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It should be noted that when the parameters of this nonparametric probabilistic model have been identified for one complex dynamical system belonging to a large class of dynamical systems representing many different configurations, this probabilistic model can be reused to analyze or to optimize another design belonging to this large class without needing experimental data.

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Data-based discovery of effective, coarse-grained (CG) models of high-dimensional dynamical systems presents a unique challenge in computational physics and particularly in the context of multiscale problems. The present paper offers a data-based, probabilistic perspective that enables the quantification of predictive uncertainties.

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