

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

↓  
...