Exceedance plot $\varepsilon \sim Gumbel(\mu, \sigma)$
$\mu = f(x), cov = 15\%$

Legend:
- $MCS(10^6)$
- $PCE : p = 4$
- $mPCE : m = 25, p = 4$

No. samples: 5

Exceedance probability $\mathcal{P}(Y > y)$

y