
- micro-photoacoustic cell
- nanaphotonic device.

These cases involve from a few geometric parameters to be optimized to a functional minimization subject to a finite-element solution involving a large number of dof's. CEA disposes of such codes, but considering the computational cost of the objective functions in the complex cases, the first part of our study is focused on the construction and validation of meta-models, typically of RBF-type. Multi-objective optimization will be carried out subsequently by MGDA, and possibly Nash games.

This research activity is aimed to make our methodologies and application fields more diverse, and we expect to be confronted to novel optimization problematics raised by the specific context.

AOSTE Project-Team

4. Application Domains

4.1. System Engineering Environments

Participants: Robert de Simone, Julien Deantoni, Frédéric Mallet, Marie-Agnès Peraldi Frati.

In the case of Embedded and Cyber-Physical Systems, the cyber/digital design of discrete controllers is only a part of a larger design process, we other aspects of the physical environment need to be considered as well, involving constraints and requirements on the global system (people even talk of *Systems of Systems*). Dedicated environments are now being defined, also considering system life-cycle and component reuse in this larger setting, under the name of *Atelier Génie Système* (in French). Such efforts usually involve large industrial end-users, together with software houses of tool vendors, and academic partners altogether. An instance of such environment is the Cappella (open-source, Eclipse) environment, promoted by the Clarity project and its associated consortium [9.2.3.2](#) .

4.2. Many-Core Embedded Architectures

Participants: Robert de Simone, Dumitru Potop Butucaru, Liliana Cucu, Yves Sorel.

The AAA approach (fitting embedded applications onto embedded architectures) requires a sufficiently precise description of (a model of) the architecture (description platform). Such platforms become increasingly heterogeneous, and we had to consider a number of emerging ones with that goal in mind, such as Kalray MPPA (in the CAPACITES project [9.2.3.3](#) , IntelCore dual CPU/GPU structure in a collaboration with Kontron [8.1.1](#) , ARM big.LITTLE architecture in the course of the HOPE ANR project [9.2.1.1](#) , or a dedicated supercomputer based on Network-on-Board interconnect in the Clistine project [9.2.2.2](#) .

4.3. Transportation and the avionic domain

Participants: Robert de Simone, Julien Deantoni, Frédéric Mallet, Marie-Agnès Peraldi Frati, Dumitru Potop Butucaru, Liliana Cucu, Yves Sorel.

A large number of our generic activities, both on modeling and design, and on analysis and implementation of real-time embedded systems, found specific applications in the avionic field (with partners such as Airbus, Thales, Safran,...), while other targets remained less attainable (car industry for instance).

APICS Project-Team

4. Application Domains

4.1. Introduction

Application domains are naturally linked to the problems described in Sections 3.2.1 and 3.2.2. By and large, they split into a systems-and-circuits part and an inverse-source-and-boundary-problems part, united under a common umbrella of function-theoretic techniques as described in Section 3.3.

4.2. Inverse source problems in EEG

Participants: Laurent Baratchart, Juliette Leblond, Jean-Paul Marmorat, Christos Papageorgakis, Nicolas Schnitzler.

This work is conducted in collaboration with Maureen Clerc and Théo Papadopoulos from the Athena EPI.

Solving overdetermined Cauchy problems for the Laplace equation on a spherical layer (in 3-D) in order to extrapolate incomplete data (see Section 3.2.1) is a necessary ingredient of the team's approach to inverse source problems, in particular for applications to EEG, see [7]. Indeed, the latter involves propagating the initial conditions through several layers of different conductivities, from the boundary shell down to the center of the domain where the singularities (*i.e.* the sources) lie. Once propagated to the innermost sphere, it turns out that traces of the boundary data on 2-D cross sections coincide with analytic functions with branched singularities in the slicing plane [38][5]. The singularities are related to the actual location of the sources, namely their moduli reach in turn a maximum when the plane contains one of the sources. Hence we are back to the 2-D framework of Section 3.3.3, and recovering these singularities can be performed *via* best rational approximation. The goal is to produce a fast and sufficiently accurate initial guess on the number and location of the sources in order to run heavier descent algorithms on the direct problem, which are more precise but computationally costly and often fail to converge if not properly initialized.

Numerical experiments obtained with our software FindSources3D give very good results on simulated data and we are now engaged in the process of handling real experimental data (see Sections 3.4.2 and 6.1), in collaboration with the Athena team at Inria Sophia Antipolis, neuroscience teams in partner-hospitals (la Timone, Marseille), and the BESA company (Munich).

4.3. Inverse magnetization problems

Participants: Laurent Baratchart, Sylvain Chevillard, Juliette Leblond, Konstantinos Mavreas, Dmitry Ponomarev.

Generally speaking, inverse potential problems, similar to the one appearing in Section 4.2, occur naturally in connection with systems governed by Maxwell's equation in the quasi-static approximation regime. In particular, they arise in magnetic reconstruction issues. A specific application is to geophysics, which led us to form the Inria Associate Team "IMPINGE" (Inverse Magnetization Problems IN GEosciences) together with MIT and Vanderbilt University. A recent collaboration with Cerege (CNRS, Aix-en-Provence), in the framework of the ANR-project MagLune, completes this picture, see Section 8.2.2.

To set up the context, recall that the Earth's geomagnetic field is generated by convection of the liquid metallic core (geodynamo) and that rocks become magnetized by the ambient field as they are formed or after subsequent alteration. Their remanent magnetization provides records of past variations of the geodynamo, which is used to study important processes in Earth sciences like motion of tectonic plates and geomagnetic reversals. Rocks from Mars, the Moon, and asteroids also contain remanent magnetization which indicates the past presence of core dynamos. Magnetization in meteorites may even record fields produced by the young sun and the protoplanetary disk which may have played a key role in solar system formation.

For a long time, paleomagnetic techniques were only capable of analyzing bulk samples and compute their net magnetic moment. The development of SQUID microscopes has recently extended the spatial resolution to sub-millimeter scales, raising new physical and algorithmic challenges. This associate team aims at tackling them, experimenting with the SQUID microscope set up in the Paleomagnetism Laboratory of the department of Earth, Atmospheric and Planetary Sciences at MIT. Typically, pieces of rock are sanded down to a thin slab, and the magnetization has to be recovered from the field measured on a parallel plane at small distance above the slab.

Mathematically speaking, both inverse source problems for EEG from Section 4.2 and inverse magnetization problems described presently amount to recover the (3-D valued) quantity m (primary current density in case of the brain or magnetization in case of a thin slab of rock) from measurements of the vector potential:

$$\int_{\Omega} \frac{\operatorname{div} m(x') dx'}{|x-x'|}, \quad (1)$$

outside the volume Ω of the object. The difference is that the distribution m is located in a volume in the case of EEG, and on a plane in the case of rock magnetization. This results in quite different identifiability properties, see [33] and Section 6.1.2, but the two situations share a substantial Mathematical common core.

4.4. Identification and design of microwave devices

Participants: Laurent Baratchart, Sylvain Chevillard, Jean-Paul Marmorat, Martine Olivi, Fabien Seyfert.

This is joint work with Stéphane Bila (XLIM, Limoges).

One of the best training grounds for function-theoretic applications by the team is the identification and design of physical systems whose performance is assessed frequency-wise. This is the case of electromagnetic resonant systems which are of common use in telecommunications.

In space telecommunications (satellite transmissions), constraints specific to on-board technology lead to the use of filters with resonant cavities in the microwave range. These filters serve multiplexing purposes (before or after amplification), and consist of a sequence of cylindrical hollow bodies, magnetically coupled by irises (orthogonal double slits). The electromagnetic wave that traverses the cavities satisfies the Maxwell equations, forcing the tangent electrical field along the body of the cavity to be zero. A deeper study of the Helmholtz equation states that an essentially discrete set of wave vectors is selected. In the considered range of frequency, the electrical field in each cavity can be decomposed along two orthogonal modes, perpendicular to the axis of the cavity (other modes are far off in the frequency domain, and their influence can be neglected).

Each cavity (see Figure 1) has three screws, horizontal, vertical and midway (horizontal and vertical are two arbitrary directions, the third direction makes an angle of 45 or 135 degrees, the easy case is when all cavities show the same orientation, and when the directions of the irises are the same, as well as the input and output slits). Since screws are conductors, they behave as capacitors; besides, the electrical field on the surface has to be zero, which modifies the boundary conditions of one of the two modes (for the other mode, the electrical field is zero hence it is not influenced by the screw), the third screw acts as a coupling between the two modes. The effect of an iris is opposite to that of a screw: no condition is imposed on a hole, which results in a coupling between two horizontal (or two vertical) modes of adjacent cavities (in fact the iris is the union of two rectangles, the important parameter being their width). The design of a filter consists in finding the size of each cavity, and the width of each iris. Subsequently, the filter can be constructed and tuned by adjusting the screws. Finally, the screws are glued once a satisfactory response has been obtained. In what follows, we shall consider a typical example, a filter designed by the CNES in Toulouse, with four cavities near 11 GHz.

Near the resonance frequency, a good approximation to the Helmholtz equations is given by a second order differential equation. Thus, one obtains an electrical model of the filter as a sequence of electrically-coupled resonant circuits, each circuit being modeled by two resonators, one per mode, the resonance frequency of which represents the frequency of a mode, and whose resistance accounts for electric losses (surface currents) in the cavities.



Figure 1. Picture of a 6-cavities dual mode filter. Each cavity (except the last one) has 3 screws to couple the modes within the cavity, so that 16 quantities must be optimized. Quantities such as the diameter and length of the cavities, or the width of the 11 slits are fixed during the design phase.

This way, the filter can be seen as a quadripole, with two ports, when plugged onto a resistor at one end and fed with some potential at the other end. One is now interested in the power which is transmitted and reflected. This leads one to define a scattering matrix S , which may be considered as the transfer function of a stable causal linear dynamical system, with two inputs and two outputs. Its diagonal terms $S_{1,1}$, $S_{2,2}$ correspond to reflections at each port, while $S_{1,2}$, $S_{2,1}$ correspond to transmission. These functions can be measured at certain frequencies (on the imaginary axis). The filter is rational of order 4 times the number of cavities (that is 16 in the example on Figure 2), and the key step consists in expressing the components of the equivalent electrical circuit as functions of the S_{ij} (since there are no formulas expressing the lengths of the screws in terms of parameters of this electrical model). This representation is also useful to analyze the numerical simulations of the Maxwell equations, and to check the quality of design, in particular the absence of higher resonant modes.

In fact, resonance is not studied via the electrical model, but via a low-pass equivalent circuit obtained upon linearizing near the central frequency, which is no longer conjugate symmetric (*i.e.* the underlying system may no longer have real coefficients) but whose degree is divided by 2 (8 in the example).

In short, the strategy for identification is as follows:

- measuring the scattering matrix of the filter near the optimal frequency over twice the pass band (which is 80MHz in the example).
- Solving bounded extremal problems for the transmission and the reflection (the modulus of the response being respectively close to 0 and 1 outside the interval measurement, cf. Section 3.3.1). This provides us with a scattering matrix of order roughly 1/4 of the number of data points.
- Approximating this scattering matrix by a rational transfer-function of fixed degree (8 in this example) via the Endymion or RARL2 software (cf. Section 3.3.2.2).
- A realization of the transfer function is thus obtained, and some additional symmetry constraints are imposed.

- Finally one builds a realization of the approximant and looks for a change of variables that eliminates non-physical couplings. This is obtained by using algebraic-solvers and continuation algorithms on the group of orthogonal complex matrices (symmetry forces this type of transformation).

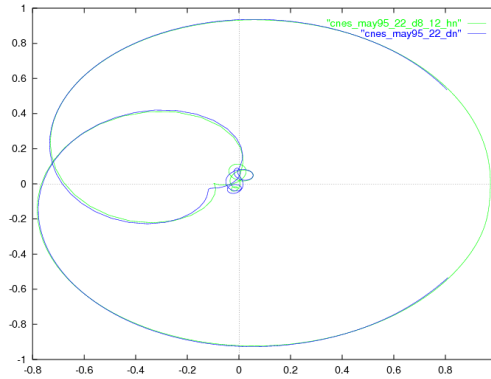


Figure 2. Nyquist Diagram. Rational approximation (degree 8) and data - S_{22} .

The final approximation is of high quality. This can be interpreted as a confirmation of the linearity assumption on the system: the relative L^2 error is less than 10^{-3} . This is illustrated by a reflection diagram (Figure 2). Non-physical couplings are less than 10^{-2} .

The above considerations are valid for a large class of filters. These developments have also been used for the design of non-symmetric filters, which are useful for the synthesis of repeating devices.

The team also investigates problems relative to the design of optimal responses for microwave devices. The resolution of a quasi-convex Zolotarev problems was proposed, in order to derive guaranteed optimal multi-band filter responses subject to modulus constraints [8]. This generalizes the classical single band design techniques based on Chebyshev polynomials and elliptic functions. The approach relies on the fact that the modulus of the scattering parameter $|S_{1,2}|$ admits a simple expression in terms of the filtering function $D = |S_{1,1}|/|S_{1,2}|$, namely

$$|S_{1,2}|^2 = \frac{1}{1 + D^2}.$$

The filtering function appears to be the ratio of two polynomials p_1/p_2 , the numerator of the reflection and transmission scattering factors, that can be chosen freely. The denominator q is obtained as the unique stable unitary polynomial solving the classical Feldtkeller spectral equation:

$$qq^* = p_1p_1^* + p_2p_2^*.$$

The relative simplicity of the derivation of a filter's response, under modulus constraints, owes much to the possibility of forgetting about Feldtkeller's equation and express all design constraints in terms of the filtering function. This no longer the case when considering the synthesis N -port devices for $N > 3$, like multiplexers, routers power dividers or when considering the synthesis of filters under matching conditions. The efficient derivation of multiplexers responses is among the team's recent investigation, where techniques based on constrained Nevanlinna-Pick interpolation problems are being considered (see Section 6.2).

Through contacts with CNES (Toulouse) and UPV (Bilbao), Apics got further involved in the design of amplifiers which, unlike filters, are active devices. A prominent issue here is stability. A twenty years back, it was not possible to simulate unstable responses, and only after building a device could one detect instability. The advent of so-called *harmonic balance* techniques, which compute steady state responses of linear elements in the frequency domain and look for a periodic state in the time domain of a network connecting these linear elements *via* static non-linearities made it possible to compute the harmonic response of a (possibly nonlinear and unstable) device [75]. This has had tremendous impact on design, and there is a growing demand for software analyzers.

There are two types of stability involved. The first is stability of a fixed point around which the linearized transfer function accounts for small signal amplification. The second is stability of a limit cycle which is reached when the input signal is no longer small and truly nonlinear amplification is attained (*e.g.* because of saturation). Work by the team so far has been concerned with the first type of stability, and emphasis is put on defining and extracting the “unstable part” of the response, see Section 7.2 .

ASCLEPIOS Project-Team (section vide)

ATHENA Project-Team

4. Application Domains

4.1. Applications of diffusion MRI

Clinical domain: Diagnosis of neurological disorder

Various examples of CNS diseases as Alzheimer's and Parkinson's diseases and others like multiple sclerosis, traumatic brain injury and schizophrenia have characteristic abnormalities in the micro-structure of brain tissues that are not apparent and cannot be revealed reliably by standard imaging techniques. Diffusion MRI can make visible these co-lateral damages to the fibers of the CNS white matter that connect different brain regions. This is why in our research, Diffusion MRI is the major anatomical imaging modality that will be considered to recover the CNS connectivity.

4.2. Applications of M/EEG

Applications of EEG and MEG:

Clinical domain: Diagnosis of neurological disorders

The dream of all M/EEG researchers is to alleviate the need for invasive recordings (electrocorticograms or intracerebral electrodes), which are often necessary prior to brain surgery, in order to precisely locate both pathological and vital functional areas. We are involved in this quest, particularly through our collaborations with the La Timone hospital in Marseille.

Subtopics include:

- Diagnosis of neurological disorders such as epilepsy, schizophrenia, tinnitus, ...
- Presurgical planning of brain surgery.

Cognitive research

- Aims at better understanding the brain spatio-temporal organisation.
- Collaboration with the *Laboratory for Neurobiology of Cognition* in order to develop methods that suit their needs for sophisticated data analysis.

Brain Computer Interfaces (BCI) aim to allow direct control of external devices using brain signals such as measured through EEG. In our project, BCI can be seen as an application of EEG processing techniques, but also as an object of fundamental and applied research as they open the way for more dynamical and active brain cognitive protocols.

We are developing research collaborations with the Neurelec company in Sophia Antipolis (subsidiary of Oticon Medical) and with the leading EEG software company BESA based in Munich. We are conducting a feasibility study with the Nice University Hospital on the usage of BCI-based communication for ALS⁰ patients.

⁰Nice University Hospital hosts a regional reference center for patients suffering from Amyotrophic Lateral Sclerosis

AYIN Team

4. Application Domains

4.1. Remote sensing

With the development and launch of new instruments (for instance, GeoEye, Ikonos, Pleiades, COSMO-SkyMed, TerraSAR-X, and future missions EnMAP, PRISMA, HYPXIM, ...) capturing Earth images at very high spatial, spectral, and temporal resolutions, numerous new applications arise, such as precision agriculture, natural disaster management, monitoring of urban environments, and mineralogy. We will apply our new methodologies to the analysis of SAR, multi- and hyper-spectral remote sensing images and temporal sequences. In particular, we will address image segmentation and classification, change detection, the extraction of structures, and object tracking.

4.2. Skin care

The most recent sensors used in dermatology and cosmetology produce images with very high spatial, spectral, and temporal resolutions. As with remote sensing, numerous applications then arise that can make use of the new information. In the application to dermatology, we are particularly interested in hyperpigmentation detection and the evaluation of the severity of various disorders (for instance, for melasma, vitiligo, acne, melanoma, etc.). In the application to cosmetology, our main goals are the analysis, modeling, and characterization of the condition of human skin, especially as applied to the evaluation of methods designed to influence that condition.

BIOCORE Project-Team

4. Application Domains

4.1. Bioenergy

Finding sources of renewable energy is a key challenge for our society. We contribute to this topic through two main domains for which a strong and acknowledged expertise has been acquired over the years. First, we consider anaerobic digesters, the field of expertise of the members of the team at the Laboratory of Environmental Biotechnology (LBE), for the production of methane and/or biohydrogen from organic wastes. The main difficulty is to make these processes more reliable and exploit more efficiently the produced biogas by regulating both its quality and quantity despite high variability in the influent wastes. One of the specific applications that needs to be tackled is the production of biogas in a plant when the incoming organic waste results from the mixing of a finite number of substrates. The development of control laws that optimize the input mix of the substrates as a function of the actual state of the system is a key challenge for the viability of this industry.

The second topic consists in growing microalgae, the field of expertise of the members of the team at the Oceanographic Laboratory of Villefranche-sur-Mer (LOV), to produce biofuel. These microorganisms can synthesize lipids with a much higher productivity than terrestrial oleaginous species. The difficulty is to better understand the involved processes, which are mainly transient, to stimulate and optimize them on the basis of modeling and control strategies. Predicting and optimizing the productivity reached by these promising systems in conditions where light received by each cell is strongly related to hydrodynamics, is a crucial challenge.

Finally, for the energy balance of the process, it is important to couple microalgae and anaerobic digestion to optimize the solar energy that can be recovered from microalgae, as was explored within the **ANR Symbiose** project (2009-2012) [2].

4.2. CO₂ fixation and fluxes

Phytoplanktonic species, which assimilate CO₂ during photosynthesis, have received a lot of attention in the last years. Microalgal based processes have been developed in order to mitigate industrial CO₂. As for biofuel productions, many problems arise when dealing with microalgae which are more complex than bacteria or yeasts. Several models have been developed within our team to predict the CO₂ uptake in conditions of variable light and nitrogen availability. The first modeling challenge in that context consists in taking temperature effects and light gradient into account.

The second challenge consists in exploiting the microalgal bioreactors which have been developed in the framework of the quantification of carbon fluxes between ocean and atmospheres. The SEMPO platform (simulator of variable environment computer controlled), developed within the LOV team, has been designed to reproduce natural conditions that can take place in the sea and to accurately measure the cells behavior. This platform, for which our team has developed models and control methods over the years, is an original and unique tool to develop relevant models which stay valid in dynamic conditions. It is worth noting that a better knowledge of the photosynthetic mechanisms and improved photosynthesis models will benefit both thematics: CO₂ mitigation and carbon fluxes predictions in the sea.

4.3. Biological control for plants and micro-plants production systems

This research concentrates on the protection of cultures of photosynthetic organisms against their pests or their competitors. The cultures we study are crop and micro-algae productions. In both cases, the devices are more or less open to the outside, depending on the application (greenhouse/field, photobioreactor/raceway), so that they may give access to harmful pathogens and invading species. We opt for protecting the culture through the use of biocontrol in a broad sense.

In crop production, biocontrol is indeed a very promising alternative to reduce pesticide use: it helps protecting the environment, as well as the health of consumers and producers; it limits the development of resistance (compared to chemicals)... The use of biocontrol agents, which are, generically, natural enemies (predators, parasitoids or pathogens) of crop pests [6], is however not widespread yet because it often lacks efficiency in real-life crop production systems (while its efficiency in the laboratory is much higher) and can fail to be economically competitive. Resistant crops are also used instead of pesticides to control pests and pathogens, but the latter eventually more or less rapidly overcome the resistance, so these crops need to be replaced by new resistant crops. As resistant genes are a potentially limited resource, a challenge is to ensure the durability of crop resistance. Our objective is to propose models that would help to explain which factors are locks that prevent the smooth transition from the laboratory to the agricultural crop, as well as develop new methods for the optimal deployment of the pests natural enemies and of crop resistance.

Microalgae production is faced with exactly the same problems since predators of the produced microalgae (e.g. zooplankton) or simply other species of microalgae can invade the photobioreactors and outcompete or eradicate the one that we wish to produce. Methods need therefore to be proposed for fighting the invading species; this could be done by introducing predators of the pest and so keeping it under control, or by controlling the conditions of culture in order to reduce the possibility of invasion; the design of such methods could greatly take advantage of our knowledge developed in crop protection since the problems and models are related.

4.4. Biological depollution

These works will be carried out with the LBE, mainly on anaerobic treatment plants. This process, despite its strong advantages (methane production and reduced sludge production) can have several locally stable equilibria. In this sense, proposing reliable strategies to stabilize and optimise this process is a key issue. Because of the recent (re)development of anaerobic digestion, it is crucial to propose validated supervision algorithms for this technology. A problem of growing importance is to take benefit of various waste sources in order to adapt the substrate quality to the bacterial biomass activity and finally optimize the process. This generates new research topics for designing strategies to manage the fluxes of the various substrate sources meeting at the same time the depollution norms and providing a biogas of constant quality. In the past years, we have developed models of increasing complexity. However there is a key step that must be considered in the future: how to integrate the knowledge of the metabolisms in such models which represent the evolution of several hundreds bacterial species? How to improve the models integrating this two dimensional levels of complexity? With this perspective, we wish to better represent the competition between the bacterial species, and drive this competition in order to maintain, in the process, the species with the highest depollution capability. This approach, initiated in [103] must be extended from a theoretical point of view and validated experimentally.

4.5. Experimental Platforms

To test and validate our approach, we use experimental platforms developed by our partner teams; these are highly instrumented for accurately monitoring the state of biological species:

- At LOV: A photobioreactor (SEMPO) for experimental simulation of the Lagrangian dynamical environment of marine microalgae with computer controlled automata for high frequency measurement and on-line control. This photobioreactor is managed by Amélie Talec and Eric Pruvost.
- At LOV: the Full Spectrum platform is dedicated to experimental pilots for microalgae production. This 60 m² greenhouse contains four instrumented raceways. The light received by the cultivation devices can be modified with spectral filters. The objective of the platform is to grow algae in outdoor conditions, with the natural fluctuations of light and temperature. Finally this pilot allows to test management strategies in conditions closer to industrial production.
- At LBE: Several pilot anaerobic digesters that are highly instrumented and computerized and the algotron, that is the coupling of a digester and a photobioreactor for microalgae production. Eric Latrille is our main contact for this platform at LBE.

- AT ISA: Experimental greenhouses of various sizes (from laboratory to semi-industrial size) and small scale devices for insect behavior testing. A device for microalgae growth in greenhouses has also been set up at ISA. Christine Poncet is our main contact regarding experimental setups at ISA.

Moreover, we may use the data given by several experimental devices at EPI IBIS/ Hans Geiselmann Laboratory (University J. Fourier, Grenoble) for microbial genomics.

4.6. Software development

4.6.1. ODIN

We are developing **ODIN**, a software platform for the supervision of bioreactors. ODIN [76] supports the smart management of bioreactors (data acquisition, fault diagnosis, automatic control algorithm,...). This C++ application (working under Windows and Linux) is structured in order to rapidly develop and deploy advanced control algorithms through the use of a Scilab interpreter. It also contains a Scilab-based process simulator (developed jointly with Inria Chile) which can be harnessed for experimentation and training purposes. ODIN is made of different modules which can be distributed along different platforms, and which interact through CORBA.

It has been implemented and validated with four different applications in four different laboratories. A licence with the start-up BioEnTech was signed for remote monitoring of anaerobic digesters.

4.6.2. In@lgae

The simulation platform In@lgae is jointly developed with the Inria Ange team. Its objective is to simulate the productivity of a microalgae production system, taking into account both the process type and its location and time of the year. A first module (Freshkiss) developed by Ange computes the hydrodynamics, and reconstructs the Lagrangian trajectories perceived by the cells. Coupled with the Han model, it results in the computation of an overall photosynthesis yield. A second module is coupled with a GIS (geographic information system) to take into account the meteorology of the considered area (any location on earth). The evolution of the temperature in the culture medium together with the solar flux is then computed. Finally, the productivity in terms of biomass, lipids, pigments together with CO₂, nutrients, water consumption, ... are assessed. The productivity map which is produced can then be coupled with a resource map describing the availability in CO₂ nutrients and land.

CASTOR Project-Team (section vide)

COATI Project-Team

4. Application Domains

4.1. Telecommunication Networks

COATI is mostly interested in telecommunications networks. Within this domain, we consider applications that follow the needs and interests of our industrial partners, in particular Orange Labs or Alcatel-Lucent Bell-Labs, but also SME like 3-Roam.

We focus on the design and management of heterogeneous networks. The project has kept working on the design of backbone networks (optical networks, radio networks, IP networks). We also study routing algorithms such as dynamic and compact routing schemes, as we did in the context of the FP7 EULER led by Alcatel-Lucent Bell-Labs (Belgium), and the evolution of the routing in case of any kind of topological modifications (maintenance operations, failures, capacity variations, etc.).

4.2. Other Domains

Our combinatorial tools may be well applied to solve many other problems in various areas (transport, biology, resource allocation, chemistry, smart-grids, speleology, etc.) and we intend to collaborate with experts of these other domains.

For instance, we have recently started a collaboration in Structural Biology with EPI ABS (Algorithms Biology Structure) from Sophia Antipolis (described in Section 7.2). Furthermore, we are working on robot moving problems coming from Artificial Intelligence/Robotic in collaboration with Japan Advanced Institute of Science and Technology. In the area of transportation networks, we have started a collaboration with Amadeus on complex trip planning, and a collaboration with SME Instant-System on dynamic car-pooling combined with multi-modal transportation systems. Last, we have started a collaboration with GREDEG (Groupe de Recherche en Droit, Economie et Gestion, Univ. Nice Sophia Antipolis) on the analysis and the modeling of systemic risks in networks of financial institutions.

COFFEE Project-Team

4. Application Domains

4.1. Porous Media

Clearly, the analysis and simulation of flows in porous media is a major theme in our team. It is strongly motivated by industrial partnerships, with Total, GdF-Suez, ANDRA, BRGM, etc. with direct applications in geothermy, geological storages, and oil and gas recovery.

Our research has first dealt with the discretization and convergence analysis of multiphase Darcy flows on general polyhedral meshes and for heterogeneous anisotropic media. We have investigated both the Vertex Approximate Gradient (VAG) scheme using both cell and vertex unknowns and the Hybrid Finite Volume (HFV) scheme using both cell and face unknowns. It is remarkable that the VAG scheme is much more accurate than existing nodal approaches (such as CVFE) for heterogeneous test cases: since it avoids the mixing of different rocktypes inside the control volumes, while preserving the low cost of nodal discretizations thanks to the elimination of cell unknowns without any fill-in. The convergence of the numerical discretizations has been studied for the problem of contaminant transport with adsorption in the case of HFV scheme and for two phase Darcy flows in global pressure formulation using particular VAG or HFV schemes, as well as the more general framework of gradient schemes. To reduce the Grid Orientation Effect, a general methodology is proposed in on general meshes. It is based on the recombination of given conservative fluxes to define new conservative fluxes on a richer stencil. On the same token, we have considered the transport of radionuclides by water in porous media. The question is naturally motivated by security studies of nuclear waste storage. We have dealt with the non linear Peaceman system, set on a heterogeneous domain, typically a layered geological medium. The system couples anisotropic diffusion equation and a diffusion-dispersion equation for the pollutant concentration. We have developed and analyzed a specific DDFV scheme to investigate such flows

4.2. Particulate and mixture flows

We investigate fluid mechanics models referred to as “multi-fluids” flows. A large part of our activity is more specifically concerned with the case where a disperse phase interacts with a dense phase. Such flows arise in numerous applications, like for pollutant transport and dispersion, the combustion of fuel particles in air, the modelling of fluidized beds, the dynamic of sprays and in particular biosprays with medical applications, engine fine particles emission... There are many possible modelings of such flows: microscopic models where the two phases occupy distinct domains and where the coupling arises through intricate interface conditions; macroscopic models which are of hydrodynamic (multiphase) type, involving non standard state laws, possibly with non conservative terms, and the so-called mesoscopic models. The latter are based on Eulerian-Lagrangian description where the disperse phase is described by a particle distribution function in phase space. Following this path we are led to a Vlasov-like equation coupled to a system describing the evolution of the dense phase that is either the Euler or the Navier-Stokes equations. It turns out that the leading effect in such models is the drag force. However, the role of other terms, of more or less phenomenological nature, deserves to be discussed (close packing terms, lift term, Basset force...). Of course the fluid/kinetic model is interesting in itself and needs further analysis and dedicated numerical schemes. In particular, in collaboration with the Atomic Energy Commission (CEA), we have proposed a semi-Lagrangian scheme for the simulation of particulate flows, extending the framework established in plasma physics to such flows.

We also think it is worthwhile to identify hydrodynamic regimes: it leads to discuss hierarchies of coupled hydrodynamic systems, the nature of which could be quite intriguing and original, while they share some common features of the porous media problems. We are particularly interested in revisiting the modeling of mixture flows through the viewpoint of kinetic models and hydrodynamic regimes. We propose to revisit the derivation of new mixture models, generalizing Kazhikov-Smagulov equations, through hydrodynamic asymptotics. The model is of “hybrid” type in the sense that the constraint reduces to the standard incompressibility condition when the disperse phase is absent, while it involves derivatives of the particle volume fraction when the disperse phase is present.

4.3. Biological degradation, biofilms formation and algae proliferation

Members of the team have started an original research program devoted to biofilms formation and algae proliferation. We started working on this subject through a collaboration with Roberto Natalini and a group of experts in Firenze interested in preventing damages on historical monuments. It is also motivated by *Ostreopsis* proliferation in the Mediterranean Sea. The multidisciplinary character of this research relies on discussions with researchers of the Oceanography Laboratory in Villefranche-sur-Mer, a leading marine research unit, and the Inria team BIOCORE, led by J-L Gouzé. This research is supported by a ANR-project, led by M. Ribot, and it is the main topic of the PhD thesis of B. Polizzi.

DEMAR Project-Team (section vide)

DIANA Project-Team (section vide)

ECUADOR Project-Team

4. Application Domains

4.1. Algorithmic Differentiation

Algorithmic Differentiation of programs gives sensitivities or gradients, useful for instance for :

- optimum shape design under constraints, multidisciplinary optimization, and more generally any algorithm based on local linearization,
- inverse problems, such as parameter estimation and in particular 4Dvar data assimilation in climate sciences (meteorology, oceanography),
- first-order linearization of complex systems, or higher-order simulations, yielding reduced models for simulation of complex systems around a given state,
- mesh adaptation and mesh optimization with gradients or adjoints,
- equation solving with the Newton method,
- sensitivity analysis, propagation of truncation errors.

4.2. Multidisciplinary optimization

A CFD program computes the flow around a shape, starting from a number of inputs that define the shape and other parameters. On this flow one can define optimization criteria e.g. the lift of an aircraft. To optimize a criterion by a gradient descent, one needs the gradient of the output criterion with respect to all the inputs, and possibly additional gradients when there are constraints. Adjoint AD is the most efficient way to compute these gradients.

4.3. Inverse problems and Data Assimilation

Inverse problems aim at estimating the value of hidden parameters from other measurable values, that depend on the hidden parameters through a system of equations. For example, the hidden parameter might be the shape of the ocean floor, and the measurable values of the altitude and velocities of the surface.

One particular case of inverse problems is *data assimilation* [32] in weather forecasting or in oceanography. The quality of the initial state of the simulation conditions the quality of the prediction. But this initial state is not well known. Only some measurements at arbitrary places and times are available. A good initial state is found by solving a least squares problem between the measurements and a guessed initial state which itself must verify the equations of meteorology. This boils down to solving an adjoint problem, which can be done though AD [35]. Figure 1 shows an example of a data assimilation exercise using the oceanography code OPA [33] and its AD-adjoint produced by Tapenade.

The special case of *4Dvar* data assimilation is particularly challenging. The 4th dimension in “4D” is time, as available measurements are distributed over a given assimilation period. Therefore the least squares mechanism must be applied to a simulation over time that follows the time evolution model. This process gives a much better estimation of the initial state, because both position and time of measurements are taken into account. On the other hand, the adjoint problem involved is more complex, because it must run (backwards) over many time steps. This demanding application of AD justifies our efforts in reducing the runtime and memory costs of AD adjoint codes.

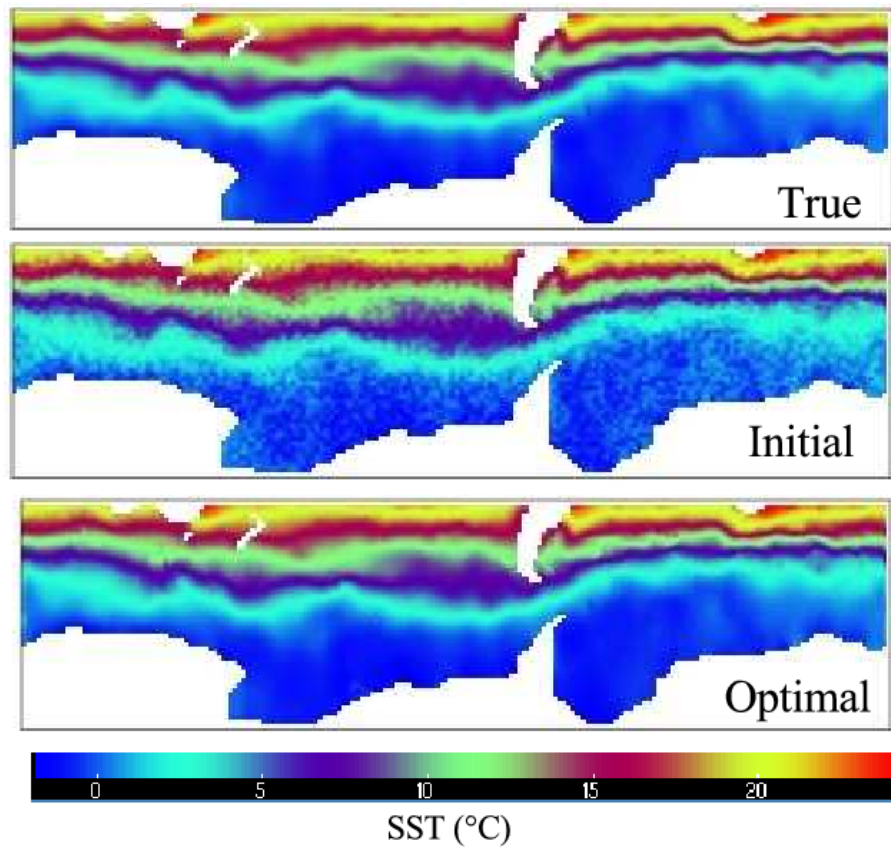


Figure 1. Twin experiment using the adjoint of OPA. Random noise, added to a simulation of the sea surface temperature around the Antarctic, is removed by minimizing the discrepancy with the physical model

4.4. Linearization

Simulating a complex system often requires solving a system of Partial Differential Equations. This can be too expensive, in particular in the context of real time. When one wants to simulate the reaction of this complex system to small perturbations around a fixed set of parameters, there is an efficient approximation: just suppose that the system is linear in a small neighborhood of the current set of parameters. The reaction of the system is thus approximated by a simple product of the variation of the parameters with the Jacobian matrix of the system. This Jacobian matrix can be obtained by AD. This is especially cheap when the Jacobian matrix is sparse. The simulation can be improved further by introducing higher-order derivatives, such as Taylor expansions, which can also be computed through AD. The result is often called a *reduced model*.

4.5. Mesh adaptation

Some approximation errors can be expressed by an adjoint state. Mesh adaptation can benefit from this. The classical optimization step can give an optimization direction not only for the control parameters, but also for the approximation parameters, and in particular the mesh geometry. The ultimate goal is to obtain optimal control parameters up to a precision prescribed in advance.

FOCUS Project-Team

4. Application Domains

4.1. Ubiquitous Systems

The main application domain for Focus are ubiquitous systems, broadly systems whose distinctive features are: mobility, high dynamicity, heterogeneity, variable availability (the availability of services offered by the constituent parts of a system may fluctuate, and similarly the guarantees offered by single components may not be the same all the time), open-endedness, complexity (the systems are made by a large number of components, with sophisticated architectural structures). In Focus we are particularly interested in the following aspects.

- *Linguistic primitives* for programming dialogues among components.
- *Contracts* expressing the functionalities offered by components.
- *Adaptability and evolvability* of the behaviour of components.
- *Verification* of properties of component systems.
- Bounds on component *resource consumption* (e.g., time and space consumed).

4.2. Service Oriented Computing and Cloud Computing

Today the component-based methodology often refers to Service Oriented Computing. This is a specialized form of component-based approach. According to W3C, a service-oriented architecture is “a set of components which can be invoked, and whose interface descriptions can be published and discovered”. In the early days of Service Oriented Computing, the term services was strictly related to that of Web Services. Nowadays, it has a much broader meaning as exemplified by the XaaS (everything as a service) paradigm: based on modern virtualization technologies, Cloud computing offers the possibility to build sophisticated service systems on virtualized infrastructures accessible from everywhere and from any kind of computing device. Such infrastructures are usually examples of sophisticated service oriented architectures that, differently from traditional service systems, should also be capable to elastically adapt on demand to the user requests.

GALAAD2 Team

4. Application Domains

4.1. Shape modeling

Geometric modeling is increasingly familiar for us (synthesized images, structures, vision by computer, Internet, ...). Nowadays, many manufactured objects are entirely designed and built by means of geometric software which describe with accuracy the shape of these objects. The involved mathematical models used to represent these shapes have often an algebraic nature. Their treatment can be very complicated, for example requiring the computations of intersections or isosurfaces (CSG, digital simulations, ...), the detection of singularities, the analysis of the topology, etc. Optimizing these shapes with respect to some physical constraints is another example where the choice of the models and the design process are important to lead to interesting problems in algebraic geometric modeling and computing. We propose the development of methods for shape modeling that take into account the algebraic specificities of these problems. We tackle questions whose answer strongly depends on the context of the application being considered, in direct relationship with the industrial contacts that we are developing in Computer Aided Geometric Design.

4.2. Shape processing

Many problems encountered in the application of computer sciences start from measurement data, from which one wants to recover a curve, a surface, or more generally a shape. This is typically the case in image processing, computer vision or signal processing. This also appears in computer biology where the geometry of distances plays a significant role, for example, in the reconstruction from NMR (Nuclear Magnetic Resonance) experiments, or the analysis of realizable or accessible configurations. In another domain, scanners which tend to be more and more easily used yield large set of data points from which one has to recover a compact geometric model. We are working in collaboration with groups in agronomy on the problem of reconstruction of branching models (which represent trees or plants). We are investigating the application of algebraic techniques to these reconstruction problems. Geometry is also highly involved in the numerical simulation of physical problems such as heat conduction, ship hull design, blades and turbines analysis, mechanical stress analysis. We apply our algebraic-geometric techniques in the isogeometric approach which uses the same (B-spline) formalism to represent both the geometry and the solutions of partial differential equations on this geometry.

GEOMETRICA Project-Team

4. Application Domains

4.1. Main Application Domains

Our work is mostly of a fundamental nature but finds applications in a variety of application domains. Transfer is mostly conducted via GeometryFactory, the startup company that commercializes CGAL (see Section 8.1.2).

- Medical Imaging
- Numerical simulation
- Geometric modeling
- Visualization
- Data analysis

4.2. Secondary Application Domains

- Geographic information systems
- Geophysics
- Astrophysics
- Material physics

GRAPHDECO Project-Team

4. Application Domains

4.1. Application Domains

Our research on design and computer graphics with heterogeneous data has the potential to change many different application domains. Such applications include:

Product design will be significantly accelerated and facilitated. Our interviews with car designers illustrate how the separate working practices of 2D illustrators, 3D modelers and artists who create physical prototypes results in a slow and complex process with frequent misunderstandings and corrective iterations between different people and different media. This could significantly accelerate the design process (from months to weeks), result in much better communication between the different experts, or even create new types of experts who cross boundaries of disciplines today.

Mass customization will allow end customers to participate in the design of a product before buying it. In this context of “cloud-based design”, users of an e-commerce website will be provided with controls on the main variations of a product created by a professional designer. Intuitive modeling tools will also allow users to personalize the shape and appearance of the object while remaining within the bounds of the pre-defined design space.

Digital instructions for creating and repairing objects, in collaboration with other groups working in 3D fabrication could have significant impact in sustainable development and allow anyone to be a creator of things, not just consumers, the motto of the *makers* movement.

Gaming experience individualization is an important emerging trend; using our results players will also be able to integrate personal objects or environments (e.g., their homes, neighborhoods) into any realistic 3D game. The success of creative games where the player constructs their world illustrates the potential of such solutions. This approach also applies to serious gaming, with applications in medicine, education/learning, training etc. Such interactive experiences with high-quality images of heterogeneous 3D content will be also applicable to archeology (e.g., realistic presentation of different reconstruction hypotheses), urban planning and renovation where new elements can be realistically used with captured imagery. Other applications could include *enhanced personal photography/videography*, or interactive experiences to enhance news reports.

Virtual training, which today is restricted to pre-defined virtual environment(s) that are expensive and hard to create; with our solutions we open the possibility to seamlessly and realistically use on-site data together with the actual virtual training environment. As an example, virtual reality has been used for training locomotive drivers for manual intervention on railway tracks; the environment used is a simplistic synthetic scene. With our results, any *real* site can be captured, and the synthetic elements for the interventions rendered with high levels of realism, thus greatly enhancing the quality of the training experience.

Other applications may include scientific domains which use photogrammetric data (captured with various 3D scanners), such as geophysics and seismology. Note however that our goal is not to produce 3D data suitable for numerical simulations; our approaches can help however in combining captured data with presentations and visualization of scientific information (involving a collaboration with other groups with experts in Visualization.)

GRAPHIK Project-Team

4. Application Domains

4.1. Agronomy

Agronomy is a strong expertise domain in the area of Montpellier. Some INRA researchers (computer scientists) are members of GraphIK, and more generally we closely collaborate with the Montpellier research laboratory IATE, a joint unit of INRA and other organisms. A major issue for INRA is modeling agrifood chains (i.e., the chain of all processes leading from the plants to the final products, including waste treatment). This modeling has several objectives. It provides better understanding of the processes from begin to end, which aids in decision making, with the aim of improving the quality of the products and decreasing the environmental impact. It also facilitates knowledge sharing between researchers, as well as the capitalization of expert knowledge and “know how”. This last point is particularly important in areas strongly related to a “terroir” (like in cheese or wine making), where knowledge and “know how” are transmitted by experience, with the risk of non-sustainability of the specific skills. For all these reasons, INRA became very interested in developing knowledge engineering methods.

An agrifood chain analysis is a highly complex procedure since it relies on numerous criteria of various types: environmental, economical, functional, sanitary, etc. Quality objectives imply different stakeholders, technicians, managers, professional organizations, end-users, public organizations, etc. Since the goals of the implied stakeholders may be divergent, decision making raises arbitration issues. In this context, our first investigations led to identify decision support based on argumentation frameworks as a promising topic, as well as the representation and processing of preferences. For the capitalization of expert knowledge and “know how”, that often require to handle exceptions, we began to investigate forms of non-monotonic negation.

4.2. Semantic metadata

Semantic metadata (i.e., metadata expressed in terms of a formal ontology) are at the core of the applications we have been working on for several years, with our main partners INA (French Institute for Audiovisual, <http://www.ina.fr/>) and ABES (French Agency for Academic Libraries, <http://www.abes.fr/>). Our focus evolved from building semantic annotations and exploiting them to retrieve data, to interlinking problems between individual references in annotations of documents. More specifically, the linkage problem at the core of our current project Qualinca (in Section 9.1) consists in identifying an authority (i.e., an element of a referential described by metadata) to be linked with a reference in a bibliographic notice (i.e., metadata describing a document). This problem is an instance of the intensively studied entity resolution problem. In the Semantic Web, it can be recast as the computation of OWL:sameAs links between two metadata bases, clearly a fundamental problem for the Linked Open Data. We use a knowledge-based approach to solve this problem.

HEPHAISTOS Project-Team

4. Application Domains

4.1. Application Domains

While the methods developed in the project can be used for a very broad set of application domains (for example we have an activity in CO2 emission allowances [16]), it is clear that the size of the project does not allow us to address all of them. Hence we have decided to focus our applicative activities on *mechanism theory*, where we focus on *modeling*, *optimal design* and *analysis* of mechanisms. Along the same line our focus is *robotics* and especially *service robotics* which includes rescue robotics, rehabilitation and assistive robots for elderly and handicapped people. Although these topics were new for us when initiating the project we have spent two years determining priorities and guidelines by conducting about 200 interviews with field experts (end-users, praticians, family and caregivers, institutes), establishing strong collaboration with them (e.g. with the CHU of Nice-Cimiez) and putting together an appropriate experimental setup for testing our solutions. A direct consequence of setting up this research framework is a reduction in our publication and contract activities. But this may be considered as an investment as assistance robotics is a long term goal. It must be reminded that we are able to manage a large variety of problems in totally different domains only because interval analysis, game theory and symbolic tools provides us the methodological tools that allow us to address completely a given problem from the formulation and analysis up to the very final step of providing numerical solutions.

INDES Project-Team

4. Application Domains

4.1. Web programming

Along with games, multimedia applications, electronic commerce, and email, the web has popularized computers for daily life. The revolution is engaged and we may be at the dawn of a new era of computing where the web is a central element. The web constitutes an infrastructure more versatile, polymorphic, and open, in other words, more powerful, than any dedicated network previously invented. For this very reason, it is likely that most of the computer programs we will write in the future, for professional purposes as well as for our own needs, will extensively rely on the web. In addition to allowing reactive and graphically pleasing interfaces, web applications are de facto distributed. Implementing an application with a web interface makes it instantly open to the world and accessible from much more than one computer. The web also partially solves the problem of platform compatibility because it physically separates the rendering engine from the computation engine. Therefore, the client does not have to make assumptions on the server hardware configuration, and vice versa. Lastly, HTML is highly durable. While traditional graphical toolkits evolve continuously, making existing interfaces obsolete and breaking backward compatibility, modern web browsers that render on the edge web pages are still able to correctly display the web pages of the early 1990's. For these reasons, the web is arguably ready to escape the beaten track of n-tier applications, CGI scripting and interaction based on HTML forms. However, we think that it still lacks programming abstractions that minimize the overwhelming amount of technologies that need to be mastered when web programming is involved. Our experience on reactive and functional programming is used for bridging this gap.

4.2. Multimedia

Electronic equipments are less and less expensive and more and more widely spread out. Nowadays, in industrial countries, computers are almost as popular as TV sets. Today, almost everybody owns a mobile phone. Many are equipped with a GPS or a PDA. Modem, routers, NASes and other network appliances are also commonly used, although they are sometimes sealed under proprietary packaging such as the Livebox or the Freebox. Most of us evolve in an electronic environment which is rich but which is also populated with mostly isolated devices. The first multimedia applications on the web have appeared with the Web 2.0. The most famous ones are Flickr, YouTube, or Deezer. All these applications rely on the same principle: they allow roaming users to access the various multimedia resources available all over the Internet via their web browser. The convergence between our new electronic environment and the multimedia facilities offered by the web will allow engineers to create new applications. However, since these applications are complex to implement this will not happen until appropriate languages and tools are available. In the Indes team, we develop compilers, systems, and libraries that address this problem.

4.3. Robotics

The web is the de facto standard of communication for heterogeneous devices. The number of devices able to access the web is permanently increasing. Nowadays, even our mobile phones can access the web. Tomorrow it could even be the turn of our wristwatches! The web hence constitutes a compelling architecture for developing applications relying on the ambient computing facilities. However, since current programming languages do not allow us to develop easily these applications, ambient computing is currently based on ad-hoc solutions. Programming ambient computing via the web is still to be explored. The tools developed in the Indes team allow us to build prototypes of a robot as a web entity, and the use of remote web services to manage, monitor or extend the features of the robot. Among the direct benefits of relying on a web framework for robotics are the ability to use any web enabled device such as a smartphone or tablet to drive the robot.

LAGADIC Project-Team

4. Application Domains

4.1. Application Domains

The natural applications of our research are obviously in robotics. In fact, researches undertaken in the Lagadic group can apply to all the fields of robotics implying a vision sensor. They are indeed conceived to be independent of the system considered (and the robot and the vision sensor can even be virtual for some applications).

Currently, we are mostly interested in using visual servoing for aerial and space application, micromanipulation, autonomous vehicle navigation in large urban environments or for disabled or elderly people.

We also address the field of medical robotics. The applications we consider turn around new functionalities of assistance to the clinician during a medical examination: visual servoing on echographic images, needle insertion, compensation of organ motion, etc.

Robotics is not the only possible application field to our researches. In the past, we were interested in applying visual servoing in computer animation, either for controlling the motions of virtual humanoids according to their pseudo-perception, or for controlling the point of view of visual restitution of an animation. In both cases, potential applications are in the field of virtual reality, for example for the design of video games, or virtual cinematography.

Applications also exist in computer vision and augmented reality. It is then a question of carrying out a virtual visual servoing for the 3D localization of a tool with respect to the vision sensor, or for the estimation of its 3D motion. This field of application is very promising, because it is in full rise for the realization of special effects in the multi-media field or for the design and the inspection of objects manufactured in the industrial world.

LEMON Team

4. Application Domains

4.1. Coastal Oceanography

Participants: Fabien Marche, Antoine Rousseau.

Saint-Venant and Boussinesq equations have been widely applied until recently to model and simulate the propagation and transformations of waves in the nearshore area, over rapidly varying topography. However, the first equations do not include dispersive effects, and consequently have a domain of validity limited to the surf zone. The second set of equations overcome the limitations of the SV equations but relies on a “small amplitude assumption” and is therefore unable to model the whole range of waves transformations. This is the reason why they are usually called “weakly nonlinear Boussinesq equations”. A better suited set of equations is known as the Green-Naghdi equations, but until recently, they have received far less attention, both from the theoretical and numerical point of view. In particular, there is no available numerical method of arbitrary order for 2d simulations on unstructured meshes. Additionally, the construction of rigorous positive preserving schemes is a paramount for the study of waves run-up.

4.2. Urban Floods

Participants: Carole Delenne, Vincent Guinot, Antoine Rousseau.

Floods have been identified by the National Accounting Authority (Cour des Comptes) to represent up to 1% of the GNP in terms of damage cost. For crisis management purposes, modeling urban floods at the scale of the conurbation is highly desirable. This however cannot be achieved in the current state of technology because of the meshing and computational cost (5569 up to one billion cells being needed to mesh an entire urban area). This can be overcome by upscaling the shallow water equations so as to obtain large scale models that can operate three orders of magnitude faster than refined 2D models. Various upscaled versions of the upscaled 2D Shallow Water Equations have been proposed in the literature, some of which by members of the Lemon team. Further developments are being carried out, including the subgrid-scale description of topography variations and a better representation of energy dissipation terms. Laboratory experiments are also needed to discriminate between the various existing models.

4.3. River Hydraulics

Participants: Vincent Guinot, Antoine Rousseau.

Shallow Water (SW) models are widely used for the numerical modeling of river flows. Depending on the geometry of the domain, of the flow regime, and of required accuracy, either 1D or 2D SW models are implemented. It is thus necessary to couple 1D models with 2D models when both models are used to represent different portions of the same river. Moreover, when a river flows into the sea/ocean (e.g. the Rhône river in the Mediterranean), one may need to couple a 2D SW with a full 3D model (such as the Navier-Stokes equations) of the estuary. These issues have been widely addressed by the river-engineering community, but often with somehow crude approaches in terms of coupling algorithms. This may be improved thanks to more advanced boundary conditions, and with the use of Schwarz iterative methods for example.

MAESTRO Project-Team

4. Application Domains

4.1. Main Application Domains

MAESTRO's main application area is networking, to which we apply modeling, performance evaluation, optimization and control. Our primary focus is on protocols and network architectures, and recent evolutions include the study of the Web and social networks, as well as models for Green IT.

- Wireless (cellular, ad hoc, sensor) networks: WLAN, WiMAX, UMTS, LTE, HSPA, delay tolerant networks (DTN), power control, medium access control, transmission rate control, redundancy in source coding, mobility models, coverage, routing, green base stations,
- Internet applications: social networks, content distribution systems, peer-to-peer systems, overlay networks, multimedia traffic, video-on-demand, multicast;
- Information-Centric Networking (ICN) architectures: Content-Centric Network (CCN, also called Content-Oriented Networks);
- Internet infrastructure: TCP, high speed congestion control, voice over IP, service differentiation, quality of service, web caches, proxy caches.

MARELLE Project-Team

4. Application Domains

4.1. Reliability of embedded software

Software embedded in physical devices performs computations where the inputs are provided by measures and the outputs are transformed into actions performed by actuators. To improve the quality of these devices, we expect that all the computations performed in this kind of software will need to be made more and more reliable. We claim that formal methods can serve this purpose and we develop the libraries and techniques to support this claim. This implies that we take a serious look at how mathematics can be included in formal methods, especially concerning geometry and calculus.

4.2. Security and Cryptography

The modern economy relies on the possibility for every actor to trust the communications they perform with their colleagues, customers, or providers. We claim that this trust can only be built by a careful scrutiny of the claims made by all public protocols and software that are reproduced in all portable devices, computers, and internet infrastructure systems. We advocate the use of formal methods in these domains and we provide easy-to-use tools for cryptographers so that the formal verification of cryptographic algorithms can become routine and amenable to public scrutiny.

4.3. Mathematics and Education

As libraries for theorem provers evolve, they tend to cover an ever increasing proportion of the mathematical background expected from engineers and scientists of all domains. Because the content of a formally verified library is extremely precise and explicit, we claim that this will provide a new kind of material for teaching mathematics, especially useful in remote education.

MCTAO Project-Team

4. Application Domains

4.1. Space engineering, satellites, low thrust control

Space engineering is very demanding in terms of safe and high-performance control laws (for instance optimal in terms of fuel consumption, because only a finite amount of fuel is onboard a satellite for all its “life”). It is therefore prone to real industrial collaborations.

We are especially interested in trajectory control of space vehicles using their own propulsion devices, outside the atmosphere. Here we discuss “non-local” control problems (in the sense of section 3.1 point 1): orbit transfer rather than station keeping; also we do not discuss attitude control.

In the geocentric case, a space vehicle is subject to

- gravitational forces, from one or more central bodies (the corresponding acceleration is denoted by F_{grav} below),
- a thrust, the control, produced by a propelling device; it is the $G u$ term below; assume for simplicity that control in all directions is allowed, *i.e.* G is an invertible matrix
- other “perturbating” forces (the corresponding acceleration is denoted by F_2 below).

In position-velocity coordinates, its dynamics can be written as

$$\ddot{x} = F_{\text{grav.}}(x, t) \left[+ F_2(x, \dot{x}, t) \right] + G(x, \dot{x}) u, \quad \|u\| \leq u_{\text{max}}. \quad (2)$$

In the case of a single attracting central body (the earth) and in a geocentric frame, $F_{\text{grav.}}$ does not depend on time, or consists of a main term that does not depend on time and smaller terms reflecting the action of the moon or the sun, that depend on time. The second term is often neglected in the design of the control at first sight; it contains terms like atmospheric drag or solar pressure. G could also bear an explicit dependence on time (here we omit the variation of the mass, that decreases proportionally to $\|u\|$).

4.1.1. Low thrust

Low thrust means that u_{max} is small, or more precisely that the maximum magnitude of $G u$ is small with respect to the one of $F_{\text{grav.}}$ (but in general not compared to F_2). Hence the influence of the control is very weak instantaneously, and trajectories can only be significantly modified by accumulating the effect of this low thrust on a long time. Obviously this is possible only because the free system is somehow conservative. This was “abstracted” in section 3.5.

Why low thrust ? The common principle to all propulsion devices is to eject particles, with some relative speed with respect to the vehicle; conservation of momentum then induces, from the point of view of the vehicle alone, an external force, the “thrust” (and a mass decrease). Ejecting the same mass of particles with a higher relative speed results in a proportionally higher thrust; this relative speed (specific impulse, I_{sp}) is a characteristic of the engine; the higher the I_{sp} , the smaller the mass of particles needed for the same change in the vehicle momentum. Engines with a higher I_{sp} are highly desirable because, for the same maneuvers, they reduce the mass of “fuel” to be taken on-board the satellite, hence leaving more room (mass) for the payload. “Classical” chemical engines use combustion to eject particles, at a somehow limited speed even with very efficient fuel; the more recent electric engines use a magnetic field to accelerate particles and eject them at a considerably higher speed; however electrical power is limited (solar cells), and only a small amount of particles can be accelerated per unit of time, inducing the limitation on thrust magnitude.

Electric engines theoretically allow many more maneuvers with the same amount of particles, with the drawback that the instant force is very small; sophisticated control design is necessary to circumvent this drawback. High thrust engines allow simpler control procedures because they almost allow instant maneuvers (strategies consist in a few burns at precise instants).

4.1.2. Typical problems

Let us mention two.

- *Orbit transfer or rendez-vous.* It is the classical problem of bringing a satellite to its operating position from the orbit where it is delivered by the launcher; for instance from a GTO orbit to the geostationary orbit at a prescribed longitude (one says rendez-vous when the longitude, or the position on the orbit, is prescribed, and transfer if it is free). In equation (1) for the dynamics, F_{grav} is the Newtonian gravitation force of the earth (it then does not depend on time); F_2 contains all the terms coming either from the perturbations to the Newtonian potential or from external forces like radiation pressure, and the control is usually allowed in all directions, or with some restrictions to be made precise.
- *Three body problem.* This is about missions in the solar system leaving the region where the attraction of the earth, or another single body, is preponderant. We are then no longer in the situation of a single central body, F_{grav} contains the attraction of different planets and the sun. In regions where two central bodies have an influence, say the earth and the moon, or the sun and a planet, the term F_{grav} in (1) is the one of the restricted three body problem and dependence on time reflects the movement of the two “big” attracting bodies.

An issue for future experimental missions in the solar system is interplanetary flight planning with gravitational assistance. Tackling this global problem, that even contains some combinatorial problems (itinerary), goes beyond the methodology developed here, but the above considerations are a brick in this puzzle.

4.1.3. Properties of the control system.

If there are no restrictions on the thrust direction, i.e., in equation (1), if the control u has dimension 3 with an invertible matrix G , then the control system is “static feedback linearizable”, and a fortiori flat, see section 3.2. However, implementing the static feedback transformation would consist in using the control to “cancel” the gravitation; this is obviously impossible since the available thrust is very small. As mentioned in section 3.1, point 3, the problem remains fully nonlinear in spite of this “linearizable” structure⁰.

4.2. Quantum Control

These applications started by a collaboration between B. Bonnard and D. Sugny (a physicist from ICB) in the ANR project Comoc, localized mainly at the University of Dijon. The problem was the control of the orientation of a molecule using a laser field, with a model that does take into account the dissipation due to the interaction with the environment, molecular collisions for instance. The model is a dissipative generalization of the finite dimensional Schrödinger equation, known as Lindblad equation. It is a 3-dimensional system depending upon 3 parameters, yielding a very complicated optimal control problem that we have solved for prescribed boundary conditions. In particular we have computed the minimum time control and the minimum energy control for the orientation of a two-level system, using geometric optimal control and appropriate numerical methods (shooting and numerical continuation) [32], [31].

⁰However, the linear approximation around any feasible trajectory is controllable (a periodic time-varying linear system); optimal control problems will have no singular or abnormal trajectories.

More recently, based on this project, we have reoriented our control activity towards Nuclear Magnetic Resonance (MNR). In MNR medical imaging, the contrast problem is the one of designing a variation of the magnetic field with respect to time that maximizes the difference, on the resulting image, between two different chemical species; this is the “contrast”. This research is conducted with Prof. S. Glaser (TU-München), whose group is performing both in vivo and in vitro experiments; experiments using our techniques have successfully measured the improvement in contrast between materials chemical species that have an importance in medicine, like oxygenated and de-oxygenated blood, see [30]; this is however still to be investigated and improved. The model is the Bloch equation for spin $\frac{1}{2}$ particles, that can be interpreted as a sub-case of Lindblad equation for a two-level system; the control problem to solve amounts to driving in minimum time the magnetization vector of the spin to zero (for parameters of the system corresponding to one of the species), and generalizations where such spin $\frac{1}{2}$ particles are coupled: double spin inversion for instance.

A reference book by B. Bonnard and D. Sugny has been published on the topic [33].

4.3. Applications of optimal transport

Optimal Transportation in general has many applications. Image processing, biology, fluid mechanics, mathematical physics, game theory, traffic planning, financial mathematics, economics are among the most popular fields of application of the general theory of optimal transport. Many developments have been made in all these fields recently. Three more specific examples:

- In image processing, since a grey-scale image may be viewed as a measure, optimal transportation has been used because it gives a distance between measures corresponding to the optimal cost of moving densities from one to the other, see e.g. the work of J.-M. Morel and co-workers [54].
- In representation and approximation of geometric shapes, say by point-cloud sampling, it is also interesting to associate a measure, rather than just a geometric locus, to a distribution of points (this gives a small importance to exceptional “outlier” mistaken points); this was developed in Q. Mérigot’s PhD [55] in the GEOMETRICA project-team. The relevant distance between measures is again the one coming from optimal transportation.
- The specific to the type of costs that we have considered in some mathematical work, i.e. these coming from optimal control, are concerned with evolutions of densities under state or velocity constraints. A fluid motion or a crowd movement can be seen as the evolution of a density in a given space. If constraints are given on the directions in which these densities can evolve, we are in the framework of non-holonomic transport problems.

4.4. Applications to some domains of mathematics.

Control theory (in particular thinking in terms of inputs and reachable set) has brought novel ideas and progresses to mathematics. For instance, some problems from classical calculus of variations have been revisited in terms of optimal control and Pontryagin’s Maximum Principle [44]; also, closed geodesics for perturbed Riemannian metrics were constructed in [47], [48] using control techniques.

Inside McTAO, a work like [10], [9] is definitely in this line, applying techniques from control to construct some perturbations under constraints of Hamiltonian systems to solve longstanding open questions in the field of dynamical systems.

MODEMIC Project-Team

4. Application Domains

4.1. Wastewater treatment systems

The water resources of our planet are limited, and today the quality of drinking water is considered to be responsible of more human deaths than malnutrition. Pollution and over-exploitation of water resources affect almost all the water reservoirs on Earth. Preserving the quality of water has thus become a worldwide problem. The industry of decontamination is thus a necessity, but waste-water treatment is costly and requires large plants. It relies on the use of micro-organisms that concentrate toxic soluble substances into sludge (that can be used as a fertilizer in agriculture). Today, a water decontamination plant costs about 1000 to 5000 euros per inhabitant. 30 to 40% of its running costs are devoted to the energy necessary for pool ventilation.

The waste-water treatment industry use software to optimize the plant design (number, size, interconnections of tanks), but design and improvements of bio-processes remain costly. This is why modeling allows numerical simulations of *virtual* bio-processes that can save substantial amount of money, avoiding tests at a real scale.

There is presently a growing need to conceive treatment systems in a more global framework, including the valorization of the “outputs” such as:

- the bio-gas production,
- the reuse of treated water for agriculture or dam refill in case of drought.

This requires to re-think the use of the models or to couple them with other models with new outputs and novel criteria to be optimized.

This is our most important domain of transfer and dissemination.

4.2. Environmental microbiology

Chemostat-like models (see Section 3.1.1) are also quite popular in theoretical marine ecology or in soil bio-chemistry, because micro-organisms play again a crucial role in the bio-geo-chemical cycles on Earth. Questioning are here a bit different than the ones depicted in Section 4.1 , because it is much more oriented towards comprehension and prediction than decision making (at the present time). Grasping the role of the microbial biodiversity appears to be an everlasting and common important question among scientists of various domains.

Nevertheless, mathematical models are quite similar but with some specificity (much more resources are available in marine microbiology; the spatial heterogeneity play a crucial role in underground processes).

A recent trend of considering natural microbial ecosystems on Earth to be able to delivering new 'eco-systemic services' has emerged, especially in terms of bio-remediation. Modeling and simulating tools are much relevant as in site experiments are quite costly and time-consuming.

4.3. Bioprocesses industry

Several industries use micro-organisms or yeasts to product substances of commercial interest (in pharmaceutics, green biotechnology, food making...). Novel investigation techniques in microbiology (such as multistage continuous bioreactors) brings new insights on the metabolic functioning of the various strains. This conducts to revisit old models such as Monod's one, and to look for new estimation and piloting strategies. Those questions are quite closed from the ones studied in 4.1 and 4.2 , although the ecological dimension is less present (most of the culture are pure ones). The team is naturally solicited to contribute together with the specialists about problems related to modeling, simulation and control of these bio-processes.

MORPHEME Project-Team (section vide)

NACHOS Project-Team

4. Application Domains

4.1. Electromagnetic wave propagation

Electromagnetic devices are ubiquitous in present day technology. Indeed, electromagnetism has found and continues to find applications in a wide array of areas, encompassing both industrial and societal purposes. Applications of current interest include (among others) those related to communications (e.g transmission through optical fiber lines), to biomedical devices (e.g microwave imaging, micro-antenna design for telemedicine, etc.), to circuit or magnetic storage design (electromagnetic compatibility, hard disc operation), to geophysical prospecting, and to non-destructive evaluation (e.g crack detection), to name but just a few. Equally notable and motivating are applications in defence which include the design of military hardware with decreased signatures, automatic target recognition (e.g bunkers, mines and buried ordnance, etc.) propagation effects on communication and radar systems, etc. Although the principles of electromagnetics are well understood, their application to practical configurations of current interest, such as those that arise in connection with the examples above, is significantly complicated and far beyond manual calculation in all but the simplest cases. These complications typically arise from the geometrical characteristics of the propagation medium (irregular shapes, geometrical singularities), the physical characteristics of the propagation medium (heterogeneity, physical dispersion and dissipation) and the characteristics of the sources (wires, etc.).

Although many of the above-mentioned application contexts can potentially benefit from numerical modeling studies, the team currently concentrates its efforts on two physical situations.

4.1.1. Microwave interaction with biological tissues

Two main reasons motivate our commitment to consider this type of problem for the application of the numerical methodologies developed in the NACHOS project-team:

- First, from the numerical modeling point of view, the interaction between electromagnetic waves and biological tissues exhibit the three sources of complexity identified previously and are thus particularly challenging for pushing one step forward the state-of-the art of numerical methods for computational electromagnetics. The propagation media is strongly heterogeneous and the electromagnetic characteristics of the tissues are frequency dependent. Interfaces between tissues have rather complicated shapes that cannot be accurately discretized using cartesian meshes. Finally, the source of the signal often takes the form of a complicated device (e.g a mobile phone or an antenna array).
- Second, the study of the interaction between electromagnetic waves and living tissues is of interest to several applications of societal relevance such as the assessment of potential adverse effects of electromagnetic fields or the utilization of electromagnetic waves for therapeutic or diagnostic purposes. It is widely recognized nowadays that numerical modeling and computer simulation of electromagnetic wave propagation in biological tissues is a mandatory path for improving the scientific knowledge of the complex physical mechanisms that characterize these applications.

Despite the high complexity both in terms of heterogeneity and geometrical features of tissues, the great majority of numerical studies so far have been conducted using variants of the widely known FDTD (Finite Difference Time Domain) method due to Yee [62]. In this method, the whole computational domain is discretized using a structured (cartesian) grid. Due to the possible straightforward implementation of the algorithm and the availability of computational power, FDTD is currently the leading method for numerical assessment of human exposure to electromagnetic waves. However, limitations are still seen, due to the rather difficult departure from the commonly used rectilinear grid and cell size limitations regarding very detailed structures of human tissues. In this context, the general objective of the contributions of the NACHOS project-team is to demonstrate the benefits of high order unstructured mesh based Maxwell solvers for a realistic numerical modeling of the interaction of electromagnetic waves and biological tissues with emphasis on

applications related to numerical dosimetry. Since the creation of the team, our works on this topic have mainly been focussed on the study of the exposure of humans to radiations from mobile phones or wireless communication systems (see Fig. 1). This activity has been conducted in close collaboration with the team of Joe Wiart at Orange Labs/Whist Laboratory <http://whist.institut-telecom.fr/en/index.html> (formerly, France Telecom Research & Development) in Issy-les-Moulineaux [12].

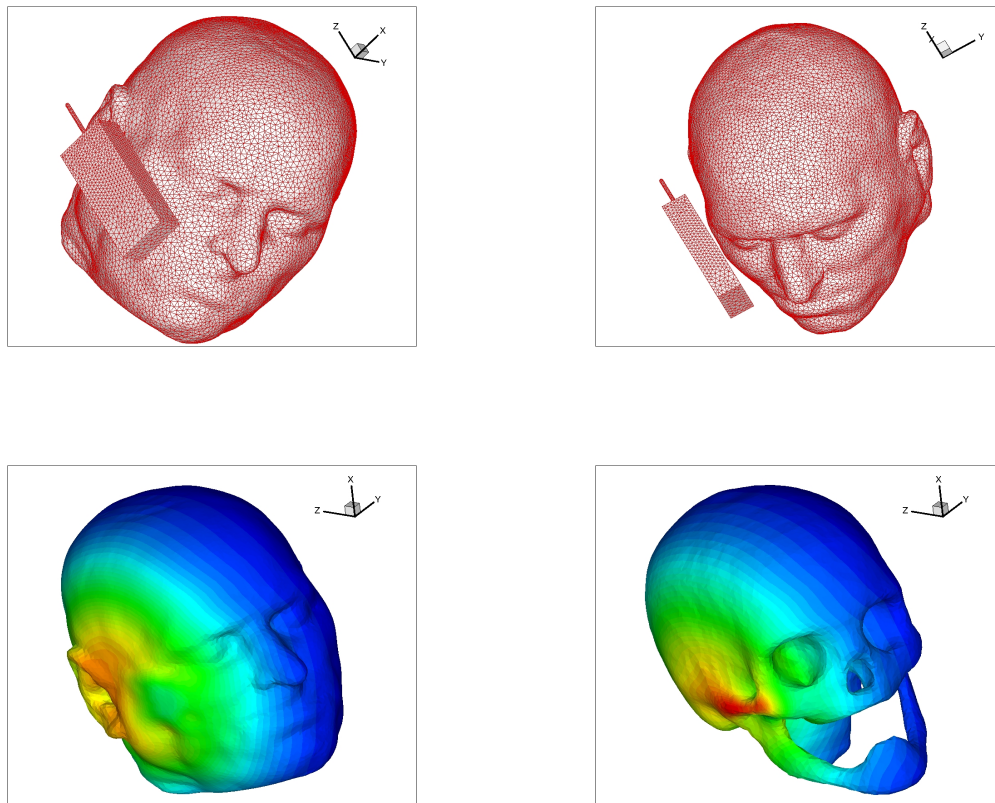


Figure 1. Exposure of head tissues to an electromagnetic wave emitted by a localized source. Top figures: surface triangulations of the skin and the skull. Bottom figures: contour lines of the amplitude of the electric field.

4.1.2. Light/matter interaction on the nanoscale

Nanostructuring of materials has opened up a number of new possibilities for manipulating and enhancing light-matter interactions, thereby improving fundamental device properties. Low-dimensional semiconductors, like quantum dots, enable one to catch the electrons and control the electronic properties of a material, while photonic crystal structures allow to synthesize the electromagnetic properties. These technologies may, e.g., be employed to make smaller and better lasers, sources that generate only one photon at a time, for applications in quantum information technology, or miniature sensors with high sensitivity. The incorporation of metallic structures into the medium add further possibilities for manipulating the propagation of electromagnetic waves. In particular, this allows subwavelength localisation of the electromagnetic field and, by subwavelength structuring of the material, novel effects like negative refraction, e.g. enabling super lenses, may be realized. Nanophotonics is the recently emerged, but already well defined, field of science and technology aimed at establishing and using the peculiar properties of light and light-matter interaction in various nanostructures. Nanophotonics includes all the phenomena that are used in optical sciences for the development of optical

devices. Therefore, nanophotonics finds numerous applications such as in optical microscopy, the design of optical switches and electromagnetic chips circuits, transistor filaments, etc. Because of its numerous scientific and technological applications (e.g. in relation to telecommunication, energy production and biomedicine), nanophotonics represents an active field of research increasingly relying on numerical modeling beside experimental studies.

Plasmonics is a related field to nanophotonics. Metallic nanostructures whose optical scattering is dominated by the response of the conduction electrons are considered as plasmomonic media. If the structure presents an interface with e.g. a dielectric with a positive permittivity, collective oscillations of surface electrons create surface-plasmons-polaritons (SPPs) that propagate along the interface. SPPs are guided along metal-dielectric interfaces much in the same way light can be guided by an optical fiber, with the unique characteristic of subwavelength-scale confinement perpendicular to the interface. Nanofabricated systems that exploit SPPs offer fascinating opportunities for crafting and controlling the propagation of light in matter. In particular, SPPs can be used to channel light efficiently into nanometer-scale volumes, leading to direct modification of mode dispersion properties (substantially shrinking the wavelength of light and the speed of light pulses for example), as well as huge field enhancements suitable for enabling strong interactions with non-linear materials. The resulting enhanced sensitivity of light to external parameters (for example, an applied electric field or the dielectric constant of an adsorbed molecular layer) shows great promise for applications in sensing and switching. In particular, very promising applications are foreseen in the medical domain [55]- [63].

Numerical modeling of electromagnetic wave propagation in interaction with metallic nanostructures at optical frequencies requires to solve the system of Maxwell equations coupled to appropriate models of physical dispersion in the metal, such as the Drude and Drude-Lorentz models. Here again, the FDTD method is a widely used approach for solving the resulting system of PDEs [60]. However, for nanophotonic applications, the space and time scales, in addition to the geometrical characteristics of the considered nanostructures (or structured layouts of the latter), are particularly challenging for an accurate and efficient application of the FDTD method. Recently, unstructured mesh based methods have been developed and have demonstrated their potentialities for being considered as viable alternatives to the FDTD method [58]- [59]- [53]. Since the end of 2012, nanophotonics/plasmonics is increasingly becoming a focused application domain in the research activities of the team in close collaboration with physicists from CNRS laboratories, and also with researchers from international institutions.

4.2. Elastodynamic wave propagation

Elastic wave propagation in interaction with solids are encountered in a lot of scientific and engineering contexts. One typical example is geoseismic wave propagation, in particular in the context of earthquake dynamics or resource prospection.

4.2.1. Earthquake dynamics

To understand the basic science of earthquakes and to help engineers better prepare for such an event, scientists want to identify which regions are likely to experience the most intense shaking, particularly in populated sediment-filled basins. This understanding can be used to improve buildings in high hazard areas and to help engineers design safer structures, potentially saving lives and property. In the absence of deterministic earthquake prediction, forecasting of earthquake ground motion based on simulation of scenarios is one of the most promising tools to mitigate earthquake related hazard. This requires intense modeling that meets the spatial and temporal resolution scales of the continuously increasing density and resolution of the seismic instrumentation, which record dynamic shaking at the surface, as well as of the basin models. Another important issue is to improve the physical understanding of the earthquake rupture processes and seismic wave propagation. Large-scale simulations of earthquake rupture dynamics and wave propagation are currently the only means to investigate these multiscale physics together with data assimilation and inversion. High resolution models are also required to develop and assess fast operational analysis tools for real time seismology and early warning systems.

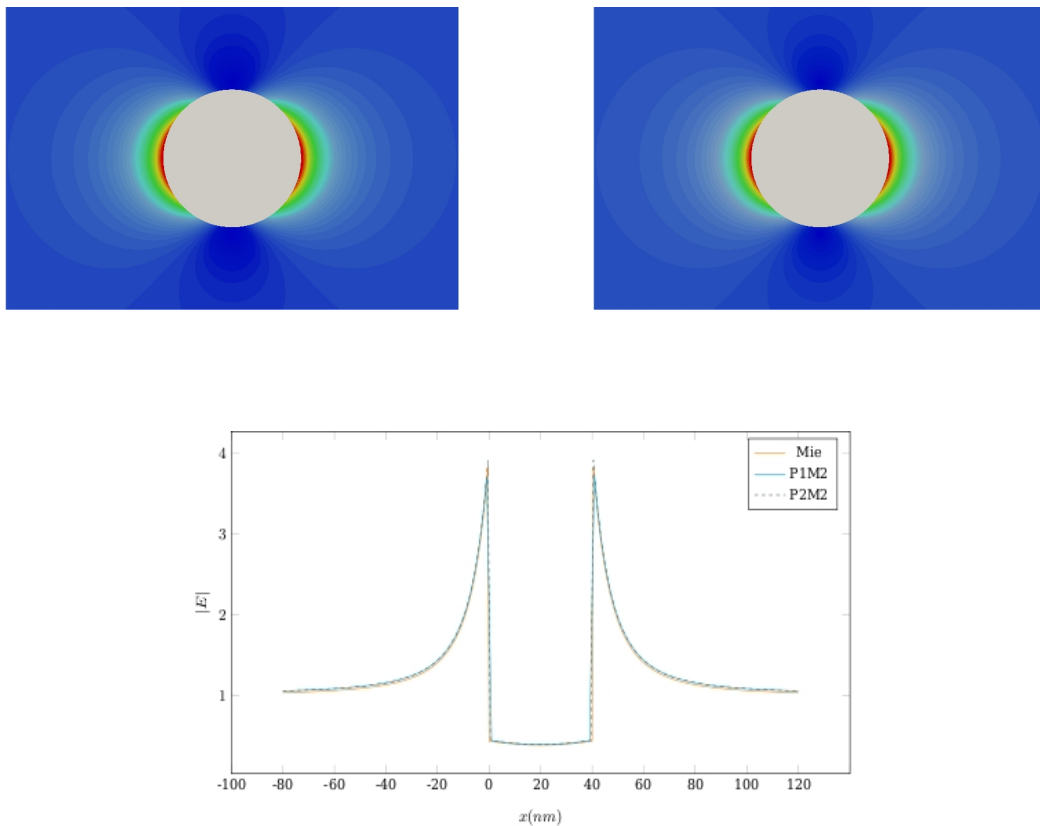


Figure 2. Scattering of a 20 nanometer radius gold nanosphere by a plane wave. The gold properties are described by a Drude dispersion model. Modulus of the electric field in the frequency domain. Top left figure: Mie solution. Top right figure: numerical solution. Bottom figure: 1d plot of the electric field modulus for various orders of approximation.

Numerical methods for the propagation of seismic waves have been studied for many years. Most of existing numerical software rely on finite difference type methods. Among the most popular schemes, one can cite the staggered grid finite difference scheme proposed by Virieux [61] and based on the first order velocity-stress hyperbolic system of elastic waves equations, which is an extension of the scheme derived by Yee [62] for the solution of the Maxwell equations. Many improvements of this method have been proposed, in particular, higher order schemes in space or rotated staggered-grids allowing strong fluctuations of the elastic parameters. Despite these improvements, the use of cartesian grids is a limitation for such numerical methods especially when it is necessary to incorporate surface topography or curved interface. Moreover, in presence of a non planar topography, the free surface condition needs very fine grids (about 60 points by minimal Rayleigh wavelength) to be approximated. In this context, our objective is to develop high order unstructured mesh based methods for the numerical solution of the system of elastodynamic equations for elastic media in a first step, and then to extend these methods to a more accurate treatment of the heterogeneities of the medium or to more complex propagation materials such as viscoelastic media which take into account the intrinsic attenuation. Initially, the team has considered in detail the necessary methodological developments for the large-scale simulation of earthquake dynamics [1]. More recently, the team has initiated a close collaboration with CETE Méditerranée <http://www.cete-mediterranee.fr/gb> which is a regional technical and engineering centre whose activities are concerned with seismic hazard assessment studies, and IFSTTAR <http://www.ifsttar.fr/en/welcome> which is the French institute of science and technology for transport, development and networks, conducting research studies on control over aging, risks and nuisances.

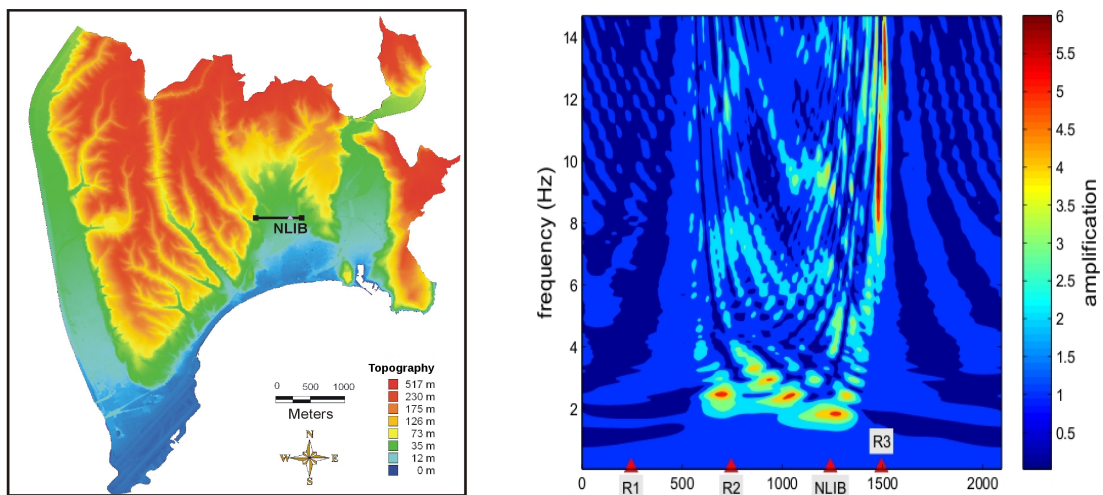


Figure 3. Propagation of a plane wave in a heterogeneous model of Nice area (provided by CETE Méditerranée). Left figure: topography of Nice and location of the cross-section used for numerical simulations (black line). Right figure: transfer functions (amplification) for a vertically incident plane wave ; receivers every 5 m at the surface.

This numerical simulation was performed using a numerical method for the solution of the elastodynamics equations coupled to a Generalized Maxwell Body (GMB) model of viscoelasticity.

4.2.2. Seismic exploration

This application topic has been considered recently by the NACHOS project-team and this is done in close collaboration with the MAGIQUE-3D project-team at Inria Bordeaux - Sud-Ouest which is coordinating the Depth Imaging Partnership (DIP) <http://dip.inria.fr> between Inria and TOTAL. The research program of DIP includes different aspects of the modeling and numerical simulation of seismic wave propagation that must be considered to construct an efficient software suites for producing accurate images of the subsurface. Our

common objective with the MAGIQUE-3D project-team is to design high order unstructured mesh based methods for the numerical solution of the system of elastodynamic equations in the time-domain and in the frequency domain, that will be used as forward modelers in appropriate inversion procedures.

NEUROMATHCOMP Project-Team (section vide)

SCALE Team

4. Application Domains

4.1. Simulation

4.1.1. Discrete-event simulation

Simulation is an example of an application with ever increasing computation needs that would benefit from the SCALE research results. In emergency planning and response, for example, users need to access the power of large scale distributed computing facilities to run faster than real-time simulations of the situations they face on the field; Such a computation can mix heterogeneous distributing computing platforms (PDA and laptops on the field, Cloud and HPC in background) and use a number of external services (eg. weather forecast).

Simulations made of multi-party contributed software models also demonstrate the need for a unifying and user-friendly programming model. Indeed, since the early 70's, the simulation field have been the subject of many efforts in order to abstract the computation models from their actual application domain. DEVS (Discrete Event Systems specification), is an example of such a popular formalism in the simulation community that breaks-down the representation of a simulation model into hierarchical components.

Our objective is to focus on the operational support of execution for such simulation models. For example, considering that the model of a single node of a Peer-to-peer network requires several (and possibly many) DEVS components, it is easy to see that running simulations of a realistic large-scale peer-to-peer network rapidly ends-up involving millions of DEVS components. In addition to the problems posed by the execution of a distributed simulation application made of millions of components, such a use-case is also challenging in terms of analytics, because when millions of components are instrumented to collect observations, it becomes a typical instance of a big-data analytics problem.

4.1.2. Stochastic simulation platform

Understanding how complex objects, as found in finance/insurance (option contracts), biology (proteins structure), etc. evolve is often investigated by stochastic simulations (e.g. Monte-Carlo based). These can be very computational intensive and the associated communities are always seeking adequate parallel computing infrastructures and simulation software. Being able to harness all the available computing power, while ensuring the simulation is at first performant but also robust, capable to self-adapt, e.g. to failures, is a real opportunity for research and validation of our approach. Many other simulation applications could also benefit from our models and techniques, and we may in the future set up specific collaborations, e.g. in biocomputing, data-center activity management, or other engineering domains. We have recently solved pricing of high-performance demanding financial products on heterogeneous GPUs and multicore CPUs clusters, mixing use of active objects and OpenCL codes. This kind of application could continue to serve as a benchmark for our multi-level programming model.

4.2. Big data

4.2.1. Big data analytics

The amount of data digitally produced is increasing at an exponential rate. Having a dedicated programming model and runtime, such as Hadoop-MapReduce, has proved very useful to build efficient big data mining and analysis applications albeit for very static environments. However, if we consider that not only the environment is dynamic (node sharing, failures...) but so are the data (variation in popularity, arrival rate...), it becomes a much more complex problem. This domain is thus a very good candidate as an application field for our work.

More precisely, we plan to contribute at the deployment level, runtime level, and at the analytics programming model for the end-user level. We already worked on close topics with the distributed P2P storage and publish/subscribe system for Semantic Web data (named *EventCloud*). However, expressing a particular interest about data through simple or even more complex subscriptions (CEP) is only a first step in data analytics. Going further requires the full expressivity of a programming language to express how to mine into the real-time data streams, aggregate intermediate analytics results, combine with past data when relevant, etc. We intend to enlarge this effort about extracting meaningful information by also creating tighter collaborations with groups specialized in data mining algorithms (e.g. the Mind team at I3S).

We think that the approach advocated in SCALE is particularly adapted to the programming and support of analytics. Indeed, the mix of computational aspects and of large amount of data make the computation of analytics the perfect target for our programming paradigms. We aim at illustrating the effectiveness of our approach by experimenting on different computations of analytics, but we will put a particular focus on the case of data streams, where the analysis is made of chains (even cyclic graphs) of parallel and distributed operators. These operators can naturally be expressed as coarse grained composition of fine grained parallel entities, both granularity levels featuring autonomic adaptation. Also, the underlying execution platform that supports this execution also has to feature autonomic adaptation in order to deal with an unstable and heterogeneous execution environment. Here autonomic adaptation is also crucial because the programmer of analytics is not expected to be an expert in distributed systems.

Overall, this second application domain target should illustrate the effectiveness of our runtime platform and of our methodology for dynamic and autonomic adaptation.

STARS Project-Team

4. Application Domains

4.1. Introduction

While in our research the focus is to develop techniques, models and platforms that are generic and reusable, we also make effort in the development of real applications. The motivation is twofold. The first is to validate the new ideas and approaches we introduce. The second is to demonstrate how to build working systems for real applications of various domains based on the techniques and tools developed. Indeed, Stars focuses on two main domains: **video analytic** and **healthcare monitoring**.

4.2. Video Analytics

Our experience in video analytic [6], [1], [8] (also referred to as visual surveillance) is a strong basis which ensures both a precise view of the research topics to develop and a network of industrial partners ranging from end-users, integrators and software editors to provide data, objectives, evaluation and funding.

For instance, the Keeneo start-up was created in July 2005 for the industrialization and exploitation of Orion and Pulsar results in video analytic (VSIP library, which was a previous version of SUP). Keeneo has been bought by Digital Barriers in August 2011 and is now independent from Inria. However, Stars continues to maintain a close cooperation with Keeneo for impact analysis of SUP and for exploitation of new results.

Moreover new challenges are arising from the visual surveillance community. For instance, people detection and tracking in a crowded environment are still open issues despite the high competition on these topics. Also detecting abnormal activities may require to discover rare events from very large video data bases often characterized by noise or incomplete data.

4.3. Healthcare Monitoring

Since 2011, we have initiated a strategic partnership (called CobTek) with Nice hospital [56], [82] (CHU Nice, Prof P. Robert) to start ambitious research activities dedicated to healthcare monitoring and to assistive technologies. These new studies address the analysis of more complex spatio-temporal activities (e.g. complex interactions, long term activities).

4.3.1. Research

To achieve this objective, several topics need to be tackled. These topics can be summarized within two points: finer activity description and longitudinal experimentation. Finer activity description is needed for instance, to discriminate the activities (e.g. sitting, walking, eating) of Alzheimer patients from the ones of healthy older people. It is essential to be able to pre-diagnose dementia and to provide a better and more specialized care. Longer analysis is required when people monitoring aims at measuring the evolution of patient behavioral disorders. Setting up such long experimentation with dementia people has never been tried before but is necessary to have real-world validation. This is one of the challenge of the European FP7 project Dem@Care where several patient homes should be monitored over several months.

For this domain, a goal for Stars is to allow people with dementia to continue living in a self-sufficient manner in their own homes or residential centers, away from a hospital, as well as to allow clinicians and caregivers remotely provide effective care and management. For all this to become possible, comprehensive monitoring of the daily life of the person with dementia is deemed necessary, since caregivers and clinicians will need a comprehensive view of the person's daily activities, behavioral patterns, lifestyle, as well as changes in them, indicating the progression of their condition.

4.3.2. Ethical and Acceptability Issues

The development and ultimate use of novel assistive technologies by a vulnerable user group such as individuals with dementia, and the assessment methodologies planned by Stars are not free of ethical, or even legal concerns, even if many studies have shown how these Information and Communication Technologies (ICT) can be useful and well accepted by older people with or without impairments. Thus one goal of Stars team is to design the right technologies that can provide the appropriate information to the medical carers while preserving people privacy. Moreover, Stars will pay particular attention to ethical, acceptability, legal and privacy concerns that may arise, addressing them in a professional way following the corresponding established EU and national laws and regulations, especially when outside France. Now, Stars can benefit from the support of the COERLE (Comité Opérationnel d'Evaluation des Risques Légaux et Ethiques) to help it to respect ethical policies in its applications.

As presented in 3.1 , Stars aims at designing cognitive vision systems with perceptual capabilities to monitor efficiently people activities. As a matter of fact, vision sensors can be seen as intrusive ones, even if no images are acquired or transmitted (only meta-data describing activities need to be collected). Therefore new communication paradigms and other sensors (e.g. accelerometers, RFID, and new sensors to come in the future) are also envisaged to provide the most appropriate services to the observed people, while preserving their privacy. To better understand ethical issues, Stars members are already involved in several ethical organizations. For instance, F. Brémond has been a member of the ODEGAM - "Commission Ethique et Droit" (a local association in Nice area for ethical issues related to older people) from 2010 to 2011 and a member of the French scientific council for the national seminar on "La maladie d'Alzheimer et les nouvelles technologies - Enjeux éthiques et questions de société" in 2011. This council has in particular proposed a chart and guidelines for conducting researches with dementia patients.

For addressing the acceptability issues, focus groups and HMI (Human Machine Interaction) experts, will be consulted on the most adequate range of mechanisms to interact and display information to older people.

TITANE Project-Team

4. Application Domains

4.1. Application Domains

In addition to tackling enduring scientific challenges, our research on geometric modeling and processing is motivated by applications to computational engineering, reverse engineering, digital mapping and urban planning. The main deliverables of our research are algorithms with theoretical foundations. Ultimately we wish to contribute making geometry modeling and processing routine for practitioners who deal with real-world data. Our contributions may also be used as a sound basis for future software and technology developments.

Our first objective for technology transfer is to consolidate the components of our research experiments in the form of new software components for the CGAL (Computational Geometry Algorithms Library) library. Through CGAL we wish to contribute to the “standard geometric toolbox”, so as to provide a generic answer to application needs instead of fragmenting our contributions. We already cooperate with the Inria spin-off company Geometry Factory, which commercializes CGAL, maintains it and provide technical support. Our second objective is to increase the research momentum of companies through advising Cifre Ph.D. theses and postdoctoral fellows on topics that match our research program.

TOSCA Project-Team

4. Application Domains

4.1. Application Domains

TOSCA is interested in developing stochastic models and probabilistic numerical methods. Our present motivations come from models with singular coefficients, with applications in Geophysics, Molecular Dynamics and Neurosciences; Lagrangian modeling in Fluid Dynamics and Meteorology; Population Dynamics, Evolution and Genetics; Neurosciences; and Financial Mathematics.

4.1.1. Stochastic models with singular coefficients: Analysis and simulation

Stochastic differential equations with discontinuous coefficients arise in Geophysics, Chemistry, Molecular Dynamics, Neurosciences, Oceanography, etc. In particular, they model changes of diffusion of fluids, or diffractions of particles, along interfaces.

For practitioners in these fields, Monte Carlo methods are popular as they are easy to interpret — one follows particles — and are in general easy to set up. However, dealing with discontinuities presents many numerical and theoretical challenges. Despite its important applications, ranging from brain imaging to reservoir simulation, very few teams in mathematics worldwide are currently working in this area. The Tosca project-team has tackled related problems for several years providing rigorous approach. Based on stochastic analysis as well as interacting with researchers in other fields, we developed new theoretical and numerical approaches for extreme cases such as Markov processes whose generators are of divergence form with discontinuous diffusion coefficient.

The numerical approximation of singular stochastic processes can be combined with backward stochastic differential equations (BSDEs) or branching diffusions to obtain Monte Carlo methods for quasi-linear PDEs with discontinuous coefficients. The theory of BSDEs has been extensively developed since the 1980s, but the general assumptions for their existence can be quite restrictive. Although the probabilistic interpretation of quasi-linear PDEs with branching diffusions has been known for a long time, there have been only a few works on the related numerical methods.

Another motivation to consider stochastic dynamics in a discontinuous setting came to us from time evolution of fragmentation and coagulation phenomena, with the objective to elaborate stochastic models for the avalanche formation of soils, snow, granular materials or other geomaterials. Most of the models and numerical methods for avalanches are deterministic and involve a wide variety of physical parameters such as the density of the snow, the yield, the friction coefficient, the pressure, the basal topography, etc. One of these methods consists in studying the safety factor (or limit load) problem, related to the shallow flow of a visco-plastic fluid/solid with heterogeneous thickness over complex basal topography. The resulting nonlinear partial differential equation of this last theory involves many singularities, which motivates us to develop an alternative stochastic approach based on our past works on coagulation and fragmentation. Our approach consists in studying the evolution of the size of a typical particle in a particle system which fragments in time.

4.1.2. Stochastic Lagrangian modeling in Computational Fluid Dynamics

Stochastic Lagrangian models were introduced in the eighties to simulate complex turbulent flows, particularly two-phase flows. In Computational Fluid Dynamics (CFD), they are intensively used in the so-called Probability Density Functions (PDF) methods in order to model and compute the reaction-phase terms in the fundamental equations of fluid motions. The PDF methods are currently developed in various laboratories by specialists in scientific computation and physicists. However, to our knowledge, we are innovating in two ways:

- our theoretical studies are the pioneering mathematical analysis of Lagrangian stochastic models in CFD;
- our work on the Stochastic Downscaling Method (SDM) for wind simulation is the first attempt to solve the fundamental equations themselves by a fully 3D stochastic particle method.

We emphasize that our numerical analysis is essential to the SDM development which takes benefits from our deep expertise on numerical schemes for McKean-Vlasov-non-linear SDEs.

4.1.3. Population Dynamics, Evolution and Genetics

The activity of the team on stochastic modeling in population dynamics and genetics mainly concerns application in adaptive dynamics, a branch of evolutionary biology studying the interplay between ecology and evolution, ecological modeling, population genetics in growing populations, and stochastic control of population dynamics, with applications to cancer growth modeling. Stochastic modeling in these areas mainly considers individual-based models, where the birth and death of each individual is described. This class of model is well-developed in Biology, but their mathematical analysis is still fragmentary. Another important topic in population dynamics is the study of populations conditioned to non-extinction, and of the corresponding stationary distributions, called quasi-stationary distributions (QSD). This domain has been the object of a lot of studies since the 1960's, but we made recently significant progresses on the questions of existence, convergence and numerical approximation of QSDs using probabilistic tools rather than the usual spectral tools.

Our activity in population dynamics also involves a fully new research project on cancer modeling at the cellular level by means of branching processes. In 2010 the International Society for Protons Dynamics in Cancer was launched in order to create a critical mass of scientists engaged in research activities on Proton Dynamics in Cancer, leading to the facilitation of international collaboration and translation of research to clinical development. Actually, a new branch of research on cancer evolution is developing intensively; it aims in particular to understand the role of proteins acting on cancerous cells' acidity, their effects on glycolysis and hypoxia, and the benefits one can expect from controlling pH regulators in view of proposing new therapies.

4.1.4. Stochastic modeling in Neuroscience

It is generally accepted that many different neural processes that take place in the brain involve noise. Indeed, one typically observes experimentally underlying variability in the spiking times of an individual neuron in response to an unchanging stimulus, while a predictable overall picture emerges if one instead looks at the average spiking time over a whole group of neurons. Sources of noise that are of interest include ionic currents crossing the neural membrane, synaptic noise, and the global effect of the external environment (such as other parts of the brain).

It is likely that these stochastic components play an important role in the function of both the neurons and the networks they form. The characterization of the noise in the brain, its consequences at a functional level and its role at both a microscopic (individual neuron) level and macroscopic level (network of thousands of neurons) is therefore an important step towards understanding the nervous system.

To this end, a large amount of current research in the neuroscientific literature has involved the addition of noise to classical purely deterministic equations resulting in new phenomena being observed. The aim of the project is thus to rigorously study these new equations in order to be able to shed more light on the systems they describe.

4.1.5. Stochastic modeling in Financial Mathematics

4.1.5.1. Technical Analysis

In the financial industry, there are three main approaches to investment: the fundamental approach, where strategies are based on fundamental economic principles; the technical analysis approach, where strategies are based on past price behavior; and the mathematical approach where strategies are based on mathematical models and studies. The main advantage of technical analysis is that it avoids model specification, and thus calibration problems, misspecification risks, etc. On the other hand, technical analysis techniques have limited theoretical justifications, and therefore no one can assert that they are risk-less, or even efficient.

4.1.5.2. Financial Risks Estimation and Hedging

Popular models in financial mathematics usually assume that markets are perfectly liquid. In particular, each trader can buy or sell the amount of assets he/she wants at the same price (the “market price”). They moreover assume that the decision taken by the trader does not affect the price of the asset (the small investor assumption). In practice, the assumption of perfect liquidity is never satisfied but the error due to liquidity is generally negligible with respect to other sources of error such as model error or calibration error, etc.

Derivatives of interest rates are singular for at least two reasons: firstly the underlying (interest rate) is not directly exchangeable, and secondly the liquidity costs usually used to hedge interest rate derivatives have large variation in times.

Due to recurrent crises, the problem of risk estimation is now a crucial issue in finance. Regulations have been enforced (Basel Committee II). Most asset management software products on the markets merely provide basic measures (VaR, Tracking error, volatility) and basic risk explanation features (e.g., “top contributors” to risk, sector analysis, etc).

4.1.5.3. Energy and Carbon Markets

With the rise of renewable energy generation (from wind, waves...), engineers face new challenges which heavily rely on stochastic and statistical problems.

Besides, in the context of the beginning of the second phase (the Kyoto phase) in 2008 of the European carbon market, together with the fact that French carbon tax was scheduled to come into law on Jan. 1, 2010, the year 2009 was a key year for the carbon price modeling. Our research approach adopts the point of view of the legislator and energy producers. We used both financial mathematical tools and a game theory approach. Today, with the third phase of the EU-ETS, that didn't yet start, and the report from the Cour des Comptes (October 2013) that pointed out (among many others point) the lack of mathematical modeling on such carbon market design, we continue our research in this direction.

4.1.5.4. Optimal Stopping Problems

The theory of optimal stopping is concerned with the problem of taking a decision at the best time, in order to maximise an expected reward (or minimise an expected cost). We work on the general problem of optimal stopping with random discounting and additional cost of observation.

4.1.5.5. First hitting times distributions

Diffusion hitting times are of great interest in finance (a typical example is the study of barrier options) and also in Geophysics and Neurosciences. On the one hand, analytic expressions for hitting time densities are well known and studied only in some very particular situations (essentially in Brownian contexts). On the other hand, the study of the approximation of the hitting times for stochastic differential equations is an active area of research since very few results still are available in the literature.

VIRTUAL PLANTS Project-Team (section vide)

WIMMICS Project-Team

4. Application Domains

4.1. Social Semantic Web

A number of evolutions have changed the face of information systems in the past decade but the advent of the Web is unquestionably a major one and it is here to stay. From an initial wide-spread perception of a public documentary system, the Web as an object turned into a social virtual space and, as a technology, grew as an application design paradigm (services, data formats, query languages, scripting, interfaces, reasoning, etc.). The universal deployment and support of its standards led the Web to take over nearly all of our information systems. As the Web continues to evolve, our information systems are evolving with it.

Today in organizations, not only almost every internal information system is a Web application, but these applications also more and more often interact with external Web applications. The complexity and coupling of these Web-based information systems call for specification methods and engineering tools. From capturing the needs of users to deploying a usable solution, there are many steps involving computer science specialists and non-specialists.

We defend the idea of relying on Semantic Web formalisms to capture and reason on the models of these information systems supporting the design, evolution, interoperability and reuse of the models and their data as well as the workflows and the processing.

4.2. Linked Data on the Web and on Intranets

With billions of triples online (see Linked Open Data initiative), the Semantic Web is providing and linking open data at a growing pace and publishing and interlinking the semantics of their schemas. Information systems can now tap into and contribute to this Web of data, pulling and integrating data on demand. Many organisations also started to use this approach on their intranets leading to what is called linked enterprise data.

A first application domain for us is the publication and linking of data and their schemas through Web architectures. Our results provide software platforms to publish and query data and their schemas, to enrich these data in particular by reasoning on their schemas, to control their access and licenses, to assist the workflows that exploit them, to support the use of distributed datasets, to assist the browsing and visualization of data, etc.

Examples of collaboration and applied projects include: SMILK Joint Laboratory, Corese/KGRAM, DBpedia.fr.

4.3. Assisting Web-based Epistemic Communities

In parallel to linked open data on the Web, social Web applications also spread virally (e.g. Facebook growing toward 1.5 billion users) first giving the Web back its status of a social read-write media and then putting it back on track to its full potential of a virtual place where to act, react and interact. In addition, many organizations are now considering deploying social Web applications internally to foster community building, expert cartography, business intelligence, technological watch and knowledge sharing in general.

By reasoning on the Linked Data and the semantics of the schemas used to represent social structures and Web resources, we provide applications supporting communities of practice and interest and fostering their interactions in many different contexts (e-learning, business intelligence, technical watch, etc.).

We use typed graphs to capture and mix: social networks with the kinds of relationships and the descriptions of the persons; compositions of Web services with types of inputs and outputs; links between documents with their genre and topics; hierarchies of classes, thesauri, ontologies and folksonomies; recorded traces and suggested navigation courses; submitted queries and detected frequent patterns; timelines and workflows; etc.

Our results assist epistemic communities in their daily activities such as biologists exchanging results, business intelligence and technological watch networks informing companies, engineers interacting on a project, conference attendees, students following the same course, tourists visiting a region, mobile experts on the field, etc. Example of collaboration and applied projects: OCKTOPUS, Vigiglobe, Educlever, Gayatech.

ZENITH Project-Team

4. Application Domains

4.1. Data-intensive Scientific Applications

The application domains covered by Zenith are very wide and diverse, as they concern data-intensive scientific applications, i.e., most scientific applications. Since the interaction with scientists is crucial to identify and tackle data management problems, we are dealing primarily with application domains for which Montpellier has an excellent track record, i.e., agronomy, environmental science, life science, with scientific partners like INRA, IRD, CIRAD and IRSTEA. However, we are also addressing other scientific domains (e.g. astronomy, oil extraction) through our international collaborations (e.g. in Brazil).

Let us briefly illustrate some representative examples of scientific applications on which we have been working on.

- **Management of astronomical catalogs.** An example of data-intensive scientific applications is the management of astronomical catalogs generated by the Dark Energy Survey (DES) project on which we are collaborating with researchers from Brazil. In this project, huge tables with billions of tuples and hundreds of attributes (corresponding to dimensions, mainly double precision real numbers) store the collected sky data. Data are appended to the catalog database as new observations are performed and the resulting database size is estimated to reach 100TB very soon. Scientists around the globe can query the database with queries that may contain a considerable number of attributes. The volume of data that this application holds poses important challenges for data management. In particular, efficient solutions are needed to partition and distribute the data in several servers. An efficient partitioning scheme should try to minimize the number of fragments accessed in the execution of a query, thus reducing the overhead associated to handle the distributed execution.
- **Personal health data analysis and privacy** The “Quantified Self” movement has gained a large popularity these past few years. Today, it is possible to acquire data on many domains related to personal data. For instance, one can collect data on her daily activities, habits or health. It is also possible to measure performances in sports. This can be done thanks to sensors, communicating devices or even connected glasses (as currently being developed by companies such as Google, for instance). Obviously, such data, once acquired, can lead to valuable knowledge for these domains. For people having a specific disease, it might be important to know if they belong to a specific category that needs particular care. For an individual, it can be interesting to find a category that corresponds to her performances in a specific sport and then adapt her training with an adequate program. Meanwhile, for privacy reasons, people will be reluctant to share their personal data and make them public. Therefore, it is important to provide them solutions that can extract such knowledge from everybody’s data, while guaranteeing that their private data won’t be disclosed to anyone.
- **Botanical data sharing.** Botanical data is highly decentralized and heterogeneous. Each actor has its own expertise domain, hosts its own data, and describes them in a specific format. Furthermore, botanical data is complex. A single plant’s observation might include many structured and unstructured tags, several images of different organs, some empirical measurements and a few other contextual data (time, location, author, etc.). A noticeable consequence is that simply identifying plant species is often a very difficult task; even for the botanists themselves (the so-called taxonomic gap). Botanical data sharing should thus speed up the integration of raw observation data, while providing users an easy and efficient access to integrated data. This requires to deal with social-based data integration and sharing, massive data analysis and scalable content-based information retrieval. We address this application in the context of the French initiative PI@ntNet, with CIRAD and IRD.
- **Biology data integration and analysis.**

Biology and its applications, from medicine to agronomy and ecology, are now producing massive data, which is revolutionizing the way life scientists work. For instance, using plant phenotyping platforms such as PhenoDyn, PhenoPsis and PhenoArch at INRA Montpellier, quantitative genetic methods allow to identify genes involved in phenotypic variation in response to environmental conditions. These methods produce large amounts of data at different time intervals (minutes to days), at different sites and at different scales ranging from small tissue samples until the entire plant. Analyzing such big data creates new challenges for data management and data integration.

These application examples illustrate the diversity of requirements and issues which we are addressing with our scientific application partners. To further validate our solutions and extend the scope of our results, we also want to foster industrial collaborations, even in non scientific applications, provided that they exhibit similar challenges.