

Stage 1

Problem formulation

Uncertain
parameters

u

Quantity of
interest

g

Probability
transformation

Stage 2

Independent
variables

z

Stage 3

Surrogate construction

Polynomial
basis

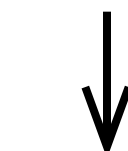
$\{\psi_i\}$

Polynomial
coefficients

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

Stage 4

Post-processing



CDF



Expectation Variance



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