

Stage 1

Problem formulation

Uncertain
parameters $\downarrow u$

Quantity
of interest g

Probability
transformation

Stage 2

Independent
variables $\downarrow z$

Stage 3

Surrogate construction

Polynomial
basis $\downarrow \{\psi_i\}$

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

Stage 4

Post-processing

Statistics about the quantity of interest g