

Stage 1

Problem formulation

Quantity of
interest

g

Uncertain
parameters u

Probability
transformation

Independent
variables z

Stage 2

Stage 3

Surrogate construction

Polynomial
basis $\{\psi_i\}$

Polynomial
coefficients $\{\hat{g}_i\}$

Stage 4

Post-processing

↓
CDF

↓
Expectation

↓
Variance

↓
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