

Stage 1

Problem formulation

Uncertain  
parameters

$u$

Quantity of  
interest

$g$

Probability  
transformation

Stage 2

Independent  
variables

$z$

Stage 3

Surrogate construction

Polynomial  
basis

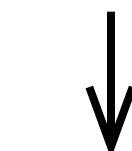
$\{\psi_i\}$

Polynomial  
coefficients

$\{\hat{g}_i\}$

Stage 4

Post-processing



CDF



Expectation Variance



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